

BILL MELINDA GATES FOUNDATION
 91-1663695
 2003 FORM 990PF

| Description | How Acquired | Date Acquired | Date Sold | Gross Sales Price | Cost | Capital Gain (Loss) |
|--------------------------------------|--------------|---------------|-----------|--------------------------|--------------------------|------------------------|
| Equities (Attachment N) | Purchased | Various | Various | \$ 1,683,359,318 | \$ 1,655,288,567 | \$ 28,070,751 |
| Fixed Income (Attachment O) | Purchased | Various | Various | 36,059,956,997 | 35,524,454,765 | 535,502,232 |
| Cash Equivalents (Attachment P) | Purchased | Various | Various | 15,821,816,207 | 15,795,951,830 | 25,864,377 |
| Short-term capital gain distribution | Purchased | Various | Various | 368 | n/a | 368 |
| Totals | | | | <u>\$ 53,565,132,890</u> | <u>\$ 52,975,695,162</u> | <u>\$ 589,437,728</u> |

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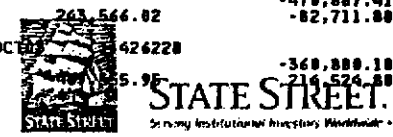
ATTACHMENT M
 SUMMARY CAPITAL GAINS / LOSSES

PART IV

FOR PUBLIC DISCLOSURE

ATTACHMENT N

| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECTY GN/L BASE SECTY GN/L | STL DT BASE CURR GN/L | SELL RATE | NET SECTY GN/L NET BAS SECTY GN/L |
|-------------------------|--|-------------------------------------|-------------------------------------|---|--------------------------|-------------|--------------------------------------|
| EQUITY | | | | | | | |
| ** AUSTRALIAN DOLLAR ** | | | | | | | |
| 606496008 | AUST GAS + LIGHT | NPV | | 10JUL03 | 14JUL03 | 1.523577 | |
| ** WB2E ** | | | | | | | |
| | 426 701,062.79 | 753,620.05 | | | | | |
| | 65,907.000 460,142.67 | 468,095.43 | | | | 26,543.21 | -52,557.26 -7,952.74 |
| 606558005 | AUST + NZ BANK GRP | NPV | | 11SEP03 | 16SEP03 | 1.517681 | |
| ** WB2E ** | | | | | | | |
| | 556 1,862,760.99 | 1,793,119.87 | | | | | |
| | 104,876.000 1,227,373.20 | 951,909.50 | | | | 229,577.17 | 69,641.12 275,463.70 |
| 606660009 | ANCOR LIMITED | NPV | | 26JUN03 | 01JUL03 | 1.499925 | |
| ** WB2E ** | | | | | | | |
| | 357 2,189,495.16 | 2,231,161.87 | | | | | |
| | 271,376.000 1,459,736.43 | 1,337,836.15 | | | | 150,479.48 | -41,666.71 122,788.28 |
| ** WB2E ** | | | | 29JUL03 | 31JUL03 | 1.500713 | |
| | 466 1,710,144.80 | 1,690,391.38 | | | | | |
| | 205,084.000 1,139,554.86 | 1,012,460.18 | | | | 113,931.99 | 19,753.42 127,094.68 |
| 606660009 | TOTAL | | 3,921,553.25 | | | | |
| ----- | 2,599,291.29 | 2,349,496.33 | | | | 264,411.47 | -21,913.29 L 249,794.96 L |
| 607614005 | WESTPAC BKG CORP | NPV | | 11SEP03 | 16SEP03 | 1.517681 | |
| ** WB2E ** | | | | | | | |
| | 557 2,179,896.68 | 1,880,873.67 | | | | | |
| | 134,722.000 1,436,333.91 | 991,690.37 | | | | 247,617.28 | 299,023.81 444,643.54 |
| 612869005 | BAYCORP ADVANTAGE LTD | NPV | | 17OCT03 | 22OCT03 | 1.443210 | |
| ** WB2M ** | | | | | | | |
| | 321 1,142,667.39 | 1,611,632.37 | | | | | |
| | 503,000.000 791,754.07 | 873,424.81 | | | | 243,275.83 | -468,964.98 -81,669.94 |
| ** WB2M ** | | | | 17OCT03 | 22OCT03 | 1.443210 | |
| | CXL 321 -1,142,667.39 | -1,611,632.37 | | | | | |
| | -503,000.000 -791,754.07 | -873,424.81 | | | | -243,275.83 | 468,964.98 81,669.94 |
| ** WB2M ** | | | | 17OCT03 | 24OCT03 | 1.443210 | |
| | 330 1,142,667.39 | 1,613,554.80 | | | | | |
| | 503,600.000 791,754.07 | 874,465.87 | | | | 243,566.82 | -478,887.41 -82,711.88 |
| ** WB2M ** | | | | 24OCT03 | 29OCT03 | 1.426228 | |
| | 334 2,939,502.23 | 3,308,382.33 | | | | | |
| | 1,156,000.000 2,061,032.48 | 1,846,587.68 | | | | 5.96 | -368,888.18 216,524.88 |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECTY GN/L BASE SECTY GN/L | STL DT BASE CURR GN/L | SELL RATE | NET SECTY GN/L NET BAS SECTY GN/L |
|-------------------------|--|-------------------------------------|-------------------------------------|---|--------------------------|------------|--------------------------------------|
| 612869005 | TOTAL | | 4,082,169.62 2,852,786.55 | 4,913,937.13 2,728,973.55 | | | -831,767.51 L -579,388.97 L |
| 614469005 | BHP BILLITON LTD | NPV USD DIVIDENDS | | 26JUN03 | 01JUL03 | 1.499925 | |
| ** WB2E ** | | | | | | | |
| | 350 671,575.48 | 853,943.93 | | | | | |
| | 77,642.000 447,739.37 | 456,258.57 | | | | 112,473.82 | -181,468.45 -8,511.20 |
| ** WB2E ** | | | | 27JUN03 | 02JUL03 | 1.583194 | |
| | 393 462,584.80 | 587,337.84 | | | | | |
| | 53,458.000 307,734.60 | 314,137.23 | | | | 76,588.81 | -124,752.24 -6,482.63 |
| 614469005 | TOTAL | | 1,134,160.28 755,473.97 | 1,448,388.97 778,387.80 | | | -306,228.69 L -203,976.46 L |
| 616197901 | MIRVAC GROUP | STAPLED SECS | | 30OCT03 | 05NOV03 | 1.414727 | |
| ** WB2E ** | | | | | | | |
| | 443 323,240.65 | 388,682.23 | | | | | |
| | 75,488.000 228,482.78 | 158,534.64 | | | | 54,082.62 | 22,558.42 69,948.84 |
| ** WB2E ** | | | | 31OCT03 | 06NOV03 | 1.409344 | |
| | 675 233,588.75 | 218,055.14 | | | | | |
| | 54,744.000 145,742.89 | 114,949.55 | | | | 39,751.68 | 15,533.59 50,773.34 |
| 616197901 | TOTAL | | 556,829.48 394,225.59 | 518,737.39 273,504.21 | | | 38,892.81 L 128,721.38 L |
| 621503002 | CHMMLTH BK OF AUST | NPV | | 04FEB03 | 07FEB03 | 1.692620 | |
| ** WB2E ** | | | | | | | |
| | 111 123,008.53 | 137,714.58 | | | | | |
| | 4,649.000 72,668.72 | 72,609.95 | | | | 8,751.78 | -14,713.97 58.77 |
| ** WB2E ** | | | | 05FEB03 | 10FEB03 | 1.693337 | |
| | 119 334,848.28 | 379,107.38 | | | | | |
| | 12,798.000 197,744.62 | 199,884.31 | | | | 23,997.52 | -44,259.18 -2,139.69 |
| ** WB2E ** | | | | 02APR03 | 07APR03 | 1.665556 | |
| | 193 1,008,533.79 | 1,139,484.59 | | | | | |
| | 38,467.000 605,523.88 | 608,793.88 | | | | 83,353.59 | -138,958.88 4,738.72 |
| ** WB2E ** | | | | 05SEP03 | 10SEP03 | 1.552192 | |
| | 511 471,535.99 | 504,765.57 | | | | | |
| | 17,040.000 303,787.15 | 266,137.58 | | | | 59,857.73 | -33,229.58 37,649.57 |



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ATTACHMENT N

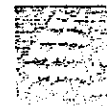
| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|--------------|--------------------------|-------------------|-----------------|--------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | | | |
| 621503002 | TOTAL | 1,937,918.59 | 2,161,072.04 | -223,153.45 L | | | -223,153.45 L |
| | | 1,179,724.29 | 1,139,424.92 | -134,861.25 L | | 175,160.62 | 40,299.37 L |
| 622010007 | RID TINTO LIMITED | | NPV | 04MAR03 | 07MAR03 | 1.627086 | |
| WB2E | 147 | 5,348,009.29 | 6,040,571.73 | -692,562.44 | | | -692,562.44 |
| | 158,474.000 | 3,286,863.32 | 3,222,065.12 | -425,645.87 | | 490,444.07 | 64,798.20 |
| WB2E | 360 | 895,952.69 | 1,153,335.08 | 26JUN03 | 01JUL03 | 1.499925 | |
| | 30,399.000 | 597,331.66 | 616,861.30 | -257,382.39 | | 152,067.20 | -257,382.39 |
| | | | | -171,596.84 | | | -19,529.64 |
| 622010007 | TOTAL | 6,243,961.98 | 7,193,906.81 | -949,946.83 L | | | -949,946.83 L |
| | | 3,884,194.98 | 3,838,926.42 | -597,242.71 L | | 642,511.27 | 45,268.56 L |
| 623864006 | CSR LIMITED | | NPV | 01OCT03 | 07OCT03 | 1.465416 | |
| WB2E | 596 | 493,424.08 | 407,555.49 | 85,868.59 | | | 85,868.59 |
| | 248,200.000 | 336,712.63 | 225,113.31 | 58,596.73 | | 53,002.59 | 111,599.32 |
| 636586000 | GEN PROPERTY TST | | UNITS NPV (AUST LISTING) | 11SEP03 | 16SEP03 | 1.517681 | |
| WB2E | 553 | 903,931.59 | 896,416.56 | 7,515.03 | | | 7,515.03 |
| | 319,020.000 | 595,600.52 | 497,466.41 | 4,951.65 | | 93,182.46 | 98,134.11 |
| WB2E | 633 | 2,578,875.83 | 2,552,755.65 | 30OCT03 | 05NOV03 | 1.414727 | |
| | 908,484.000 | 1,822,878.78 | 1,416,651.86 | 26,120.18 | | 387,763.87 | 26,120.18 |
| | | | | 18,463.05 | | | 406,226.92 |
| WB2E | 669 | 1,760,739.92 | 1,781,012.84 | 31OCT03 | 06NOV03 | 1.409344 | |
| | 632,651.000 | 1,249,332.97 | 990,220.70 | -20,272.92 | | 273,496.92 | -20,272.92 |
| | | | | -14,384.65 | | | 259,112.27 |
| WB2E | 684 | 4,563,362.02 | 4,650,352.74 | 03NOV03 | 07NOV03 | 1.420555 | |
| | 1,639,837.000 | 3,212,379.68 | 2,604,653.81 | -86,990.72 | | 668,963.01 | -86,990.72 |
| | | | | -61,237.14 | | | 607,725.87 |
| 636586000 | TOTAL | 9,806,909.36 | 9,880,537.79 | -73,628.43 L | | | -73,628.43 L |
| | | 6,880,191.95 | 5,508,992.78 | -52,207.09 L | | 1,423,406.26 | 1,371,199.17 L |
| 645800004 | ORICA LTD | | NPV | 10JUL03 | 14JUL03 | 1.523577 | |
| WB2E | 423 | 2,127,483.33 | 1,490,909.69 | 636,573.64 | | | 636,573.64 |
| | 191,800.000 | 1,396,374.01 | 795,277.51 | 417,815.21 | | 183,281.29 | 601,096.50 |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|--------------|---------------|-------------------|-----------------|--------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | | | |
| 646707000 | FAIRFAX(JOHN) | | NPV | 09DEC03 | 15DEC03 | 1.355289 | |
| WB2G | 376 | 965,366.91 | 1,063,909.08 | -98,542.17 | | | -98,542.17 |
| | 270,000.000 | 712,295.98 | 561,477.89 | -72,709.34 | | 223,527.43 | 150,818.09 |
| WB2G | 377 | 965,366.91 | 1,063,909.08 | -98,542.17 | 09DEC03 | 12DEC03 | 1.355289 |
| | 270,000.000 | 712,295.98 | 561,477.89 | -72,709.34 | | 223,527.43 | -98,542.17 |
| | | | | -72,709.34 | | | 150,818.09 |
| WB2G | 377 | -965,366.91 | -1,063,909.08 | 98,542.17 | 09DEC03 | 12DEC03 | 1.355289 |
| | -270,000.000 | -712,295.98 | -561,477.89 | 72,709.34 | | -223,527.43 | 98,542.17 |
| | | | | -72,709.34 | | | -150,818.09 |
| 646707000 | TOTAL | 965,366.91 | 1,063,909.08 | -98,542.17 L | | | -98,542.17 L |
| | | 712,295.98 | 561,477.89 | -72,709.34 L | | 223,527.43 | 150,818.09 L |
| 653323907 | BLUESCOPE STEEL LTD | | NPV | 10JUL03 | 14JUL03 | 1.523577 | |
| WB2E | 425 | 102,708.43 | 80,259.40 | 22,449.03 | | | 22,449.03 |
| | 26,220.000 | 67,412.69 | 42,926.74 | 14,734.42 | | 9,751.53 | 24,485.95 |
| 659938906 | RINKER GROUP | | NPV | 10JUL03 | 14JUL03 | 1.523577 | |
| WB2E | 416 | 2,441,209.85 | 2,343,297.24 | 97,912.61 | | | 97,912.61 |
| | 480,807.000 | 1,602,288.46 | 1,366,457.48 | 64,264.96 | | 171,566.02 | 235,830.98 |
| 662460005 | NATL AUSTRALIA BK | | NPV | 14AUG03 | 19AUG03 | 1.522533 | |
| WB2E | 483 | 3,702,517.76 | 3,767,621.53 | -45,103.77 | | | -45,103.77 |
| | 112,754.000 | 2,431,814.46 | 1,990,636.38 | -42,760.17 | | 483,938.25 | 441,178.08 |
| WB2E | 521 | 3,637,786.16 | 4,035,251.53 | -397,465.37 | 05SEP03 | 10SEP03 | 1.552192 |
| | 118,929.000 | 2,343,644.45 | 2,201,896.49 | -256,067.14 | | 397,815.10 | -397,465.37 |
| | | | | | | | 141,747.96 |
| WB2E | 554 | 1,348,833.49 | 1,501,415.38 | -152,581.89 | 11SEP03 | 16SEP03 | 1.517681 |
| | 43,803.000 | 888,746.38 | 833,210.53 | -100,536.21 | | 156,072.06 | -152,581.89 |
| | | | | | | | 55,535.05 |
| 662460005 | TOTAL | 8,689,137.41 | 9,304,288.44 | -615,151.03 L | | | -615,151.03 L |
| | | 5,664,205.29 | 5,025,743.40 | -399,363.52 L | | 1,037,825.41 | 638,461.89 L |



STATE STREET

FOR PUBLIC DISCLOSURE

BILL & MELINDA GATES FOUNDATION
COMPOSITE
SUMMARY REALIZED GAIN/LOSS REPORT
JANUARY 1, 2003 TO DECEMBER 31, 2003

ATTACHMENT N

Table with columns: ASSET ID, SECURITY DESCRIPTION, MAT DATE, MAT RATE, TRD DT, STL DT, SELL RATE, NET SECTY GN/L. Rows include NEWS CORPORATION, WESTFIELD TRUST, ABITIBI CONSOLIDATED INC, BANK N S HALIFAX, BARRICK GOLD CORP, BRASCAN CORP.



STATE STREET

Securing Institutional Investments Worldwide

FOR PUBLIC DISCLOSURE

BILL & MELINDA GATES FOUNDATION
COMPOSITE
SUMMARY REALIZED GAIN/LOSS REPORT
JANUARY 1, 2003 TO DECEMBER 31, 2003

Table with columns: ASSET ID, SECURITY DESCRIPTION, MAT DATE, MAT RATE, TRD DT, STL DT, SELL RATE, NET SECTY GN/L. Rows include CANADA LIFE FINL CORP, CDN IMPERIAL BK OF COMMERCE, CANADIAN NATURAL RES LTD, CANADIAN PAC RY.



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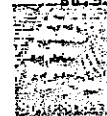
Securing Institutional Investments Worldwide

FOR PUBLIC DISCLOSURE

BILL & MELINDA GATES FOUNDATION
COMPOSITE -
SUMMARY REALIZED GAIN/LOSS REPORT
JANUARY 1, 2003 TO DECEMBER 31, 2003

ATTACHMENT N

Table with columns: ASSET ID, SECURITY DESCRIPTION, MAT DATE, MAT RATE, TRD DT, STL DT, SELL RATE, NET SECY GN/L. Rows include assets like CANADIAN TIRE LTD, CP SHIPS LTD COM, ENCANA CORP, HUDSONS BAY CO, HUSKY ENERGY INC, IMPERIAL OIL LTD, INCO LTD.



STATE STREET

FOR PUBLIC DISCLOSURE

BILL & MELINDA GATES FOUNDATION
COMPOSITE -
SUMMARY REALIZED GAIN/LOSS REPORT
JANUARY 1, 2003 TO DECEMBER 31, 2003

Table with columns: ASSET ID, SECURITY DESCRIPTION, MAT DATE, MAT RATE, TRD DT, STL DT, SELL RATE, NET SECY GN/L. Rows include assets like METHANEX CORP, NATIONAL BK CDA MONTREAL QUE, NORANDA INC, PETRO CDA, ROYAL BK CDA MONTREAL QUE.



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ATTACHMENT N

| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT SELL RATE BASE CURR GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|--|---|--|--------------------------------------|
| 780087955 | TOTAL | 383,432.87 277,143.48 | 330,132.66 213,277.77 | 53,300.21 L 38,525.82 L | 53,300.21 L 63,865.63 L |
| 867229957 | SUNCOR ENERGY INC | | | | |
| ** WB2E ** | | | | | |
| 326 | 1,229,132.88 | 1,026,983.67 | 28MAY03 | 02JUN03 | 1.386188 |
| 47,840.000 | 886,754.22 | 663,469.88 | 202,149.13 148,840.22 | 77,447.88 | 202,149.13 223,287.22 |
| 873028104 | TSX GROUP INC | | | | |
| ** WB2M ** | | | | | |
| 330 | 1,809,884.49 | 1,084,774.54 | 29OCT03 | 03NOV03 | 1.308700 |
| 45,300.000 | 1,382,963.62 | 783,738.28 | 725,109.95 554,068.89 | 45,156.45 | 725,109.95 599,225.34 |
| ** WB2M ** | | | | | |
| ADJC- 441 | 127,000.00 | 127,000.00 | 26NOV03 | 31DEC03 | 1.302700 |
| .000 | 97,489.83 | 92,477.97 | .00 | .00 | .00 |
| ** WB2M ** | | | | | |
| ADXC- 441 | -127,000.00 | -127,000.00 | 26NOV03 | 31DEC03 | 1.302700 |
| .000 | -97,489.83 | -92,477.97 | .00 | .00 | .00 |
| ** WB2M ** | | | | | |
| 464 | 463,691.62 | 237,744.84 | 01DEC03 | 04DEC03 | 1.303150 |
| 11,800.000 | 355,823.67 | 173,110.88 | 225,947.58 173,385.70 | 9,319.17 | 225,947.58 182,784.87 |
| ** WB2M ** | | | | | |
| CXL 464 | -463,691.62 | -237,744.84 | 01DEC03 | 04DEC03 | 1.303150 |
| -11,800.000 | -355,823.67 | -173,110.88 | -225,947.58 -173,385.70 | -9,319.17 | -225,947.58 -182,784.87 |
| ** WB2M ** | | | | | |
| 477 | 463,391.62 | 296,744.84 | 01DEC03 | 04DEC03 | 1.302306 |
| 11,800.000 | 355,823.67 | 216,081.01 | 166,647.58 127,963.37 | 11,779.29 | 166,647.58 139,742.66 |
| ** WB2M ** | | | | | |
| CXL 477 | -463,391.62 | -296,744.84 | 01DEC03 | 04DEC03 | 1.302306 |
| -11,800.000 | -355,823.67 | -216,081.01 | -166,647.58 -127,963.37 | -11,779.29 | -166,647.58 -139,742.66 |
| ** WB2M ** | | | | | |
| 478 | 463,691.62 | 296,744.84 | 01DEC03 | 04DEC03 | 1.303150 |
| 11,800.000 | 355,823.67 | 216,081.01 | 166,647.58 128,110.79 | 11,631.87 | 166,647.58 139,742.66 |
| ** WB2M ** | | | | | |
| 463 | 548,264.96 | 274,810.89 | 02DEC03 | 05DEC03 | 1.296588 |
| 13,600.000 | 422,880.88 | 199,524.75 | 274,254.87 211,534.88 | 11,819.25 | 274,254.87 223,354.85 |
| ** WB2M ** | | | | | |
| CXL 463 | -548,264.96 | -274,810.89 | 02DEC03 | 05DEC03 | 1.296588 |
| -13,600.000 | -422,880.88 | -199,524.75 | -274,254.87 -211,534.88 | -11,819.25 | -274,254.87 -223,354.85 |



STATE STREET
Serving Institutional Investors Worldwide

FOR PUBLIC DISCLOSURE

| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT SELL RATE BASE CURR GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|--|---|--|--------------------------------------|
| ** WB2M ** | | | | | |
| 479 | 548,264.96 | 342,810.89 | 02DEC03 | 05DEC03 | 1.296588 |
| 13,600.000 | 422,880.88 | 249,842.51 | 284,254.87 159,885.98 | 14,752.39 | 284,254.87 173,838.29 |
| 873028104 | TOTAL | 2,821,841.87 2,161,668.89 | 1,723,528.67 1,248,861.88 | 1,098,312.48 L 841,265.58 L | 1,098,312.48 L 912,886.29 L |
| 87425E954 | TALISMAN ENERGY INC | | | | |
| ** WB2E ** | | | | | |
| 387 | 586,694.19 | 569,523.34 | 26JUN03 | 02JUL03 | 1.352658 |
| 9,524.000 | 433,736.88 | 367,932.98 | 17,178.85 12,494.23 | 53,109.75 | 17,178.85 65,883.98 |
| 89346D958 | TRANSALTA CORP | | | | |
| ** WB2E ** | | | | | |
| 384 | 239,493.78 | 223,388.18 | 26JUN03 | 02JUL03 | 1.352658 |
| 13,400.000 | 177,855.25 | 147,451.25 | 16,193.48 11,971.74 | 17,632.24 | 16,193.48 29,684.88 |
| ** WB2E ** | | | | | |
| 481 | 366,184.86 | 345,145.49 | 27JUN03 | 03JUL03 | 1.353558 |
| 20,500.000 | 278,534.63 | 226,856.48 | 23,039.37 17,021.44 | 27,458.79 | 23,039.37 44,488.23 |
| ** WB2E ** | | | | | |
| 485 | 381,849.28 | 284,941.84 | 30JUN03 | 02JUL03 | 1.358758 |
| 17,000.000 | 222,152.18 | 187,441.29 | 16,887.44 12,428.64 | 22,262.23 | 16,887.44 34,698.89 |
| 89346D958 | TOTAL | 907,527.92 669,744.84 | 851,487.51 568,948.94 | 56,128.41 L 41,421.84 L | 56,128.41 L 108,775.12 L |
| 89353D958 | TRANSCANADA CORP | | | | |
| ** WB2E ** | | | | | |
| 382 | 2,911,363.43 | 2,727,133.44 | 26JUN03 | 02JUL03 | 1.352658 |
| 121,000.000 | 2,152,348.54 | 1,872,844.46 | 184,229.99 136,199.31 | 143,294.77 | 184,229.99 279,494.88 |
| ** WB2E ** | | | | | |
| 488 | 2,530,408.72 | 2,492,910.19 | 27JUN03 | 03JUL03 | 1.353558 |
| 184,000.000 | 1,869,408.68 | 1,745,414.73 | 37,698.53 27,851.48 | 76,342.27 | 37,698.53 104,193.87 |
| ** WB2E ** | | | | | |
| 484 | 3,736,256.18 | 3,799,552.43 | 30JUN03 | 02JUL03 | 1.358758 |
| 157,780.000 | 2,749,774.54 | 2,741,182.85 | -63,296.25 -46,584.18 | 55,174.69 | -63,296.25 8,592.51 |
| 89353D958 | TOTAL | 9,178,228.33 6,771,723.78 | 9,819,596.86 6,379,443.24 | 158,632.27 L 117,464.73 L | 158,632.27 L 392,288.46 L |



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ATTACHMENT N

| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT SELL RATE BASE CURR GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|--|---|--|--------------------------------------|
| CAD TOTAL | 38,250,064.49 27,886,853.45 | 34,719,492.44 23,185,881.71 | 3,530,572.05 L 2,648,654.93 L | 2,052,316.81 | 3,530,572.05 L 4,700,971.74 L |
| ** SWISS FRANC ** | | | | | |
| 432200905 | EDIPRESSE SA | CHF50 (BR) | 02MAY03 | 07MAY03 1.345800 | |
| ** WB2H ** | 698 120,568.25 | 124,780.97 | -4,212.72 | | -4,212.72 |
| | 276.000 89,588.53 | 75,491.35 | -3,130.27 | 17,027.45 | 13,897.18 |
| ** WB2H ** | 720 1,114,476.50 | 1,185,419.19 | -70,942.69 | 14MAY03 1.312050 | -70,942.69 |
| | 2,622.000 849,416.18 | 719,067.78 | -54,070.11 | 184,418.51 | 130,348.40 |
| ** WB2H ** | 744 267,898.35 | 288,895.07 | -20,996.72 | 16MAY03 21MAY03 1.306900 | -20,996.72 |
| | 639.000 204,987.64 | 175,241.92 | -16,066.05 | 45,811.77 | 29,745.72 |
| 432200905 | TOTAL | 1,582,943.10 | -96,152.13 L | 247,257.73 | -96,152.13 L |
| ----- | 1,143,992.35 | 970,001.05 | -73,266.43 L | | 173,991.30 L |
| 435664909 | SYNGENTA AG | CHF10(REGD) | 18JUN03 | 23JUN03 1.322000 | |
| ** WB2B ** | 523 131,060.69 | 153,530.22 | -22,469.53 | | -22,469.53 |
| | 1,825.000 99,138.19 | 103,130.40 | -16,996.62 | 13,004.41 | -3,992.21 |
| 471475905 | KUONI REISEN HLDG | CHF50(REGD) SER B) | 14MAY03 | 19MAY03 1.314100 | |
| ** WB2B ** | 332 1,283.73 | 803.65 | 480.08 | | 480.08 |
| | 4.000 976.89 | 539.83 | 365.33 | 71.73 | 437.06 |
| ** WB2B ** | 358 327.49 | 200.91 | 126.58 | 15MAY03 20MAY03 1.315250 | 126.58 |
| | 1.000 248.99 | 134.96 | 96.24 | 17.79 | 114.03 |
| ** WB2B ** | 375 4,543.75 | 2,812.77 | 1,730.98 | 16MAY03 21MAY03 1.306900 | 1,730.98 |
| | 14.000 3,476.74 | 1,889.41 | 1,324.49 | 262.84 | 1,587.33 |
| ** WB2B ** | 387 318.02 | 200.91 | 117.11 | 19MAY03 22MAY03 1.294950 | 117.11 |
| | 1.000 245.58 | 134.96 | 90.44 | 20.18 | 110.62 |



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|-------------------------|--|--|---|--|--------------------------------------|
| 471475905 | TOTAL | 6,472.99 4,948.28 | 4,018.24 2,699.16 | 2,454.75 L 1,876.58 L | 372.54 2,249.04 L |
| 482477007 | SGS SA | CHF20(REGD) | 09DEC03 | 12DEC03 1.268750 | |
| ** WB3I ** | 143 157,280.61 | 150,506.99 | 6,773.62 | | 6,773.62 |
| | 200.000 123,965.01 | 112,709.77 | 5,338.81 | 5,916.43 | 11,255.24 |
| 519674987 | CIBA SPECIALTY CHE | CHF6 (REGD) | 23MAY03 | 27MAY03 1.296300 | |
| ** WB2B ** | ADJC- 419 34,350.00 | 34,350.00 | .00 | | .00 |
| | .000 26,498.50 | 25,746.63 | .00 | 751.87 | 751.87 |
| 526831904 | CENTERPULSE | CHF30 (REGD) | 15AUG03 | 20AUG03 1.371050 | |
| ** WB2B ** | 734 439,696.16 | 473,593.61 | 166,102.55 | | 166,102.55 |
| | 1,770.000 466,573.91 | 344,445.37 | 121,149.88 | 978.66 | 122,128.54 |
| 547692905 | BARRY CALLEBAUT AG | CHF100(REGD) | 20NOV03 | 25NOV03 1.299750 | |
| ** WB2B ** | 465 162,609.83 | 119,476.94 | 43,132.89 | | 43,132.89 |
| | 755.000 125,108.54 | 87,885.31 | 33,185.54 | 4,037.69 | 37,223.23 |
| 553397982 | SWISSCOM AG | CHF1 (REGD) | 19AUG03 | 19AUG03 1.388800 | |
| ** WB2H ** | ADJC- 777 54,400.00 | 54,400.00 | .00 | | .00 |
| | .000 39,170.51 | 32,639.39 | .00 | 6,531.12 | 6,531.12 |
| 598107902 | SERONO SA | B CHF25 BR | 07NOV03 | 12NOV03 1.367900 | |
| ** WB2B ** | 430 1,674,188.67 | 1,470,611.63 | 203,577.04 | | 203,577.04 |
| | 1,786.000 1,223,911.59 | 1,108,753.87 | 148,824.50 | -33,666.78 | 115,157.72 |
| 598381903 | ZURICH FIN SVS GRP | CHF9 | 25MAR03 | 28MAR03 1.377450 | |
| ** WB2B ** | 117 175,042.93 | 142,890.70 | 32,152.23 | | 32,152.23 |
| | 1,530.000 127,077.52 | 96,878.33 | 23,341.85 | 6,857.34 | 30,199.19 |
| ** WB2H ** | ADJC- 753 27,200.00 | 27,200.00 | .00 | 15JUL03 17JUL03 1.379100 | .00 |
| | .000 19,723.01 | 17,057.45 | .00 | 2,665.56 | 2,665.56 |



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|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|------------------------|--------------------------------------|
| 598381903 | TOTAL | 202,242.93 146,808.53 | 178,090.78 113,935.78 | 32,152.23 L 23,341.85 L | | 9,522.98 | 32,152.23 L 32,844.75 L |
| 718386903 | NOVARTIS AG | | CHF0.50 REGD | 10MAR03 | 13MAR03 | 1.325923 | |
| ** WB2B ** | 057 3,340.000 | 157,351.78 118,673.39 | 208,653.92 134,297.49 | -43,382.14 -32,458.11 | | 17,123.81 | -43,382.14 -15,534.30 |
| ** WB1A ** | 001 1,252,000.000 | 70,938,362.84 48,307,592.25 | 70,938,362.84 48,307,592.25 | .00 -.01 | 01MAY03 01MAY03 | 1.468472 .01 | .00 .00 |
| ** WB2B ** | 388 58,010.000 | 2,632,219.83 2,032,688.67 | 2,817,861.85 1,948,959.84 | -184,842.82 -142,740.64 | 19MAY03 22MAY03 | 1.294950 226,462.29 | -184,842.82 83,721.63 |
| ** WB2B ** | 044 1,330.000 | 69,187.24 48,944.53 | 69,552.93 49,256.70 | -345.67 -258.80 | 02SEP03 05SEP03 | 1.412950 -31.37 | -345.67 -290.17 |
| ** WB2B ** | 051 243.000 | 14,069.83 9,932.46 | 13,753.70 9,740.24 | 316.13 223.17 | 03SEP03 08SEP03 | 1.416550 -36.95 | 316.13 192.22 |
| ** WB2B ** | 191 586.000 | 27,973.84 20,193.58 | 24,461.49 18,739.77 | 1,511.55 1,091.17 | 18SEP03 23SEP03 | 1.385250 362.56 | 1,511.55 1,453.73 |
| ** WB2B ** | 207 632.000 | 34,742.71 25,383.58 | 33,050.71 23,406.19 | 1,712.00 1,250.09 | 19SEP03 24SEP03 | 1.369500 727.22 | 1,712.00 1,977.31 |
| ** WB2B ** | 237 633.000 | 33,923.74 25,081.34 | 33,103.81 23,443.23 | 828.75 604.82 | 23SEP03 24SEP03 | 1.352550 1,031.29 | 828.75 1,438.11 |
| ** WB2B ** | 295 724.000 | 38,422.81 29,058.05 | 37,861.89 26,813.42 | 548.12 423.41 | 14OCT03 17OCT03 | 1.322250 1,821.82 | 548.12 2,244.63 |
| ** WB2B ** | 308 473.000 | 25,805.25 18,793.17 | 24,735.74 17,517.41 | 249.51 282.54 | 15OCT03 20OCT03 | 1.330550 1,873.80 | 249.51 1,275.54 |
| ** WB2B ** | 322 370.000 | 19,532.58 14,639.31 | 19,349.31 13,782.99 | 183.19 137.38 | 17OCT03 22OCT03 | 334250 9.82 | 183.19 936.32 |
| ** WB2B ** | | | | | 22OCT03 | 331750 | |



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|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|----------------------|--------------------------------------|
| | 349 1,545.000 | 81,399.25 61,792.49 | 81,842.34 57,959.94 | -443.11 -334.38 | | 4,148.91 | -443.11 3,832.53 |
| ** WB2B ** | 355 119.000 | 6,879.28 4,622.86 | 6,223.14 4,487.18 | -152.88 -114.43 | 23OCT03 28OCT03 | 1.313188 332.11 | -152.88 215.68 |
| ** WB2B ** | 361 158.000 | 8,074.53 6,173.19 | 8,262.68 5,851.55 | -188.15 -143.85 | 24OCT03 29OCT03 | 1.388888 445.49 | -188.15 321.64 |
| ** WB2B ** | 379 2,523.000 | 128,044.14 96,542.37 | 131,899.83 93,473.52 | -3,854.89 -2,904.58 | 30OCT03 04NOV03 | 1.324388 5,975.35 | -3,854.89 3,968.85 |
| ** WB2B ** | 412 1,889.000 | 91,822.74 66,977.45 | 94,239.37 67,287.48 | -2,416.63 -1,762.74 | 06NOV03 11NOV03 | 1.370958 1,452.79 | -2,416.63 -389.95 |
| ** WB2B ** | 429 1,809.000 | 92,719.65 67,782.48 | 94,239.38 67,287.48 | -1,519.73 -1,110.99 | 07NOV03 12NOV03 | 1.367988 1,606.87 | -1,519.73 495.88 |
| ** WB2B ** | 486 851.000 | 46,322.29 35,649.37 | 44,332.42 31,453.72 | 1,989.67 1,532.11 | 26NOV03 01DEC03 | 1.298658 2,483.74 | 1,989.67 4,015.85 |
| ** WB2B ** | 509 1,844.000 | 57,222.83 44,515.17 | 54,386.98 38,832.53 | 2,835.13 2,285.55 | 02DEC03 05DEC03 | 1.285458 3,477.89 | 2,835.13 5,682.64 |
| ** WB2B ** | 572 1,526.000 | 83,243.89 66,324.51 | 79,496.54 56,748.94 | 3,747.33 2,985.68 | 17DEC03 22DEC03 | 1.255188 6,577.87 | 3,747.33 9,563.55 |
| 718386903 | TOTAL | 74,585,729.61 51,101,394.24 | 74,888,849.45 50,996,893.35 | -223,139.84 L -171,374.41 L | | 275,877.32 | -223,139.84 L 104,588.91 L |
| 711038901 | ROCHE HOLDINGS AG | | GENUSSCHEINE NPV | 02JUN03 | 05JUN03 | 1.381988 | |
| ** WB2B ** | 455 3,188.000 | 317,978.43 244,241.82 | 481,578.44 223,529.33 | -83,592.81 -64,287.78 | | 84,920.19 | -83,592.81 20,712.49 |



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ATTACHMENT N

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|--------------|-------------|-------------------|-----------------|---------------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | NET BAS SECTY GN/LS | NET BAS SECTY GN/LS |
| 712310903 | VONTOBEL HLDGS AG | | | 11JUN03 | 16JUN03 | 1.306800 | |
| ** WB2M ** | | CHF1 (REGD) | | | | | |
| 784 | 782,985.15 | 1,279,261.44 | -496,276.29 | | | -496,276.29 | |
| 34,600.000 | 599,162.19 | 814,333.17 | -379,764.54 | | 164,593.56 | -215,170.98 | |
| ** WB2M ** | | | | 13AUG03 | 18AUG03 | 1.367850 | |
| 086 | 438,296.65 | 620,553.20 | -182,256.55 | | | -182,256.55 | |
| 17,562.000 | 320,427.42 | 408,320.28 | -133,243.08 | | 45,350.22 | -87,892.86 | |
| ** WB2M ** | | | | 15AUG03 | 20AUG03 | 1.371050 | |
| 103 | 436,385.19 | 495,023.63 | -58,638.44 | | | -58,638.44 | |
| 17,491.000 | 318,285.39 | 339,678.74 | -42,769.00 | | 21,375.65 | -21,393.35 | |
| ** WB2M ** | | | | 19AUG03 | 22AUG03 | 1.396800 | |
| 121 | 383,214.98 | 332,570.80 | 50,644.18 | | | 50,644.18 | |
| 14,947.000 | 274,352.08 | 220,528.67 | 36,257.29 | | 17,566.12 | 53,823.41 | |
| ** WB2M ** | | | | 28AUG03 | 02SEP03 | 1.411450 | |
| 170 | 410,894.89 | 328,367.98 | 82,526.91 | | | 82,526.91 | |
| 15,700.000 | 291,115.44 | 215,996.03 | 58,469.60 | | 16,649.81 | 75,119.41 | |
| ** WB2M ** | | | | 03SEP03 | 08SEP03 | 1.416550 | |
| 188 | 388,082.25 | 287,990.68 | 100,091.57 | | | 100,091.57 | |
| 15,000.000 | 273,962.97 | 196,339.43 | 70,658.69 | | 6,964.85 | 77,623.54 | |
| ** WB2M ** | | | | 04SEP03 | 09SEP03 | 1.412450 | |
| 187 | 257,762.39 | 200,401.10 | 57,361.29 | | | 57,361.29 | |
| 10,000.000 | 182,493.11 | 134,168.19 | 40,611.20 | | 7,713.72 | 48,324.92 | |
| ** WB2M ** | | | | 04SEP03 | 09SEP03 | 1.412450 | |
| CXL 187 | -257,762.39 | -200,401.10 | -57,361.29 | | | -57,361.29 | |
| -10,000.000 | -182,493.11 | -134,168.19 | -40,611.20 | | -7,713.72 | -48,324.92 | |
| ** WB2M ** | | | | 04SEP03 | 09SEP03 | 1.412450 | |
| 196 | 257,762.39 | 200,401.10 | 57,361.29 | | | 57,361.29 | |
| 10,000.000 | 182,493.11 | 134,168.19 | 40,611.20 | | 7,713.72 | 48,324.92 | |
| ** WB2M ** | | | | 04NOV03 | 07NOV03 | 1.359350 | |
| 373 | 122,692.50 | 78,717.45 | 43,975.05 | | | 43,975.05 | |
| 4,100.000 | 90,258.21 | 53,666.11 | 32,350.06 | | 4,242.84 | 36,592.10 | |
| ** WB2M ** | | | | 06NOV03 | 11NOV03 | 1.370950 | |
| 389 | 340,558.84 | 243,582.85 | 116,975.99 | | | 116,975.99 | |
| 12,500.000 | 262,999.26 | 165,957.89 | 85,324.77 | | 11,216.60 | 97,041.37 | |
| ** WB2M ** | | | | 07NOV03 | 12NOV03 | 1.367900 | |
| 394 | 586,986.86 | 401,291.73 | 185,695.13 | | | 185,695.13 | |
| 20,000.000 | 429,115.33 | 273,071.16 | 135,751.98 | | 28,292.10 | 156,044.17 | |

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|-------------|-------------------------|---------------|-----------------|-------------------|-----------------|---------------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | NET BAS SECTY GN/LS | NET BAS SECTY GN/LS |
| 712310903 | TOTAL | | | | | | |
| | 4,167,859.70 | 4,267,760.86 | -99,901.16 L | | | -99,901.16 L | |
| | 3,042,171.40 | 2,822,059.67 | -96,353.03 L | | 316,464.76 | 220,111.73 L | |
| 712387901 | NESTLE SA | | | 02MAY03 | 07MAY03 | 1.345800 | |
| ** WB2B ** | | CHF1 (REGD) | | | | | |
| 284 | 4,383,226.40 | 5,528,097.17 | -1,144,870.77 | | | -1,144,870.77 | |
| 16,180.000 | 3,256,967.16 | 3,492,728.92 | -850,699.03 | | 614,937.27 | -235,761.76 | |
| ** WB2B ** | | | | 02SEP03 | 05SEP03 | 1.412950 | |
| 033 | 70,646.73 | 71,228.34 | -581.61 | | | -581.61 | |
| 231.000 | 49,999.46 | 50,443.21 | -411.63 | | -32.12 | -443.75 | |
| ** WB2B ** | | | | 08SEP03 | 11SEP03 | 1.387000 | |
| 048 | 64,080.97 | 64,444.69 | -363.72 | | | -363.72 | |
| 209.000 | 46,201.13 | 45,639.10 | -262.24 | | 824.27 | 562.03 | |
| ** WB2B ** | | | | 09SEP03 | 15SEP03 | 1.383200 | |
| 085 | 6,125.54 | 6,166.96 | -41.42 | | | -41.42 | |
| 20.000 | 4,428.53 | 4,367.38 | -29.95 | | 91.10 | 61.15 | |
| ** WB2B ** | | | | 12SEP03 | 17SEP03 | 1.377600 | |
| 136 | 7,448.27 | 7,400.35 | 47.92 | | | 47.92 | |
| 24.000 | 5,406.70 | 5,240.85 | 34.79 | | 131.06 | 165.85 | |
| ** WB2B ** | | | | 15SEP03 | 18SEP03 | 1.377350 | |
| 165 | 31,912.04 | 32,068.17 | -156.13 | | | -156.13 | |
| 104.000 | 23,169.16 | 22,710.37 | -113.36 | | 572.15 | 458.79 | |
| ** WB2B ** | | | | 18SEP03 | 23SEP03 | 1.385250 | |
| 195 | 21,942.76 | 21,584.35 | 358.41 | | | 358.41 | |
| 70.000 | 15,840.29 | 15,285.82 | 258.73 | | 295.74 | 554.47 | |
| ** WB2B ** | | | | 19SEP03 | 24SEP03 | 1.369500 | |
| 214 | 40,729.36 | 40,085.21 | 644.15 | | | 644.15 | |
| 130.000 | 29,740.31 | 28,387.96 | 470.35 | | 882.00 | 1,352.35 | |
| 712387901 | TOTAL | | | | | | |
| | 4,626,112.07 | 5,771,075.24 | -1,144,963.17 L | | | -1,144,963.17 L | |
| | 3,431,752.74 | 3,664,803.61 | -850,752.34 L | | 617,701.47 | -233,050.87 L | |
| 712611904 | UBS AG | | | 30OCT03 | 04NOV03 | 1.324300 | |
| ** WB2E ** | | CHF.80 (REGD) | | | | | |
| 655 | 1,368,783.01 | 1,352,399.56 | 16,383.45 | | | 16,383.45 | |
| 17,078.000 | 1,032,031.22 | 1,006,099.96 | 12,352.75 | | 13,578.51 | 25,931.26 | |

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|-------------|-------------------------|--------------|--------------|-------------------|-----------------|------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | | | |
| 717158901 | CREDIT SUISSE GRP | CHF3 (REGD) | | 05MAY03 | 08MAY03 | 1.343050 | |
| ** WB2C ** | 710 | 1,102,496.85 | 801,509.00 | 300,987.85 | | | 300,987.85 |
| | 33,800.000 | 820,898.40 | 539,391.64 | 224,107.70 | | 57,391.64 | 281,498.76 |
| ** WB2C ** | 749 | 3,231,373.92 | 2,261,300.79 | 28MAY03 | 03JUN03 | 1.299350 | |
| | 91,000.000 | 2,486,915.70 | 1,527,917.07 | 969,993.13 | | 212,476.00 | 969,993.13 |
| | | | | 746,521.83 | | | 958,997.83 |
| ** WB2C ** | 274 | 1,114,810.99 | 497,130.50 | 130CT03 | 160CT03 | 1.324550 | |
| | 25,000.000 | 840,383.69 | 475,278.50 | 417,672.49 | | 50,248.99 | 417,672.49 |
| | | | | 314,856.20 | | | 365,185.19 |
| 717158901 | TOTAL | 5,448,681.76 | 3,760,020.29 | 1,688,653.47 L | | | 1,688,653.47 L |
| ----- | | 4,148,189.79 | 2,542,588.01 | 1,285,485.73 L | | 320,116.05 | 1,605,601.78 L |
| 717971907 | SAURER AG ARDON | CHF11.5 | | 13AUG03 | 13AUG03 | 1.367850 | |
| ** WB2B ** | ADJC- 715 | 2,970.00 | 2,970.00 | .00 | | | .00 |
| | .000 | 2,171.29 | 2,207.10 | .00 | | -35.81 | -35.81 |
| 718472905 | SWATCH GROUP | CHF2.25(BR) | | 15DEC03 | 18DEC03 | 1.264050 | |
| ** WB2C ** | 392 | 716,459.65 | 604,568.38 | 111,891.27 | | | 111,891.27 |
| | 5,000.000 | 566,796.92 | 412,168.25 | 88,518.07 | | 66,110.60 | 154,628.47 |
| ** WB2C ** | 390 | 1,486,313.44 | 1,269,593.61 | 16DEC03 | 19DEC03 | 1.259250 | |
| | 10,500.000 | 1,180,316.41 | 865,553.32 | 216,719.83 | | 142,668.78 | 216,719.83 |
| | | | | 172,102.31 | | | 314,763.09 |
| 718472905 | TOTAL | 2,202,773.09 | 1,874,161.99 | 328,611.10 L | | | 328,611.10 L |
| ----- | | 1,747,113.33 | 1,277,721.57 | 269,620.38 L | | 208,771.38 | 469,391.74 L |
| 718929904 | HELVETIA PATRIA | CHF10 | | 22JUL03 | 25JUL03 | 1.359200 | |
| ** WB2B ** | 677 | 4,033.98 | 6,033.24 | -1,999.26 | | | -1,999.26 |
| | 26.000 | 2,967.91 | 3,581.62 | -1,470.91 | | 857.20 | -613.71 |
| ** WB2B ** | 683 | 3,840.07 | 5,801.19 | 23JUL03 | 28JUL03 | 1.349650 | |
| | 25.000 | 2,051.16 | 3,443.86 | -1,953.12 | | 854.43 | -1,953.12 |
| | | | | -1,447.13 | | | -592.70 |
| ** WB2B ** | 735 | 12,424.55 | 10,563.81 | 15AUG03 | 20AUG03 | 1.371850 | |
| | 89.000 | 9,062.87 | 11,020.37 | -6,139.26 | | | -6,139.26 |
| | | | | -4,477.78 | | | -1,958.30 |
| ** WB2B ** | 767 | 67,481.27 | 100,012.51 | 19AUG03 | 22AUG03 | 396800 | |
| | 431.000 | 48,311.33 | 59,372.22 | -32,531.24 | | | -32,531.24 |
| | | | | -23,289.83 | | | -32,531.24 |



STATE STREET
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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|--------------------|-------------------------|------------------------------|---------------|-------------------|-----------------|--------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | | | |
| ** WB2B ** | 794 | 110,959.00 | 161,949.22 | 24AUG03 | 29AUG03 | 1.410900 | |
| | 698.000 | 78,644.69 | 94,152.70 | -51,089.42 | | 18,645.81 | -51,089.42 |
| | | | | -36,153.82 | | | -17,508.81 |
| 718929904 | TOTAL | 198,747.67 | 292,379.97 | -93,632.30 L | | | -93,632.30 L |
| ----- | | 141,837.14 | 173,576.77 | -66,839.47 L | | 35,105.86 | -31,733.61 L |
| 719417909 | JULIUS BAER HLDC | CHF0.5 | | 21AUG03 | 26AUG03 | 1.405800 | |
| ** WB2C ** | 169 | 776,483.90 | 432,703.24 | 343,780.66 | | | 343,780.66 |
| | 1,890.000 | 552,343.08 | 319,479.65 | 244,544.50 | | -11,681.07 | 232,863.43 |
| ** WB2C ** | 176 | 1,393,056.17 | 785,792.40 | 22AUG03 | 27AUG03 | 1.420400 | |
| | 3,402.000 | 980,749.20 | 578,072.59 | 607,263.77 | | -24,853.50 | 607,263.77 |
| | | | | 427,538.11 | | | 402,674.61 |
| 719417909 | TOTAL | 2,169,540.07 | 1,218,495.64 | 951,044.43 L | | | 951,044.43 L |
| ----- | | 1,533,092.28 | 897,552.24 | 672,074.61 L | | -36,534.57 | 635,540.04 L |
| 990CX9904 | ABB LTD | CHF2.50 (REGD) (S/R 09DEC03) | | 01DEC03 | 01DEC03 | 1.298100 | |
| ** WB2B ** | 511 | 104,080.21 | 189,173.45 | -5,085.24 | | | -5,085.24 |
| | 114,991.000 | 141,813.50 | 138,133.23 | -3,917.45 | | 7,597.80 | 3,688.35 |
| CHF TOTAL | | 99,838,508.60 | 98,148,558.45 | 1,669,950.15 L | | | 1,669,950.15 L |
| ----- | | 69,965,916.20 | 66,647,185.57 | 1,220,541.10 L | | 2,098,269.53 | 3,318,810.63 L |
| ** DANISH KRONE ** | | | | | | | |
| 416921005 | CARLSBERG | D DKK20 | | 15APR03 | 23APR03 | 6.081900 | |
| ** WB2B ** | 238 | 2,028,155.41 | 1,985,990.13 | 42,157.28 | | | 42,157.28 |
| | 8,400.000 | 294,788.64 | 287,430.42 | 6,125.82 | | 1,152.40 | 7,278.22 |
| ** WB2B ** | 737 | 227,781.20 | 214,485.29 | 15AUG03 | 20AUG03 | 6.604600 | |
| | 889.000 | 34,489.31 | 33,472.27 | 13,295.91 | | -996.15 | 13,295.91 |
| | | | | 2,013.19 | | | 1,017.04 |
| ** WB2B ** | 768 | 716,039.26 | 663,400.93 | 19AUG03 | 22AUG03 | 6.704750 | |
| | 2,750.000 | 106,795.82 | 103,541.90 | 52,558.33 | | -4,585.05 | 52,558.33 |
| | | | | 7,838.97 | | | 3,253.92 |
| ** WB2B ** | 798 | 827,232.52 | 755,183.77 | 26AUG03 | 29AUG03 | 6.828250 | |
| | 3,166.000 | 121,140.54 | 116,800.18 | 72,048.75 | | | 72,048.75 |
| | | | | 10,551.57 | | | 6,548.36 |



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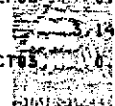
| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECY GN/L |
|-------------|-------------------------|--------------------|--------------|-----------------|----------------|---------------|-------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECY GN/L | BASE CURR GN/L | NET SECY GN/L | NET SECY GN/L |
| | SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE SECY GN/L | | | NET BAS SECY GN/L |
| 416921005 | TOTAL | 3,799,208.39 | 3,619,148.12 | 180,060.27 L | | | 180,060.27 L |
| | | 557,142.31 | 541,244.77 | 26,529.55 L | | -10,632.01 | 15,897.54 L |
| 569879901 | TDC A/S | | | 15DEC03 | 18DEC03 | 6.052150 | |
| ** WB31 ** | | | | | | | |
| | 161 | 645,844.72 | 614,745.44 | 31,099.28 | | | 31,099.28 |
| | 3,000.000 | 106,713.27 | 96,135.84 | 5,138.55 | | 5,438.88 | 10,577.43 |
| 578679904 | JYSKE BANK A/S | | | 09JAN03 | 14JAN03 | 7.095400 | |
| ** WB2M ** | | | | | | | |
| | 298 | 3,305,563.47 | 3,250,522.40 | 55,041.07 | | | 55,041.07 |
| | 17,000.000 | 465,874.15 | 399,977.88 | 7,757.29 | | 58,138.98 | 65,896.27 |
| ** WB2M ** | | | | | | | |
| | 787 | 2,101,845.49 | 1,601,068.84 | 500,774.65 | 16JUN03 | 6.315200 | 500,774.65 |
| | 8,500.000 | 332,823.27 | 195,066.20 | 79,297.04 | | 58,460.03 | 137,757.07 |
| ** WB2M ** | | | | | | | |
| | 052 | 540,453.76 | 375,924.40 | 164,529.36 | 06AUG03 | 6.602950 | 164,529.36 |
| | 2,000.000 | 81,850.35 | 45,698.98 | 24,917.55 | | 11,233.82 | 36,151.37 |
| ** WB2M ** | | | | | | | |
| | 087 | 807,570.00 | 579,566.78 | 228,003.30 | 18AUG03 | 6.577950 | 228,003.30 |
| | 3,000.000 | 122,769.25 | 70,367.18 | 34,661.76 | | 17,740.31 | 52,402.07 |
| ** WB2M ** | | | | | | | |
| | 111 | 2,145,910.90 | 1,569,719.07 | 574,191.83 | 21AUG03 | 6.659550 | 574,191.83 |
| | 8,000.000 | 322,230.62 | 190,453.66 | 86,521.14 | | 45,255.82 | 131,776.96 |
| 578679904 | TOTAL | 8,901,343.62 | 7,376,891.41 | 1,524,542.21 L | | | 1,524,542.21 L |
| | | 1,325,547.64 | 901,563.90 | 233,154.78 L | | 190,828.96 | 423,983.74 L |
| 587294906 | DSV | | | 18JUN03 | 23JUN03 | 6.350400 | |
| ** WB2B ** | | | | | | | |
| | 520 | 84,957.50 | 69,984.98 | 14,972.52 | | | 14,972.52 |
| | 500.000 | 13,378.29 | 10,169.43 | 2,357.73 | | 851.13 | 3,208.86 |
| 595281908 | ISS INTERNATIONAL | | | 24FEB03 | 27FEB03 | 6.898350 | |
| ** WB2B ** | | | | | | | |
| | 784 | 1,657,233.97 | 1,450,621.72 | 206,612.25 | | | 206,612.25 |
| | 7,100.000 | 240,236.28 | 191,794.92 | 29,950.97 | | 18,490.39 | 48,441.36 |
| ** WB2B ** | | | | | | | |
| | 327 | 1,456,217.53 | 1,347,230.28 | 108,987.25 | 20MAY03 | 6.459250 | 108,987.25 |
| | 5,900.000 | 225,446.84 | 193,688.42 | 16,873.05 | | 14,885.17 | 31,758.22 |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECY GN/L |
|---------------|-----------------------------|--------------------|---------------|-----------------|----------------|---------------|-------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECY GN/L | BASE CURR GN/L | NET SECY GN/L | NET SECY GN/L |
| | SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE SECY GN/L | | | NET BAS SECY GN/L |
| 595281908 | TOTAL | 3,113,451.50 | 2,797,852.00 | 315,599.50 L | | | 315,599.50 L |
| | | 465,683.12 | 385,483.54 | 46,824.82 L | | 33,375.56 | 80,199.58 L |
| 712644995 | DANSKE TREALASTKOM | | | 08APR03 | 11APR03 | 6.960800 | |
| ** WB2B ** | | | | | | | |
| | 211 | 50,674.65 | 33,623.52 | 17,051.13 | | | 17,051.13 |
| | 300.000 | 7,280.00 | 4,434.32 | 2,449.59 | | 394.09 | 2,843.68 |
| DKK TOTAL | | 16,595,488.38 | 14,512,155.47 | 2,083,324.91 L | | | 2,083,324.91 L |
| | | 2,475,744.63 | 1,939,833.80 | 316,454.22 L | | 220,256.61 | 536,710.83 L |
| ** AUSTRIA ** | | | | | | | |
| 465145001 | OMV AG | | | 14MAY03 | 19MAY03 | 0.870019 | |
| ** WB2B ** | | | | | | | |
| | 330 | 274,608.57 | 248,298.52 | 26,310.05 | | | 26,310.05 |
| | 2,481.000 | 315,635.14 | 265,895.79 | 30,240.78 | | 20,298.57 | 50,539.35 |
| ** WB2B ** | | | | | | | |
| | 367 | 134,080.85 | 128,002.34 | 6,078.51 | 21MAY03 | 0.866514 | 6,078.51 |
| | 1,279.000 | 154,735.93 | 136,661.63 | 7,014.90 | | 11,059.40 | 18,074.30 |
| 465145001 | TOTAL | 408,689.42 | 376,300.86 | 32,388.56 L | | | 32,388.56 L |
| | | 470,371.07 | 401,757.42 | 37,255.68 L | | 31,357.97 | 68,613.65 L |
| 99PRG0904 | BHS VERMOEGENSVERWALTUNG AG | | | 29AUG03 | 29AUG03 | 0.910830 | |
| ** WB2B ** | | | | | | | |
| | ADJC- 030 | 70,173.00 | 70,173.00 | .00 | | | .00 |
| | .000 | 77,042.92 | 80,188.44 | .00 | | -3,145.52 | -3,145.52 |
| ** WB2B ** | | | | | | | |
| | ADXC- 030 | -70,173.00 | -70,173.00 | .00 | 29AUG03 | 0.910830 | .00 |
| | .000 | -77,042.92 | -80,188.44 | .00 | | 3,145.52 | 3,145.52 |
| ** WB2B ** | | | | | | | |
| | ADJC- 233 | 70,173.00 | 70,173.00 | .00 | 29AUG03 | 0.910830 | .00 |
| | .000 | 77,042.92 | 80,188.44 | .00 | | -3,145.52 | -3,145.52 |
| ** WB2B ** | | | | | | | |
| | ADJC- 232 | 70,173.00 | 70,173.00 | .00 | 30AUG03 | 0.910830 | .00 |
| | .000 | 77,042.92 | 80,188.44 | .00 | | -3,145.52 | -3,145.52 |
| ** WB2B ** | | | | | | | |
| | ADXC- 232 | -70,173.00 | -70,173.00 | .00 | 30AUG03 | 0.910830 | .00 |
| | .000 | -77,042.92 | -80,188.44 | .00 | | 3,145.52 | 3,145.52 |
| ** WB2B ** | | | | | | | |
| | 264 | 1,017.00 | 1,043.63 | -26.63 | 02OCT03 | 0.855505 | |



STATE STREET

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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT SELL RATE BASE CURR GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|----------------------------|---|--|--------------------------------------|
| | 1,017.000 | 1,186.77 | 1,192.58 | -31.13 | 27.32 | -3.81 |
| 99PRGU904 | TOTAL | 71,190.00 78,231.69 | 71,216.63 81,381.82 | -26.63 L -31.13 L | -3,118.20 | -26.63 L -3,149.33 L |
| AUSTRIA TOTAL | | .00 .00 | .00 .00 | .00 .00 | .00 | .00 .00 |
| | 479,679.42 548,602.76 | 447,517.49 483,138.44 | 32,361.93 L 37,224.55 L | | 20,239.77 | 32,361.93 L 45,464.32 L |
| ** BELGIUM ** | | | | | | |
| 429479009 | ELECTRABEL | | NPV | 13JAN03 | 16JAN03 | 0.949882 |
| ** WB2E ** | 050 | 467,158.04 | 488,837.82 | -21,678.98 | | -21,678.98 |
| | 1,973.000 | 492,228.95 | 444,481.73 | -22,842.85 | 70,661.27 | 47,819.22 |
| ** WB2E ** | CXL 050 | -467,158.04 | -488,837.82 | 21,678.98 | | 21,678.98 |
| | -1,973.000 | -492,228.95 | -444,481.73 | 22,842.85 | -70,661.27 | -47,819.22 |
| 429479009 | TOTAL | .00 .00 | .00 .00 | .00 L .00 L | .00 | .00 L .00 L |
| ** BELGIUM ** | | | | | | |
| 449774009 | KBC BANKVERZEKERIN NPV | | NPV | 18AUG03 | 21AUG03 | 0.896817 |
| ** WB2B ** | 744 | 135,157.78 | 139,688.55 | -4,322.85 | | -4,322.85 |
| | 3,733.000 | 158,842.79 | 137,001.38 | -4,824.52 | 18,666.21 | 13,841.69 |
| ** WB2B ** | 761 | 214,115.71 | 220,382.76 | -6,187.85 | | -6,187.85 |
| | 5,914.000 | 237,411.47 | 215,786.55 | -6,868.20 | 28,485.12 | 21,624.92 |
| ** WB2B ** | 817 | 67,370.56 | 70,888.76 | -3,518.20 | | -3,518.20 |
| | 1,903.000 | 73,966.12 | 69,435.55 | -3,862.63 | 8,393.28 | 4,530.57 |
| 449774009 | TOTAL | 416,643.97 462,228.38 | 430,672.87 422,223.20 | -14,028.18 L -15,547.35 L | 55,544.53 | -14,028.18 L 39,997.18 L |
| ** BELGIUM ** | | | | | | |
| 482110004 | SOLVAY | | NPV | 10JAN03 | 15JAN03 | 0.948992 |
| ** WB2B ** | 718 | 666,138.92 | 684,127.68 | -17,996.68 | | -17,996.68 |
| | 10,591.000 | 781,935.23 | 681,983.91 | -18,964.88 | 38,995.32 | 20,031.32 |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT SELL RATE BASE CURR GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|------------------------------|---|--|--------------------------------------|
| 726613904 | FORTIS | | UNIT(FORTIS SA/MV NPV/0.42) | 30DEC03 | 05JAN04 | 0.798853 |
| ** WB2B ** | 579 | 1,126,268.35 | 1,054,715.24 | 69,553.89 | | 69,553.89 |
| | 78,776.000 | 1,411,278.12 | 1,194,312.88 | 87,153.47 | 129,885.85 | 216,957.32 |
| BELGIUM TOTAL | | 2,289,843.24 2,575,425.73 | 2,171,514.93 2,298,439.91 | 37,528.31 L 52,642.12 L | 224,343.78 | 37,528.31 L 274,985.82 L |
| ** GERMANY ** | | | | | | |
| 432541982 | BAYER HYPD VEREINS | | ORD NPV | 18NOV03 | 17NOV05 | 0.869158 |
| ** WB2H ** | 888 | 1,218,137.82 | 2,893,437.75 | -883,299.93 | | -883,299.93 |
| | 64,088.000 | 1,392,323.33 | 1,878,957.89 | -1,814,288.28 | 529,645.64 | -486,434.56 |
| 449600886 | KLOCKNER WERKE AG | | NPV | 08SEP03 | 10SEP03 | 0.900961 |
| ** WB2B ** | 871 | 28,193.98 | 28,688.69 | -486.79 | | -486.79 |
| | 3,448.000 | 31,293.84 | 32,188.67 | -451.52 | -443.31 | -894.83 |
| ** WB2B ** | 893 | 17,458.81 | 18,899.92 | -649.11 | | -649.11 |
| | 2,177.000 | 19,517.85 | 20,378.56 | -726.88 | -126.71 | -852.71 |
| ** WB2B ** | 124 | 516.16 | 523.79 | -7.63 | | -7.63 |
| | 63.000 | 583.31 | 589.58 | -8.62 | 2.43 | -6.19 |
| ** WB2B ** | 152 | 9,925.23 | 10,868.44 | -143.21 | | -143.21 |
| | 1,211.000 | 11,212.84 | 11,331.53 | -161.78 | 42.29 | -119.49 |
| 449600886 | TOTAL | 56,886.18 62,687.84 | 57,292.84 64,488.26 | -1,206.74 L -1,347.92 L | -525.38 | -1,286.74 L -1,873.22 L |
| ** GERMANY ** | | | | | | |
| 459858988 | CONTINENTAL AG | | ORD NPV | 27JUN03 | 01JUL03 | 0.875312 |
| ** WB2H ** | 738 | 1,334,378.34 | 1,223,782.38 | 110,668.84 | | 110,668.84 |
| | 72,688.000 | 1,524,451.18 | 1,879,885.98 | 126,432.68 | 318,132.52 | 444,565.20 |
| 461785909 | DEUTSCHE POST AG | | NPV REGD | 06NOV03 | 11NOV03 | 0.874661 |
| ** WB2E ** | 782 | 1,065,653.13 | 757,181.22 | 388,551.91 | | 388,551.91 |
| | 62,225.000 | 1,218,361.32 | 858,855.89 | 352,767.43 | 338.88 | 359,585.43 |



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ATTACHMENT N

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/L |
|-------------|-------------------------|--------------|--------------|------------------|----------------|------------|--------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/L | BASE CURR GN/L | GN/L | NET BAS SECTY GN/L |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/L | BASE CURR GN/L | GN/L | NET BAS SECTY GN/L |
| 474184900 | MERCK KGAA | ORD NPV | | 06NOV03 | 11NOV03 | 0.874661 | |
| WB2B | 405 | 262,975.11 | 198,996.65 | 63,978.46 | | | 63,978.46 |
| | 8,318.000 | 300,659.47 | 216,646.78 | 73,146.58 | | 10,866.11 | 84,012.69 |
| WB2B | 425 | 24,695.71 | 18,654.19 | 6,041.52 | 07NOV03 | 0.871536 | 6,041.52 |
| | 788.000 | 28,335.85 | 20,930.93 | 6,932.04 | 12NOV03 | 472.88 | 7,404.92 |
| WB2B | 441 | 126,242.05 | 94,620.30 | 31,621.75 | 18NOV03 | 0.840795 | 31,621.75 |
| | 3,997.000 | 150,146.05 | 106,168.70 | 37,489.35 | 21NOV03 | 6,368.00 | 43,977.35 |
| WB2B | 454 | 260,286.07 | 201,384.77 | 58,901.30 | 19NOV03 | 0.838680 | 58,901.30 |
| | 8,507.000 | 310,352.07 | 225,963.76 | 70,230.96 | 24NOV03 | 14,157.35 | 84,388.31 |
| 474184900 | TOTAL | 674,198.94 | 513,655.91 | 160,543.03 L | | 31,864.34 | 160,543.03 L |
| | | 789,493.44 | 569,710.17 | 187,918.93 L | | | 219,783.27 L |
| 476896907 | RWE AG (NEU) | NPV A | | 06NOV03 | 11NOV03 | 0.874661 | |
| WB2B | 411 | 1,059,183.39 | 1,516,843.59 | -457,660.20 | | | -457,660.20 |
| | 42,890.000 | 1,210,964.47 | 1,486,514.78 | -523,242.95 | | 247,692.64 | -275,550.31 |
| 484760905 | SCHWARZ PHARMA AG | ORC NPV | | 14OCT03 | 16OCT03 | 0.854810 | |
| WB2B | 291 | 6,625.17 | 12,454.44 | -5,829.27 | | | -5,829.27 |
| | 370.000 | 7,750.46 | 14,645.95 | -6,819.38 | | -76.11 | -6,895.49 |
| WB2B | 301 | 26,085.15 | 48,963.70 | -22,878.55 | 15OCT03 | 0.859328 | -22,878.55 |
| | 1,458.000 | 30,355.29 | 57,578.88 | -26,623.77 | 17OCT03 | -599.82 | -27,223.59 |
| WB2B | 309 | 53,978.98 | 101,295.49 | -47,316.51 | 16OCT03 | 0.855139 | -47,316.51 |
| | 3,002.000 | 63,123.05 | 118,984.64 | -55,331.95 | 28OCT03 | -529.64 | -55,861.59 |
| 484760905 | TOTAL | 86,689.30 | 162,713.63 | -76,024.33 L | | -1,205.57 | -76,024.33 L |
| | | 101,228.80 | 191,209.47 | -88,775.10 L | | | -89,980.67 L |
| 494290901 | E ON AG | NPV | | 17JAN03 | 21JAN03 | 0.937690 | |
| WB2B | 739 | 2,615,932.79 | 2,775,734.75 | -159,801.96 | | | -159,801.96 |
| | 62,080.000 | 2,789,762.92 | 2,756,171.24 | -170,420.89 | | 204,012.57 | 33,591.68 |
| WB2E | 243 | 6,776,473.50 | 6,276,662.66 | 499,810.84 | 23APR03 | 0.913824 | 499,810.84 |
| | 155,781.000 | 7,415,496.49 | 6,775,746.68 | 546,943.12 | 25APR03 | 92,806.65 | 638,749.81 |



FOR PUBLIC DISCLOSURE

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/L |
|-------------|-------------------------|---------------|---------------|------------------|----------------|------------|--------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/L | BASE CURR GN/L | GN/L | NET BAS SECTY GN/L |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/L | BASE CURR GN/L | GN/L | NET BAS SECTY GN/L |
| WB2E | 271 | 1,612,556.80 | 1,592,350.40 | 20,206.40 | 25APR03 | 0.907606 | 20,206.40 |
| | 38,032.000 | 1,776,714.57 | 1,742,509.40 | 22,263.41 | 28APR03 | 11,941.76 | 34,205.17 |
| WB2E | CXL 271 | -1,612,556.80 | -1,592,350.40 | -20,206.40 | 25APR03 | 0.907606 | -20,206.40 |
| | -38,032.000 | -1,776,714.57 | -1,742,509.40 | -22,263.41 | 28APR03 | -11,941.76 | -34,205.17 |
| WB2E | 656 | 6,734,757.28 | 6,615,022.35 | 119,734.93 | 30OCT03 | 0.855652 | 119,734.93 |
| | 157,935.000 | 7,878,906.96 | 7,239,520.09 | 139,934.14 | 03NOV03 | 491,452.73 | 631,586.87 |
| WB2E | 836 | 1,078,784.11 | 930,878.20 | 147,905.91 | 18DEC03 | 0.808179 | 147,905.91 |
| | 21,616.000 | 1,334,833.14 | 1,025,687.63 | 183,011.33 | 22DEC03 | 126,134.18 | 309,145.51 |
| 494290901 | TOTAL | 17,205,947.68 | 16,598,297.96 | 607,649.72 L | | 914,406.17 | 607,649.72 L |
| | | 19,410,999.51 | 17,797,125.64 | 699,467.70 L | | | 1,613,873.87 L |
| 504921907 | BAYER AG | ORD NPV | | 15APR03 | 17APR03 | 0.926827 | |
| WB2B | 225 | 452,721.23 | 1,095,114.51 | -642,393.28 | | | -642,393.28 |
| | 27,870.000 | 488,463.58 | 966,158.92 | -693,110.23 | | 215,414.89 | -477,695.34 |
| WB2B | 241 | 192,631.80 | 477,722.89 | -285,091.09 | 16APR03 | 0.921574 | -285,091.09 |
| | 11,860.000 | 209,024.78 | 425,221.25 | -309,352.36 | 17APR03 | 93,155.89 | -216,196.47 |
| WB2B | 252 | 423,433.96 | 704,060.78 | -280,626.82 | 17APR03 | 0.917137 | -280,626.82 |
| | 26,270.000 | 461,691.07 | 652,119.84 | -305,981.35 | 23APR03 | 115,552.58 | -190,428.77 |
| WB2B | 258 | 64,993.71 | 72,434.09 | -7,440.38 | 28APR03 | 0.909339 | -7,440.38 |
| | 3,970.000 | 71,473.58 | 70,757.21 | -8,182.19 | 29APR03 | 8,898.56 | 716.37 |
| WB2H | 698 | 872,576.17 | 754,351.53 | 118,224.64 | 29MAY03 | 0.845487 | 118,224.64 |
| | 50,800.000 | 1,032,039.72 | 812,323.83 | 139,830.23 | 02JUN03 | 79,885.66 | 219,715.89 |
| WB2B | 554 | 83,086.52 | 68,401.86 | 14,684.66 | 11DEC03 | 0.823418 | 14,684.66 |
| | 3,749.000 | 100,904.43 | 66,818.34 | 17,833.79 | 16DEC03 | 16,252.30 | 34,086.09 |
| WB2B | 565 | 336,248.18 | 275,158.32 | 61,089.86 | 12DEC03 | 0.815528 | 61,089.86 |
| | 15,081.000 | 412,307.34 | 268,788.30 | 74,988.35 | 16DEC03 | 68,810.69 | 143,519.04 |



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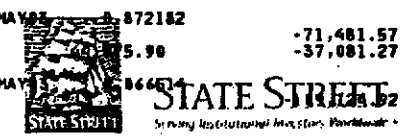
ATTACHMENT N

| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET LOCAL PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECTY GN/LB BASE SECTY GN/LB | STL DT BASE CURR GN/LB | SELL RATE GN/LB | NET SECTY GN/LB NET BAS SECTY GN/LB |
|-------------------------|-------------------------------|---|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--|
| 506921907 | TOTAL | 2,425,691.57 2,775,904.50 | 3,447,243.98 3,242,187.69 | | -1,021,552.41 L -1,084,053.74 L | | 597,770.57 | -1,021,552.41 L -486,283.19 L |
| 508657905 | BASF AG | | | NPV | 07APR03 | 10APR03 | 0.940911 | |
| WB2H | 459 | 632,830.30 | 724,643.18 | | -91,812.08 | | 111,377.50 | -91,812.08 13,798.79 |
| | 16,100.000 | 472,571.90 | 458,773.11 | | -97,578.71 | | | |
| WB2H | 103 | 75,492.23 | 72,790.90 | | 2,701.33 | 12SEP03 | 0.892021 | 2,701.33 2,955.53 |
| | 1,820.000 | 84,630.55 | 81,475.02 | | 3,020.33 | | -72.00 | |
| WB2H | 013 | 442,219.79 | 488,724.67 | | -44,504.88 | 23SEP03 | 0.881213 | -44,504.88 61,612.37 |
| | 10,755.000 | 581,830.74 | 440,218.39 | | -52,773.71 | | 116,386.00 | |
| WB2H | 084 | 1,004,015.84 | 1,187,443.67 | | -183,427.83 | 18NOV03 | 0.849654 | -183,427.83 288,842.47 |
| | 23,745.000 | 1,181,474.12 | 972,833.45 | | -121,729.35 | | 330,571.02 | |
| 508657905 | TOTAL | 2,154,558.14 2,440,709.33 | 2,393,602.42 2,153,500.17 | | -239,044.24 L -269,053.44 L | | 556,262.60 | -239,044.24 L 287,289.16 L |
| 512907908 | FRESENIUS MEDICAL | | | DEMS | 02MAY03 | 07MAY03 | 0.891226 | |
| WB2H | 285 | 75,738.07 | 69,481.69 | | 6,336.38 | | 1,685.43 | 6,336.38 8,795.14 |
| | 1,700.000 | 84,981.09 | 74,186.73 | | 7,109.73 | | | |
| WB2H | 335 | 265,582.34 | 249,569.77 | | 16,012.57 | 19MAY03 | 0.870819 | 16,012.57 31,291.50 |
| | 4,142.000 | 345,248.39 | 273,948.09 | | 18,404.85 | | 12,886.45 | |
| 512907908 | TOTAL | 341,320.41 390,242.20 | 318,971.46 350,155.42 | | 22,348.95 L 25,514.50 L | | 14,572.00 | 22,348.95 L 40,886.64 L |
| 526748908 | DEUTSCHE LUFTHANSA | | | ORD NPV (REGD)(VINK) | 06NOV03 | 10NOV03 | 0.874661 | |
| WB2H | 407 | 305,518.68 | 205,493.02 | | 100,025.66 | | 33,053.66 | 100,025.66 147,413.01 |
| | 22,340.000 | 349,299.53 | 281,886.52 | | 114,359.35 | | | |
| 529412908 | MUENCHENER RUCKVERS AG | | | NPV (REGD) | 28MAY03 | 30MAY03 | 0.851752 | |
| WB2E | 313 | 1,002,079.81 | 990,146.73 | | 11,933.08 | | 71,489.79 | 11,933.08 85,499.83 |
| | 11,648.000 | 1,176,492.46 | 1,090,992.63 | | 14,010.04 | | | |
| WB2E | CXL 313 | -1,002,079.81 | -990,146.73 | | -11,933.08 | 30MAY03 | 0.851752 | -11,933.08 -45,499.83 |
| | -11,648.000 | -1,176,492.46 | -1,090,992.63 | | -14,010.04 | | 39.70 | |



FOR PUBLIC DISCLOSURE

| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET LOCAL PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECTY GN/LB BASE SECTY GN/LB | STL DT BASE CURR GN/LB | SELL RATE GN/LB | NET SECTY GN/LB NET BAS SECTY GN/LB |
|-------------------------|-------------------------------|---|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--|
| WB2E | 330 | 1,002,079.81 | 990,146.73 | | 11,933.08 | 30MAY03 | 0.851752 | 11,933.08 85,499.83 |
| | 11,648.000 | 1,176,492.46 | 1,090,992.63 | | 14,010.04 | | 71,489.79 | |
| WB2E | 580 | 1,848,168.26 | 1,853,088.20 | | -4,920.82 | 03OCT03 | 0.853448 | -4,920.82 123,212.20 |
| | 21,837.000 | 2,165,034.51 | 2,041,824.31 | | -5,743.54 | | 128,975.74 | |
| 529412908 | TOTAL | 2,850,248.87 3,341,520.97 | 2,843,235.81 3,132,814.94 | | 7,013.06 L 8,246.48 L | | 200,465.55 | 7,013.06 L 288,712.03 L |
| 549710903 | VOLKSWAGEN AG | | | ORD NPV | 13JAN03 | 15JAN03 | 0.949082 | |
| WB2E | 044 | 1,590,735.72 | 2,424,740.50 | | -834,012.78 | | 426,513.45 | -834,012.78 -452,243.98 |
| | 43,800.000 | 1,476,078.27 | 2,128,322.17 | | -878,757.35 | | | |
| WB2E | 094 | 1,068,019.02 | 1,594,469.50 | | -524,450.48 | 07FEB03 | 0.919371 | -524,450.48 -237,860.50 |
| | 28,274.000 | 1,161,484.40 | 1,399,545.06 | | -572,620.28 | | 334,759.70 | |
| WB2H | 039 | 1,359,230.15 | 2,200,207.06 | | -840,977.71 | 07MAR03 | 0.918942 | -840,977.71 -524,899.77 |
| | 38,540.000 | 1,492,114.92 | 2,017,014.49 | | -923,195.67 | | 398,295.90 | |
| WB2E | 232 | 4,463,591.52 | 5,414,046.38 | | -950,454.84 | 17APR03 | 0.917137 | -950,454.84 -404,119.71 |
| | 135,754.000 | 4,866,875.42 | 5,270,995.13 | | -1,036,320.12 | | 432,208.41 | |
| WB2E | 314 | 1,026,171.09 | 1,098,254.18 | | -72,083.09 | 30MAY03 | 0.851752 | -72,083.09 7,295.00 |
| | 34,690.000 | 1,204,774.85 | 1,197,481.05 | | -84,629.20 | | 91,925.00 | |
| WB2E | 459 | 3,740,684.08 | 3,199,595.20 | | 541,091.60 | 01AUG03 | 0.869381 | 541,091.60 814,419.84 |
| | 101,044.000 | 4,303,097.41 | 3,488,677.57 | | 422,444.47 | | 191,975.37 | |
| 549710903 | TOTAL | 13,248,434.38 14,704,627.35 | 15,931,321.70 15,582,035.47 | | -2,682,887.32 L -2,873,086.15 L | | 2,075,677.83 | -2,682,887.32 L -797,488.32 L |
| 549923902 | PFEIFFER VAC TECH | | | ORD NPV | 07MAY03 | 12MAY03 | 0.880708 | |
| WB2H | 715 | 165,772.06 | 204,147.82 | | -118,374.96 | | 70,809.71 | -118,374.96 -63,599.15 |
| | 7,252.000 | 188,226.81 | 251,825.94 | | -134,408.06 | | | |
| WB2H | 743 | 100,919.21 | 172,400.78 | | -71,481.57 | 20MAY03 | 0.872182 | -71,481.57 -37,081.27 |
| | 4,400.000 | 115,708.89 | 152,790.16 | | -81,957.17 | | 5.90 | |
| WB2H | 745 | 159,797.43 | 268,922.55 | | -109,124.92 | 21MAY03 | 0.866611 | -109,124.92 |



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ATTACHMENT N

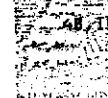
| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|----------------|--------------|-------------------|-----------------|---------------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET BAS SECTY GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | NET BAS SECTY GN/LS | NET BAS SECTY GN/LS |
| 6,848.000 | 184,414.37 | 238,500.78 | | -125,935.55 | | 71,849.14 | -54,086.41 |
| 549923902 | TOTAL | 426,489.70 | 725,471.15 | -298,981.45 L | | 187,534.75 | -298,981.45 L |
| | 488,350.07 | 643,116.90 | | -342,301.58 L | | | -154,766.83 L |
| 552902900 | DAIMLERCHRYSLER AG | ORD NPV (REGD) | | 03APR03 | 07APR03 | 0.931402 | |
| WBZE | 214 | 1,828,089.15 | 3,014,124.31 | -1,186,037.16 | | | -1,186,037.16 |
| | 64,941.000 | 1,962,728.39 | 2,731,244.75 | -1,273,389.18 | | 504,872.74 | -768,516.36 |
| WBZE | 460 | 2,028,823.58 | 1,736,717.14 | 292,106.42 | 29JUL03 | 0.869301 | 292,106.42 |
| | 64,941.000 | 2,333,856.26 | 1,864,626.83 | 336,024.68 | 01AUG03 | | 469,229.43 |
| 552902900 | TOTAL | 3,856,912.73 | 4,750,843.47 | -893,938.74 L | | 638,077.69 | -893,938.74 L |
| | 4,296,584.65 | 4,595,871.58 | | -937,364.62 L | | | -299,286.93 L |
| 563692904 | THYSSENKRUPP AG | NPV | | 14JUL03 | 16JUL03 | 0.886564 | |
| WB2B | 641 | 531,450.33 | 366,495.34 | 164,954.99 | | | 164,954.99 |
| | 45,812.000 | 599,449.48 | 392,899.37 | 186,041.01 | | 20,489.10 | 206,550.11 |
| WB2B | 653 | 329,340.17 | 228,785.45 | 100,554.72 | 17JUL03 | 0.889680 | 100,554.72 |
| | 28,158.000 | 370,178.23 | 244,606.08 | 113,023.47 | | 12,548.68 | 125,572.15 |
| 563692904 | TOTAL | 860,790.50 | 595,280.79 | 265,509.71 L | | 33,037.78 | 265,509.71 L |
| | 969,627.71 | 437,585.45 | | 299,084.48 L | | | 332,122.26 L |
| 572797900 | SIEMENS AG NPV (REGD) | NPV (REGD) | | 18DEC03 | 22DEC03 | 0.808179 | |
| WB2E | 035 | 237,583.99 | 210,586.70 | 26,997.29 | | | 26,997.29 |
| | 3,839.000 | 293,974.47 | 235,562.18 | 33,405.09 | | 25,007.20 | 58,412.29 |
| 575035902 | DEUTSCHE BANK AG | ORD NPV (REGD) | | 28MAY03 | 30MAY03 | 0.851752 | |
| WB2E | 312 | 151,781.69 | 148,757.88 | 3,023.81 | | | 3,023.81 |
| | 3,155.000 | 178,199.39 | 163,908.79 | 3,550.11 | | 10,740.49 | 14,290.60 |
| WB2E | 312 | -151,781.69 | -148,757.88 | -3,023.81 | 28MAY03 | 0.851752 | -3,023.81 |
| | -3,155.000 | -178,199.39 | -163,908.79 | -3,550.11 | 30MAY03 | | -14,290.60 |
| WB2E | 337 | 151,781.69 | 148,757.88 | 3,023.81 | 28MAY03 | 0.851752 | 3,023.81 |
| | 3,155.000 | 178,199.39 | 163,908.79 | 3,550.11 | 30MAY03 | | 14,290.60 |
| WB2E | 586 | 3,082,945.61 | 2,783,116.07 | 299,829.54 | 03OCT03 | 0.853643 | 299,829.54 |
| | 59,027.000 | 3,611,516.30 | 3,066,574.92 | 351,235.28 | | | 544,941.58 |



STATE STREET

FOR PUBLIC DISCLOSURE

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|---------------|-----------------------------|---------------|---------------|-------------------|-----------------|---------------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET BAS SECTY GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | NET BAS SECTY GN/LS | NET BAS SECTY GN/LS |
| WB2E | 654 | 1,530,482.35 | 1,417,302.26 | 113,180.09 | 30OCT03 | 0.855652 | 113,180.09 |
| | 27,123.000 | 1,788,673.84 | 1,597,694.98 | 132,273.50 | | 58,705.36 | 190,978.86 |
| 575035902 | TOTAL | 4,765,209.65 | 4,349,176.21 | 416,033.44 L | | 263,151.95 | 416,033.44 L |
| | 5,578,389.53 | 4,828,178.69 | | 487,058.89 L | | | 750,210.84 L |
| 575602909 | BAYERISCHE MOTOREN WERKE AG | EUR1 | | 29JUL03 | 01AUG03 | 0.869301 | |
| WB2E | 454 | 858,455.70 | 1,006,340.26 | -147,884.56 | | | -147,884.56 |
| | 25,400.000 | 987,524.11 | 886,578.79 | -170,118.94 | | 271,064.26 | 100,945.32 |
| 579155904 | CELANESE AG | NPV | | 20NOV03 | 25NOV03 | 0.839137 | |
| WB2B | 464 | 216,295.00 | 198,470.99 | 17,824.01 | | | 17,824.01 |
| | 8,320.000 | 257,758.86 | 174,207.84 | 21,240.88 | | 62,310.14 | 83,551.02 |
| GERMANY TOTAL | 55,239,775.24 | 59,899,082.36 | 59,899,082.36 | -4,659,307.12 L | | 7,004,734.50 | -4,659,307.12 L |
| | 62,584,950.37 | 60,530,344.04 | | -4,950,128.17 L | | | 2,054,606.33 L |
| WB2E | 038 | 4,141.94 | 4,371.38 | -229.44 | 05MAR03 | 0.910942 | -229.44 |
| | 292.000 | 4,546.88 | 4,318.70 | -251.87 | 10MAR03 | | 228.18 |
| WB2B | 048 | 17,265.38 | 18,308.89 | -1,043.51 | 06MAR03 | 0.910852 | -1,043.51 |
| | 1,223.000 | 18,955.20 | 18,088.27 | -1,145.64 | 11MAR03 | | 866.93 |
| 431336007 | TOTAL | 21,407.32 | 22,680.27 | -1,272.95 L | | 2,492.62 | -1,272.95 L |
| | 23,502.08 | 22,406.97 | | -1,397.51 L | | | 1,095.11 L |
| 491322004 | UNION FENOSA | EUR3 | | 30MAY03 | 04JUN03 | 0.850232 | |
| WB2B | 447 | 596,590.98 | 554,418.43 | 42,172.55 | | | 42,172.55 |
| | 46,030.000 | 701,680.22 | 592,756.75 | 49,601.23 | | 59,322.24 | 108,923.47 |
| 527178909 | ENDESA S.A. | EUR1.2 | | 09DEC03 | 12DEC03 | 0.819471 | |
| WB2B | 524 | 1,774,168.99 | 1,787,860.47 | -13,691.48 | | | -13,691.48 |
| | 127,545.000 | 2,165,017.42 | 2,058,383.37 | -16,707.70 | | 123,341.75 | 106,634.05 |
| WB2E | 023 | 326,040.80 | 262,119.62 | 63,921.18 | 18DEC03 | 0.808179 | 63,921.18 |
| | 22,066.000 | 403,426.47 | 276,182.27 | 79,092.85 | 23DEC03 | | 127,244.20 |



STATE STREET

FOR PUBLIC DISCLOSURE

ATTACHMENT N

| ASSET ID SH SELL/BTC | SECURITY LOT | DESCRIPTION LOCAL PRINCIPAL NET | MAT DATE LOCAL COST | MAT RATE BASE COST | TRD DT LOCAL SECY CN/L | STL DT BASE CURR CN/L | SELL RATE | NET SECY CN/L | NET SECY CN/L |
|-------------------------|--------------------|------------------------------------|------------------------------|-----------------------|----------------------------|--------------------------|------------|---------------|-----------------------------|
| 527178909 | TOTAL | 2,100,209.79 2,568,443.89 | 2,049,980.09 2,334,565.64 | | 50,229.78 L 62,385.15 L | | 171,493.10 | | 50,229.78 L 233,878.25 L |
| 533338901 | ACS ACTIVIDADES CO | | CAC40 ST300 | | 17DEC03 | 17DEC03 | 1.000000 | | |
| ** WB2E ** | ADJC- 042 | .00 | | .00 | .00 | | .00 | | .00 |
| | 1.000 | .00 | | .00 | .00 | | .00 | | .00 |
| 548970904 | CEMENTOS PORTLAND | | EUR1.50 | | 03MAR03 | 06MAR03 | 0.922023 | | |
| ** WB2B ** | 010 | 1,291.35 | | 1,404.28 | -112.93 | | | | -112.93 |
| | 38.000 | 1,400.54 | | 1,378.79 | -122.48 | | 144.25 | | 21.77 |
| ** WB2B ** | 035 | 3,482.74 | | 3,732.43 | -249.67 | 05MAR03 | 10MAR03 | 0.918942 | -249.67 |
| | 101.000 | 3,823.25 | | 3,664.69 | -274.08 | | 432.64 | | 158.54 |
| ** WB2B ** | 059 | 5,633.31 | | 6,200.40 | -575.89 | 11MAR03 | 14MAR03 | 0.904427 | -575.89 |
| | 168.000 | 6,228.60 | | 6,095.72 | -635.86 | | 768.74 | | 132.86 |
| ** WB2B ** | 067 | 1,135.03 | | 1,256.44 | -121.43 | 13MAR03 | 18MAR03 | 0.918811 | -121.43 |
| | 34.000 | 1,235.32 | | 1,233.64 | -132.16 | | 133.82 | | 1.64 |
| ** WB2B ** | 073 | 11,092.09 | | 12,601.50 | -1,509.49 | 14MAR03 | 19MAR03 | 0.929887 | -1,509.49 |
| | 341.000 | 11,938.70 | | 12,372.85 | -1,624.78 | | 1,190.55 | | -434.15 |
| ** WB2B ** | CXL 073 | -11,092.09 | | -12,601.50 | 1,509.49 | 14MAR03 | 19MAR03 | 0.929887 | 1,509.49 |
| | -341.000 | -11,938.70 | | -12,372.85 | 1,624.78 | | -1,190.55 | | 434.15 |
| ** WB2B ** | 087 | 11,092.09 | | 12,601.50 | -1,509.49 | 14MAR03 | 20MAR03 | 0.929887 | -1,509.49 |
| | 341.000 | 11,938.70 | | 12,372.85 | -1,624.78 | | 1,190.55 | | -434.15 |
| ** WB2B ** | 084 | 983.51 | | 1,108.44 | -125.13 | 17MAR03 | 21MAR03 | 0.935346 | -125.13 |
| | 38.000 | 1,051.49 | | 1,088.52 | -133.78 | | 94.75 | | -37.83 |
| ** WB2B ** | 095 | 9,159.41 | | 10,014.74 | -855.13 | 19MAR03 | 24MAR03 | 0.944284 | -855.13 |
| | 271.000 | 9,700.84 | | 9,832.97 | -985.58 | | 772.65 | | -132.93 |
| ** WB2B ** | 100 | 60,689.83 | | 66,592.58 | -5,902.67 | 20MAR03 | 27MAR03 | 941868 | -5,902.67 |
| | 1,802.000 | 64,435.48 | | 65,383.88 | -6,244.98 | | 8.78 | | -568.28 |



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| ASSET ID SH SELL/BTC | SECURITY LOT | DESCRIPTION LOCAL PRINCIPAL NET | MAT DATE LOCAL COST | MAT RATE BASE COST | TRD DT LOCAL SECY CN/L | STL DT BASE CURR CN/L | SELL RATE | NET SECY CN/L | NET SECY CN/L |
|-------------------------|-----------------------|------------------------------------|--------------------------|-----------------------|-----------------------------|--------------------------|------------|---------------|----------------------------|
| 548970904 | TOTAL | 93,467.49 99,813.54 | 102,919.83 101,051.88 | | -9,451.54 L -10,095.62 L | | 0.858.18 | | -9,451.54 L -1,237.44 L |
| 550011902 | ACERINOX SA | | EUR1(REQD) | | 07OCT03 | 07OCT03 | 0.857374 | | |
| ** WB2E ** | ADJC- 625 | 8,488.88 | | 8,488.88 | .00 | | | | .00 |
| | .000 | 9,797.34 | | 7,487.78 | .00 | | 2,309.54 | | 2,309.54 |
| 550478903 | SACYR VALLEHERMOSO SA | | EUR1 | | 01AUG03 | 06AUG03 | 0.888412 | | |
| ** WB2B ** | 785 | 7,726.88 | | 7,258.79 | 468.01 | | | | 468.01 |
| | 776.000 | 8,495.34 | | 7,831.87 | 526.67 | | 336.82 | | 863.49 |
| ** WB2B ** | 714 | 127,848.79 | | 122,194.48 | 5,652.31 | 11AUG03 | 14AUG03 | 0.882924 | 5,652.31 |
| | 12,986.000 | 144,881.58 | | 132,393.84 | 6,481.81 | | 4,086.71 | | 12,488.52 |
| ** WB2B ** | 719 | 102,284.81 | | 96,544.52 | 5,659.49 | 14AUG03 | 20AUG03 | 0.887982 | 5,659.49 |
| | 10,238.000 | 115,189.54 | | 104,742.43 | 6,374.88 | | 3,972.93 | | 10,346.93 |
| 550478903 | TOTAL | 237,781.49 268,684.50 | 224,081.79 244,987.54 | | 11,779.81 L 13,382.48 L | | 10,316.46 | | 11,779.81 L 23,618.94 L |
| 566935984 | REPSOL YPF SA) | | EUR1(REQD) | | 28JAN03 | 31JAN03 | 0.922892 | | |
| ** WB2H ** | 618 | 1,175,743.88 | | 1,358,252.48 | -174,508.68 | | | | -174,508.68 |
| | 92,400.000 | 1,273,977.67 | | 1,186,128.99 | -189,888.95 | | 274,937.43 | | 87,848.68 |
| ** WB2B ** | 236 | 544,218.41 | | 538,810.85 | 25,407.74 | 15APR03 | 23APR03 | 0.926827 | 25,407.74 |
| | 48,148.000 | 608,743.67 | | 529,139.24 | 27,413.78 | | 52,218.73 | | 79,624.43 |
| ** WB2B ** | 247 | 949,049.53 | | 932,918.43 | 16,130.98 | 16APR03 | 24APR03 | 0.921574 | 16,130.98 |
| | 49,580.000 | 1,029,813.78 | | 914,172.83 | 17,503.64 | | 94,137.23 | | 113,648.87 |
| ** WB2B ** | 558 | 95,544.68 | | 98,875.47 | 4,668.93 | 30JUN03 | 03JUL03 | 0.878815 | 4,668.93 |
| | 6,778.000 | 109,718.48 | | 89,244.44 | 5,361.56 | | 15,112.58 | | 20,474.14 |
| ** WB2B ** | 540 | 547,302.67 | | 529,740.81 | 17,562.64 | 01JUL03 | 04JUL03 | 0.862366 | 17,562.64 |
| | 39,347.000 | 634,652.42 | | 558,584.42 | 20,345.47 | | 55,380.13 | | 74,845.88 |
| ** WB2B ** | 577 | 423,919.99 | | 411,045.88 | 12,874.99 | 03JUL03 | 08JUL03 | 0.867838 | 12,874.99 |
| | 38,431.000 | 488,482.74 | | 473,018.28 | 14,835.84 | | 6.44 | | 15,412.48 |



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ATTACHMENT N

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/L |
|-------------|-------------------------|--------------|------------------|----------------|--------------------|--------------------|--------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL SECTY GN/L | BASE CURR GN/L | NET SECTY GN/L | NET SECTY GN/L | NET SECTY GN/L |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE SECTY GN/L | BASE CURR GN/L | NET BAS SECTY GN/L | NET BAS SECTY GN/L | NET BAS SECTY GN/L |
| ** WB2B ** | 587 | 906,312.19 | 879,198.73 | 04JUL03 | 08JUL03 | 0.867830 | 27,113.46 |
| | 64,922.000 | 1,044,343.00 | 1,032,217.70 | | | -19,117.52 | 12,125.30 |
| ** WB2H ** | 034 | 213,736.72 | 213,351.58 | 08OCT03 | 14OCT03 | 0.846704 | 385.14 |
| | 14,600.000 | 252,433.81 | 187,418.65 | | | 64,560.29 | 65,015.16 |
| 566935904 | TOTAL | 4,875,828.11 | 4,946,192.95 | -70,364.84 L | | 542,177.71 | -70,364.84 L |
| | | 5,442,185.63 | 4,971,918.77 | -71,910.85 L | | | 470,266.86 L |
| 568700900 | GRUPO DRAGADOS SA | | | 28MAR03 | 28MAR03 | 0.929973 | |
| ** WB2E ** | 181 | 257,418.70 | 169,937.22 | | | | 87,481.48 |
| | 11,585.000 | 276,802.34 | 152,462.52 | | | 30,270.99 | 124,339.82 |
| 573252905 | TELEFONICA SA | | | 03JUL03 | 03JUL03 | 0.867830 | |
| ** WB2H ** | ADJC- 743 | 30,722.90 | 30,722.90 | .00 | | | .00 |
| | .000 | 35,401.98 | 28,408.64 | .00 | | 6,993.34 | 6,993.34 |
| ** WB2H ** | ADJC- 042 | 28,359.60 | 28,359.60 | .00 | | | .00 |
| | .000 | 33,176.50 | 26,223.36 | .00 | | 6,953.14 | 6,953.14 |
| 573252905 | TOTAL | 59,082.50 | 59,082.50 | .00 L | | | .00 L |
| | | 68,578.48 | 54,632.00 | .00 L | | 13,946.48 | 13,946.48 L |
| 578711905 | FOM CONST Y CONTRA | | | 04FEB03 | 07FEB03 | 0.919371 | |
| ** WB2E ** | 899 | 176,054.89 | 168,453.03 | 7,601.86 | | | 7,601.86 |
| | 8,098.000 | 191,494.94 | 166,482.05 | 8,268.54 | | 16,744.35 | 25,012.89 |
| ** WB2B ** | 794 | 597,974.62 | 578,308.82 | 19,673.80 | | | 19,673.80 |
| | 27,424.000 | 642,669.73 | 552,863.93 | 21,144.31 | | 68,661.49 | 89,805.80 |
| 578711905 | TOTAL | 774,029.51 | 746,753.85 | 27,275.66 L | | | 27,275.66 L |
| | | 834,164.67 | 719,345.98 | 29,412.85 L | | 85,405.84 | 114,818.69 L |
| 716042904 | CORP MAPFRE SA | | | 06MAR03 | 11MAR03 | 0.910852 | |
| ** WB2B ** | 046 | 268,809.26 | 287,942.98 | -19,133.72 | | | -19,133.72 |
| | 34,980.000 | 295,118.48 | 244,017.20 | -21,006.40 | | 72,107.68 | 51,101.28 |
| ** WB2B ** | 334 | 63,116.32 | 52,689.42 | 10,426.90 | | | 10,426.90 |
| | 7,163.000 | 72,545.91 | 56,849.26 | 11,984.68 | | 0.870019 | 15,696.65 |
| ** WB2B ** | | | | 15MAY03 | 21MAY03 | 0.872199 | |

STATE STREET

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|---------------|-------------------------|---------------|------------------|----------------|--------------------|--------------------|--------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL SECTY GN/L | BASE CURR GN/L | NET SECTY GN/L | NET SECTY GN/L | NET SECTY GN/L |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE SECTY GN/L | BASE CURR GN/L | NET BAS SECTY GN/L | NET BAS SECTY GN/L | NET BAS SECTY GN/L |
| | 356 | 5,797.41 | 4,935.73 | 861.68 | | | 861.68 |
| | 671.000 | 6,647.02 | 5,325.40 | 987.96 | | 333.66 | 1,321.62 |
| ** WB2B ** | 445 | 161,158.45 | 131,565.41 | 30MAY03 | 03JUN03 | 0.850232 | 29,593.84 |
| | 17,886.000 | 189,546.44 | 141,952.50 | 29,593.04 | | 12,788.10 | 47,593.94 |
| 716042904 | TOTAL | 498,881.44 | 477,133.54 | 21,747.90 L | | | 21,747.90 L |
| | | 563,857.85 | 448,144.36 | 26,772.08 L | | 88,941.41 | 115,713.49 L |
| 728540907 | ARCELOR | | | 23JAN03 | 28JAN03 | 0.928721 | |
| ** WB2B ** | 758 | 355,678.91 | 253,371.32 | 102,387.59 | | | 102,307.59 |
| | 30,720.000 | 382,977.14 | 221,053.68 | 110,159.66 | | 51,763.80 | 161,923.46 |
| 770065902 | ANTENA 3 TV | | | 03NOV03 | 06NOV03 | 0.871688 | |
| ** WB2H ** | 063 | 21,940.93 | 21,621.80 | 319.13 | | | 319.13 |
| | 799.000 | 25,170.62 | 19,912.21 | 366.10 | | 4,892.31 | 5,258.41 |
| 99PBQ2907 | TELEFONICA | | | 31MAR03 | 31MAR03 | 0.929970 | |
| ** WB2H ** | 654 | 40,109.57 | .00 | 40,109.57 | | | 40,109.57 |
| | 236,330.000 | 43,129.96 | .00 | 43,129.96 | | .00 | 43,129.96 |
| ** WB2H ** | CXL 654 | -40,109.57 | .00 | -40,109.57 | | | -40,109.57 |
| | -236,330.000 | -43,129.96 | .00 | -43,129.96 | | .00 | -43,129.96 |
| ** WB2H ** | 657 | 40,109.57 | .00 | 40,109.57 | | | 40,109.57 |
| | 236,330.000 | 43,767.58 | .00 | 43,767.58 | | .00 | 43,767.58 |
| 99PBQ2907 | TOTAL | 40,109.57 | .00 | 40,109.57 L | | | 40,109.57 L |
| | | 43,767.58 | .00 | 43,767.58 L | | .00 | 43,767.58 L |
| SPAIN TOTAL | | 9,940,824.85 | 9,638,492.79 | 302,334.06 L | | | 302,334.06 L |
| | | 11,309,347.90 | 9,890,725.22 | 346,431.98 L | | 1,072,190.70 | 1,418,622.68 L |
| ** FINLAND ** | | | | | | | |
| 443416904 | INSTRUMENTARIUM | | | 26MAR03 | 31MAR03 | 0.936637 | |
| ** WB2B ** | 130 | 178,285.48 | 145,060.33 | 33,225.15 | | | 33,225.15 |
| | 5,371.000 | 190,346.40 | 134,559.60 | 35,472.82 | | 20,313.98 | 55,786.80 |
| ** WB2B ** | 156 | 141,487.52 | 112,591.42 | 28,896.10 | | | 28,896.10 |
| | 4,329.000 | 151,667.60 | 111,352.95 | 30,975.19 | | 0.932879 | 40,314.65 |

STATE STREET

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ATTACHMENT N

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/L |
|-------------|-------------------------------|------------|------------|------------------|----------------|-----------|--------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/L | BASE CURR GN/L | | NET SECTY GN/L |
| | SHARES/PAR BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/L | | | NET BAS SECTY GN/L |
| 443416904 | TOTAL | 319,773.00 | 257,451.75 | 62,121.25 L | | | 62,121.25 L |
| | | 342,014.00 | 245,912.55 | 66,448.01 L | | 29,653.44 | 96,101.45 L |
| 444747000 | HUHTAMAKI OYJ | | NPV I | 15AUG03 | 20AUG03 | 0.888533 | |
| ** WB2B ** | 732 | 194.38 | 185.99 | 8.39 | | | 8.39 |
| | 22.000 | 218.77 | 198.58 | 9.44 | | 10.75 | 20.19 |
| ** WB2B ** | 808 | 12,036.35 | 10,846.77 | 27AUG03 | 01SEP03 | 0.917852 | |
| | 1,283.000 | 13,113.61 | 11,580.55 | 1,189.58 | | 237.01 | 1,389.58 |
| | | | | 1,294.05 | | | 1,533.06 |
| ** WB2B ** | 914 | 8,824.08 | 8,031.51 | 29AUG03 | 03SEP03 | 0.918830 | |
| | 950.000 | 9,687.95 | 8,574.84 | 792.57 | | 242.95 | 792.57 |
| | | | | 878.14 | | | 1,113.11 |
| ** WB2B ** | 023 | 32,730.00 | 29,936.41 | 01SEP03 | 04SEP03 | 0.910830 | |
| | 3,541.000 | 35,935.14 | 31,961.59 | 2,794.39 | | 985.59 | 2,794.39 |
| | | | | 3,047.96 | | | 3,973.55 |
| ** WB2B ** | 043 | 13,903.84 | 12,816.61 | 02SEP03 | 05SEP03 | 0.920307 | |
| | 1,516.000 | 15,106.54 | 13,683.64 | 1,087.25 | | 241.60 | 1,087.25 |
| | | | | 1,101.50 | | | 1,422.98 |
| 444747000 | TOTAL | 67,689.47 | 61,817.29 | 5,872.18 L | | | 5,872.18 L |
| | | 74,062.01 | 65,999.20 | 6,424.91 L | | 1,637.90 | 8,062.81 L |
| 452518905 | WARTSILA | | 0 EURS.5 | 10SEP03 | 15SEP03 | 0.892021 | |
| ** WB2B ** | 104 | 2,500.50 | 3,655.16 | -1,154.66 | | | -1,154.66 |
| | 200.000 | 2,603.19 | 3,208.31 | -1,294.43 | | 809.31 | -405.12 |
| ** WB2B ** | 134 | 3,074.86 | 4,495.84 | 12SEP03 | 17SEP03 | 0.884877 | |
| | 246.000 | 3,474.98 | 3,946.22 | -1,420.98 | | 1,134.53 | -1,420.98 |
| | | | | -1,605.85 | | | -471.32 |
| ** WB2B ** | 141 | 188.61 | 274.14 | 15SEP03 | 18SEP03 | 0.885230 | |
| | 15.000 | 213.06 | 240.62 | -85.53 | | 69.06 | -85.53 |
| | | | | -96.62 | | | -27.56 |
| ** WB2B ** | 317 | 6,193.40 | 8,308.50 | 17OCT03 | 22OCT03 | 0.859550 | |
| | 459.000 | 7,205.40 | 7,363.00 | -2,195.18 | | 2,396.19 | -2,195.18 |
| | | | | -2,553.07 | | | -157.68 |
| ** WB2B ** | 341 | 27,313.81 | 36,387.09 | 21OCT03 | 24OCT03 | 0.855761 | |
| | 1,991.000 | 31,917.57 | 31,938.76 | -9,073.28 | | 1.40 | -9,073.28 |
| | | | | -10,692.59 | | | -21.19 |
| ** WB2B ** | | | | 23OCT03 | 28OCT03 | 0.848333 | |



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|-------------|-------------------------------|------------|-------------|------------------|----------------|-----------|--------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/L | BASE CURR GN/L | | NET SECTY GN/L |
| | SHARES/PAR BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/L | | | NET BAS SECTY GN/L |
| | 356 | 107,430.25 | 119,836.98 | -12,206.65 | | | -12,206.65 |
| | 7,989.000 | 126,874.59 | 113,591.14 | -14,389.20 | | 27,472.63 | 13,283.43 |
| 452518905 | TOTAL | 146,901.43 | 175,837.71 | -26,136.28 L | | | -26,136.28 L |
| | | 172,408.73 | 169,288.15 | -38,542.56 L | | 42,743.12 | 12,200.56 L |
| 462219908 | ORION YHTYMA OY | | SER A FIN10 | 08SEP03 | 11SEP03 | 0.908941 | |
| ** WB2B ** | 879 | 520.30 | 621.55 | -93.17 | | | -93.17 |
| | 32.000 | 586.40 | 531.49 | -103.41 | | 158.40 | 54.99 |
| ** WB2B ** | 879 | -520.30 | -621.55 | 08SEP03 | 11SEP03 | 0.908941 | |
| | -32.000 | -586.40 | -531.49 | 93.17 | | -158.40 | 93.17 |
| | | | | 103.41 | | | -54.99 |
| ** WB2B ** | 115 | 520.30 | 621.55 | 08SEP03 | 15SEP03 | 0.908941 | |
| | 32.000 | 586.40 | 531.49 | -93.17 | | 158.40 | -93.17 |
| | | | | -103.41 | | | 54.99 |
| ** WB2B ** | 259 | 1,094.95 | 1,359.65 | 02OCT03 | 07OCT03 | 0.855505 | |
| | 70.000 | 1,279.89 | 1,162.64 | -264.78 | | 426.64 | -264.78 |
| | | | | -309.41 | | | 117.25 |
| ** WB2B ** | 294 | 4,915.83 | 5,827.88 | 14OCT03 | 17OCT03 | 0.854010 | |
| | 300.000 | 5,750.79 | 4,982.73 | -911.25 | | 1,834.09 | -911.25 |
| | | | | -1,046.03 | | | 748.04 |
| ** WB2B ** | 303 | 3,288.15 | 3,804.72 | 15OCT03 | 20OCT03 | 0.859320 | |
| | 200.000 | 3,824.42 | 3,321.82 | -596.57 | | 1,198.83 | -596.57 |
| | | | | -694.23 | | | 504.60 |
| ** WB2B ** | 340 | 379.17 | 446.74 | 21OCT03 | 24OCT03 | 0.855761 | |
| | 23.000 | 443.88 | 382.81 | -67.57 | | 140.83 | -67.57 |
| | | | | -78.94 | | | 61.07 |
| ** WB2B ** | 373 | 1,619.78 | 1,942.36 | 27OCT03 | 30OCT03 | 0.849365 | |
| | 100.000 | 1,907.05 | 1,660.91 | -322.58 | | 625.93 | -322.58 |
| | | | | -379.79 | | | 246.14 |
| ** WB2B ** | 452 | 5,121.18 | 5,827.87 | 19NOV03 | 24NOV03 | 0.838680 | |
| | 300.000 | 6,106.24 | 4,982.73 | -705.89 | | 1,965.18 | -705.89 |
| | | | | -841.67 | | | 1,123.51 |
| ** WB2B ** | 462 | 4,417.18 | 4,778.20 | 20NOV03 | 25NOV03 | 0.839137 | |
| | 246.000 | 5,263.96 | 4,085.84 | -361.82 | | 0.35 | -361.82 |
| | | | | -430.23 | | | 1,178.12 |

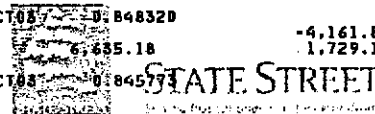


STATE STREET
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ATTACHMENT N

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|-------------|-------------------|-------------------|-----------------|---------------------|-----------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL SECTY GN/LS | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE | SECTY GN/LS | BASE | NET BAS SECTY GN/LS | NET SECTY GN/LS |
| 462219908 | TOTAL | | 21,364.62 | 24,687.37 | | | -3,322.75 L |
| | | | 25,163.91 | 21,110.17 | | 7,957.47 | 4,053.74 L |
| 462220906 | ORION | SER B FIM10 | | 08SEP03 | 11SEP03 | 0.900941 | |
| WB2B | 072 | | 63,990.11 | 81,845.97 | | | -17,855.86 |
| | 3,879.000 | | 71,025.86 | 87,808.42 | | 3,036.56 | -16,782.56 |
| WB2B | 118 | | 13,375.01 | 17,006.41 | 11SEP03 | 0.893975 | -3,631.40 |
| | 806.000 | | 14,961.28 | 18,245.32 | 16SEP03 | 0.893975 | -3,284.04 |
| WB2B | 133 | | 67,485.16 | 86,825.50 | 12SEP03 | 0.884877 | -19,340.34 |
| | 4,115.000 | | 76,265.02 | 93,150.72 | 17SEP03 | 0.884877 | -16,885.70 |
| 462220904 | TOTAL | | 144,850.28 | 185,677.88 | | 8,785.43 | -40,827.68 L |
| | | | 162,252.16 | 199,284.46 | | | -36,952.30 L |
| 466514908 | OUTOKUMPU OYJ | NPV | | 26MAR03 | 31MAR03 | 0.936637 | |
| WB2B | 129 | | 7,935.34 | 11,924.75 | | | -3,989.39 |
| | 949.000 | | 8,472.18 | 10,466.95 | | 2,264.50 | -1,994.77 |
| WB2B | 168 | | 2,882.56 | 4,397.96 | 28MAR03 | 0.929973 | -1,515.40 |
| | 350.000 | | 3,899.62 | 3,860.31 | 02APR03 | 0.929973 | -760.69 |
| WB2B | 267 | | 26,999.94 | 46,166.01 | 30APR03 | 0.896057 | -19,166.07 |
| | 3,674.000 | | 30,131.94 | 40,522.20 | 06MAY03 | 0.896057 | -10,390.26 |
| WB2B | 304 | | 82,925.38 | 103,037.91 | 15OCT03 | 0.859328 | -20,112.53 |
| | 8,200.000 | | 96,500.27 | 98,441.49 | 20OCT03 | 0.859328 | -6,058.78 |
| WB2B | 339 | | 10,123.24 | 12,264.02 | 21OCT03 | 0.855761 | -2,140.76 |
| | 976.000 | | 11,829.54 | 10,764.74 | 24OCT03 | 0.855761 | 1,064.88 |
| WB2B | 348 | | 5,487.44 | 6,571.81 | 22OCT03 | 0.848354 | -1,084.37 |
| | 523.000 | | 6,468.32 | 5,768.40 | 27OCT03 | 0.848354 | 699.92 |
| WB2B | 357 | | 17,878.18 | 22,040.06 | 23OCT03 | 0.848320 | -4,161.88 |
| | 1,754.000 | | 21,074.81 | 19,345.66 | 28OCT03 | 0.848320 | 1,729.15 |
| WB2B | | | | | 24OCT03 | 0.845773 | |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|------------|-------------------|-------------------|-----------------|---------------------|-----------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL SECTY GN/LS | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE | SECTY GN/LS | BASE | NET BAS SECTY GN/LS | NET SECTY GN/LS |
| | 362 | | 8,138.16 | 10,127.87 | | | -1,997.71 |
| | 806.000 | | 9,612.70 | 8,889.74 | | 3,084.95 | 722.96 |
| WB2B | 410 | | 4,945.90 | 5,893.27 | 06NOV03 | 0.874661 | -947.37 |
| | 449.000 | | 5,654.65 | 5,172.81 | 11NOV03 | 0.874661 | 481.84 |
| WB2B | 426 | | 10,519.74 | 12,565.60 | 07NOV03 | 0.871536 | -2,045.86 |
| | 1,000.000 | | 12,070.34 | 11,029.45 | 12NOV03 | 0.871536 | 1,040.89 |
| 466514908 | TOTAL | | 177,827.92 | 234,989.26 | | 63,814.05 | -57,161.34 L |
| | | | 204,914.37 | 206,261.75 | | | -1,347.38 L |
| 483444907 | TAMRO OYJ | FIM10 | | 18SEP03 | 23SEP03 | 0.887942 | |
| WB2B | 190 | | 75,505.23 | 61,054.31 | | | 14,450.92 |
| | 16,900.000 | | 85,033.97 | 54,103.04 | | 14,656.31 | 30,930.93 |
| 505125906 | UPH KYMMENE OY | NPV | | 04FEB03 | 07FEB03 | 0.919371 | |
| WB2E | 100 | | 948,450.89 | 1,440,978.88 | | | -492,527.99 |
| | 35,200.000 | | 1,031,630.20 | 1,268,926.42 | | 298,426.56 | -237,296.22 |
| 507267904 | STORA ENSO OYJ | NPV SER R | | 04FEB03 | 07FEB03 | 0.919371 | |
| WB2E | 101 | | 57,594.16 | 102,361.20 | | | -44,767.04 |
| | 6,400.000 | | 62,645.18 | 89,668.45 | | 21,669.85 | -27,023.27 |
| WB2B | 583 | | 599,905.66 | 746,165.36 | 03JUL03 | 0.867830 | -146,259.78 |
| | 61,600.000 | | 691,270.94 | 732,257.68 | 08JUL03 | 0.867830 | -40,986.74 |
| 507267904 | TOTAL | | 657,499.82 | 848,526.56 | | 149,218.07 | -191,026.74 L |
| | | | 753,916.12 | 821,926.13 | | | -68,010.01 L |
| 557955983 | FORTUM OYJ | FIM20 | | 19NOV03 | 24NOV03 | 0.838680 | |
| WB2E | 729 | | 475,436.31 | 382,418.13 | | | 93,018.18 |
| | 58,294.000 | | 566,886.43 | 448,978.26 | | 6,997.95 | 117,908.17 |
| WB2E | 744 | | 832,551.30 | 671,144.01 | 20NOV03 | 0.839137 | 161,407.29 |
| | 102,306.000 | | 992,151.82 | 787,957.07 | 24NOV03 | 0.839137 | 204,194.75 |



STATE STREET

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ATTACHMENT N

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------------|--------------|--------------|-------------------|-----------------|-----------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET SECTY GN/LS |
| | SHARES/PAR BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | | | NET BAS SECTY GN/LS |
| 557955903 | TOTAL | 1,307,907.61 | 1,053,562.14 | 254,425.47 L | | | 254,425.47 L |
| | | 1,559,038.25 | 1,236,955.33 | 303,259.37 L | | 18,843.55 | 322,102.92 L |
| 546523908 | OKO DSUUSPANKKIEN | | | | | | |
| ** WB2B ** | | | | 08SEP03 | 11SEP03 | 0.900941 | |
| | 877 | 1,012.36 | 1,069.23 | -56.87 | | | -56.87 |
| | 63.000 | 1,123.67 | 1,051.64 | -63.12 | | 135.15 | 72.03 |
| ** WB2B ** | | | | 09SEP03 | 12SEP03 | 0.894095 | |
| | 087 | 654.70 | 695.85 | -41.07 | | | -41.07 |
| | 41.000 | 732.34 | 684.40 | -45.93 | | 93.07 | 47.94 |
| ** WB2B ** | | | | 12SEP03 | 17SEP03 | 0.884077 | |
| | 135 | 7,722.46 | 8,485.93 | -763.47 | | | -763.47 |
| | 500.000 | 8,727.16 | 8,346.34 | -862.80 | | 1,243.62 | 300.02 |
| ** WB2B ** | | | | 16SEP03 | 19SEP03 | 0.893615 | |
| | 173 | 262.72 | 200.52 | -25.00 | | | -25.00 |
| | 17.000 | 294.00 | 283.78 | -20.87 | | 39.09 | 10.22 |
| ** WB2B ** | | | | 24OCT03 | 29OCT03 | 0.845773 | |
| | 364 | 27,547.01 | 24,830.01 | 3,500.20 | | | 3,500.20 |
| | 1,479.000 | 32,570.22 | 25,975.35 | 4,147.92 | | 2,446.95 | 6,594.87 |
| 546523908 | TOTAL | 37,199.33 | 34,570.34 | 2,620.99 L | | | 2,620.99 L |
| | | 43,447.39 | 36,341.51 | 3,147.20 L | | 3,958.60 | 7,105.00 L |
| 571342906 | METSO OYJ | | | | | | |
| ** WB2B ** | | | | 18NOV03 | 21NOV03 | 0.840795 | |
| | 440 | 23,009.01 | 21,493.97 | 1,515.04 | | | 1,515.04 |
| | 2,310.000 | 27,345.70 | 23,491.70 | 1,801.91 | | 1,072.09 | 3,474.00 |
| ** WB2B ** | | | | 26NOV03 | 01DEC03 | 0.838750 | |
| | 489 | 5,504.44 | 5,239.04 | 345.40 | | | 345.40 |
| | 565.000 | 6,650.05 | 5,774.74 | 411.00 | | 471.51 | 803.31 |
| ** WB2B ** | | | | 11DEC03 | 16DEC03 | 0.823410 | |
| | 555 | 205,137.55 | 189,646.13 | 15,491.42 | | | 15,491.42 |
| | 20,417.000 | 249,129.30 | 209,435.37 | 18,813.55 | | 20,800.30 | 39,693.93 |
| 571342906 | TOTAL | 233,731.00 | 216,379.14 | 17,351.04 L | | | 17,351.04 L |
| | | 283,153.13 | 230,901.09 | 21,027.26 L | | 23,223.90 | 44,251.24 L |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------------|------------|------------|-------------------|-----------------|-----------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET SECTY GN/LS |
| | SHARES/PAR BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | | | NET BAS SECTY GN/LS |
| 593235906 | VAISALA | | | | | | |
| ** WB2M ** | | | | 12NOV03 | 17NOV03 | 0.859439 | |
| | 406 | 23,920.00 | 20,801.22 | 3,126.78 | | | 3,126.78 |
| | 1,000.000 | 27,041.42 | 20,436.15 | 3,630.16 | | 3,747.11 | 7,405.27 |
| ** WB2M ** | | | | 25NOV03 | 28NOV03 | 0.847009 | |
| | 434 | 91,059.76 | 84,070.45 | 6,981.11 | | | 6,981.11 |
| | 3,800.000 | 107,395.05 | 82,225.32 | 8,233.52 | | 14,937.01 | 25,170.53 |
| ** WB2M ** | | | | 30DEC03 | 05JAN04 | 0.798053 | |
| | 550 | 60,547.75 | 57,492.79 | 3,074.96 | | | 3,074.96 |
| | 2,500.000 | 75,894.40 | 56,144.04 | 3,853.00 | | 15,077.20 | 19,730.34 |
| 593235906 | TOTAL | 175,555.51 | 162,372.44 | 13,102.05 L | | | 13,102.05 L |
| | | 211,131.47 | 158,025.51 | 15,724.74 L | | 36,501.40 | 52,306.14 L |
| 729050906 | POHJOLA YHTYMA OYJ | | | | | | |
| ** WB2B ** | | | | 25MAR03 | 20MAR03 | 0.935322 | |
| | 120 | 131.00 | 135.04 | -3.16 | | | -3.16 |
| | 9.000 | 141.00 | 144.46 | -3.30 | | -2.00 | -5.46 |
| ** WB2B ** | | | | 26MAR03 | 31MAR03 | 0.936637 | |
| | 120 | 234.07 | 240.00 | -5.21 | | | -5.21 |
| | 14.000 | 250.74 | 240.30 | -5.54 | | -4.06 | -9.62 |
| ** WB2B ** | | | | 27MAR03 | 01APR03 | 0.932079 | |
| | 159 | 594.20 | 615.19 | -20.99 | | | -20.99 |
| | 41.000 | 634.95 | 647.22 | -22.50 | | -7.77 | -30.27 |
| ** WB2B ** | | | | 28MAR03 | 02APR03 | 0.929973 | |
| | 164 | 116.36 | 120.04 | -3.70 | | | -3.70 |
| | 0.000 | 125.10 | 130.19 | -3.90 | | -1.11 | -5.00 |
| ** WB2B ** | | | | 18SEP03 | 23SEP03 | 0.887942 | |
| | 192 | 60,230.97 | 52,167.17 | 8,063.80 | | | 8,063.80 |
| | 3,697.000 | 67,832.10 | 60,140.41 | 9,001.45 | | -1,409.74 | 7,471.69 |
| ** WB2B ** | | | | 19SEP03 | 24SEP03 | 0.801213 | |
| | 200 | 6,801.60 | 5,852.75 | 948.93 | | | 948.93 |
| | 410.000 | 7,710.54 | 6,803.71 | 1,076.85 | | -242.02 | 834.83 |
| ** WB2B ** | | | | 22SEP03 | 25SEP03 | 0.871252 | |
| | 230 | 9,510.20 | 8,233.06 | 1,277.14 | | | 1,277.14 |
| | 500.000 | 10,915.01 | 9,603.31 | 1,465.90 | | 303.40 | 1,232.50 |
| ** WB2B ** | | | | 27OCT03 | 30OCT03 | 0.849365 | |
| | 374 | 2,035.33 | 2,100.27 | 735.06 | | | 735.06 |
| | 150.000 | 3,330.10 | 2,470.23 | 865.42 | | 2.50 | 247.05 |

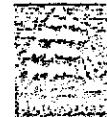


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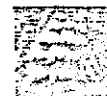
| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|------------|------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| ** WB2B ** | 406 | 1,919.85 | 1,400.18 | 06NOV03 | 11NOV03 | 0.874661 | 519.67 |
| | 100.000 | 2,194.96 | 1,646.82 | 519.67 | | -46.00 | 548.14 |
| | | | | 594.14 | | | |
| ** WB2B ** | 427 | 1,664.93 | 1,218.16 | 07NOV03 | 12NOV03 | 0.871536 | 446.77 |
| | 87.000 | 1,910.34 | 1,432.73 | 446.77 | | -35.01 | 477.61 |
| | | | | 512.62 | | | |
| ** WB2B ** | 455 | 1,448.21 | 994.13 | 19NOV03 | 24NOV03 | 0.838680 | 454.08 |
| | 71.000 | 1,726.77 | 1,169.24 | 454.08 | | 16.11 | 557.53 |
| | | | | 541.42 | | | |
| ** WB2B ** | 466 | 901.25 | 616.08 | 20NOV03 | 25NOV03 | 0.839137 | 285.17 |
| | 44.000 | 1,074.02 | 724.60 | 285.17 | | 9.50 | 349.42 |
| | | | | 339.84 | | | |
| ** WB2B ** | 470 | 2,552.96 | 1,722.22 | 21NOV03 | 26NOV03 | 0.838118 | 830.74 |
| | 123.000 | 3,046.06 | 2,025.59 | 830.74 | | 29.27 | 1,020.47 |
| | | | | 991.20 | | | |
| ** WB2B ** | 475 | 1,252.39 | 840.11 | 24NOV03 | 27NOV03 | 0.849329 | 412.28 |
| | 60.000 | 1,474.56 | 988.09 | 412.28 | | 1.05 | 466.47 |
| | | | | 485.42 | | | |
| ** WB2B ** | 481 | 2,707.34 | 1,820.23 | 25NOV03 | 28NOV03 | 0.847889 | 887.11 |
| | 130.000 | 3,193.04 | 2,140.87 | 887.11 | | 5.91 | 1,052.17 |
| | | | | 1,046.26 | | | |
| ** WB2B ** | 493 | 3,106.03 | 2,100.27 | 27NOV03 | 02DEC03 | 0.838750 | 1,005.74 |
| | 150.000 | 3,703.17 | 2,470.23 | 1,005.74 | | 33.02 | 1,232.94 |
| | | | | 1,199.12 | | | |
| ** WB2B ** | 506 | 13,413.32 | 9,101.17 | 01DEC03 | 04DEC03 | 0.835946 | 4,312.15 |
| | 650.000 | 16,045.68 | 10,704.34 | 4,312.15 | | 182.93 | 5,341.34 |
| | | | | 5,158.41 | | | |
| ** WB2B ** | 508 | 36,673.03 | 25,117.07 | 02DEC03 | 05DEC03 | 0.827438 | 11,555.96 |
| | 1,782.000 | 44,321.18 | 29,446.71 | 11,555.96 | | 908.52 | 14,874.47 |
| | | | | 13,965.95 | | | |
| 729050906 | TOTAL | 146,094.78 | 114,393.22 | 31,701.56 L | | | 31,701.56 L |
| ----- | | 169,648.22 | 133,151.13 | 37,288.58 L | | -791.49 | 36,497.89 L |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|---------------|-------------------------|--------------|---------------|-------------------|-----------------|------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| FINLAND TOTAL | 4,460,430.89 | 4,869,706.51 | -409,275.62 L | | | | -409,275.62 L |
| | 5,117,894.11 | 4,847,887.24 | -428,701.60 L | | 698,708.47 | | 270,006.87 L |
| ** FRANCE ** | | | | | | | |
| 400212908 | BOUYGUES | EUR1 | | 28MAY03 | 02JUN03 | 0.851752 | |
| ** WB2E ** | 322 | 1,266,599.47 | 2,197,063.91 | -930,464.44 | | | -930,464.44 |
| | 58,264.000 | 1,487,051.95 | 1,960,702.02 | -1,092,412.39 | | 618,761.52 | -473,650.87 |
| 401140009 | AIR LIQUIDE(L) | EUR11 | | 04MAR03 | 06MAR03 | 0.916951 | |
| ** WB2E ** | 141 | 202,991.83 | 234,935.02 | -31,943.19 | | | -31,943.19 |
| | 1,691.000 | 221,376.97 | 213,579.42 | -34,836.31 | | 42,633.86 | 7,797.55 |
| ** WB2E ** | 199 | 287,691.66 | 316,071.65 | -28,379.99 | | | -28,379.99 |
| | 2,275.000 | 310,433.72 | 287,340.74 | -30,423.43 | | 53,716.41 | 23,092.98 |
| 401140009 | TOTAL | 490,683.49 | 551,006.67 | -60,323.18 L | | | -60,323.18 L |
| ----- | 531,810.69 | 500,920.16 | -65,459.74 L | | 96,350.27 | | 30,890.53 L |
| 401225909 | EADS(EURO AERO) | DEF EUR1 | | 22DEC03 | 29DEC03 | 0.805088 | |
| ** WB2H ** | 134 | 1,818,815.25 | 1,513,948.03 | 304,867.22 | | | 304,867.22 |
| | 95,640.000 | 2,259,150.86 | 1,333,182.62 | 378,675.45 | | 547,292.59 | 925,968.24 |
| 405780909 | LOREAL | EUR0.2 | | 03JUL03 | 08JUL03 | 0.867830 | |
| ** WB2B ** | 581 | 1,266,997.21 | 1,633,933.01 | -366,935.80 | | | -366,935.80 |
| | 21,486.000 | 1,459,960.14 | 1,603,754.21 | -422,819.91 | | 279,025.84 | -143,794.07 |
| ** WB2B ** | 589 | 418,139.41 | 544,266.33 | -126,124.72 | | | -126,124.72 |
| | 7,090.000 | 481,822.03 | 537,326.76 | -145,335.75 | | 89,831.02 | -55,504.73 |
| ** WB2B ** | 619 | 603,037.56 | 766,226.79 | -163,189.23 | | | -163,189.23 |
| | 9,974.000 | 684,055.76 | 754,902.26 | -185,113.73 | | 114,267.23 | -70,846.50 |
| 405780909 | TOTAL | 2,288,174.38 | 2,944,426.13 | -654,251.75 L | | | -654,251.75 L |
| ----- | 2,625,837.93 | 2,895,983.23 | -753,249.39 L | | 483,124.09 | | -270,145.30 L |



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ATTACHMENT N

| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LB BASE SECY GN/LB | STL DT SELL RATE BASE CURR GN/LB | NET SECY GN/LB NET BAS SECY GN/LB |
|-------------------------|--|-------------------------------------|-------------------------------------|---|--|--------------------------------------|
| 406141903 ** WB2C ** | LYMH MOET HENNESSY 125 28,000.000 | 1,324,893.36 1,500,375.81 | 1,039,073.51 1,110,503.56 | 08AUG03 285,819.05 323,476.74 | 13AUG03 0.883041 66,115.49 | 285,819.05 389,792.25 |
| ** WB2C ** | 152 28,000.000 | 1,355,554.62 1,525,409.74 | 970,003.77 1,057,449.55 | 15AUG03 305,550.85 433,918.44 | 20AUG03 0.880533 34,241.77 | 305,550.85 468,160.21 |
| 406141903 | TOTAL | 2,680,447.98 3,025,985.57 | 2,009,077.28 2,168,053.11 | 671,370.78 L 757,595.20 L | 100,357.26 | 671,370.78 L 857,952.46 L |
| 406716001 ** WB2B ** | DASSAULT AVIATION 700 4,000 | 1,138.92 1,186.70 | 1,208.97 1,065.28 | 03JAN03 -70.05 -72.39 | 08JAN03 0.959739 194.41 | -70.05 121.42 |
| ** WB2B ** | 760 160,000 | 41,903.45 45,404.50 | 40,358.66 42,611.21 | 20JAN03 -6,455.21 -6,994.55 | 31JAN03 0.922092 9,787.84 | -6,455.21 2,793.29 |
| ** WB2B ** | 800 240,000 | 52,797.59 56,743.98 | 74,963.92 66,061.59 | 27FEB03 -22,125.33 -23,823.13 | 04MAR03 0.930454 14,505.44 | -22,166.33 -9,317.69 |
| 406716001 | TOTAL | 95,839.96 103,335.18 | 124,531.55 109,738.98 | -20,691.59 L -30,898.47 L | 24,407.69 | -20,691.59 L -4,402.98 L |
| 416279000 ** WB2B ** | THALES 474 11,011,000 | 272,520.25 310,739.74 | 438,482.34 435,446.12 | 06JUN03 -166,162.09 -194,343.22 | 11JUN03 0.854993 77,436.84 | -166,162.09 -116,906.38 |
| ** WB2B ** | 481 2,406,000 | 59,822.45 70,340.23 | 93,851.53 94,597.62 | 09JUN03 -34,829.00 -40,816.51 | 12JUN03 0.850376 15,767.12 | -34,829.00 -24,249.39 |
| ** WB2B ** | 517 6,728,000 | 177,307.21 207,298.78 | 262,441.02 264,527.35 | 18JUN03 -85,133.01 -99,534.22 | 23JUN03 0.855322 42,305.65 | -85,133.01 -57,220.57 |
| ** WB2B ** | 531 579,000 | 15,422.43 18,021.34 | 22,585.22 22,764.77 | 19JUN03 -7,142.59 -8,369.49 | 24JUN03 0.855798 3,426.06 | -7,142.59 -4,743.43 |
| ** WB2B ** | 549 264,000 | 6,820.99 7,832.88 | 10,297.92 10,379.79 | 30JUN03 -3,474.93 -3,992.73 | 03JUL03 0.870015 5.02 | -3,474.93 2,566.81 |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LB BASE SECY GN/LB | STL DT SELL RATE BASE CURR GN/LB | NET SECY GN/LB NET BAS SECY GN/LB |
|-------------------------|--|-------------------------------------|-------------------------------------|---|--|--------------------------------------|
| ** WB2B ** | 559 1,512,000 | 37,600.20 43,601.21 | 50,979.02 59,447.08 | 01JUL03 -21,378.02 -24,798.89 | 04JUL03 0.862366 8,944.22 | -21,378.02 -15,846.67 |
| 416279000 | TOTAL | 569,493.73 665,042.18 | 886,837.05 887,363.53 | -317,343.32 L -371,047.06 L | 149,525.71 | -317,343.32 L -221,521.35 L |
| 419954003 ** WB2B ** | CIMENTS FRANCAIS 799 725,000 | 33,156.66 35,634.93 | 37,860.76 33,361.00 | 27FEB03 -4,704.10 -5,656.70 | 04MAR03 0.930454 7,329.63 | -4,704.10 2,273.93 |
| 430978007 ** WB2B ** | TOTAL CABON 579 40,000 | 7,925.33 9,132.35 | 7,542.31 6,391.73 | 03JUL03 383.02 441.35 | 08JUL03 0.867030 2,299.27 | 383.02 2,740.62 |
| ** WB2B ** | 500 788,000 | 130,354.54 150,207.46 | 123,819.56 104,930.85 | 04JUL03 6,534.98 7,530.25 | 09JUL03 0.867030 37,746.36 | 6,534.98 45,276.61 |
| ** WB2B ** | 600 682,000 | 102,645.66 117,462.50 | 100,879.30 93,753.14 | 23JUL03 -6,233.64 -7,133.46 | 28JUL03 0.873059 30,042.82 | -6,233.64 23,789.36 |
| 430978007 | TOTAL | 240,925.53 276,802.31 | 240,241.17 205,075.72 | 684.36 L 838.14 L | 70,088.45 | 684.36 L 71,726.59 L |
| 434407904 ** WB2B ** | FFP FOMC FIN PART 552 1,755,000 | 170,265.12 206,778.40 | 173,990.03 175,435.91 | 11DEC03 -3,724.91 -4,523.72 | 16DEC03 0.823418 35,066.29 | -3,724.91 31,342.57 |
| 435692900 ** WB2B ** | BONGRAIN SA 762 2,240,000 | 87,075.06 96,549.70 | 86,364.67 98,526.24 | 19AUG03 711.19 788.56 | 22AUG03 0.901876 -2,765.10 | 711.19 -1,976.54 |
| 438042905 ** WB2G ** | PUBLICIS GROUPE SA 761 31,000,000 | 698,498.20 821,538.36 | 756,006.29 760,769.16 | 30MAY03 -58,388.09 -68,673.13 | 04JUN03 0.850232 121,442.33 | -58,388.09 52,769.20 |
| ** WB2G ** | 145 29,410,000 | 743,647.10 837,532.95 | 659,519.25 652,217.56 | 14AUG03 84,127.93 94,749.12 | 19AUG03 0.887902 6.27 | 84,127.93 185,315.39 |
| ** WB2G ** | 153 20,502,000 | 520,429.00 505,717.13 | 448,107.60 438,786.89 | 15AUG03 72,321.40 81,394.16 | 20AUG03 0.880533 6.00 | 72,321.40 143,212.24 |



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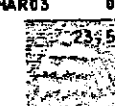
| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|-------------------------------|--|-------------------------------------|----------------|---|---------------------------|------------------------|--------------------------------------|
| ** WB2G ** | CXL 153 -20,582.000 | -520,429.00 -585,717.13 | -448,107.60 -438,786.89 | | 15AUG03 -72,321.40 -81,394.16 | 20AUG03 | 0.888533 -65,536.08 | -72,321.40 -146,930.24 |
| ** WB2G ** | 154 20,582.000 | 520,428.79 585,717.13 | 448,107.60 438,786.89 | | 15AUG03 72,321.19 81,393.96 | 20AUG03 | 0.888532 65,536.28 | 72,321.19 146,930.24 |
| ** WB2G ** | 208 37,100.000 | 106,428.04 115,219.02 | 786,650.66 772,124.49 | | 03SEP03 -680,222.62 -736,409.17 | 08SEP03 | 0.923702 79,503.70 | -680,222.62 -656,905.47 |
| ** WB2G ** | CXL 208 -37,100.000 | -106,428.04 -115,219.02 | -786,650.66 -772,124.49 | | 03SEP03 680,222.62 736,409.17 | 08SEP03 | 0.923702 -79,503.70 | 680,222.62 656,905.47 |
| ** WB2G ** | 230 37,100.000 | 1,064,028.04 1,151,917.00 | 786,650.66 772,124.49 | | 03SEP03 277,377.38 300,288.82 | 09SEP03 | 0.923702 79,503.69 | 277,377.38 379,792.51 |
| 438042905 | TOTAL | 3,026,602.21 3,596,705.44 | 2,651,163.80 2,631,898.10 | | 375,438.41 L 407,758.77 L | | 357,048.57 | 375,438.41 L 764,807.34 L |
| 454721002 | LAGARDERE S.C.A. | | | EUR6.10 (REGD) | 09OCT03 | 14OCT03 | 0.852115 | |
| ** WB2B ** | 281 1,675.000 | 69,033.43 81,014.22 | 67,113.27 75,532.67 | | 1,920.16 2,253.40 | | 3,228.15 | 1,920.16 5,481.55 |
| 457270007 | BOLLORE INVMT | | | EUR16 | 19AUG03 | 22AUG03 | 0.901876 | |
| ** WB2B ** | 759 2.000 | 82.49 91.44 | 81.06 88.98 | | 1.43 1.59 | | .89 | 1.43 2.48 |
| ** WB2B ** | 791 3.000 | 121.21 131.91 | 121.59 133.47 | | 26AUG03 -.38 -.41 | 29AUG03 | 0.918907 -1.15 | -.38 -1.56 |
| ** WB2B ** | 035 1.000 | 40.49 43.99 | 40.53 44.49 | | 02SEP03 -.04 -.04 | 05SEP03 | 0.920307 -.46 | -.04 -.50 |
| ** WB2B ** | 054 4.000 | 161.49 174.83 | 162.11 177.96 | | 03SEP03 -.42 -.67 | 08SEP03 | 0.923702 -2.46 | -.62 -3.13 |
| ** WB2B ** | 258 3.000 | 124.16 145.13 | 121.58 133.47 | | 02OCT03 2.58 3.02 | 07OCT03 | 0.855505 8.64 | 2.58 11.66 |
| ** WB2B ** | | | | | 03OCT03 | 08OCT03 | 0.859993 | |



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| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|-------------------------------|--|-------------------------------------|-------------|---|---------------------------|------------------------|--------------------------------------|
| | 268 4.000 | 164.03 190.73 | 162.11 177.96 | | 1.92 2.23 | | 10.54 | 1.92 12.77 |
| ** WB2B ** | 292 4.000 | 168.03 196.57 | 162.11 177.96 | | 14OCT03 5.92 6.93 | 17OCT03 | 0.854810 11.68 | 5.92 18.61 |
| ** WB2B ** | 302 1.000 | 42.03 48.91 | 40.53 44.49 | | 15OCT03 1.50 1.75 | 20OCT03 | 0.859328 2.67 | 1.50 4.42 |
| ** WB2B ** | 316 1.000 | 40.73 47.39 | 40.53 44.49 | | 17OCT03 .20 .23 | 22OCT03 | 0.859550 2.67 | .20 2.90 |
| ** WB2B ** | 327 77.000 | 3,121.61 3,641.05 | 3,120.69 3,425.79 | | 20OCT03 .92 1.07 | 23OCT03 | 0.857339 214.19 | .92 215.26 |
| 457270007 | TOTAL | 4,066.27 4,711.97 | 4,052.84 4,449.06 | | 13.43 L 15.70 L | | 247.21 | 13.43 L 262.91 L |
| 458836004 | MICHELIN (CGDE) | | | EUR2 (REGD) | 04MAR03 | 06MAR03 | 0.916951 | |
| ** WB2E ** | 142 44,690.000 | 1,251,202.14 1,364,524.54 | 1,913,761.62 1,683,058.58 | | -662,559.48 -722,568.04 | | 404,034.00 | -662,559.48 -318,534.04 |
| ** WB2B ** | 036 8,477.000 | 233,860.93 256,724.28 | 322,097.00 319,729.72 | | 05MAR03 -88,236.07 -96,862.45 | 10MAR03 | 0.910942 33,857.01 | -88,236.07 -63,005.44 |
| ** WB2E ** | 164 33,010.000 | 908,278.14 997,075.71 | 1,380,567.86 1,211,897.38 | | 05MAR03 -472,289.72 -518,463.00 | 10MAR03 | 0.910942 305,641.33 | -472,289.72 -214,821.67 |
| ** WB2B ** | 049 5,780.000 | 157,778.07 173,220.31 | 219,620.23 218,006.11 | | 06MAR03 -61,842.16 -67,894.05 | 11MAR03 | 0.910852 23,109.05 | -61,842.16 -44,785.80 |
| ** WB2E ** | 170 12,789.000 | 353,030.54 387,582.79 | 541,393.82 475,404.85 | | 06MAR03 -188,363.26 -206,798.97 | 11MAR03 | 0.910852 118,976.91 | -188,363.26 -87,822.06 |
| ** WB2B ** | 055 5,574.000 | 150,250.60 165,886.02 | 211,792.93 210,236.34 | | 07MAR03 -61,542.33 -67,946.57 | 12MAR03 | 0.905746 23,596.25 | -61,542.33 -44,350.32 |



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BILL & MELINDA GATES FOUNDATION - COMPOSITE - SUMMARY REALIZED GAIN/LOSS REPORT JANUARY 1, 2003 TO DECEMBER 31, 2003

ATTACHMENT N

Table with columns: ASSET ID, SECURITY DESCRIPTION, MAT DATE, MAT RATE, LOCAL COST, TRD DT, STL DT, SELL RATE, NET SECTY GN/LS. Includes rows for 458836004, 468232004, and 471279901.



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BILL & MELINDA GATES FOUNDATION - COMPOSITE - SUMMARY REALIZED GAIN/LOSS REPORT JANUARY 1, 2003 TO DECEMBER 31, 2003

Table with columns: ASSET ID, SECURITY DESCRIPTION, MAT DATE, MAT RATE, LOCAL COST, TRD DT, STL DT, SELL RATE, NET SECTY GN/LS. Includes rows for 471279901 and 473681906.



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/L |
|-------------|-------------------------|---------------|---------------|------------------|----------------|--------------|--------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/L | BASE CURR GN/L | GN/L | NET BAS SECTY GN/L |
| 473681906 | TOTAL | 14,794,145.26 | 17,369,788.20 | -2,575,642.94 L | | 1,466,755.78 | -2,575,642.94 L |
| | | 14,271,105.11 | 15,672,499.20 | -2,868,149.87 L | | | -1,401,394.09 L |
| 481808004 | VINCI | | EUR10 | 02APR03 | 07APR03 | 0.926741 | |
| ** WB2E ** | 204 | 872,609.20 | 1,082,735.38 | -210,126.18 | | 203,212.90 | -210,126.18 |
| | 16,453.000 | 941,589.07 | 965,112.85 | -224,736.68 | | | -23,523.78 |
| ** WB2E ** | 309 | 1,084,237.44 | 1,235,977.42 | -151,739.98 | 28MAY03 | 0.851752 | -151,739.98 |
| | 18,860.000 | 1,272,949.68 | 1,091,677.33 | -178,150.42 | 02JUN03 | 359,422.77 | 181,272.35 |
| 481808004 | TOTAL | 1,956,846.64 | 2,318,712.80 | -361,866.16 L | | 562,635.67 | -361,866.16 L |
| | | 2,214,538.75 | 2,056,790.18 | -404,887.10 L | | | 157,748.57 L |
| 483410087 | SCHNEIDER ELECTRIC | | EUR8 | 04MAR03 | 07MAR03 | 0.916951 | |
| ** WB2B ** | 022 | 319,506.69 | 313,041.48 | 6,465.21 | | 4,954.40 | 6,465.21 |
| | 7,850.000 | 348,444.67 | 336,439.58 | 7,050.77 | | | 12,005.17 |
| ** WB2B ** | 115 | 287,316.68 | 255,965.94 | 31,358.74 | 25MAR03 | 0.935322 | 31,358.74 |
| | 6,497.000 | 307,184.78 | 280,990.38 | 33,518.66 | 28MAR03 | -7,324.26 | 26,194.40 |
| ** WB2B ** | 131 | 77,961.56 | 69,103.32 | 8,858.24 | 26MAR03 | 0.936637 | 8,858.24 |
| | 1,754.000 | 83,235.62 | 75,859.18 | 9,457.50 | 31MAR03 | -2,081.06 | 7,378.44 |
| ** WB2B ** | 154 | 81,970.10 | 73,831.02 | 8,139.08 | 27MAR03 | 0.932879 | 8,139.08 |
| | 1,874.000 | 87,867.88 | 81,049.10 | 8,724.69 | 01APR03 | -1,905.91 | 6,818.78 |
| 483410007 | TOTAL | 766,755.03 | 711,941.76 | 54,813.27 L | | -6,356.83 | 54,813.27 L |
| | | 826,732.95 | 774,338.16 | 58,751.62 L | | | 52,394.79 L |
| 483477987 | VIVENDI UNIVERSAL | | EUR5.5 | 03JAN03 | 08JAN03 | 0.959739 | |
| ** WB2G ** | 393 | 1,043,521.33 | 1,312,198.47 | -248,677.14 | | 72,605.61 | -248,677.14 |
| | 63,000.000 | 1,108,135.99 | 1,294,639.51 | -259,109.13 | | | -186,503.52 |
| ** WB2G ** | 405 | 906,487.36 | 816,121.00 | 90,366.36 | 09JAN03 | 0.955247 | 90,366.36 |
| | 53,000.000 | 948,955.99 | 801,580.93 | 94,599.99 | 14JAN03 | 52,855.07 | 147,455.06 |
| ** WB2G ** | 415 | 874,458.37 | 754,086.08 | 120,372.29 | 15JAN03 | 0.945314 | 120,372.29 |
| | 50,000.000 | 925,045.40 | 740,783.41 | 127,335.78 | 20JAN03 | 56,924.21 | 184,261.99 |
| ** WB2G ** | | | | 15DEC03 | 18DEC03 | 0.813500 | |

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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/L |
|-------------|-------------------------|--------------|---------------|------------------|----------------|------------|--------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/L | BASE CURR GN/L | GN/L | NET BAS SECTY GN/L |
| | 384 | 1,451,564.39 | 1,177,973.80 | 273,590.59 | | 285,202.67 | 273,590.59 |
| | 74,000.000 | 1,784,335.90 | 1,162,821.93 | 336,311.30 | | | 421,513.97 |
| 483477907 | TOTAL | 4,296,031.45 | 4,060,379.35 | 235,652.10 L | | 467,589.56 | 235,652.10 L |
| | | 4,766,473.28 | 3,999,745.78 | 299,137.94 L | | | 766,727.50 L |
| 490541800 | TOTAL SA | | EUR10 SERIE B | 04FEB03 | 07FEB03 | 0.919371 | |
| ** WB2E ** | 115 | 1,470,985.75 | 1,882,183.95 | -411,198.20 | | 284,040.32 | -411,198.20 |
| | 11,735.000 | 1,599,991.46 | 1,763,211.49 | -447,260.35 | | | -163,228.03 |
| ** WB2E ** | 140 | 1,648,307.25 | 1,899,472.27 | -251,165.02 | 04MAR03 | 0.916951 | -251,165.02 |
| | 13,554.000 | 1,797,595.78 | 1,861,332.08 | -273,913.24 | 06MAR03 | 210,176.94 | -63,736.30 |
| ** WB2E ** | 197 | 8,573,714.06 | 9,756,623.73 | -1,182,909.67 | 02APR03 | 0.926741 | -1,182,909.67 |
| | 70,974.000 | 9,251,467.30 | 9,647,411.60 | -1,276,418.83 | 07APR03 | 880,474.53 | -395,944.30 |
| ** WB2H ** | 720 | 240,614.61 | 287,379.16 | -46,764.55 | 17JUN03 | 0.846382 | -46,764.55 |
| | 1,778.000 | 284,286.07 | 261,256.40 | -55,252.30 | 20JUN03 | 78,281.97 | 23,029.67 |
| ** WB2H ** | 720 | -240,614.61 | -287,379.16 | 46,764.55 | 17JUN03 | 0.846382 | 46,764.55 |
| | -1,778.000 | -284,286.07 | -261,256.40 | 55,252.30 | 20JUN03 | -78,281.97 | -23,029.67 |
| ** WB2H ** | 723 | 240,614.61 | 287,379.16 | -46,764.55 | 17JUN03 | 0.846382 | -46,764.55 |
| | 1,778.000 | 284,286.07 | 261,256.40 | -55,252.30 | 24JUN03 | 78,281.97 | 23,029.67 |
| ** WB2E ** | 431 | 627,841.81 | 640,698.44 | -12,856.63 | 10JUL03 | 0.881523 | -12,856.63 |
| | 4,850.000 | 712,223.97 | 640,153.67 | -14,584.57 | 15JUL03 | 86,654.87 | 72,070.30 |
| ** WB2B ** | 036 | 42,524.61 | 41,755.40 | 769.21 | 02SEP03 | 0.920387 | 769.21 |
| | 300.000 | 46,202.97 | 45,492.52 | 835.75 | 05SEP03 | -125.30 | 710.45 |
| ** WB2B ** | 075 | 14,142.92 | 13,918.47 | 224.45 | 08SEP03 | 0.900941 | 224.45 |
| | 100.000 | 15,697.94 | 15,164.17 | 249.13 | 11SEP03 | 284.44 | 533.77 |
| ** WB2B ** | 113 | 14,008.36 | 13,918.47 | 89.89 | 10SEP03 | 0.892021 | 89.89 |
| | 100.000 | 15,784.07 | 15,164.17 | 100.77 | 15SEP03 | 439.13 | 539.98 |
| ** WB2B ** | 157 | 41,268.66 | 41,755.40 | -486.74 | 15SEP03 | 0.885230 | -486.74 |
| | 300.000 | 46,619.14 | 45,492.52 | -549.85 | 18SEP03 | 1,676.43 | 486.74 |

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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|--------------------------------|--------------------------------|---------------------------------------|-----------------|------------------------|----------------------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL SECTY GN/LS | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE SECTY GN/LS | BASE SECTY GN/LS | BASE CURR GN/LS | BASE CURR GN/LS | NET BAS SECTY GN/LS |
| ** WB2B ** | 187 50.000 | 6,839.07 7,702.16 | 6,959.23 7,582.89 | 18SEP03 -128.16 -135.32 | 23SEP03 | 0.887942 255.39 | -128.16 128.07 |
| ** WB2B ** | 210 312.000 | 42,704.82 48,463.67 | 43,425.61 47,312.22 | 19SEP03 -718.79 -815.68 | 24SEP03 | 0.881213 1,967.13 | -718.79 1,151.45 |
| ** WB2H ** | 040 5,022.000 | 668,849.73 777,537.84 | 811,788.75 737,924.42 | 31OCT03 -142,859.82 -166,873.62 | 05NOV03 | 0.860215 205,687.86 | -142,859.82 39,613.44 |
| 490541000 | TOTAL | 13,391,803.65 14,603,492.39 | 15,439,798.88 15,987,497.35 | -2,047,995.23 L -2,233,818.11 L | | 1,749,813.15 | -2,047,995.23 L -484,004.96 L |
| 494379902 | PECHINEY | | EUR15.25(ORD) | 18JUN03 | 23JUN03 | 0.855322 | |
| ** WB2B ** | 519 3,137.000 | 90,913.59 106,291.65 | 71,385.32 78,364.28 | 19JUN03 19,528.27 22,831.48 | 24JUN03 | 0.855798 5,095.89 | 19,528.27 27,927.37 |
| ** WB2B ** | 535 2,150.000 | 64,649.82 75,565.75 | 49,187.27 53,988.23 | 19JUN03 15,561.75 18,183.91 | 24JUN03 | 0.855798 3,473.61 | 15,561.75 21,657.52 |
| ** WB2B ** | 548 7,672.000 | 225,824.57 260,388.32 | 174,583.48 191,451.58 | 25JUN03 50,441.17 58,359.32 | 30JUN03 | 0.864454 18,386.58 | 50,441.17 68,656.82 |
| ** WB2H ** | 755 44,178.000 | 1,918,402.24 2,164,887.71 | 1,158,214.28 1,352,584.12 | 14JUL03 748,388.84 857,479.83 | 17JUL03 | 0.886564 -46,896.24 | 748,388.84 811,583.59 |
| ** WB3I ** | 113 1,000.000 | 47,428.37 54,559.48 | 47,578.58 55,318.18 | 10NOV03 -158.21 -182.83 | 13NOV03 | 0.869158 -568.59 | -158.21 -758.62 |
| ** WB3I ** | 114 3,808.000 | 142,348.58 163,792.79 | 142,735.74 165,938.38 | 10NOV03 -375.24 -431.78 | 13NOV03 | 0.869158 -1,705.78 | -375.24 -2,137.51 |
| ** WB3I ** | 118 2,088.000 | 94,847.29 112,838.44 | 95,157.14 118,628.28 | 18NOV03 -289.87 -344.74 | 21NOV03 | 0.848795 2,555.82 | -289.87 2,218.24 |
| ** WB3I ** | 119 3,508.000 | 165,547.94 197,391.07 | 166,525.82 193,585.34 | 19NOV03 -977.88 -1,165.82 | 24NOV03 | 0.838688 0.73 | -977.88 3,885.71 |
| ** WB3I ** | ADJC- 128 | 109,824.00 | 109,824.00 | 24NOV03 .88 | 15DEC03 | 0.69228 | |



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|-------------|-------------------------|------------------------------|------------------------------|---|-----------------|------------------------|------------------------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL SECTY GN/LS | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE SECTY GN/LS | BASE SECTY GN/LS | BASE CURR GN/LS | BASE CURR GN/LS | NET BAS SECTY GN/LS |
| | .000 | 129,384.78 | 127,678.41 | .00 | | 1,434.37 | 1,434.37 |
| 494379902 | TOTAL | 2,859,229.54 3,264,134.81 | 2,815,118.49 2,329,544.58 | 844,118.85 L 954,922.88 L | | -28,332.49 | 844,118.85 L 934,589.51 L |
| 547468908 | RHODIA | | EUR1.8 | 14OCT03 | 17OCT03 | 0.854818 | |
| ** WB2B ** | 293 8,037.000 | 35,838.23 48,988.14 | 87,161.55 88,545.18 | 15OCT03 -52,131.32 -68,985.86 | 28OCT03 | 0.859328 21,428.98 | -52,131.32 -33,564.96 |
| ** WB2B ** | 385 20,718.000 | 90,189.41 104,848.32 | 224,947.65 288,875.12 | 15OCT03 -134,838.24 -156,911.26 | 28OCT03 | 0.859328 52,896.44 | -134,838.24 -184,814.88 |
| 547468908 | TOTAL | 125,139.64 145,848.46 | 312,189.28 289,428.22 | -186,969.56 L -217,897.12 L | | 74,317.36 | -186,969.56 L -143,579.76 L |
| 547497909 | ALSTON | | EUR1.25 | 02SEP03 | 05SEP03 | 0.928387 | |
| ** WB2B ** | 037 30,251.000 | 87,369.58 94,927.88 | 994,246.67 842,574.87 | -906,877.89 -985,321.49 | | 237,674.42 | -906,877.89 -747,647.87 |
| ** WB2H ** | 082 378,000.000 | 1,189,897.34 1,252,891.75 | 2,772,536.43 2,543,452.85 | 15SEP03 -1,663,439.27 -1,879,184.84 | 18SEP03 | 0.885238 588,542.94 | -1,663,439.27 -1,298,561.18 |
| 547497909 | TOTAL | 1,196,466.94 1,347,818.75 | 3,766,783.38 3,386,826.92 | -2,578,316.36 L -2,864,425.53 L | | 826,217.36 | -2,578,316.36 L -2,838,288.17 L |
| 554398909 | CNP ASSURANCES | | EUR4 | 27FEB03 | 04MAR03 | 0.938454 | |
| ** WB2B ** | 882 3,478.000 | 132,489.38 142,386.21 | 146,242.84 123,932.78 | -13,832.66 -14,866.57 | | 33,248.88 | -13,832.66 18,373.43 |
| ** WB2B ** | 868 3,373.000 | 101,818.39 112,229.59 | 134,487.28 113,985.34 | 12MAR03 -32,588.81 -35,921.18 | 17MAR03 | 0.907233 34,247.35 | -32,588.81 -1,473.75 |
| ** WB2B ** | 869 3,141.000 | 94,738.57 103,189.94 | 125,162.47 106,868.98 | 13MAR03 -38,423.98 -33,112.25 | 18MAR03 | 0.918811 38,153.31 | -38,423.98 -2,958.94 |
| ** WB2B ** | 875 5,963.000 | 188,181.82 282,458.78 | 237,613.43 201,345.44 | 16MAR03 -49,511.61 -53,298.41 | 19MAR03 | 0.929887 54,383.95 | -49,511.61 1,893.34 |
| ** WB2B ** | 883 1,768.000 | 57,364.65 61,329.87 | 78,451.21 59,703.84 | 17MAR03 -13,884.56 -13,991.14 | 20MAR03 | 0.935346 7.15 | -13,884.56 -13,991.14 |



FOR PUBLIC DISCLOSURE

ATTACHMENT N

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/L |
|-------------|-------------------------|--------------|--------------|------------------|----------------|--------------------|--------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/L | BASE CURR GN/L | NET SECTY GN/L | NET SECTY GN/L |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/L | BASE CURR GN/L | NET BAS SECTY GN/L | NET BAS SECTY GN/L |
| ** WB2B ** | 088 | 204,218.94 | 237,894.18 | 18MAR03 | 21MAR03 | 0.940473 | -33,675.24 |
| 6,169.000 | 217,144.93 | 205,406.39 | -33,675.24 | -35,806.71 | 47,545.25 | 11,738.54 | |
| ** WB2B ** | 447 | 138,478.89 | 126,073.79 | 19NOV03 | 24NOV03 | 0.838680 | 12,405.10 |
| 3,600.000 | 165,115.29 | 136,027.31 | 12,405.10 | 14,791.22 | 14,296.76 | 29,087.98 | |
| ** WB2B ** | 487 | 223,369.76 | 203,737.21 | 26NOV03 | 01DEC03 | 0.838750 | 19,632.55 |
| 5,815.000 | 266,312.68 | 219,908.36 | 19,632.55 | 23,406.91 | 22,997.41 | 46,404.32 | |
| ** WB2B ** | 494 | 292,961.88 | 273,157.53 | 27NOV03 | 02DEC03 | 0.838750 | 19,804.35 |
| 7,639.000 | 349,283.91 | 300,631.21 | 19,804.35 | 23,611.74 | 25,040.96 | 48,652.70 | |
| 554398909 | TOTAL | 1,433,462.28 | 1,554,739.06 | -121,276.78 L | | 277,522.14 | -121,276.78 L |
| | | 1,619,291.22 | 1,466,947.59 | -125,178.51 L | | | 152,343.63 L |
| 560891905 | ALTEN | | | 11JUN03 | 16JUN03 | 0.850666 | |
| ** WB2M ** | 785 | 337,892.67 | 211,331.29 | 126,561.38 | | 126,561.38 | |
| 38,800.000 | 397,209.56 | 229,558.71 | 148,779.17 | 18,871.68 | | 167,650.85 | |
| 561709908 | NEOPOST | | | 30JUL03 | 04AUG03 | 0.878117 | |
| ** WB2M ** | 047 | 480,042.70 | 438,707.64 | 41,335.06 | | 41,335.06 | |
| 13,200.000 | 546,672.82 | 388,912.47 | 47,072.38 | 110,687.97 | | 157,760.35 | |
| ** WB2M ** | 109 | 764,528.01 | 757,628.35 | 6,899.66 | | 6,899.66 | |
| 20,288.000 | 853,251.68 | 673,894.37 | 7,700.37 | 171,656.94 | | 179,357.31 | |
| ** WB2M ** | 120 | 214,123.74 | 241,334.29 | -27,210.55 | | -27,210.55 | |
| 5,712.000 | 237,420.38 | 218,000.53 | -30,171.05 | 49,590.90 | | 19,419.85 | |
| 561709908 | TOTAL | 1,458,694.45 | 1,437,670.28 | 21,024.17 L | | 331,935.81 | 21,024.17 L |
| | | 1,637,344.88 | 1,280,807.37 | 24,601.70 L | | | 356,537.51 L |
| 563361906 | SOPRA | | | 11JUN03 | 16JUN03 | 0.850666 | |
| ** WB2M ** | 783 | 152,450.42 | 102,011.14 | 50,439.28 | | 50,439.28 | |
| 5,410.000 | 179,213.02 | 109,635.68 | 59,293.87 | 10,283.47 | | 69,577.34 | |
| ** WB2M ** | 789 | 352,782.67 | 235,620.56 | 117,162.11 | | 117,162.11 | |
| 12,490.000 | 413,831.51 | 254,596.42 | 137,436.95 | 218,398.14 | | 159,235.09 | |
| ** WB2M ** | | | | 24NOV03 | 27NOV03 | 0.849 | |

STATE STREET

FOR PUBLIC DISCLOSURE

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/L |
|-------------|-------------------------|--------------|--------------|------------------|----------------|--------------------|--------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/L | BASE CURR GN/L | NET SECTY GN/L | NET SECTY GN/L |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/L | BASE CURR GN/L | NET BAS SECTY GN/L | NET BAS SECTY GN/L |
| | 427 | 316,868.89 | 154,069.81 | 162,799.08 | | 162,799.08 | |
| 8,238.000 | 373,081.44 | 165,735.29 | 191,479.64 | 15,466.51 | | 207,346.15 | |
| ** WB2M ** | 429 | 316,868.89 | 154,030.71 | 162,838.18 | | 162,838.18 | |
| 8,238.000 | 373,081.44 | 166,321.18 | 191,725.68 | 15,034.58 | | 206,760.26 | |
| ** WB2M ** | 429 | -316,868.89 | -154,030.71 | -162,838.18 | | -162,838.18 | |
| -8,238.000 | -373,081.44 | -166,321.18 | -191,725.68 | -15,034.58 | | -206,760.26 | |
| ** WB2M ** | 435 | 21,581.17 | 10,652.71 | 10,928.46 | | 10,928.46 | |
| 562.000 | 25,452.82 | 11,516.11 | 12,889.02 | 1,047.69 | | 13,936.71 | |
| 563361906 | TOTAL | 843,683.15 | 502,354.22 | 341,328.93 L | | 341,328.93 L | |
| | | 991,578.79 | 541,483.50 | 401,299.48 L | | 450,095.29 L | |
| 596651901 | SOC GENERALE | | | 16JAN03 | 21JAN03 | 0.946074 | |
| ** WB2B ** | 734 | 761,629.04 | 801,415.32 | -39,786.28 | | -39,786.28 | |
| 13,130.000 | 805,041.72 | 720,182.44 | -42,054.09 | 126,913.37 | | 84,859.28 | |
| ** WB2E ** | 201 | 88,249.60 | 99,220.12 | -10,970.52 | | -10,970.52 | |
| 1,784.000 | 95,225.74 | 107,921.74 | -11,837.74 | -858.26 | | -12,696.00 | |
| ** WB2E ** | 722 | 920,691.79 | 812,981.05 | 107,710.74 | | 107,710.74 | |
| 14,470.000 | 1,097,786.75 | 930,619.76 | 128,428.89 | 38,738.10 | | 167,166.99 | |
| 596651901 | TOTAL | 1,770,570.43 | 1,713,616.49 | 56,953.94 L | | 56,953.94 L | |
| | | 1,998,054.21 | 1,758,723.94 | 74,537.06 L | | 239,330.27 L | |
| 597500909 | ALCATEL | | | 09SEP03 | 12SEP03 | 0.894095 | |
| ** WB2H ** | 807 | 838,578.50 | 1,243,779.08 | -405,200.58 | | -405,200.58 | |
| 72,500.000 | 937,907.60 | 1,130,719.54 | -453,196.34 | 260,384.38 | | -192,811.96 | |
| ** WB2H ** | 049 | 484,450.64 | 738,910.19 | -254,459.55 | | -254,459.55 | |
| 44,300.000 | 565,063.11 | 660,873.91 | -296,801.54 | 208,990.74 | | -95,810.80 | |



STATE STREET

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ATTACHMENT N

| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LB BASE SECY GN/LB | STL DT BASE CURR GN/LB | SELL RATE GN/LB | NET SECY GN/LB NET BAS SECY GN/LB |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 597500909 | TOTAL | 1,323,029.14 1,502,970.71 | 1,902,609.27 1,791,593.47 | -659,660.13 L -749,997.90 L | | 461,375.14 | -659,660.13 L -288,622.76 L |
| 598181907 | DANONE | | EUR1 | 04FEB03 | 07FEB03 | 0.919371 | |
| ** WB2E ** | 103 1,600.000 | 194,398.41 211,447.19 | 220,204.62 217,707.19 | -25,806.21 -20,156.44 | | 21,896.44 | -25,806.21 -6,260.00 |
| ** WB2B ** | 776 7,614.000 | 842,448.37 907,190.96 | 997,102.77 952,515.35 | -154,734.40 -166,625.02 | 24FEB03 | 27FEB03 0.928634 | -154,734.40 -45,324.39 |
| ** WB2B ** | 777 5,674.000 | 633,233.55 681,897.07 | 699,570.22 691,700.54 | -66,344.67 -71,443.29 | 24FEB03 | 27FEB03 0.928634 | -66,344.67 -9,802.67 |
| ** WB2B ** | 790 3,522.000 | 304,513.95 413,254.12 | 453,214.07 449,964.19 | -68,700.92 -73,835.91 | 27FEB03 | 04MAR03 0.930454 | -68,700.92 -36,710.07 |
| 598181907 | TOTAL | 2,054,594.20 2,213,790.14 | 2,370,260.40 2,311,967.27 | -315,664.20 L -340,061.46 L | | 241,804.33 | -315,664.20 L -98,177.13 L |
| 702745902 | ORANGE SA | | EUR1 | 26MAY03 | 29MAY03 | 0.840464 | |
| ** WB2B ** | 420 133,537.000 | 1,001,253.63 1,100,077.92 | 961,093.70 1,120,046.55 | 39,359.93 46,309.63 | | 12,041.74 | 39,359.93 59,231.57 |
| 704239904 | EURAZEO | | NPV | 15SEP03 | 10SEP03 | 0.805230 | |
| ** WB2B ** | 162 2,003.000 | 102,141.96 115,304.66 | 94,435.65 102,760.25 | 7,704.31 8,705.43 | | 3,910.90 | 7,704.31 12,424.41 |
| ** WB2B ** | 175 1,109.000 | 60,504.91 67,797.55 | 55,342.90 58,629.37 | 5,222.01 5,843.49 | 14SEP03 | 19SEP03 0.893615 | 5,222.01 9,160.10 |
| ** WB2B ** | 215 1,299.000 | 66,395.70 75,345.00 | 60,404.70 64,053.45 | 5,910.92 6,707.71 | 19SEP03 | 24SEP03 0.801213 | 5,910.92 11,292.35 |
| ** WB2B ** | 240 169.000 | 8,200.25 9,497.03 | 7,869.07 8,333.34 | 411.10 471.60 | 24SEP03 | 26SEP03 0.871070 | 411.10 1,163.67 |



STATE STREET

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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LB BASE SECY GN/LB | STL DT BASE CURR GN/LB | SELL RATE GN/LB | NET SECY GN/LB NET BAS SECY GN/LB |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 704239904 | TOTAL | 237,402.02 260,025.04 | 210,152.40 233,776.43 | 19,250.42 L 21,720.43 L | | 12,520.10 | 19,250.42 L 34,240.61 L |
| 708842901 | AXA | | EUR2.29 | 14AUG03 | 19AUG03 | 0.807902 | |
| ** WB2E ** | 400 12,400.000 | 191,930.99 216,162.36 | 170,190.42 194,017.20 | 21,740.37 24,405.10 | | -3,140.02 | 21,740.37 21,345.00 |
| ** WB2H ** | 701 139,400.000 | 2,276,054.65 2,401,999.34 | 1,523,045.94 1,400,073.70 | 753,000.71 020,054.02 | 25AUG03 | 20AUG03 0.917347 | 753,000.71 993,125.56 |
| ** WB2E ** | 662 139,240.000 | 2,207,405.95 2,579,005.22 | 1,097,710.14 2,172,310.70 | 309,745.01 362,023.12 | 30OCT03 | 04NOV03 0.855652 | 309,745.01 407,566.44 |
| 708842901 | TOTAL | 4,674,269.59 5,278,046.92 | 3,591,754.70 3,856,009.04 | 1,004,514.09 L 1,207,363.04 L | | 214,674.04 | 1,004,514.09 L 1,422,037.00 L |
| 710352907 | PEUGEOT SA | | EUR1 | 04MAR03 | 06MAR03 | 0.914951 | |
| ** WB2E ** | 144 17,391.000 | 665,475.77 725,740.45 | 999,716.41 070,200.04 | -334,240.04 -364,513.31 | | 212,060.92 | -334,240.04 -152,452.39 |
| ** WB2E ** | 165 15,171.000 | 570,095.10 624,700.59 | 072,100.55 766,096.54 | -301,205.37 -330,652.43 | 05MAR03 | 10MAR03 0.910942 | -301,205.37 -139,307.95 |
| ** WB2E ** | 202 14,390.000 | 526,201.53 567,797.03 | 027,204.99 724,650.04 | -301,003.46 -324,797.02 | 02APR03 | 07APR03 0.924741 | -301,003.46 -150,060.21 |
| ** WB2E ** | 261 9,964.000 | 404,601.19 445,097.75 | 452,479.73 436,147.43 | -47,790.54 -52,666.79 | 24APR03 | 28APR03 0.907545 | -47,790.54 9,750.32 |
| ** WB2E ** | 274 10,010.000 | 398,573.25 439,147.00 | 435,136.35 432,357.03 | -36,563.10 -40,205.21 | 25APR03 | 30APR03 0.907606 | -36,563.10 6,790.05 |
| ** WB2E ** | 200 9,792.000 | 391,796.25 430,050.29 | 432,256.09 431,000.55 | -40,459.04 -44,493.60 | 28APR03 | 02MAY03 0.909339 | -40,459.04 -1,030.26 |
| ** WB2E ** | 293 5,129.000 | 213,321.60 235,000.41 | 226,413.55 226,221.04 | -13,091.95 -14,427.33 | 29APR03 | 05MAY03 0.907441 | -13,091.95 8,059.37 |



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ATTACHMENT N

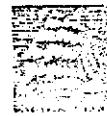
| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/L BASE SECY GN/L | STL DT BASE CURR GN/L | SELL RATE GN/L | NET SECY GN/L NET BAS SECY GN/L |
|-------------------------|--|--|---|--------------------------|-------------------|------------------------------------|
| 320 | 3,661,526.92 | 4,040,610.81 | -379,085.89 | | | -379,085.89 |
| 97,726.000 | 4,298,815.76 | 4,223,166.77 | -445,066.05 | | 520,715.04 | 75,648.99 |
| ** WB2B ** | | | 09JUN03 | 12JUN03 | 0.850376 | |
| 482 | 130,877.03 | 131,017.81 | -140.78 | | | -140.78 |
| 3,400.000 | 153,904.90 | 152,843.92 | -165.55 | | 1,226.53 | 1,060.98 |
| 710352907 | 6,963,346.72 | 8,416,936.49 | -1,453,589.77 L | | | -1,453,589.77 L |
| TOTAL | 7,923,959.86 | 8,273,580.16 | -1,617,068.37 L | | 1,267,448.07 | -349,620.30 L |
| 713083905 | | | | | | |
| ** WB2H ** | | | 17NOV03 | 20NOV03 | 0.848320 | |
| 884 | 337,690.56 | 318,316.53 | 19,374.03 | | | 19,374.03 |
| 14,645.000 | 398,069.78 | 279,593.39 | 22,838.12 | | 95,638.27 | 118,476.39 |
| ** WB2H ** | | | 20NOV03 | 25NOV03 | 0.839137 | |
| 894 | 716,565.86 | 662,507.37 | 54,058.49 | | | 54,058.49 |
| 31,485.000 | 853,931.91 | 581,515.62 | 64,421.53 | | 207,994.76 | 272,416.29 |
| 713083905 | 1,054,256.42 | 980,823.90 | 73,432.52 L | | | 73,432.52 L |
| TOTAL | 1,252,001.69 | 861,109.01 | 87,259.65 L | | 303,633.03 | 390,892.68 L |
| 721247906 | | | | | | |
| ** WB2E ** | | | 04FEB03 | 07FEB03 | 0.919371 | |
| 112 | 422,444.99 | 503,476.86 | -81,031.87 | | | -81,031.87 |
| 12,217.000 | 459,493.49 | 497,585.94 | -88,138.38 | | 50,045.93 | -38,092.45 |
| 728187907 | | | | | | |
| ** WB3I ** | | | 09DEC03 | 12DEC03 | 0.819471 | |
| 145 | 26,766.96 | 24,554.23 | 2,212.73 | | | 2,212.73 |
| 2,000.000 | 32,663.71 | 28,544.29 | 2,708.19 | | 1,419.23 | 4,119.42 |
| ** WB3I ** | | | 12DEC03 | 17DEC03 | 0.815528 | |
| 159 | 26,807.88 | 24,554.23 | 2,253.65 | | | 2,253.65 |
| 2,000.000 | 32,871.81 | 28,544.29 | 2,763.42 | | 1,564.10 | 4,327.52 |
| ** WB3I ** | | | 15DEC03 | 18DEC03 | 0.813504 | |
| 160 | 13,515.22 | 12,277.11 | 1,238.11 | | | 1,238.11 |
| 1,000.000 | 16,613.59 | 14,272.15 | 1,521.95 | | 819.49 | 2,341.44 |
| ** WB3I ** | | | 15DEC03 | 18DEC03 | 0.813504 | |
| 162 | 54,029.32 | 49,108.46 | 4,920.86 | | | 4,920.86 |
| 4,000.000 | 66,415.56 | 57,088.58 | 6,048.97 | | 3,278.01 | 9,326.98 |



STATE STREET

FOR PUBLIC DISCLOSURE

| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/L BASE SECY GN/L | STL DT BASE CURR GN/L | SELL RATE GN/L | NET SECY GN/L NET BAS SECY GN/L |
|-------------------------|--|--|---|--------------------------|-------------------|------------------------------------|
| 728187907 | 121,119.38 | 110,494.03 | 10,625.35 L | | | 10,625.35 L |
| TOTAL | 148,564.67 | 128,449.31 | 13,034.53 L | | 7,080.83 | 28,115.36 L |
| 730968906 | | | | | | |
| ** WB2E ** | | | 02APR03 | 07APR03 | 0.926741 | |
| 203 | 1,990,223.02 | 1,940,729.53 | 49,493.49 | | | 49,493.49 |
| 52,332.000 | 2,147,550.42 | 2,110,931.85 | 53,405.96 | | -16,787.39 | 36,618.57 |
| ** WB2G ** | | | 31JUL03 | 05AUG03 | 0.888455 | |
| 187 | 666,465.66 | 680,030.12 | -13,564.46 | | | -13,564.46 |
| 14,000.000 | 750,140.03 | 621,676.09 | -15,267.47 | | 143,731.41 | 128,463.94 |
| ** WB2G ** | | | 08AUG03 | 13AUG03 | 0.883041 | |
| 123 | 466,780.12 | 485,735.80 | -18,955.68 | | | -18,955.68 |
| 10,000.000 | 528,605.26 | 444,054.35 | -21,466.36 | | 106,017.27 | 84,550.91 |
| ** WB2E ** | | | 14AUG03 | 19AUG03 | 0.887902 | |
| 487 | 760,538.94 | 728,370.77 | 32,168.17 | | | 32,168.17 |
| 16,149.000 | 856,557.30 | 833,766.34 | 36,229.41 | | -13,438.45 | 22,790.96 |
| ** WB2E ** | | | 30OCT03 | 04NOV03 | 0.855652 | |
| 659 | 2,437,383.13 | 2,448,108.78 | -10,725.65 | | | -10,725.65 |
| 54,278.000 | 2,848,568.26 | 2,802,351.19 | -12,535.06 | | 58,752.13 | 46,217.07 |
| ** WB2E ** | | | 19NOV03 | 24NOV03 | 0.838680 | |
| 723 | 2,447,184.29 | 2,489,738.99 | -42,554.70 | | | -42,554.70 |
| 55,201.000 | 2,917,899.90 | 2,850,005.31 | -50,740.09 | | 118,634.68 | 67,894.59 |
| 730968906 | 8,768,575.16 | 8,772,713.99 | -4,138.83 L | | | -4,138.83 L |
| TOTAL | 10,049,321.17 | 9,662,785.13 | -10,373.61 L | | 396,909.65 | 386,536.04 L |
| 738048909 | | | | | | |
| ** WB2E ** | | | 28MAY03 | 43JUN03 | 0.851752 | |
| 321 | 673,301.57 | 984,731.75 | -311,430.18 | | | -311,430.18 |
| 21,900.000 | 790,490.15 | 968,533.03 | -365,634.81 | | 187,591.93 | -178,042.88 |
| 768107904 | | | | | | |
| ** WB2B ** | | | 10DEC03 | 15DEC03 | 0.817094 | |
| 543 | 1,411.41 | 1,237.14 | 174.27 | | | 174.27 |
| 38.000 | 1,727.35 | 1,347.86 | 213.28 | | 166.21 | 379.49 |
| 768066904 | | | | | | |
| ** WB2E ** | | | 21OCT03 | 21OCT03 | 0.855761 | |
| 631 | 13,924.80 | .00 | 13,924.80 | | | 13,924.80 |
| 139,248.000 | 16,271.83 | .00 | 16,271.83 | | .00 | 16,271.83 |



STATE STREET

FOR PUBLIC DISCLOSURE

ATTACHMENT N

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|----------------------|-------------------------------|-----------------|--------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | | NET BAS SECTY GN/LS |
| | SHARES/PAR BASE PRINCIPAL NET | BASE | BASE COST | BASE SECTY GN/LS | | | |
| 9908YX902 | CREDIT AGRICOLE SA | RTS EXP 07NOV03 | | 31OCT03 | 05NOV03 | 0.860215 | |
| WB2C | 382 | 16,247.87 | .00 | 16,247.87 | | | 16,247.87 |
| | 81,280.000 | 18,888.15 | .00 | 18,888.15 | | .00 | 18,888.15 |
| FRANCE TOTAL | 92,918,561.83 | 103,757,872.91 | | -10,838,511.88 L | | | -10,838,511.88 L |
| | 102,182,974.88 | 101,146,855.84 | | -11,946,331.37 L | 12,983,249.61 | | 1,036,918.24 L |
| ** UNITED KINGDOM ** | | | | | | | |
| 018270089 | CRH | ORD EURO.32 | | 28MAY03 | 04JUN03 | 0.851752 | |
| WB2C | 324 | 643,284.95 | 1,046,824.66 | -402,739.71 | | | -402,739.71 |
| | 50,400.000 | 755,249.12 | 918,888.13 | -472,836.82 | 309,205.81 | | -163,631.81 |
| UNITED KINGDOM TOTA | 643,284.95 | 1,046,824.66 | | -402,739.71 L | | | -402,739.71 L |
| | 755,249.12 | 918,888.13 | | -472,836.82 L | 309,205.81 | | -163,631.81 L |
| ** GREECE ** | | | | | | | |
| 408252906 | PK OF GREECE | GRD1900 | | 01JUN02 | 02JUN02 | 1.076394 | |
| WB2C | 363 | 24,680.97 | 27,367.29 | -2,686.32 | | | -2,686.32 |
| | 468.000 | 23,057.84 | 24,680.97 | -2,589.65 | 886.52 | | -1,623.13 |
| WB2C | 363 | -24,680.97 | -27,367.29 | 2,686.32 | | | 2,686.32 |
| | -468.000 | -23,057.84 | -24,680.97 | 2,589.65 | -886.52 | | 1,623.13 |
| WB2C | 364 | 27,367.29 | 27,367.29 | .00 | | | .00 |
| | 468.000 | 25,547.49 | 24,680.97 | .00 | 886.52 | | 886.52 |
| 408252906 | TOTAL | 27,367.29 | 27,367.29 | .00 L | | | .00 L |
| | 25,547.49 | 24,680.97 | 24,680.97 | .00 L | 886.52 | | 886.52 L |
| 488816901 | TECHNIKI OLYMPIAKI | EUR1 | | 17OCT03 | 22OCT03 | 0.859550 | |
| WB2C | 310 | 49,783.89 | 31,404.69 | 18,299.20 | | | 18,299.20 |
| | 12,500.000 | 57,825.48 | 34,839.55 | 21,289.28 | 2,496.65 | | 23,785.93 |
| WB2C | 328 | 46,861.28 | 27,562.20 | 19,299.88 | | | 19,299.88 |
| | 18,890.000 | 54,759.78 | 29,665.98 | 22,551.95 | 2,561.93 | | 25,093.88 |



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|-------------|-------------------------------|--------------|-------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | | NET BAS SECTY GN/LS |
| | SHARES/PAR BASE PRINCIPAL NET | BASE | BASE COST | BASE SECTY GN/LS | | | |
| 488816901 | TOTAL | 96,565.17 | 58,966.89 | 37,598.28 L | | | 37,598.28 L |
| | | 112,585.24 | 63,785.45 | 43,841.23 L | | 5,038.58 | 48,879.81 L |
| 556034988 | VODAFONE PANAFON SA | EUR0.36 (CR) | | 14JAN03 | 17JAN03 | 0.945850 | |
| WB2C | 411 | 265,819.88 | 298,250.17 | -24,431.17 | | | -24,431.17 |
| | 50,000.000 | 281,837.16 | 257,229.16 | -25,829.86 | 49,632.86 | | 23,803.00 |
| WB2C | 414 | 185,879.88 | 114,188.87 | -18,221.87 | | | -18,221.87 |
| | 20,000.000 | 112,004.85 | 182,893.67 | -18,812.35 | 19,922.73 | | 9,110.38 |
| WB2C | 423 | 527,584.88 | 588,588.33 | -52,996.33 | | | -52,996.33 |
| | 100,000.000 | 557,571.61 | 514,468.32 | -56,817.11 | 99,128.48 | | 43,103.29 |
| WB2C | 424 | 184,882.19 | 116,188.87 | -11,297.88 | | | -11,297.88 |
| | 20,000.000 | 111,766.35 | 182,893.67 | -12,848.63 | 28,921.31 | | 8,872.68 |
| WB2C | 424 | -104,882.19 | -116,188.87 | 11,297.88 | | | 11,297.88 |
| | -20,000.000 | -111,766.35 | -182,893.67 | 12,848.63 | -20,921.31 | | -8,872.68 |
| WB2C | 428 | 184,882.19 | 116,188.87 | -11,217.88 | | | -11,217.88 |
| | 20,000.000 | 111,766.35 | 182,893.67 | -11,954.19 | 28,826.87 | | 8,872.68 |
| WB2C | 429 | 129,873.88 | 145,125.88 | -15,252.88 | | | -15,252.88 |
| | 25,000.000 | 138,594.83 | 128,617.88 | -16,276.26 | 26,253.21 | | 9,976.95 |
| WB2C | 434 | 52,849.88 | 58,858.83 | -6,801.83 | | | -6,801.83 |
| | 18,000.000 | 55,898.83 | 51,444.83 | -6,444.81 | 18,896.81 | | 4,451.28 |
| WB2C | 478 | 821,168.88 | 981,889.38 | -159,929.38 | | | -159,929.38 |
| | 169,388.000 | 882,536.91 | 860,558.17 | -171,883.17 | 193,861.91 | | 21,978.74 |
| WB2C | 478 | -821,168.88 | -981,889.38 | 159,929.38 | | | 159,929.38 |
| | -169,388.000 | -882,536.91 | -860,558.17 | 171,883.17 | -193,861.91 | | -21,978.74 |
| WB2C | 479 | 821,168.89 | 981,889.38 | -159,929.29 | | | -159,929.29 |
| | 169,388.000 | 882,536.91 | 860,558.17 | -171,883.85 | 171,779 | | 21,978.74 |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|--------------|------------------------------|--------------|-------------------|-------------------|-----------------|---------------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL SECTY GN/LS | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE | BASE | BASE | NET BAS SECTY GN/LS | NET BAS SECTY GN/LS |
| 556034908 | TOTAL | 2,007,166.28 | 2,287,215.13 | -280,048.85 L | | | -280,048.85 L |
| | | 2,139,408.14 | 2,018,111.90 | -299,217.63 L | | 420,513.87 | 121,296.24 L |
| 586019903 | ATHENS WATER SUPPLY + SEWAGE | GRD200(REGD) | | 03OCT03 | 08OCT03 | 0.859993 | |
| ** WB2B ** | 273 | 56,798.53 | 32,940.41 | 23,858.12 | | | 23,858.12 |
| | 9,748.000 | 66,045.34 | 38,638.87 | 27,742.22 | | -335.75 | 27,406.47 |
| ** WB2B ** | CXL 273 | -56,798.53 | -32,940.41 | -23,858.12 | | | -23,858.12 |
| | -9,748.000 | -66,045.34 | -38,638.87 | -27,742.22 | | 335.75 | -27,406.47 |
| ** WB2B ** | 277 | 56,628.12 | 32,919.85 | 23,708.27 | | | 23,708.27 |
| | 9,748.000 | 65,847.19 | 38,718.67 | 27,567.98 | | -439.46 | 27,128.52 |
| ** WB2B ** | 298 | 9,189.95 | 5,086.19 | 4,103.76 | | | 4,103.76 |
| | 1,500.000 | 10,750.87 | 5,878.15 | 4,800.78 | | 71.94 | 4,872.72 |
| ** WB2B ** | 307 | 14,008.72 | 7,547.79 | 6,460.93 | | | 6,460.93 |
| | 2,235.000 | 16,301.95 | 8,877.33 | 7,518.58 | | -93.96 | 7,424.62 |
| ** WB2B ** | 311 | 25,040.67 | 13,508.35 | 11,532.32 | | | 11,532.32 |
| | 4,000.000 | 29,132.30 | 15,887.84 | 13,416.69 | | -172.23 | 13,244.46 |
| ** WB2B ** | 351 | 10,571.19 | 5,403.34 | 5,167.85 | | | 5,167.85 |
| | 1,600.000 | 12,460.79 | 6,355.13 | 6,091.61 | | 14.05 | 6,105.66 |
| ** WB2B ** | 354 | 12,302.00 | 6,473.88 | 5,828.12 | | | 5,828.12 |
| | 1,917.000 | 14,501.60 | 7,614.25 | 6,878.19 | | 17.14 | 6,887.35 |
| 586019903 | TOTAL | 127,740.65 | 70,939.40 | 56,801.25 L | | | 56,801.25 L |
| | ----- | 148,994.70 | 83,331.37 | 66,265.83 L | | -602.50 | 65,663.33 L |
| GREECE TOTAL | | 2,258,839.39 | 2,444,488.71 | -185,649.32 L | | | -185,649.32 L |
| | ----- | 2,426,555.59 | 2,189,829.69 | -189,110.57 L | | 425,836.47 | 236,725.90 L |



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|-------------|-------------------------|--------------|-------------------|-------------------|-----------------|---------------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL SECTY GN/LS | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE | BASE | BASE | NET BAS SECTY GN/LS | NET BAS SECTY GN/LS |
| ** ITALY ** | | | | | | | |
| 405671009 | ASSIC GENERALI | EUR1.00 | | 13JAN03 | 16JAN03 | 0.949082 | |
| ** WB2B ** | 716 | 279,901.93 | 395,006.67 | -115,104.74 | | | -115,104.74 |
| | 14,000.000 | 294,918.60 | 343,873.08 | -121,280.00 | | 72,325.60 | -48,954.48 |
| 457000008 | MARZOTTO + FIGLI | EUR1 | | 22JUL03 | 25JUL03 | 0.880747 | |
| ** WB2B ** | 676 | 3,001.34 | 2,810.28 | 271.86 | | | 271.06 |
| | 492.000 | 3,498.55 | 3,286.90 | 307.76 | | -96.11 | 211.45 |
| 468980008 | PIRELLI + CO SPA | EURO 0.52 | | 05AUG03 | 07AUG03 | 1.000000 | |
| ** WB2B ** | ADJC- 712 | .00 | .00 | .00 | | | .00 |
| | 2.000 | .00 | .00 | .00 | | .00 | .00 |
| 471824003 | RAS | EURO.6 | | 03DEC03 | 05DEC03 | 0.825934 | |
| ** WB2E ** | 778 | 2,416,812.92 | 2,484,902.46 | -68,089.54 | | | -68,089.54 |
| | 179,989.000 | 2,926,157.44 | 2,844,468.94 | -82,439.44 | | 164,127.94 | 81,688.50 |
| ** WB2E ** | 786 | 390,031.04 | 481,066.35 | -11,015.31 | | | -11,015.31 |
| | 29,049.000 | 470,416.24 | 459,077.93 | -13,285.56 | | 24,623.87 | 11,338.31 |
| 471824003 | TOTAL | 2,806,843.96 | 2,885,948.81 | -79,104.85 L | | | -79,104.85 L |
| | ----- | 3,396,573.68 | 3,303,546.87 | -95,725.00 L | | 188,751.81 | 93,026.81 L |
| 507794907 | MEDIASET | EURO.52 | | 19NOV03 | 24NOV03 | 0.838600 | |
| ** WB2E ** | 733 | 5,123,513.77 | 4,320,453.25 | 803,060.52 | | | 803,060.52 |
| | 562,991.000 | 6,109,021.04 | 5,067,438.61 | 957,529.11 | | 83,853.32 | 1,041,382.43 |
| ** WB2E ** | 780 | 758,969.48 | 589,194.40 | 169,775.08 | | | 169,775.08 |
| | 76,965.000 | 918,922.67 | 668,382.33 | 205,555.24 | | 44,985.08 | 250,540.34 |
| 507794907 | TOTAL | 5,882,483.25 | 4,909,647.65 | 972,835.60 L | | | 972,835.60 L |
| | ----- | 7,027,943.71 | 5,736,020.94 | 1,163,084.37 L | | 128,838.40 | 1,291,922.77 L |
| 510783905 | UNIPOL | ITL1000 | | 27JAN03 | 30JAN03 | 0.922765 | |
| ** WB2B ** | 763 | 41,798.64 | 41,433.66 | 364.98 | | | 364.98 |
| | 10,536.000 | 45,297.17 | 36,070.87 | 395.53 | | 9,831.57 | 9,227.10 |
| ** WB2B ** | 767 | 164,496.85 | 163,060.47 | 1,436.38 | | | 1,436.38 |
| | 41,464.000 | 178,240.63 | 141,952.31 | 1,556.39 | | 34,731.95 | 36,288.22 |



STATE STREET

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|-------------|-------------------------|--------------|--------------|-------------------|-----------|------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR | GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR | GN/LS | NET BAS SECTY GN/LS |
| 510783905 | TOTAL | | 204,494.13 | 1,801.36 L | | | 1,801.36 L |
| | | | 178,022.38 | 1,951.92 L | | 43,563.50 | 45,515.42 L |
| 525647905 | BULGARI SPA | EUR0.07 | | 18AUG03 | 21AUG03 | 0.896817 | |
| ** WB2M ** | | | | | | | |
| | 112 | 743,644.85 | 648,242.87 | 103,401.98 | | | 103,401.98 |
| | 137,500.000 | 829,945.02 | 632,271.82 | 115,401.01 | | 82,271.39 | 197,473.20 |
| ** WB2M ** | | | | | | | |
| | CXL 112 | -743,644.85 | -648,242.87 | -103,401.98 | 21AUG03 | 0.896817 | -103,401.98 |
| | -137,500.000 | -829,945.02 | -632,271.82 | -115,401.01 | | -82,271.39 | -197,473.20 |
| ** WB2M ** | | | | | | | |
| | 114 | 743,644.85 | 648,242.87 | 103,401.98 | 21AUG03 | 0.896817 | 103,401.98 |
| | 137,500.000 | 829,945.02 | 632,271.82 | 115,401.01 | | 82,271.39 | 197,473.20 |
| ** WB2M ** | | | | | | | |
| | 203 | 566,649.83 | 368,924.84 | 205,724.19 | 23SEP03 | 0.889917 | 205,724.19 |
| | 81,000.000 | 634,743.69 | 356,448.95 | 231,172.33 | | 48,922.41 | 280,094.74 |
| ** WB2M ** | | | | | | | |
| | 202 | 298,021.55 | 199,755.77 | 98,265.78 | 23SEP03 | 0.887942 | 98,265.78 |
| | 42,900.000 | 335,431.78 | 197,248.88 | 118,644.89 | | 27,694.09 | 138,342.98 |
| ** WB2M ** | | | | | | | |
| | 273 | 452,365.46 | 269,318.46 | 183,047.88 | 09OCT03 | 0.852115 | 183,047.88 |
| | 61,400.000 | 530,873.72 | 264,294.71 | 214,814.90 | 14OCT03 | | 244,579.01 |
| ** WB2M ** | | | | | | | |
| | 297 | 334,394.14 | 183,938.12 | 150,364.02 | 13OCT03 | 0.856384 | 150,364.02 |
| | 43,300.000 | 398,367.18 | 178,134.84 | 175,582.47 | 14OCT03 | | 212,232.26 |
| ** WB2M ** | | | | | | | |
| | 451 | 549,036.93 | 293,451.97 | 255,584.94 | 02DEC03 | 0.827438 | 255,584.94 |
| | 69,000.000 | 663,538.45 | 288,428.82 | 308,887.15 | 05DEC03 | | 375,189.43 |
| 525647905 | TOTAL | | 1,947,432.03 | 996,389.93 L | | | 996,389.93 L |
| | | 2,944,021.96 | 1,917,047.94 | 1,156,525.55 L | | 313,526.27 | 1,470,051.82 L |
| 552860900 | BCA MAZ DEL LAVORO | EUR0.50 | | 04SEP03 | 09SEP03 | 0.917515 | |
| ** WB2M ** | | | | | | | |
| | 063 | 109,432.12 | 117,389.13 | -7,957.01 | | | -7,957.01 |
| | 73,818.000 | 119,278.12 | 137,200.90 | -8,672.35 | | -9,258.43 | -17,938.78 |



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|-------------|-------------------------|--------------|--------------|-------------------|-----------|------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR | GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR | GN/LS | NET BAS SECTY GN/LS |
| 555465905 | AUTOSTRADA SPA | EUR0.52 | | 13JAN03 | 16JAN03 | 0.949882 | |
| ** WB2E ** | | | | | | | |
| | 052 | 112,882.87 | 98,548.94 | 14,341.93 | | | 14,341.93 |
| | 11,900.000 | 118,939.81 | 97,387.94 | 15,111.37 | | 6,439.48 | 21,551.45 |
| ** WB2E ** | | | | | | | |
| | 093 | 258,844.84 | 229,426.48 | 29,418.36 | 04FEB03 | 0.919371 | 29,418.36 |
| | 27,766.000 | 281,545.58 | 226,742.88 | 31,998.36 | 07FEB03 | | 54,883.58 |
| 555465905 | TOTAL | | 327,967.42 | 43,760.29 L | | | 43,760.29 L |
| | | 408,484.59 | 324,138.04 | 47,189.73 L | | 29,244.82 | 76,354.55 L |
| 555657907 | SAN PAOLO IMI SPA | EUR2.00 | | 11JUN03 | 16JUN03 | 0.850466 | |
| ** WB2G ** | | | | | | | |
| | 089 | 913,531.38 | 982,732.28 | 18,799.18 | | | 18,799.18 |
| | 109,780.000 | 1,073,981.37 | 989,488.88 | 12,494.97 | | 151,518.40 | 164,213.37 |
| ** WB2G ** | | | | | | | |
| | 124 | 677,916.94 | 714,376.72 | -34,459.76 | 08AUG03 | 0.883041 | -34,459.76 |
| | 80,000.000 | 767,707.23 | 694,838.54 | -41,288.84 | 13AUG03 | | 72,848.47 |
| ** WB2G ** | | | | | | | |
| | 351 | 888,461.48 | 428,383.58 | 268,357.98 | 13NOV03 | 0.854263 | 268,357.98 |
| | 87,000.000 | 1,048,264.85 | 412,988.84 | 304,774.88 | 26NOV03 | | 427,278.81 |
| ** WB2G ** | | | | | | | |
| | 363 | 711,785.98 | 388,458.24 | 331,247.72 | 25NOV03 | 0.847889 | 331,247.72 |
| | 67,000.000 | 839,385.79 | 372,792.14 | 390,673.45 | 28NOV03 | | 466,593.43 |
| ** WB2E ** | | | | | | | |
| | 775 | 537,575.42 | 413,838.05 | 123,744.57 | 03DEC03 | 0.825934 | 123,744.57 |
| | 49,283.000 | 650,849.71 | 473,712.34 | 149,823.80 | 05DEC03 | | 177,157.35 |
| 555657907 | TOTAL | | 3,839,781.61 | 689,689.61 L | | | 689,689.61 L |
| | | 4,372,138.95 | 3,864,019.12 | 816,678.24 L | | 491,433.59 | 1,388,111.83 L |
| 564153906 | DUCAPI MOTOR HLDS | EUR0.52 | | 03JAN03 | 08JAN03 | 0.959739 | |
| ** WB2M ** | | | | | | | |
| | 288 | 44,865.88 | 35,345.86 | 9,519.94 | | | 9,519.94 |
| | 25,000.000 | 46,747.88 | 32,248.37 | 9,919.38 | | 4,559.41 | 14,478.71 |
| ** WB2M ** | | | | | | | |
| | 294 | 69,949.52 | 56,552.10 | 13,397.42 | 08JAN03 | 0.957875 | 13,397.42 |
| | 40,000.000 | 73,884.77 | 51,629.39 | 13,998.30 | 13JAN03 | | 21,457.38 |
| ** WB2M ** | | | | | | | |
| | 303 | 219,614.17 | 176,725.33 | 42,888.84 | 10JAN03 | 0.948992 | 42,888.84 |
| | 125,000.000 | 231,418.34 | 161,341.83 | 45,194.10 | 15JAN03 | | 78,014.63 |

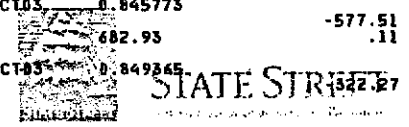


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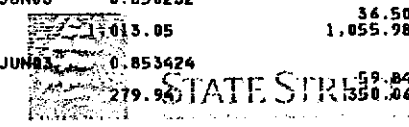
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|-------------|-------------------------|--------------|-------------------|-----------------|---------------------|---------------------|-----------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS | |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | NET BAS SECTY GN/LS | | |
| ** WB2M ** | 308 | 70,543.73 | 56,552.10 | 13JAN03 | 16JAN03 | 0.949082 | 13,991.63 |
| | 40,000.000 | 74,328.38 | 51,629.39 | 13,991.63 | | 7,956.71 | 22,698.99 |
| ** WB2M ** | 431 | 222,510.46 | 282,760.52 | 11MAR03 | 14MAR03 | 0.904427 | -60,250.06 |
| | 200,000.000 | 246,023.68 | 258,146.93 | -60,250.06 | | 54,493.58 | -12,123.25 |
| ** WB2M ** | 436 | 196,422.07 | 249,362.24 | 13MAR03 | 18MAR03 | 0.918811 | -52,940.19 |
| | 176,377.000 | 213,778.54 | 227,655.91 | -52,940.19 | | 43,740.78 | -13,877.37 |
| ** WB2M ** | 469 | 57,985.49 | 87,667.21 | 17MAR03 | 26MAR03 | 0.935346 | -29,681.72 |
| | 50,000.000 | 61,993.63 | 78,006.29 | -29,681.72 | | 15,720.75 | -16,012.66 |
| ** WB2M ** | 451 | 59,919.70 | 78,763.47 | 18MAR03 | 21MAR03 | 0.940473 | -18,843.77 |
| | 50,000.000 | 63,712.30 | 70,356.16 | -18,843.77 | | 13,392.62 | -6,643.86 |
| ** WB2M ** | 458 | 106,717.88 | 154,354.07 | 20MAR03 | 25MAR03 | 0.941868 | -47,636.19 |
| | 91,338.000 | 113,304.50 | 137,831.34 | -47,636.19 | | 26,049.44 | -24,526.84 |
| ** WB2M ** | 465 | 116,738.73 | 174,507.47 | 21MAR03 | 26MAR03 | 0.940516 | -57,768.74 |
| | 100,000.000 | 123,075.13 | 155,453.62 | -57,768.74 | | 28,525.85 | -32,378.49 |
| ** WB2M ** | 503 | 59,220.24 | 91,564.90 | 31MAR03 | 04APR03 | 0.916422 | -32,344.66 |
| | 52,223.000 | 64,621.15 | 81,474.45 | -32,344.66 | | 18,441.20 | -16,853.30 |
| ** WB2M ** | 636 | 191,186.82 | 298,177.23 | 02APR03 | 10APR03 | 0.926741 | -104,990.41 |
| | 170,062.000 | 206,300.16 | 265,318.11 | -104,990.41 | | 56,430.07 | -59,017.95 |
| 564153906 | TOTAL | 1,415,673.81 | 1,742,331.72 | -326,657.91 L | | 301,651.92 | -326,657.91 L |
| | | 1,518,389.68 | 1,571,111.79 | -354,374.03 L | | | -52,722.11 L |
| 572941904 | PERMASTEELISA | | EUR0.25 | 17OCT03 | 22OCT03 | 0.859550 | |
| ** WB2B ** | 321 | 8,724.00 | 8,459.56 | 264.44 | | 450.11 | 264.44 |
| | 620.000 | 10,149.50 | 9,391.74 | 307.65 | | | 757.76 |
| ** WB2B ** | 363 | 11,489.95 | 12,067.46 | 24OCT03 | 29OCT03 | 0.845773 | -577.51 |
| | 846.000 | 13,585.15 | 13,585.04 | -577.51 | | 682.93 | .11 |
| ** WB2B ** | 371 | 6,512.80 | 6,835.07 | 27OCT03 | 30OCT03 | 0.849845 | |
| | | | | -322.27 | | | |



| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|------------|-------------------|-----------------|---------------------|---------------------|-----------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS | |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | NET BAS SECTY GN/LS | | |
| | 477.000 | 7,667.85 | 7,697.66 | -379.42 | | 349.61 | -29.81 |
| ** WB2B ** | 380 | 1,555.91 | 1,590.55 | 30OCT03 | 04NOV03 | 0.855652 | -34.64 |
| | 111.000 | 1,818.39 | 1,791.28 | -34.64 | | 67.59 | 27.11 |
| ** WB2B ** | 512 | 25,814.85 | 26,858.82 | 04DEC03 | 09DEC03 | 0.829119 | -1,044.77 |
| | 1,877.000 | 31,134.31 | 30,346.65 | -1,044.77 | | 2,047.76 | 787.66 |
| 572941904 | TOTAL | 54,096.71 | 55,811.46 | -1,714.75 L | | 3,598.00 | -1,714.75 L |
| | | 64,355.20 | 62,812.37 | -2,055.17 L | | | 1,542.83 L |
| 583620901 | GR ED L ESPRESSO | | EUR0.15 | 03DEC03 | 05DEC03 | 0.825934 | |
| ** WB2E ** | 777 | 451,808.57 | 320,818.15 | 130,990.42 | | 29,685.04 | 130,990.42 |
| | 85,292.000 | 547,027.45 | 358,745.70 | 158,596.71 | | | 188,281.75 |
| ** WB2E ** | 785 | 223,744.28 | 161,773.46 | 04DEC03 | 09DEC03 | 0.829119 | 61,970.82 |
| | 42,411.000 | 269,857.86 | 179,618.09 | 74,742.98 | | 15,496.79 | 90,239.77 |
| 583620901 | TOTAL | 675,552.85 | 482,591.61 | 192,961.24 L | | 45,181.83 | 192,961.24 L |
| | | 816,885.31 | 538,363.79 | 233,339.69 L | | | 278,521.52 L |
| 584364905 | TELECOM ITALIA MEDIA | | EUR0.03 | 01OCT03 | 03OCT03 | 0.853643 | |
| ** WB2E ** | 584 | 412,625.94 | 349,907.77 | 62,718.17 | | 11,944.11 | 62,718.17 |
| | 1,196,855.000 | 483,370.61 | 397,955.31 | 73,471.19 | | | 85,415.30 |
| 597593904 | ITALCEMENTI | | EUR1 | 14MAY03 | 19MAY03 | 0.870019 | |
| ** WB2B ** | 328 | 13,790.26 | 13,242.69 | 547.57 | | 1,082.60 | 547.57 |
| | 1,502.000 | 15,850.53 | 14,138.55 | 629.38 | | | 1,711.98 |
| ** WB2B ** | 357 | 3,206.76 | 3,077.03 | 15MAY03 | 20MAY03 | 0.872182 | 129.73 |
| | 349.000 | 3,676.71 | 3,285.19 | 129.73 | | 242.78 | 391.52 |
| ** WB2B ** | 368 | 4,439.93 | 4,258.47 | 16MAY03 | 21MAY03 | 0.866514 | 181.46 |
| | 483.000 | 5,123.90 | 4,546.55 | 181.46 | | 367.94 | 577.35 |
| ** WB2B ** | 450 | 9,373.39 | 9,336.89 | 30MAY03 | 04JUN03 | 0.850232 | 36.50 |
| | 1,059.000 | 11,024.51 | 9,968.53 | 36.50 | | 103.05 | 1,055.98 |
| ** WB2B ** | 459 | 2,748.94 | 2,689.10 | 02JUN03 | 05JUN03 | 0.853424 | 59.84 |
| | 305.000 | 3,221.07 | 2,871.01 | 59.84 | | 279.94 | 59.84 |
| | | | | 70.12 | | | 350.04 |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE | TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS | STL DT SELL RATE BASE CURR GN/LS | NET SECTY GN/LS NET BAS SECTY GN/LS |
|-------------------------|--|-------------------------------------|--------------------------------|---|--|--|
| 597593984 | TOTAL | 33,559.28 38,896.72 | 32,604.18 34,809.83 | 955.18 L 1,100.58 L | 2,984.31 | 955.18 L 4,084.89 L |
| 701552903 | RCS MEDIAGROUP | | | 18JUN03 | 23JUN03 | 0.855322 |
| ** WB2B ** | | | | | | |
| | 514 | 95,593.11 | 81,818.39 | 13,774.72 | | 13,774.72 |
| | 42,735.000 | 111,742.72 | 89,195.14 | 16,104.72 | 6,462.84 | 22,567.56 |
| ** WB2B ** | | | | 20JUN03 | 25JUN03 | 0.860480 |
| | 545 | 116,810.31 | 102,277.30 | 14,533.81 | | 14,533.81 |
| | 53,265.000 | 135,742.80 | 111,540.64 | 16,890.99 | 7,331.17 | 24,222.16 |
| ** WB2E ** | | | | 03DEC03 | 05DEC03 | 0.825954 |
| | 774 | 280,896.66 | 219,933.88 | 60,962.78 | | 60,962.78 |
| | 89,436.800 | 340,895.77 | 247,700.62 | 73,810.72 | 18,584.45 | 92,395.15 |
| 701552903 | TOTAL | 493,300.80 587,621.29 | 404,029.57 448,434.62 | 89,270.51 L 106,806.43 L | 32,378.44 | 89,270.51 L 139,184.87 L |
| 712836907 | PARMALAT FINANZ | | | 19NOV03 | 24NOV03 | 0.838680 |
| ** WB2B ** | | | | | | |
| | 457 | 253,769.85 | 178,685.30 | 75,083.75 | | 75,083.75 |
| | 120,808.000 | 302,581.50 | 194,173.80 | 89,526.10 | 16,881.60 | 186,407.70 |
| 714456902 | ENEL | | | 16JUN03 | 19JUN03 | 0.843304 |
| ** WB2E ** | | | | | | |
| | 347 | 5,352,368.64 | 5,180,386.97 | 252,053.69 | | 252,053.69 |
| | 887,622.000 | 6,346,291.44 | 5,872,261.24 | 298,859.93 | 175,178.27 | 474,038.20 |
| ** WB2E ** | | | | 16JUN03 | 19JUN03 | 0.843304 |
| | CXL 347 | -5,352,368.64 | -5,180,386.97 | -252,053.69 | | -252,053.69 |
| | -887,622.000 | -6,346,291.44 | -5,872,261.24 | -298,859.93 | -175,178.27 | -474,038.20 |
| ** WB2E ** | | | | 16JUN03 | 19JUN03 | 0.843304 |
| | 352 | 5,352,368.64 | 5,180,386.97 | 252,053.69 | | 252,053.69 |
| | 887,622.000 | 6,346,291.44 | 5,872,261.24 | 298,859.93 | 175,178.27 | 474,038.20 |
| ** WB2E ** | | | | 14AUG03 | 20AUG03 | 0.887982 |
| | 490 | 5,094,965.57 | 5,114,385.88 | -19,419.51 | | -19,419.51 |
| | 910,664.000 | 5,738,207.11 | 6,057,594.58 | -21,871.23 | -297,516.16 | -319,387.39 |
| 714456902 | TOTAL | 10,447,326.23 12,084,498.55 | 10,214,692.85 11,929,855.74 | 232,634.18 L 274,988.78 L | -122,345.89 | 232,634.18 L 154,442.81 L |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE | TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS | STL DT SELL RATE BASE CURR GN/LS | NET SECTY GN/LS NET BAS SECTY GN/LS |
|-------------------------|--|-------------------------------------|--------------------------------|---|--|--|
| 714505906 | ENI | | | 04FEB03 | 07FEB03 | 0.919371 |
| ** WB2E ** | | | | | | |
| | 120 | 123,787.34 | 131,342.68 | -7,555.32 | | -7,555.32 |
| | 9,039.000 | 134,643.53 | 129,831.89 | -8,217.92 | 13,838.34 | 5,412.44 |
| ** WB2E ** | | | | 16JUN03 | 19JUN03 | 0.843304 |
| | 346 | 8,359,865.45 | 8,892,492.19 | 267,373.24 | | 267,373.24 |
| | 585,835.000 | 9,912,288.41 | 8,245,423.21 | 317,024.35 | 1,329,848.85 | 1,646,845.20 |
| ** WB2E ** | | | | 16JUN03 | 19JUN03 | 0.843304 |
| | CXL 346 | -8,359,865.45 | -8,892,492.19 | -267,373.24 | | -267,373.24 |
| | -585,835.000 | -9,912,288.41 | -8,245,423.21 | -317,024.35 | -1,329,848.85 | -1,646,845.20 |
| ** WB2E ** | | | | 16JUN03 | 19JUN03 | 0.843304 |
| | 350 | 8,359,865.45 | 8,892,492.19 | 267,373.24 | | 267,373.24 |
| | 585,835.000 | 9,912,288.41 | 8,245,423.21 | 317,024.35 | 1,329,848.85 | 1,646,845.20 |
| ** WB2E ** | | | | 10JUL03 | 15JUL03 | 0.881523 |
| | 436 | 7,151,025.21 | 7,327,231.68 | -176,266.47 | | -176,266.47 |
| | 546,258.000 | 8,112,125.58 | 8,447,934.78 | -199,888.68 | -135,928.52 | -335,889.20 |
| ** WB2E ** | | | | 01OCT03 | 03OCT03 | 0.853643 |
| | 594 | 521,101.52 | 538,844.89 | -9,764.57 | | -9,764.57 |
| | 39,577.000 | 610,444.32 | 612,842.27 | -11,438.70 | 9,820.75 | -1,617.95 |
| 714505906 | TOTAL | 16,155,779.54 18,769,501.74 | 16,081,932.64 17,454,451.27 | 73,846.98 L 97,479.85 L | 1,217,571.44 | 73,846.98 L 1,315,850.49 L |
| 725147904 | SNAM RETE GAS | | | 14AUG03 | 20AUG03 | 0.887982 |
| ** WB2E ** | | | | | | |
| | 492 | 1,698,414.58 | 1,682,854.47 | 7,540.11 | | 7,540.11 |
| | 494,078.000 | 1,903,838.13 | 1,989,838.70 | 8,514.58 | -13,715.15 | -5,208.57 |
| 737826909 | BCP POP VERON NOV | | | 02MAY03 | 07MAY03 | 0.891224 |
| ** WB2G ** | | | | | | |
| | 785 | 1,196,409.97 | 1,124,688.83 | 71,721.94 | | 71,721.94 |
| | 180,000.000 | 1,342,431.63 | 997,448.77 | 88,475.59 | 264,515.27 | 344,998.86 |
| 751357904 | EDISON | | | 30APR03 | 06MAY03 | 0.896057 |
| ** WB2B ** | | | | | | |
| | 272 | 127,036.23 | 233,312.78 | -106,276.47 | | -106,276.47 |
| | 153,280.000 | 141,772.49 | 227,047.14 | -118,604.58 | 33,329.91 | -85,274.67 |



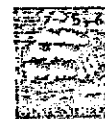
STATE STREET

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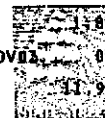
| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------------|---------------------------|----------------------------|--------------|-------------------|-----------------|--------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | | | |
| 764659900 | SEAT PAGINE GIALLE | EURO .03 | | 19NOV03 | 24NOV03 | 0.838680 | |
| ** WB2E ** | | | | | | | |
| 732 | 1,391,615.24 | 1,240,908.14 | 1,414,408.16 | 150,787.88 | | | 150,707.08 |
| 1,696,212.000 | 1,659,292.27 | | | 179,495.57 | | 65,188.54 | 244,884.11 |
| ** WB2E ** | | | | | | | |
| 745 | 389,317.29 | 352,548.80 | 399,931.49 | 36,748.49 | 20NOV03 | 0.839137 | 36,768.49 |
| 482,883.000 | 463,949.62 | | | 43,817.03 | | 20,201.10 | 64,018.13 |
| ** WB2E ** | | | | | | | |
| 774 | 787,827.75 | 712,753.34 | 808,547.64 | 75,074.41 | 05DEC03 | 0.825934 | 75,074.41 |
| 976,252.000 | 953,862.84 | | | 90,896.38 | | 54,418.82 | 145,315.20 |
| 764659900 | TOTAL | | | 262,549.98 L | | 139,808.44 | 262,549.98 L |
| ----- | 3,077,104.73 | | | 314,408.98 L | | | 454,217.44 L |
| 99PCDU900 | EDISON | NEW EUR1 (SUB RTS 14APR03) | | 09APR03 | 09APR03 | 0.935235 | |
| ** WB2B ** | | | | | | | |
| 212 | 1,318.21 | .80 | .80 | 1,318.21 | | .80 | 1,318.21 |
| 153,280.000 | 1,409.50 | | | 1,409.50 | | | 1,409.50 |
| 99PMTCS901 | IFIL FINANZIARIA PARTECIP | RTS EXP 28JUL03 | | 24JUL03 | 24JUL03 | 0.870701 | |
| ** WB2B ** | | | | | | | |
| 692 | 14,735.70 | .00 | .00 | 14,735.70 | | .00 | 14,735.70 |
| 63,000.000 | 16,923.95 | | | 16,923.95 | | | 16,923.95 |
| ITALY TOTAL | | | | | | | |
| ----- | 51,873,537.44 | | | 3,153,287.91 L | | 3,192,115.70 | 3,153,287.91 L |
| ----- | 60,375,030.81 | | | 3,785,390.70 L | | | 6,977,506.40 L |
| ** NETHERLANDS ** | | | | | | | |
| 406012906 | KON NEDLLOYD NV | EUR 1.00 | | 11NOV03 | 14NOV03 | 0.867754 | |
| ** WB31 ** | | | | | | | |
| 117 | 16,706.52 | 16,664.42 | 19,372.39 | 42.10 | | -168.31 | 42.10 |
| 600.000 | 19,252.60 | | | 48.52 | | | -119.79 |
| 497095901 | VNU NV | EUR0.20 | | 05DEC03 | 10DEC03 | 0.823655 | |
| ** WB2B ** | | | | | | | |
| 515 | 273,875.19 | 264,793.02 | 289,044.80 | 9,082.17 | | 32,440.55 | 9,082.17 |
| 10,653.000 | 332,512.02 | | | 11,026.67 | | | 43,467.22 |
| 505158907 | INTECH NV | EUR2.40 | | 22JAN03 | 27JAN03 | 0.932097 | |
| ** WB2B ** | | | | | | | |
| 752 | 66,283.07 | 74,111.92 | 73,878.46 | -7,828.85 | | -112.49 | -7,828.85 |
| 5,300.000 | 71,111.77 | | | -8,399.18 | | | -2,766.69 |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|--------------|--------------|-------------------|-----------------|------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | | | |
| 518308903 | WEGENER NV | CVA NLG0.50 | | 01DEC03 | 04DEC03 | 0.835946 | |
| ** WB2B ** | | | | | | | |
| 507 | 79.66 | 68.43 | 74.47 | 2.23 | | 7.39 | 2.23 |
| 10.000 | 84.53 | | | 2.67 | | | 10.06 |
| ** WB2B ** | | | | | | | |
| 510 | 360.15 | 328.48 | 357.47 | 11.67 | 02DEC03 | 0.827438 | 11.67 |
| 48.000 | 411.09 | | | 14.18 | | 39.52 | 53.62 |
| ** WB2B ** | | | | | | | |
| 576 | 1,840.94 | 1,792.98 | 1,951.21 | 47.96 | 30DEC03 | 0.798053 | 47.96 |
| 262.000 | 2,306.79 | | | 60.10 | | 295.48 | 355.58 |
| 518308903 | TOTAL | | | 61.86 L | | 342.39 | 61.86 L |
| ----- | 2,251.75 | | | 76.87 L | | | 419.26 L |
| ----- | 2,802.41 | | | | | | |
| 519969901 | VOLKER WESSEL STEV | CVA EUR 2.50 | | 19JUN03 | 19JUN03 | 0.855798 | |
| ** WB2B ** | | | | | | | |
| 543 | 13,047.60 | 12,934.64 | 14,846.13 | 112.96 | | 268.00 | 112.96 |
| 664.000 | 15,246.12 | | | 131.99 | | | 399.99 |
| 520270901 | ROYAL DUTCH PETROL | EUR0.56(9R) | | 27JAN03 | 30JAN03 | 0.922765 | |
| ** WB2B ** | | | | | | | |
| 764 | 124,944.83 | 149,844.73 | 149,372.71 | -24,899.90 | | 13,013.95 | -24,899.90 |
| 3,420.000 | 135,402.65 | | | -26,984.01 | | | -13,970.06 |
| ** WB2B ** | | | | | | | |
| 620 | 2,809,806.73 | 2,958,292.89 | 2,966,700.05 | -148,486.14 | 07JUL03 | 0.881562 | -148,486.14 |
| 68,920.000 | 3,187,304.73 | | | -168,435.29 | | 389,039.97 | 220,604.68 |
| ** WB2B ** | | | | | | | |
| 046 | 13,667.00 | 13,577.26 | 14,792.42 | 89.74 | 02SEP03 | 0.920387 | 89.74 |
| 331.000 | 14,849.19 | | | 97.50 | | -40.73 | 56.77 |
| ** WB2B ** | | | | | | | |
| 112 | 28,343.43 | 28,588.13 | 31,059.62 | -164.70 | 10SEP03 | 0.892021 | -164.70 |
| 695.000 | 31,774.40 | | | -184.64 | | 899.42 | 714.78 |
| ** WB2B ** | | | | | | | |
| 198 | 43,057.67 | 44,505.51 | 48,488.76 | -1,447.84 | 18SEP03 | 0.887942 | -1,447.84 |
| 1,085.000 | 48,491.53 | | | -1,630.56 | | 1,633.33 | 2.77 |
| ** WB2B ** | | | | | | | |
| 212 | 39,955.81 | 41,429.09 | 45,137.00 | -1,473.28 | 19SEP03 | 0.881213 | -1,473.28 |
| 1,010.000 | 45,341.83 | | | -1,671.88 | | 1,876.71 | 204.83 |
| ** WB2B ** | | | | | | | |
| 424 | 194,283.66 | 205,955.89 | 224,389.00 | -9,672.23 | 07NOV03 | 0.871536 | -9,672.23 |
| 5,021.000 | 225,215.78 | | | -11,097.91 | | 11,924.69 | 1826.78 |



STATE STREET

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BILL & MELINDA GATES FOUNDATN
COMPOSITE -
SUMMARY REALIZED GAIN/LOSS REPORT
JANUARY 1, 2003 TO DECEMBER 31, 2003

ATTACHMENT N

Table with columns: ASSET ID, SECURITY DESCRIPTION, MAT DATE, MAT RATE, TRD DT, STL DT, SELL RATE, NET SECTY GN/LS. Includes rows for HAGEMeyer and ABN AMRO HLDGS NV.



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SUMMARY REALIZED GAIN/LOSS REPORT
JANUARY 1, 2003 TO DECEMBER 31, 2003

Table with columns: ASSET ID, SECURITY DESCRIPTION, MAT DATE, MAT RATE, TRD DT, STL DT, SELL RATE, NET SECTY GN/LS. Includes rows for AHOLD (KON) NV, HUNTER DOUGLAS NV, and NUMICO (KON) NV.



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ATTACHMENT N

| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT SELL RATE BASE CURR GN/LS | NET SECY GN/LS NET BAS SECY GN/LS | |
|-------------------------|--|--|---|--|--------------------------------------|--------------------------------|
| ** WB2H ** | 804 117,430.000 | 2,075,774.88 2,247,234.37 | 2,015,425.20 1,984,192.89 | 03SEP03 60,149.68 65,118.06 | 09SEP03 0.923702 197,923.42 | 60,149.68 263,041.48 |
| 540260908 | TOTAL | 2,217,180.68 2,401,041.48 | 2,218,911.00 2,185,100.15 | -1,730.32 L -2,188.83 L | 218,130.16 | -1,730.32 L 215,941.33 L |
| 545831901 | AKZO NOBEL NV | | EUR2 | 25MAR03 | 28MAR03 | 0.935322 |
| ** WB2B ** | 118 26,155.000 | 479,220.56 512,358.91 | 523,167.80 563,373.52 | -43,947.24 -46,986.21 | -4,028.40 | -43,947.24 -51,014.61 |
| ** WB2B ** | 147 8,662.000 | 163,305.29 174,352.81 | 173,262.45 186,577.76 | 26MAR03 -9,957.16 -10,630.76 | 31MAR03 0.936657 -1,594.19 | -9,957.16 -12,224.95 |
| ** WB2B ** | 155 6,808.000 | 126,381.76 135,474.98 | 136,177.65 146,642.97 | 27MAR03 -9,795.89 -10,500.71 | 01APR03 0.932879 -667.28 | -9,795.89 -11,167.99 |
| ** WB2B ** | 171 1,555.000 | 29,176.64 31,378.64 | 31,104.03 33,494.39 | 28MAR03 -1,927.39 -2,072.52 | 02APR03 0.929973 -48.23 | -1,927.39 -2,120.75 |
| ** WB2G ** | 212 35,000.000 | 1,066,042.25 1,161,879.91 | 1,495,375.37 1,538,214.46 | 04SEP03 -629,333.12 -685,910.44 | 09SEP03 0.917515 309,575.89 | -629,333.12 -376,334.55 |
| ** WB2G ** | 224 19,600.000 | 582,523.17 642,523.28 | 869,867.19 794,980.25 | 05SEP03 -287,344.82 -316,940.57 | 10SEP03 0.906618 164,483.60 | -287,344.02 -152,456.97 |
| ** WB2B ** | 114 49,000 | 1,427.40 1,600.19 | 1,182.96 1,334.32 | 18SEP03 244.46 274.03 | 15SEP03 0.892021 -8.16 | 244.46 265.87 |
| 545831901 | TOTAL | 2,448,877.07 2,659,563.72 | 3,430,137.45 3,264,617.67 | -982,060.38 L -1,072,747.18 L | 467,713.23 | -982,060.38 L -605,053.95 L |
| 551675983 | BUHRMANN NV | | EUR1.20(POST CONS) | 05MAR03 | 10MAR03 | 0.910942 |
| ** WB2B ** | 040 27,262.000 | 65,934.46 72,388.52 | 185,866.01 182,876.83 | -119,931.55 -131,654.63 | 21,160.32 | -119,931.55 -110,496.31 |
| ** WB2B ** | 047 878.000 | 2,106.15 2,312.29 | 2,943.83 2,969.00 | 06MAR03 -837.68 -919.67 | 11MAR03 0.910852 242.96 | -837.68 -656.71 |



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|-------------------------|--|--|---|--|--------------------------------------|--------------------------------|
| 551675983 | TOTAL | 68,040.61 74,692.81 | 188,809.84 185,845.83 | -120,769.23 L -132,576.30 L | 21,423.28 | -120,769.23 L -111,153.02 L |
| 564089902 | UNILEVER NV | | CVA NLG1.12 | 04FEB03 | 07FEB03 | 0.919371 |
| ** WB2E ** | 102 48,770.000 | 2,505,069.84 2,724,764.91 | 3,104,919.97 3,433,456.83 | -599,850.13 -652,457.49 | 343,765.17 | -599,850.13 -308,491.92 |
| 577398902 | DSM NV | | EUR3 | 14APR03 | 17APR03 | 0.924827 |
| ** WB2B ** | 219 380.000 | 14,708.52 15,869.76 | 13,491.96 14,638.77 | 1,016.56 1,096.82 | 134.17 | 1,016.56 1,230.99 |
| ** WB2B ** | 687 1,423.000 | 59,110.31 67,642.85 | 55,816.61 60,223.33 | 23JUL03 3,293.70 3,769.14 | 28JUL03 0.873859 3,650.38 | 3,293.70 7,419.52 |
| ** WB2B ** | 689 5,355.000 | 222,603.09 255,659.62 | 210,047.75 226,631.02 | 24JUL03 12,555.34 14,419.81 | 29JUL03 0.870701 14,608.79 | 12,555.34 29,028.60 |
| ** WB2B ** | 432 4,702.000 | 186,952.04 215,097.54 | 184,434.08 198,995.16 | 10NOV03 2,517.96 2,897.04 | 12NOV03 0.869150 13,205.36 | 2,517.96 16,102.40 |
| 577398902 | TOTAL | 483,373.96 554,269.79 | 463,990.40 500,488.28 | 19,383.56 L 22,182.81 L | 31,598.70 | 19,383.56 L 53,781.51 L |
| 578649907 | KLM | | EUR2 | 27FEB03 | 04MAR03 | 0.930454 |
| ** WB2B ** | 801 9,540.000 | 59,097.45 63,514.64 | 112,278.04 108,182.97 | -53,180.59 -57,155.52 | 12,487.19 | -53,180.59 -44,668.33 |
| 580942902 | VOPAK (KON) | | EUR1 | 14MAY03 | 19MAY03 | 0.870019 |
| ** WB2B ** | 326 20.000 | 230.58 265.03 | 208.77 223.21 | 21.81 25.07 | 16.75 | 21.81 41.82 |
| ** WB2B ** | 366 83.000 | 941.58 1,086.63 | 866.40 926.31 | 16MAY03 75.18 86.76 | 21MAY03 0.866514 73.54 | 75.18 160.32 |
| ** WB2B ** | 389 9.000 | 101.20 118.27 | 93.95 100.44 | 19MAY03 7.25 8.47 | 22MAY03 0.855688 9.34 | 7.25 17.83 |
| ** WB2B ** | 451 16.000 | 181.35 213.29 | 167.02 178.57 | 30MAY03 14.33 16.85 | 04JUN03 0.850232 17.83 | 14.33 34.72 |



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FOR PUBLIC DISCLOSURE

ATTACHMENT N

| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET | MAT DATE LOCAL BASE | MAT RATE MAT COST | TRD DT LOCAL SECY BASE SECY | STL DT BASE CURR | SELL RATE GN/L | NET SECY NET BAS SECY | GN/L GN/L |
|-------------------------|-------------------------------|------------------------------------|---------------------------|----------------------|-----------------------------------|---------------------|-------------------|--------------------------|--------------|
| ** WB2B ** | 450 | 9,850.31 | | 9,028.34 | 02JUN03 | 05JUN03 | 0.853424 | | 834.97 |
| | 873.000 | 11,551.40 | | 10,013.10 | 834.97 978.38 | | 560.00 | | 1,538.38 |
| 580942902 | TOTAL | 11,313.02 | | 10,359.40 | 953.54 L | | 677.54 | | 953.54 L |
| ----- | | 13,234.70 | | 11,441.43 | 1,115.53 L | | | | 1,793.07 L |
| 592737902 | AEGON NV | | EUR0.12 | | 05MAR03 | 10MAR03 | 0.910942 | | |
| ** WB2B ** | 641 | 53,489.01 | | 49,332.01 | 4,356.20 | | 1,135.67 | | 4,356.20 |
| | 5,984.000 | 58,937.90 | | 53,020.15 | 4,702.00 | | | | 5,917.75 |
| ** WB2B ** | 490 | 339,532.50 | | 273,232.61 | 11JUN03 | 16JUN03 | 0.850666 | | 66,299.89 |
| | 38,490.000 | 399,137.24 | | 297,554.00 | 66,299.89 77,930.00 | | 23,643.66 | | 101,502.46 |
| ** WB2B ** | 494 | 254,022.40 | | 188,630.40 | 12JUN03 | 17JUN03 | 0.852479 | | 66,192.00 |
| | 26,799.000 | 298,919.27 | | 203,540.13 | 66,192.00 77,446.49 | | 17,732.65 | | 95,379.14 |
| ** WB2E ** | 773 | 923,706.54 | | 810,026.31 | 03DEC03 | 08DEC03 | 0.825934 | | 195,760.23 |
| | 80,466.000 | 1,118,475.01 | | 950,276.03 | 105,740.23 120,049.25 | | 32,140.93 | | 160,198.10 |
| 592737902 | TOTAL | 1,571,830.45 | | 1,329,222.13 | 242,608.32 L | | 74,660.91 | | 242,608.32 L |
| ----- | | 1,875,469.44 | | 1,512,391.91 | 280,416.62 L | | | | 363,077.53 L |
| 598662906 | PHILIPS ELEC(KON) | | EUR0.20 | | 26MAY03 | 29MAY03 | 0.840464 | | |
| ** WB2B ** | 421 | 925,236.01 | | 925,075.61 | 160.40 | | 12,350.19 | | 160.40 |
| | 61,470.000 | 1,090,403.52 | | 1,077,944.20 | 189.05 | | | | 12,539.24 |
| 710619909 | MOOLEN (VAN DER) | | EUR0.00 | | 26SEP03 | 01OCT03 | 0.871612 | | |
| ** WB2M ** | 216 | 113,026.32 | | 279,360.00 | -165,542.40 | | 53,076.10 | | -165,542.40 |
| | 12,000.000 | 130,592.00 | | 266,643.50 | -189,926.00 | | | | -136,050.62 |
| ** WB2M ** | 226 | 240,088.72 | | 620,579.00 | 29SEP03 | 02OCT03 | 0.864014 | | -380,491.00 |
| | 27,000.000 | 286,207.56 | | 599,947.09 | -380,491.00 -638,953.55 | | 125,213.22 | | -313,740.33 |
| ** WB2M ** | 227 | 273,316.99 | | 647,966.07 | 30SEP03 | 03OCT03 | 0.850701 | | -374,649.00 |
| | 30,000.000 | 318,291.22 | | 633,860.45 | -374,649.00 -436,297.40 | | 120,720.25 | | -315,577.23 |
| ** WB2M ** | 235 | 410,541.07 | | 1,013,912.64 | 02OCT03 | 07OCT03 | 0.855005 | | -603,371.57 |
| | 45,000.000 | 475,001.56 | | 1,011,326.67 | -603,371.57 -705,201.17 | | 6.06 | | -531,445.11 |
| ** WB2M ** | | | | | 03OCT03 | 08OCT03 | 0.859399 | | |



STATE STREET
Securities Institutional Investors Worldwide

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| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET | MAT DATE LOCAL BASE | MAT RATE MAT COST | TRD DT LOCAL SECY BASE SECY | STL DT BASE CURR | SELL RATE GN/L | NET SECY NET BAS SECY | GN/L GN/L |
|-------------------------|-------------------------------|------------------------------------|---------------------------|----------------------|-----------------------------------|---------------------|-------------------|--------------------------|-----------------|
| | 240 | 1,079,291.01 | | 1,204,028.22 | -125,534.41 | | 102,201.97 | | -125,534.41 |
| | 114,000.000 | 1,255,000.69 | | 1,290,492.40 | -145,973.74 | | | | -43,691.79 |
| ** WB2M ** | 278 | 300,912.44 | | 379,497.15 | 06OCT03 | 13OCT03 | 0.857376 | | 1,415.31 |
| | 40,100.000 | 444,277.03 | | 416,630.36 | 1,415.31 1,650.75 | | 25,995.92 | | 27,646.67 |
| ** WB2M ** | 261 | 274,702.32 | | 272,070.50 | 08OCT03 | 15OCT03 | 0.846704 | | 2,703.02 |
| | 29,500.000 | 324,531.74 | | 296,092.15 | 2,703.02 3,193.35 | | 24,446.24 | | 27,639.59 |
| ** WB2M ** | 276 | 161,990.04 | | 159,557.90 | 09OCT03 | 15OCT03 | 0.852115 | | 2,432.94 |
| | 17,300.000 | 190,104.43 | | 174,109.64 | 2,432.94 2,855.10 | | 13,139.61 | | 15,994.79 |
| ** WB2M ** | 288 | 447,103.44 | | 530,558.97 | 10OCT03 | 15OCT03 | 0.847135 | | -91,455.53 |
| | 48,000.000 | 527,782.99 | | 605,654.39 | -91,455.53 -107,958.62 | | 30,007.22 | | -77,071.40 |
| ** WB2M ** | 300 | 110,985.04 | | 139,135.39 | 13OCT03 | 16OCT03 | 0.856304 | | -28,149.55 |
| | 12,200.000 | 129,590.22 | | 155,202.09 | -28,149.55 -32,070.24 | | 7,106.37 | | -25,603.07 |
| 710619909 | TOTAL | 3,500,039.01 | | 5,263,403.44 | -1,762,643.63 L | | 476,783.04 | | -1,762,643.63 L |
| ----- | | 4,006,260.32 | | 5,459,047.62 | -2,049,562.34 L | | | | -1,372,779.30 L |
| 710002901 | HEINEKEN HOLDING | | A EUR2 | | 27JAN03 | 30JAN03 | 0.922765 | | |
| ** WB2B ** | 761 | 263,274.06 | | 351,162.94 | -87,000.10 | | 70,370.59 | | -87,000.10 |
| | 10,420.000 | 205,310.04 | | 310,176.55 | -95,244.30 | | | | -24,065.71 |
| ** WB2B ** | 766 | 271,395.40 | | 339,000.14 | 28JAN03 | 31JAN03 | 0.922092 | | -60,492.76 |
| | 10,960.000 | 294,070.60 | | 335,792.50 | -60,492.76 -74,215.34 | | 32,493.46 | | -41,721.90 |
| 710002901 | TOTAL | 534,670.26 | | 691,051.12 | -156,300.06 L | | 102,872.05 | | -156,300.06 L |
| ----- | | 579,301.44 | | 645,969.05 | -169,459.64 L | | | | -66,507.61 L |
| 710004907 | HEINEKEN NV | | EUR2 | | 04FEB03 | 07FEB03 | 0.919371 | | |
| ** WB2E ** | 105 | 040,044.66 | | 1,063,500.15 | -223,543.49 | | 117,414.07 | | -223,543.49 |
| | 25,093.000 | 913,716.73 | | 1,039,450.14 | -243,140.30 | | | | -125,733.43 |
| ** WB2B ** | 736 | 533,319.03 | | 493,170.06 | 15AUG03 | 20AUG03 | 0.800533 | | 60,149.77 |
| | 15,947.000 | 600,225.12 | | 565,900.20 | 60,149.77 45,106.59 | | 11.67 | | 34,244.92 |
| ** WB2B ** | 793 | 400,595.96 | | 443,963.61 | 26AUG03 | 29AUG03 | 0.910907 | | 34,632.35 |
| | 14,202.000 | 523,000.27 | | 503,610.20 | 34,632.35 39,045.13 | | | | 39,045.13 |



STATE STREET
Securities Institutional Investors Worldwide

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ATTACHMENT N

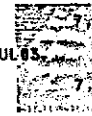
| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|--------------|--------------|-------------------|-----------------|-----------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | | | |
| 710804907 | TOTAL | 2,000,721.82 | 2,000,721.82 | -144,761.37 L | | | -144,761.37 L |
| | | 2,109,040.56 | 2,109,040.56 | -158,096.58 L | | 86,006.14 | -72,090.44 L |
| 715418901 | ING GROEP NV | CVA EURO.24 | | 22JAN03 | 27JAN03 | 0.932097 | |
| ** WB2B ** | 751 | 552,073.61 | 552,073.61 | -45,797.89 | | | -45,797.89 |
| | 32,537.000 | 583,679.87 | 583,679.87 | -49,134.25 | | 8,612.14 | -40,522.11 |
| ** WB2B ** | 804 | 291,521.34 | 291,521.34 | -35,629.35 | 05MAR03 | 0.927814 | -35,629.35 |
| | 20,400.000 | 313,648.83 | 313,648.83 | -38,401.39 | | 553.52 | -37,847.87 |
| ** WB2B ** | 170 | 151,900.33 | 151,900.33 | -20,151.03 | 28MAR03 | 0.929973 | -20,151.03 |
| | 11,560.000 | 165,001.80 | 165,001.80 | -21,668.40 | 02APR03 | 0.929973 | -23,331.77 |
| ** WB2B ** | 188 | 339,279.11 | 339,279.11 | -37,529.49 | 02APR03 | 0.924741 | -37,529.49 |
| | 25,820.000 | 368,542.09 | 368,542.09 | -40,496.20 | 07APR03 | 0.924741 | -42,939.12 |
| ** WB2E ** | 030 | 205,942.33 | 205,942.33 | 18,811.83 | 18DEC03 | 0.808179 | 18,811.83 |
| | 12,864.000 | 241,251.12 | 241,251.12 | 23,276.81 | 23DEC03 | 0.808179 | 36,848.36 |
| ** WB2E ** | 030 | -205,942.33 | -205,942.33 | -18,811.83 | 18DEC03 | 0.808179 | -18,811.83 |
| | -12,864.000 | -241,251.12 | -241,251.12 | -23,276.81 | 23DEC03 | 0.808179 | -36,848.36 |
| ** WB2E ** | 037 | 205,782.24 | 205,782.24 | 18,971.92 | 18DEC03 | 0.808179 | 18,971.92 |
| | 12,854.000 | 241,063.58 | 241,063.58 | 23,474.98 | 23DEC03 | 0.808179 | 37,035.90 |
| ** WB2E ** | 037 | -205,782.24 | -205,782.24 | -18,971.92 | 18DEC03 | 0.808179 | -18,971.92 |
| | -12,854.000 | -241,063.58 | -241,063.58 | -23,474.98 | 23DEC03 | 0.808179 | -37,035.90 |
| ** WB2E ** | 045 | 205,942.33 | 205,942.33 | 18,811.83 | 18DEC03 | 0.808179 | 18,811.83 |
| | 12,864.000 | 241,251.12 | 241,251.12 | 23,276.81 | 29DEC03 | 0.808179 | 36,848.36 |
| 715418901 | TOTAL | 1,540,716.72 | 1,540,716.72 | -120,295.93 L | | 18,630.92 | -120,295.93 L |
| | 1,564,331.20 | 1,672,123.71 | 1,672,123.71 | -126,423.43 L | | | -107,792.51 L |



STATE STREET

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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|----------------------|-------------------------|-------------------------------|----------------|-------------------|-----------------|-----------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | | | |
| 726611908 | FORTIS | UNIT(FORTIS SA/NV NPV/0.42) | | 03DEC03 | 08DEC03 | 0.825934 | |
| ** WB2E ** | 769 | 519,772.46 | 519,772.46 | 32,087.41 | | | 32,087.41 |
| | 35,207.000 | 608,887.39 | 608,887.39 | 38,849.85 | | 20,427.37 | 59,277.22 |
| 727116907 | WESSANEN KON CVA | CVA EUR1 (POST CONSOLIDATION) | | 15MAY03 | 20MAY03 | 0.872182 | |
| ** WB2B ** | 355 | 68,060.67 | 68,060.67 | 8,198.79 | | | 8,198.79 |
| | 13,730.000 | 74,721.99 | 74,721.99 | 9,400.32 | | 3,312.95 | 12,713.27 |
| NETHERLANDS TOTAL | 33,268,674.51 | 38,045,314.38 | 38,045,314.38 | -4,776,639.87 L | | | -4,776,639.87 L |
| | 37,627,778.26 | 38,456,942.83 | 38,456,942.83 | -5,302,183.17 L | | 4,473,018.60 | -829,164.57 L |
| ** PORTUGAL ** | | | | | | | |
| 410359905 | ELEC DE PORTUGAL | EUR1 | | 28MAY03 | 02JUN03 | 0.851752 | |
| ** WB2H ** | 695 | 1,973,149.32 | 1,973,149.32 | -571,036.02 | | | -571,036.02 |
| | 787,781.000 | 1,750,075.67 | 1,750,075.67 | -670,425.22 | | 566,501.60 | -103,923.62 |
| ** WB2H ** | 701 | 437,007.71 | 437,007.71 | -106,366.15 | 30MAY03 | 0.850232 | -106,366.15 |
| | 182,919.000 | 383,889.32 | 383,889.32 | -125,102.50 | 04JUN03 | 0.850232 | -4,994.61 |
| 410359905 | TOTAL | 2,410,157.03 | 2,410,157.03 | -677,402.17 L | | 696,598.71 | -677,402.17 L |
| | 2,035,035.98 | 2,133,964.99 | 2,133,964.99 | -795,527.72 L | | | -98,929.01 L |
| 581718905 | PORTUGAL TCON SGPS | EUR1(REGD) | | 28JAN03 | 31JAN03 | 0.922892 | |
| ** WB2H ** | 619 | 898,149.85 | 898,149.85 | -18,877.37 | | | -18,877.37 |
| | 128,500.000 | 816,508.03 | 816,508.03 | -20,454.58 | | 156,682.60 | 136,228.02 |
| PORTUGAL TOTAL | 2,612,027.34 | 3,308,306.88 | 3,308,306.88 | -696,279.54 L | | | -696,279.54 L |
| | 2,987,772.03 | 2,950,473.02 | 2,950,473.02 | -815,982.30 L | | 853,281.31 | 37,299.01 L |
| EUR TOTAL | 255,904,880.30 | 274,347,771.15 | 274,347,771.15 | -18,442,890.85 L | | | -18,442,890.85 L |
| | 288,491,580.76 | 277,110,240.77 | 277,110,240.77 | -19,883,584.65 L | | 31,264,924.64 | 11,381,339.99 L |
| ** POUND STERLING ** | | | | | | | |
| 004037909 | SIGNET GROUP | ORD GBP0.005 | | 14JUL03 | 17JUL03 | 0.615347 | |
| ** WB2G ** | 073 | 365,440.30 | 365,440.30 | 128,270.30 | | | 128,270.30 |
| | 500,000.000 | 586,202.34 | 586,202.34 | 208,451.98 | | 7,674.45 | 216,126.43 |
| ** WB2G ** | 074 | 365,440.30 | 365,440.30 | 128,270.30 | 14JUL03 | 0.615347 | 128,270.30 |
| | 500,000.000 | 586,202.35 | 586,202.35 | 208,451.98 | 17JUL03 | 0.615347 | 216,126.43 |



STATE STREET

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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT SELL RATE BASE CURR GN/LS | NET SECY GN/LS NET BAS SECY GN/LS | |
|-------------------------|--|--|---|--|--------------------------------------|------------------------------|
| ** WB2C ** | CXL 874 -509,000.000 | -493,710.68 -802,328.77 | -365,440.30 -564,202.35 | 14JUL03 17JUL03 | 0.615347 -7,474.44 | -128,270.30 -216,126.42 |
| ** WB2C ** | 270,000.000 | 271,885.14 435,628.19 | 197,337.76 316,549.27 | 15JUL03 18JUL03 | 0.624122 -364.68 | 74,547.38 119,078.92 |
| ** WB2C ** | 270,000.000 | 271,885.14 435,628.19 | 197,337.76 316,549.26 | 15JUL03 18JUL03 | 0.624122 -364.67 | 74,547.38 119,078.93 |
| ** WB2C ** | CXL 879 -270,000.000 | -271,885.14 -435,628.19 | -197,337.76 -316,549.26 | 15JUL03 18JUL03 | 0.624122 364.67 | -74,547.38 -119,078.93 |
| ** WB2C ** | 110,000.000 | 112,776.99 181,412.95 | 80,394.87 128,944.52 | 13AUG03 18AUG03 | 0.621659 361.80 | 32,380.12 52,468.43 |
| ** WB2C ** | 433,000.000 | 443,866.99 704,204.40 | 314,471.30 507,651.23 | 15AUG03 20AUG03 | 0.627392 -3,227.68 | 126,595.69 198,553.17 |
| 004037989 | TOTAL | 1,321,439.72 2,125,574.31 | 959,646.23 1,539,367.34 | 361,793.49 L 581,763.06 L | 4,443.89 | 361,793.49 L 584,206.95 L |
| 004924007 | SAFENAY | | ORD CBP0.25 | 27MAR03 | 0.436414 | |
| ** WB2B ** | 153 58,000.000 | 148,984.47 234,099.19 | 234,810.83 330,482.95 | -85,825.54 -134,857.64 | 38,273.88 | -85,825.54 -96,503.74 |
| ** WB2B ** | 164 37,000.000 | 95,224.36 149,305.36 | 149,792.68 210,952.91 | -54,546.24 -85,554.38 | 23,906.83 | -54,546.24 -61,647.55 |
| ** WB2B ** | 174 82,000.000 | 211,421.30 333,558.88 | 282,423.27 405,438.22 | -71,481.97 -112,861.55 | 40,974.21 | -71,481.97 -71,887.54 |
| ** WB2H ** | 032 46,500.000 | 135,247.42 224,531.88 | 142,046.01 202,727.94 | -6,798.59 -11,284.68 | 33,889.80 | -6,798.59 21,803.12 |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT SELL RATE BASE CURR GN/LS | NET SECY GN/LS NET BAS SECY GN/LS | |
|-------------------------|--|--|---|--|--|---------------------------|
| 004924007 | TOTAL | 590,479.55 941,486.51 | 809,071.91 1,149,802.04 | -218,592.36 L -344,540.25 L | 134,244.72 -218,592.36 L -208,315.53 L | |
| 005665986 | BHP BILLITON PLC | | ORD USD0.5 | 18DEC03 | 0.565883 | |
| ** WB2E ** | 834 182,747.000 | 471,659.47 833,492.91 | 317,354.97 468,766.15 | 154,305.48 272,688.75 | 188,846.01 | 154,305.48 372,726.74 |
| 009417087 | BERKELEY GROUP | | ORD CBP0.25 | 21JAN03 | 0.620155 | |
| ** WB2B ** | 745 25,000.000 | 153,624.88 247,718.72 | 172,769.41 258,258.28 | -19,145.61 -30,871.98 | 28,332.50 | -19,145.61 -19,539.48 |
| 009616084 | BALFOUR BEATTY | | ORD CBP0.50 | 21NOV03 | 0.586648 | |
| ** WB2B ** | 449 33,378.000 | 72,449.74 123,497.84 | 72,344.43 116,925.52 | 85.33 145.44 | 6,426.86 | 85.33 6,572.32 |
| 011144883 | BOOTS CO | | CBP 0.25 | 13JAN03 | 0.623772 | |
| ** WB2E ** | 848 69,538.000 | 398,031.81 638,183.36 | 486,639.88 635,719.24 | -8,688.87 -13,888.83 | 16,184.15 | -8,688.87 2,384.12 |
| 015838984 | LASTMINUTE.COM | | ORD CBP0.01 | 27MAY03 | 0.689234 | |
| ** WB2B ** | 425 59,000.000 | 75,774.89 124,378.88 | 64,118.75 108,120.74 | 9,657.34 15,851.54 | 484.58 | 9,657.34 16,258.14 |
| ** WB2B ** | 551 27,158.000 | 64,682.72 112,544.37 | 69,455.54 111,444.87 | -4,852.84 -8,454.13 | 9,553.63 | -4,852.84 1,899.50 |
| 015838984 | TOTAL | 148,378.81 234,923.25 | 135,574.31 219,565.61 | 4,884.58 L 7,397.43 L | 9,960.21 | 4,884.58 L 17,357.44 L |
| 017729986 | CARPETRIGHT | | ORD CBP0.01 | 30JUL03 | 0.618391 | |
| ** WB2M ** | 844 47,188.000 | 333,741.18 539,692.82 | 281,828.97 488,833.27 | 52,728.21 85,253.84 | 54,405.71 | 52,728.21 139,659.55 |
| 018592987 | BOVIS HOMES GROUP | | ORD CBP0.50 | 29JUL03 | 0.615139 | |
| ** WB2B ** | 783 18,000.000 | 78,259.85 127,223.83 | 72,413.17 119,458.42 | 5,846.68 9,584.65 | 1,892.84 | 5,846.68 7,572.41 |



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ATTACHMENT N

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/L |
|-------------|-------------------------------|------------------|--------------|------------------|----------------|--------------------|----------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/L | BASE CURR GN/L | NET SECTY GN/L | NET SECTY GN/L |
| | SHARES/PAR BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/L | | NET BAS SECTY GN/L | |
| 022450902 | ELEMENTIS REDEEMABLE | B GBP0.01 | | 02MAY03 | 08MAY03 | 0.623714 | |
| ** WB2H ** | 677 | 6,623.10 | .00 | 6,623.10 | | 6,623.10 | |
| | 662,310.000 | 10,618.81 | .00 | 10,618.81 | | 10,618.81 | |
| ** WB2H ** | 066 | 6,021.00 | .00 | 6,021.00 | 03NOV03 | 0.594884 | |
| | 602,100.000 | 10,121.30 | .00 | 10,121.30 | | 6,021.00 | |
| ** WB2H ** | CXL 066 | -6,021.00 | .00 | -6,021.00 | 03NOV03 | 0.594884 | |
| | -602,100.000 | -10,121.30 | .00 | -10,121.30 | | -6,021.00 | |
| ** WB2H ** | 069 | 6,623.10 | .00 | 6,623.10 | 06NOV03 | 0.594884 | |
| | 662,310.000 | 11,133.43 | .00 | 11,133.43 | | 6,623.10 | |
| 022450902 | TOTAL | 13,246.20 | .00 | 13,246.20 L | | 13,246.20 L | |
| | | 21,752.24 | .00 | 21,752.24 L | | 21,752.24 L | |
| 023034002 | ARRIVA | ORD GBP0.05 | | 12MAR03 | 17MAR03 | 0.620309 | |
| ** WB2B ** | 065 | 75,760.90 | 78,697.48 | -2,936.58 | | -2,936.58 | |
| | 27,000.000 | 122,134.13 | 123,459.95 | -4,734.96 | 3,408.24 | -1,325.82 | |
| 023740905 | DIAGEO | ORD GBX28.935185 | | 11SEP03 | 16SEP03 | 0.626900 | |
| ** WB2E ** | 560 | 1,104,603.69 | 287,212.56 | 817,391.13 | | 817,391.13 | |
| | 41,289.000 | 1,762,009.40 | 417,003.72 | 1,303,862.07 | 41,143.61 | 1,345,005.68 | |
| ** WB2E ** | CXL 560 | -1,104,603.69 | -287,212.56 | -817,391.13 | 16SEP03 | 0.626900 | |
| | -41,289.000 | -1,762,009.40 | -417,003.72 | -1,303,862.07 | | -41,143.61 | |
| ** WB2E ** | 560 | 1,268,278.80 | 1,376,917.49 | -108,638.69 | 16SEP03 | 0.626900 | |
| | 193,334.000 | 2,023,095.87 | 2,088,538.19 | -173,295.09 | 107,852.77 | -108,638.69 | |
| 023740905 | TOTAL | 1,268,278.80 | 1,376,917.49 | -108,638.69 L | | -108,638.69 L | |
| | | 2,023,095.87 | 2,088,538.19 | -173,295.09 L | | -65,442.32 L | |
| 024319907 | SIX CONTINENTS PLC | ORD .28P | | 13JAN03 | 16JAN03 | 0.623772 | |
| ** WB2E ** | 046 | 826,047.72 | 863,395.61 | -37,347.89 | | -37,347.89 | |
| | 163,100.000 | 1,324,278.29 | 1,349,789.59 | -59,874.26 | 34,362.94 | -25,511.30 | |
| ** WB2B ** | 733 | 175,756.24 | 259,713.24 | -83,957.00 | 16JAN03 | 0.622007 | |
| | 34,774.000 | 282,563.12 | 370,909.23 | -134,977.58 | 21JAN03 | 0.622007 | |

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|-------------|-------------------------------|--------------|--------------|------------------|----------------|--------------------|----------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/L | BASE CURR GN/L | NET SECTY GN/L | NET SECTY GN/L |
| | SHARES/PAR BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/L | | NET BAS SECTY GN/L | |
| ** WB2B ** | 737 | 206,164.58 | 308,169.54 | -102,004.96 | 17JAN03 | 0.617990 | |
| | 41,262.000 | 333,605.84 | 440,112.05 | -145,059.24 | 21JAN03 | 0.617990 | |
| ** WB2B ** | 738 | 125,033.66 | 184,422.24 | -59,388.58 | 17JAN03 | 0.617990 | |
| | 24,693.000 | 202,323.11 | 263,382.46 | -96,099.58 | 22JAN03 | 0.617990 | |
| ** WB2B ** | 742 | 55,996.55 | 82,974.55 | -26,978.00 | 20JAN03 | 0.621987 | |
| | 11,189.000 | 90,028.49 | 119,042.46 | -43,373.90 | 23JAN03 | 0.621987 | |
| ** WB2B ** | 750 | 39,142.94 | 59,752.76 | -20,609.82 | 22JAN03 | 0.618295 | |
| | 8,059.000 | 63,307.87 | 85,736.24 | -33,333.31 | 27JAN03 | 0.618295 | |
| ** WB2B ** | 757 | 3,795.50 | 5,872.21 | -2,076.71 | 23JAN03 | 0.616105 | |
| | 792.000 | 6,160.48 | 8,425.75 | -3,370.71 | 28JAN03 | 0.616105 | |
| ** WB2B ** | 762 | 1,128.54 | 1,794.29 | -665.75 | 27JAN03 | 0.611378 | |
| | 242.000 | 1,845.90 | 2,574.53 | -1,088.93 | 30JAN03 | 0.611378 | |
| ** WB2E ** | ADJC- 226 | 159,237.09 | 159,237.09 | .00 | 15APR03 | 0.636537 | |
| | .000 | 250,161.56 | 248,943.32 | .00 | 23APR03 | 0.636537 | |
| 024319907 | TOTAL | 1,592,302.82 | 1,925,331.53 | -333,028.71 L | | 202,535.74 | |
| | | 2,554,273.86 | 2,888,915.63 | -537,177.51 L | | -334,641.77 L | |
| 024417909 | MONSOON | ORD GBP0.10 | | 21OCT03 | 24OCT03 | 0.596445 | |
| ** WB2B ** | 337 | 44,040.44 | 38,334.56 | 5,705.88 | | 5,705.88 | |
| | 27,626.000 | 73,838.22 | 62,508.35 | 9,566.48 | 1,763.39 | 11,329.87 | |
| 026349902 | BAE SYSTEMS | ORD GBP0.025 | | 24MAR03 | 27MAR03 | 0.634498 | |
| ** WB2B ** | 103 | 65,782.70 | 58,721.27 | 7,061.43 | | 7,061.43 | |
| | 52,544.000 | 103,676.76 | 95,838.23 | 11,129.16 | -3,290.63 | 7,838.53 | |
| ** WB2B ** | 163 | 5,135.38 | 4,980.60 | 154.78 | 28MAR03 | 0.637796 | |
| | 4,456.000 | 8,051.76 | 7,877.33 | 242.68 | 02APR03 | 0.637796 | |

STATE STREET

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ATTACHMENT N

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/L |
|-------------|-------------------------|------------|-------------------------------|------------------|----------------|-----------|--------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/L | BASE CURR GN/L | | NET BAS SECTY GN/L |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/L | | | |
| 026349902 | TOTAL | 70,918.88 | 63,781.87 | 7,216.21 L | | | 7,216.21 L |
| | | 111,728.52 | 193,715.56 | 11,371.84 L | | -3,358.88 | 8,012.96 L |
| 027475904 | AMERSHAM PLC | | | 14MAY03 | 19MAY03 | 0.617132 | |
| ** WB2D ** | | | ORD GBP0.85 | | | | |
| 324 | 165,819.89 | 146,821.00 | | -1,001.11 | | | -1,001.11 |
| 37,194.000 | 268,694.36 | 267,463.94 | | -1,622.20 | | 2,852.62 | 1,238.42 |
| ** WB2D ** | | | | 15MAY03 | 20MAY03 | 0.615745 | |
| 359 | 92,514.65 | 93,808.74 | | -492.89 | | | -492.89 |
| 28,737.000 | 150,251.57 | 149,120.82 | | -799.18 | | 1,929.93 | 1,130.75 |
| ** WB2D ** | | | | 16MAY03 | 21MAY03 | 0.615517 | |
| 374 | 27,836.28 | 26,582.81 | | 533.47 | | | 533.47 |
| 5,989.000 | 43,924.51 | 42,491.92 | | 866.78 | | 565.89 | 1,432.59 |
| ** WB2D ** | | | | 19MAY03 | 22MAY03 | 0.618984 | |
| 382 | 23,441.53 | 23,143.42 | | 298.11 | | | 298.11 |
| 5,160.000 | 38,344.72 | 37,105.82 | | 487.92 | | 772.98 | 1,260.90 |
| 027475904 | TOTAL | 308,814.35 | 389,475.97 | -661.62 L | | | -661.62 L |
| | 581,237.16 | 496,182.59 | | -1,866.76 L | | 6,121.42 | 5,054.66 L |
| 029930085 | EMAP | | | 12JUN03 | 17JUN03 | 0.599269 | |
| ** WB2D ** | | | ORD GBP0.25 | | | | |
| 495 | 69,357.58 | 69,563.85 | | -206.27 | | | -206.27 |
| 8,024.000 | 115,736.97 | 113,688.13 | | -344.28 | | 2,473.84 | 2,128.84 |
| 031489083 | EUROTUNNEL PLC/SA UNITS | | | 01JUL03 | 04JUL03 | 0.601783 | |
| ** WB2D ** | | | UNITS(1EPLC+1ESA EURO.15)REGD | | | | |
| 561 | 12,675.82 | 9,941.39 | | 2,734.43 | | | 2,734.43 |
| 38,198.000 | 21,846.57 | 16,287.48 | | 4,544.48 | | 234.61 | 4,779.89 |
| ** WB2D ** | | | | 03JUL03 | 08JUL03 | 0.597997 | |
| 584 | 37,268.75 | 28,586.67 | | 8,754.88 | | | 8,754.88 |
| 86,592.000 | 62,389.26 | 46,783.93 | | 14,639.88 | | 966.33 | 15,685.33 |
| ** WB2D ** | | | | 14JUL03 | 17JUL03 | 0.615347 | |
| 451 | 15,936.85 | 10,926.78 | | 5,009.35 | | | 5,009.35 |
| 33,191.000 | 25,897.66 | 17,981.77 | | 8,148.69 | | -144.88 | 7,995.89 |
| ** WB2D ** | | | | 15JUL03 | 18JUL03 | 0.624122 | |
| 459 | 67,418.11 | 45,187.59 | | 22,502.52 | | | 22,502.52 |
| 137,019.000 | 108,328.36 | 73,982.83 | | 36,054.68 | | -1,428.35 | 34,426.33 |



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|---------------|-------------------------|--------------|--------------|------------------|----------------|-----------|--------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/L | BASE CURR GN/L | | NET BAS SECTY GN/L |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/L | | | |
| 031689083 | TOTAL | 133,482.73 | 94,482.35 | 39,888.38 L | | | 39,888.38 L |
| | | 217,481.85 | 154,795.21 | 63,378.85 L | | -572.21 | 62,886.64 L |
| 032945088 | FKI | | | 20MAR03 | 25MAR03 | 0.638814 | |
| ** WB2C ** | | | GBP0.18 | | | | |
| 544 | 134,413.52 | 368,365.32 | | -225,751.80 | | | -225,751.80 |
| 202,000.000 | 218,724.12 | 521,578.29 | | -353,392.87 | | 42,537.98 | -318,854.17 |
| ** WB2C ** | | | | 21MAR03 | 28MAR03 | 0.639558 | |
| 558 | 156,398.29 | 487,913.45 | | -251,523.34 | | | -251,523.34 |
| 229,000.000 | 244,531.76 | 593,779.78 | | -393,281.78 | | 46,833.76 | -349,248.82 |
| ** WB2C ** | | | | 08APR03 | 11APR03 | 0.645387 | |
| 678 | 230,784.88 | 331,425.65 | | -188,639.65 | | | -188,639.65 |
| 350,000.000 | 357,637.53 | 584,857.51 | | -155,956.23 | | 9,536.25 | -146,619.98 |
| ** WB2C ** | | | | 09APR03 | 14APR03 | 0.643335 | |
| 681 | 319,729.24 | 361,613.78 | | -41,884.44 | | | -41,884.44 |
| 588,000.000 | 496,987.20 | 565,545.42 | | -45,185.18 | | -3,453.84 | -68,558.22 |
| ** WB2C ** | | | | 10APR03 | 15APR03 | 0.636872 | |
| 683 | 1,081,184.88 | 1,218,228.71 | | -129,842.63 | | | -129,842.63 |
| 1,686,000.000 | 1,699,785.68 | 1,982,518.34 | | -202,874.25 | | 141.59 | -202,732.64 |
| 032945088 | TOTAL | 1,922,785.15 | 2,471,547.83 | -748,841.88 L | | | -748,841.88 L |
| | 3,809,666.29 | 4,887,479.34 | | -1,178,689.51 L | | 92,796.46 | -1,077,813.05 L |
| 038470081 | GUS PLC | | | 13JAN03 | 16JAN03 | 0.623772 | |
| ** WB2E ** | | | ORD GBP0.25 | | | | |
| 847 | 393,862.49 | 399,443.38 | | -5,580.81 | | | -5,580.81 |
| 68,738.000 | 631,428.68 | 624,469.72 | | -8,946.88 | | 15,897.76 | 6,958.88 |
| 041466905 | STAGECOACH GROUP PLC | | | 19AUG03 | 22AUG03 | 0.631834 | |
| ** WB2D ** | | | GBP0.085 | | | | |
| 765 | 68,611.18 | 71,834.88 | | -2,422.98 | | | -2,422.98 |
| 89,493.000 | 108,728.18 | 100,676.59 | | -3,839.57 | | 11,891.14 | 8,051.59 |
| ** WB2D ** | | | | 09DEC03 | 12DEC03 | 0.574281 | |
| 527 | 89,953.15 | 86,828.68 | | 3,924.55 | | | 3,924.55 |
| 108,384.000 | 156,457.95 | 121,928.32 | | 6,834.88 | | 27,894.83 | 34,729.63 |
| ** WB2D ** | | | | 10DEC03 | 15DEC03 | 0.572472 | |
| 544 | 28,443.83 | 26,747.24 | | 1,696.57 | | | 1,696.57 |
| 33,723.000 | 49,783.55 | 37,937.23 | | 2,962.55 | | 8,885.77 | 11,766.32 |



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ATTACHMENT N

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECY GN/LS |
|-------------|-------------------------------|---------------|---------------|------------------|-----------------|------------|--------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECY GN/LS | BASE CURR GN/LS | | NET SECY GN/LS |
| | SHARES/PAR BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECY GN/LS | | | NET BAS SECY GN/LS |
| 041466905 | TOTAL | 187,028.16 | 183,829.94 | 3,198.22 L | | | 3,198.22 L |
| | | 315,089.68 | 260,542.14 | 5,957.78 L | | | 54,547.54 L |
| 042504902 | REXAM | | | 30OCT03 | 04NOV03 | 0.587976 | |
| WB2B | | | | | | | |
| | 377 | 21,379.29 | 23,362.90 | -1,983.61 | | | -1,983.61 |
| | 5,373.000 | 36,360.82 | 37,389.98 | -3,373.62 | | 2,344.46 | -1,029.16 |
| WB2B | | | | 03NOV03 | 06NOV03 | 0.594884 | |
| | 386 | 66,996.91 | 71,658.42 | -4,661.51 | | | -4,661.51 |
| | 16,480.000 | 112,621.81 | 114,682.09 | -7,836.00 | | 5,775.72 | -2,060.28 |
| 042504902 | TOTAL | 88,376.20 | 95,021.32 | -6,645.12 L | | | -6,645.12 L |
| | | 148,982.63 | 152,072.07 | -11,209.62 L | | 8,120.10 | -3,089.44 L |
| 046148003 | INDEPENDENT NEWS + M | | | 17APR03 | 22APR03 | 0.633372 | |
| WB2B | | | | | | | |
| | 253 | 77,114.89 | 67,903.28 | 9,211.61 | | | 9,211.61 |
| | 84,000.000 | 121,752.92 | 109,466.85 | 14,543.76 | | -2,257.69 | 12,286.07 |
| 048354906 | SABMILLER PLC | | | 02MAY03 | 08MAY03 | 0.623714 | |
| WB2B | | | | | | | |
| | 283 | 411,200.56 | 499,715.59 | -88,515.03 | | | -88,515.03 |
| | 98,000.000 | 659,277.43 | 739,421.44 | -141,916.06 | | 61,772.05 | -80,144.01 |
| WB2B | | | | 06MAY03 | 09MAY03 | 0.619310 | |
| | 298 | 103,249.69 | 94,827.90 | 8,421.79 | | | 8,421.79 |
| | 24,000.000 | 166,717.30 | 149,055.24 | 13,598.67 | | 4,063.39 | 17,662.06 |
| WB2E | | | | 10SEP03 | 16SEP03 | 0.628871 | |
| | 559 | 1,302,126.33 | 1,272,366.92 | 29,759.41 | | | 29,759.41 |
| | 278,233.000 | 2,070,577.80 | 1,946,701.86 | 47,321.96 | | 76,553.98 | 123,875.94 |
| WB2E | | | | 10SEP03 | 16SEP03 | 0.628871 | |
| | CXL 559 | -1,302,126.33 | -1,272,366.92 | -29,759.41 | | | -29,759.41 |
| | -278,233.000 | -2,070,577.80 | -1,946,701.86 | -47,321.96 | | -76,553.98 | -123,875.94 |
| WB2E | | | | 11SEP03 | 16SEP03 | 0.628871 | |
| | 563 | 1,302,126.33 | 1,272,366.92 | 29,759.41 | | | 29,759.41 |
| | 278,233.000 | 2,070,577.80 | 1,946,701.86 | 47,321.96 | | 76,553.98 | 123,875.94 |
| 048354906 | TOTAL | 1,816,576.58 | 1,866,910.41 | -50,333.83 L | | | -50,333.83 L |
| | | 2,896,572.53 | 2,835,178.54 | -80,995.43 L | | 142,389.42 | 61,393.99 L |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECY GN/LS |
|-------------|-------------------------------|--------------|--------------|------------------|-----------------|------------|--------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECY GN/LS | BASE CURR GN/LS | | NET SECY GN/LS |
| | SHARES/PAR BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECY GN/LS | | | NET BAS SECY GN/LS |
| 050025006 | HILTON GROUP | | | 26JUN03 | 01JUL03 | 0.601178 | |
| WB2E | | | | | | | |
| | 367 | 622,400.55 | 600,731.21 | 21,669.34 | | | 21,669.34 |
| | 344,527.000 | 1,035,301.61 | 939,153.18 | 36,044.80 | | 60,103.63 | 96,148.43 |
| 054052907 | HSBC HLDGS | | | 10JUN03 | 13JUN03 | 0.604465 | |
| WB2H | | | | | | | |
| | 718 | 770,207.90 | 858,286.09 | -88,078.19 | | | -88,078.19 |
| | 106,300.000 | 1,269,995.63 | 1,246,144.98 | -145,232.11 | | 169,082.76 | 23,850.65 |
| WB2H | | | | 19AUG03 | 22AUG03 | 0.631034 | |
| | 778 | 946,949.29 | 926,177.72 | 20,771.57 | | | 20,771.57 |
| | 116,000.000 | 1,500,631.17 | 1,332,248.93 | 32,916.72 | | 135,465.52 | 168,382.24 |
| WB2B | | | | 02SEP03 | 05SEP03 | 0.636314 | |
| | 041 | 35,249.57 | 35,057.77 | 211.80 | | | 211.80 |
| | 4,310.000 | 55,427.93 | 55,137.11 | 332.85 | | -42.03 | 290.82 |
| WB2B | | | | 04SEP03 | 09SEP03 | 0.632551 | |
| | 062 | 76,898.93 | 76,256.76 | 642.17 | | | 642.17 |
| | 9,375.000 | 121,569.53 | 119,932.81 | 1,015.21 | | 621.51 | 1,636.72 |
| WB2B | | | | 09SEP03 | 12SEP03 | 0.629366 | |
| | 092 | 5,685.40 | 5,669.44 | 15.96 | | | 15.96 |
| | 697.000 | 9,033.54 | 8,916.60 | 25.36 | | 91.58 | 116.94 |
| WB2B | | | | 10SEP03 | 15SEP03 | 0.628871 | |
| | 109 | 12,596.92 | 12,672.86 | -75.94 | | | -75.94 |
| | 1,558.000 | 20,031.01 | 19,931.23 | -120.76 | | 220.54 | 99.78 |
| WB2B | | | | 18SEP03 | 23SEP03 | 0.618620 | |
| | 197 | 11,538.77 | 11,403.94 | 134.83 | | | 134.83 |
| | 1,402.000 | 18,652.44 | 17,935.55 | 217.95 | | 498.94 | 716.89 |
| WB2B | | | | 22SEP03 | 25SEP03 | 0.606833 | |
| | 226 | 11,213.76 | 11,412.08 | -198.32 | | | -198.32 |
| | 1,403.000 | 18,479.15 | 17,948.34 | -326.81 | | 857.62 | 530.81 |
| WB2B | | | | 30DEC03 | 05JAN04 | 0.561672 | |
| | 581 | 278,568.47 | 256,930.36 | 21,638.11 | | | 21,638.11 |
| | 31,587.000 | 495,962.89 | 404,087.21 | 38,524.46 | | 53,351.22 | 91,875.68 |



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ATTACHMENT N

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------------|--------------|--------------|------------------|-----------------|---------------------|-----------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET SECTY GN/LS |
| | SHARES/PAR BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | | NET BAS SECTY GN/LS | |
| 054052907 | TOTAL | 2,148,929.01 | 2,193,847.02 | -44,938.01 L | | | -44,938.01 L |
| | | 3,509,783.29 | 3,222,282.76 | -72,647.13 L | | 360,147.66 | 287,500.53 L |
| 054039902 | LEGAL + GENERAL CP | | ORD GBP0.025 | 14MAR03 | 19MAR03 | 0.630338 | |
| ** WB2D ** | | | | | | | |
| | 074 | 293,313.15 | 386,629.97 | -93,316.82 | | | -93,316.82 |
| | 432,800.000 | 465,326.78 | 421,504.60 | -148,042.51 | | -8,215.31 | -156,257.82 |
| ** WB2D ** | | | | | | | |
| | 082 | 266,794.96 | 337,406.25 | -70,611.29 | 20MAR03 | 0.634176 | -70,611.29 |
| | 377,800.000 | 420,695.45 | 542,447.67 | -111,343.37 | | -10,408.85 | -121,752.22 |
| ** WB2D ** | | | | | | | |
| | 729 | 561,604.06 | 438,820.33 | 122,775.73 | 20AUG03 | 0.627392 | 122,775.73 |
| | 548,449.800 | 895,140.61 | 789,795.09 | 195,692.22 | | -10,346.70 | 185,345.52 |
| ** WB2D ** | | | | | | | |
| | 757 | 17,254.72 | 13,213.87 | 4,040.85 | 22AUG03 | 0.631834 | 4,040.85 |
| | 14,551.000 | 27,343.57 | 21,411.75 | 6,403.54 | | -471.72 | 5,931.82 |
| 054039902 | TOTAL | 1,138,944.89 | 1,174,078.42 | -37,111.53 L | | | -37,111.53 L |
| ----- | ----- | 1,808,506.41 | 1,895,239.11 | -57,298.12 L | | -29,442.58 | -86,732.70 L |
| 056608904 | TBI | | ORD GBP0.10 | 24JUL03 | 29JUL03 | 0.619905 | |
| ** WB2D ** | | | | | | | |
| | 691 | 25,394.14 | 22,261.72 | 3,132.42 | | | 3,132.42 |
| | 42,984.000 | 48,964.57 | 35,881.51 | 5,053.06 | | 110.20 | 5,163.26 |
| 057487982 | UNILEVER | | ORD GBP0.014 | 18DEC03 | 23DEC03 | 0.565883 | |
| ** WB2E ** | | | | | | | |
| | 025 | 441,433.54 | 512,620.80 | -71,187.24 | | | -71,187.24 |
| | 86,964.000 | 780,879.17 | 744,273.78 | -125,798.55 | | 161,603.94 | 35,885.39 |
| 061070988 | CADBURRY SCHNEPPES | | ORD GBP0.125 | 10APR03 | 15APR03 | 0.636072 | |
| ** WB2D ** | | | | | | | |
| | 213 | 526,452.85 | 532,521.15 | -5,869.10 | | | -5,869.10 |
| | 154,000.000 | 827,975.53 | 836,164.11 | -9,227.10 | | 1,038.52 | -8,188.58 |
| ** WB2D ** | | | | | | | |
| | 648 | 193,816.87 | 194,887.47 | -1,071.40 | 17JUL03 | 0.615347 | -1,071.40 |
| | 55,822.000 | 314,978.37 | 325,988.42 | -1,741.13 | | -9,188.92 | -10,938.05 |
| ** WB2D ** | | | | | | | |
| | 658 | 212,892.79 | 217,871.46 | -4,978.67 | 18JUL03 | 0.624122 | -4,978.67 |
| | 61,511.000 | 341,187.65 | 364,335.37 | -7,977.08 | | 0.64 | -23,227.72 |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------------|--------------|--------------|------------------|-----------------|---------------------|-----------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET SECTY GN/LS |
| | SHARES/PAR BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | | NET BAS SECTY GN/LS | |
| 061070988 | TOTAL | 933,360.91 | 945,280.88 | -11,919.17 L | | | -11,919.17 L |
| | | 1,484,853.55 | 1,524,399.90 | -18,945.31 L | | -23,481.84 | -42,346.35 L |
| 063281088 | INTERNATIONAL POWER | | ORD GBP0.50 | 05SEP03 | 10SEP03 | 0.638696 | |
| ** WB2E ** | | | | | | | |
| | 532 | 138,714.64 | 91,311.81 | 47,403.63 | | | 47,403.63 |
| | 98,892.000 | 219,938.99 | 150,421.88 | 75,160.82 | | -5,642.91 | 69,517.91 |
| 064623082 | UNITED UTILITIES | | ORD GBP1 | 05SEP03 | 10SEP03 | 0.638696 | |
| ** WB2E ** | | | | | | | |
| | 531 | 83,228.55 | 113,827.90 | -30,607.35 | | | -30,607.35 |
| | 18,208.000 | 131,958.34 | 182,483.18 | -48,529.48 | | -2,883.36 | -50,532.84 |
| 064668084 | NORTHERN FOODS | | ORD GBP0.25 | 17JAN03 | 22JAN03 | 0.617998 | |
| ** WB2D ** | | | | | | | |
| | 740 | 77,837.68 | 75,481.43 | 1,636.17 | | | 1,636.17 |
| | 68,888.000 | 124,458.33 | 128,918.04 | 2,447.57 | | 1,188.72 | 3,748.29 |
| ** WB2D ** | | | | | | | |
| | 056 | 16,091.16 | 17,593.67 | -1,502.51 | 13MAR03 | 0.625332 | -1,502.51 |
| | 14,088.000 | 25,732.19 | 28,212.34 | -2,402.74 | | -77.41 | -2,480.15 |
| 064668084 | TOTAL | 93,128.74 | 92,995.18 | 133.66 L | | | 133.66 L |
| ----- | ----- | 150,398.52 | 149,122.38 | 244.83 L | | 1,023.31 | 1,268.14 L |
| 066488088 | FIRST CHOICE HOLIDAYS | | ORD GBP0.03 | 02JUN03 | 05JUN03 | 0.612314 | |
| ** WB2D ** | | | | | | | |
| | 456 | 71,823.47 | 55,827.43 | 15,996.04 | | | 15,996.04 |
| | 76,008.000 | 115,991.91 | 86,877.37 | 26,123.92 | | 2,990.62 | 29,114.54 |
| 067952082 | PENDRAGON | | ORD GBP0.25 | 05DEC03 | 10DEC03 | 0.579458 | |
| ** WB2D ** | | | | | | | |
| | 519 | 2,397.79 | 2,447.18 | -249.31 | | | -249.31 |
| | 1,243.000 | 4,137.99 | 4,434.53 | -464.74 | | 166.22 | -298.54 |
| ** WB2D ** | | | | | | | |
| | 525 | 18,730.40 | 12,255.44 | -1,525.84 | 12DEC03 | 0.574281 | -1,525.84 |
| | 5,515.000 | 18,687.53 | 28,491.72 | -2,655.93 | | 851.74 | -1,884.19 |
| 067952082 | TOTAL | 13,128.19 | 14,922.54 | -1,794.35 L | | | -1,794.35 L |
| ----- | ----- | 22,825.52 | 24,928.25 | -3,128.69 L | | 1,817.96 | -2,102.73 L |



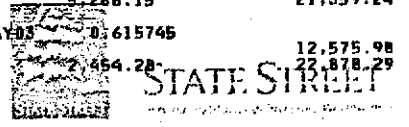
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ATTACHMENT N

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/L |
|-------------|-------------------------|--------------|--------------|------------------|----------------|-----------|--------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/L | BASE CURR GN/L | | NET BAS SECTY GN/L |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/L | | | |
| 067997908 | INCHCAPE | ORD GBP1.50 | | 25MAR03 | 28MAR03 | 0.636193 | |
| WB2B | 119 | 3,733.86 | 3,628.82 | 105.06 | | 101.24 | 105.04 |
| | 475,000 | 5,869.07 | 5,602.72 | 165.11 | | | 266.35 |
| WB2B | 132 | 12,514.90 | 12,368.54 | 26MAR03 | 31MAR03 | 0.635465 | 146.36 |
| | 1,619,000 | 19,696.08 | 19,096.42 | 146.36 | | 367.34 | 597.66 |
| WB2B | 167 | 68,407.39 | 68,038.44 | 28MAR03 | 02APR03 | 0.637796 | 368.95 |
| | 8,906,000 | 107,255.91 | 105,048.01 | 368.95 | | 1,629.42 | 2,207.90 |
| WB2B | 282 | 76,819.17 | 49,192.70 | 18OCT03 | 15OCT03 | 0.600066 | 27,626.47 |
| | 5,740,000 | 128,030.67 | 80,400.27 | 27,626.47 | | 1,586.74 | 47,630.40 |
| WB2B | 284 | 69,794.79 | 45,015.88 | 13OCT03 | 16OCT03 | 0.600330 | 24,778.91 |
| | 5,260,000 | 116,260.71 | 73,525.60 | 24,778.91 | | 1,459.63 | 42,735.11 |
| 067997908 | TOTAL | | 178,244.38 | 53,025.73 L | | 5,144.37 | 53,025.73 L |
| | | 377,110.44 | 283,673.02 | 88,293.05 L | | | 93,437.42 L |
| 068846005 | PILKINGTON | ORD GBP0.50 | | 03FEB03 | 06FEB03 | 0.609570 | |
| WB2B | 773 | 37,765.11 | 40,884.49 | -3,119.38 | | 3,109.27 | -3,119.38 |
| | 55,080,000 | 61,953.69 | 63,961.77 | -5,117.35 | | | -2,008.08 |
| WB2B | 220 | 86,790.54 | 111,350.78 | 14APR03 | 17APR03 | 0.635021 | -24,568.24 |
| | 149,795,000 | 136,673.50 | 174,202.80 | -24,568.24 | | 1,146.96 | -37,529.30 |
| 068846005 | TOTAL | | 152,235.27 | -27,679.62 L | | 4,256.23 | -27,679.62 L |
| | | 198,627.19 | 238,144.57 | -43,793.61 L | | | -39,537.38 L |
| 069007904 | SCOTTISH POWER | ORD GBP0.50 | | 14JAN03 | 17JAN03 | 0.622239 | |
| WB2B | 719 | 633,586.61 | 639,605.55 | -6,018.94 | | 1,908.51 | -6,018.94 |
| | 173,682,000 | 1,018,236.74 | 1,026,001.26 | -9,673.03 | | | -7,764.52 |
| WB2B | 323 | 305,582.34 | 295,664.36 | 14MAY03 | 19MAY03 | 0.617132 | 9,917.98 |
| | 81,608,000 | 495,165.28 | 473,806.04 | 9,917.98 | | 5,288.15 | 21,359.24 |
| WB2B | 352 | 186,780.57 | 174,204.59 | 15MAY03 | 20MAY03 | 0.615745 | 12,575.98 |
| | 50,269,000 | 303,340.78 | 280,462.49 | 12,575.98 | | 454.28 | 23,878.29 |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/L |
|-------------|-------------------------|-------------------|--------------|------------------|----------------|-----------|--------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/L | BASE CURR GN/L | | NET BAS SECTY GN/L |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/L | | | |
| WB2B | 383 | 359,849.43 | 362,379.20 | 19MAY03 | 22MAY03 | 0.610986 | -2,529.77 |
| | 100,103,000 | 588,965.10 | 578,286.34 | -2,529.77 | | 14,819.24 | 10,678.74 |
| WB2B | 408 | 18,289.46 | 19,604.33 | 20MAY03 | 23MAY03 | 0.611527 | -1,314.87 |
| | 5,030,000 | 29,907.85 | 30,850.36 | -1,314.87 | | 1,207.63 | -942.51 |
| WB2B | 188 | 905,861.62 | 945,075.78 | 18SEP03 | 23SEP03 | 0.618620 | -39,214.16 |
| | 255,581,000 | 1,464,326.44 | 1,498,187.09 | -39,214.16 | | 29,529.09 | -33,860.65 |
| 069007904 | TOTAL | | 2,436,533.81 | -26,583.78 L | | 55,206.90 | -26,583.78 L |
| | | 3,899,942.19 | 3,887,593.58 | -42,858.29 L | | | 12,348.61 L |
| 069942001 | PREMIER OIL PLC | ORD GBP.05 | | 13MAY03 | 16MAY03 | 0.621813 | |
| WB2B | 384 | 25,254.68 | 20,503.10 | 4,751.58 | | 3,148.28 | 4,751.58 |
| | 84,944,000 | 40,614.59 | 29,824.82 | 7,641.49 | | | 10,789.77 |
| WB2B | 305 | 36,356.36 | 29,515.70 | 13MAY03 | 16MAY03 | 0.621813 | 6,840.66 |
| | 122,283,000 | 58,468.32 | 42,934.98 | 6,840.66 | | 4,532.19 | 15,533.34 |
| WB2B | 306 | 28,545.73 | 23,174.85 | 13MAY03 | 16MAY03 | 0.621813 | 5,370.88 |
| | 96,013,000 | 45,907.26 | 33,711.28 | 5,370.88 | | 3,558.53 | 12,195.98 |
| WB2B | 307 | 2,901.86 | 2,355.79 | 13MAY03 | 16MAY03 | 0.621813 | 546.07 |
| | 9,760,000 | 4,666.77 | 3,426.85 | 546.07 | | 361.73 | 1,239.92 |
| 069942001 | TOTAL | | 75,549.44 | 17,509.19 L | | 11,600.73 | 17,509.19 L |
| | | 149,656.94 | 109,897.93 | 28,158.28 L | | | 39,759.01 L |
| 071887004 | RIO TINTO | ORD GBP0.10(REGD) | | 03DEC03 | 08DEC03 | 0.570380 | |
| WB2E | 756 | 196,154.07 | 177,805.95 | 18,348.12 | | 49,966.67 | 18,348.12 |
| | 13,724,000 | 339,143.94 | 257,453.97 | 31,723.30 | | | 81,689.97 |
| 072664006 | RMC GROUP | ORD GBP0.25 | | 14APR03 | 17APR03 | 0.635021 | |
| WB2B | 222 | 63,288.65 | 115,400.45 | -52,111.80 | | 5,066.24 | -52,111.80 |
| | 17,400,000 | 99,663.87 | 176,660.74 | -82,063.11 | | | -76,996.87 |



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ATTACHMENT N

| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LB BASE SECY GN/LB | STL DT BASE CURR GN/LB | SELL RATE | NET SECY GN/LB NET BAS SECY GN/LB |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|------------------------|--------------------------------------|
| 072787904 ** WB2E ** | RECKITT BENCKISER PLC 565 403,116.03 33,526.000 643,038.83 | | 350,982.97 509,591.93 | 11SEP03 52,133.96 83,160.89 | 16SEP03 | 0.626900 50,278.81 | 52,133.06 133,438.98 |
| 072945980 ** WB2B ** | ALLIED DOMECO 733 115,879.36 31,300.000 184,700.09 | | 107,550.60 175,286.03 | 15AUG03 8,328.76 13,275.21 | 20AUG03 | 0.627392 -3,841.15 | 8,328.76 9,414.06 |
| ** WB2D ** | 766 241,814.75 63,838.000 383,204.80 | | 219,355.12 357,505.11 | 19AUG03 22,459.63 35,591.79 | 22AUG03 | 0.631834 -9,892.90 | 22,459.63 25,698.89 |
| ** WB2B ** | 795 134,441.10 34,700.000 211,220.32 | | 119,233.42 194,326.69 | 26AUG03 15,207.68 23,892.78 | 29AUG03 | 0.634497 -6,999.15 | 15,207.68 16,893.63 |
| 072945900 ----- | TOTAL 492,135.21 779,124.43 | | 446,139.14 727,117.83 | 45,994.87 L 72,759.78 L | | -20,753.20 | 45,994.87 L 52,086.58 L |
| 073899988 ** WB2B ** | OLD MUTUAL 887 422,372.11 518,000.000 667,601.58 | | 837,228.63 1,180,539.36 | 03MAR03 -414,856.52 -655,722.36 | 06MAR03 | 0.632671 142,784.50 | -414,856.52 -512,937.86 |
| 074774886 ** WB2C ** | ROLLS ROYCE 442 939,274.26 1,082,344.000 1,521,153.47 | | 2,258,517.46 3,259,256.23 | 11FEB03 -1,319,243.22 -2,136,512.76 | 14FEB03 | 0.617475 398,418.00 | -1,319,243.22 -1,738,102.76 |
| ** WB2B ** | 116 197,713.28 250,000.000 318,775.58 | | 260,716.64 428,033.26 | 25MAR03 -63,083.44 -99,831.96 | 28MAR03 | 0.636193 -10,225.88 | -63,083.44 -109,257.76 |
| 074774886 ----- | TOTAL 1,136,987.44 1,831,928.97 | | 2,519,234.10 3,679,289.49 | -1,382,246.66 L -2,235,544.72 L | | 388,184.20 | -1,382,246.66 L -1,847,368.52 L |
| 075478088 ** WB2B ** | ROYAL BK SCOT GRP 489 358,424.58 22,800.000 573,031.93 | | 346,533.82 488,022.44 | 20MAY03 3,891.48 6,363.55 | 23MAY03 | 0.611527 78,645.94 | 3,891.48 85,009.49 |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LB BASE SECY GN/LB | STL DT BASE CURR GN/LB | SELL RATE | NET SECY GN/LB NET BAS SECY GN/LB |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|------------------------|--------------------------------------|
| 077396000 ** WB2B ** | TRAVIS PERKINS 528 10,497.95 820.000 18,282.71 | | 10,209.27 17,058.66 | 09DEC03 288.68 582.75 | 12DEC03 | 0.574281 721.30 | 288.68 1,224.85 |
| ** WB2B ** | 546 93,743.45 7,378.000 163,694.84 | | 91,858.48 153,486.38 | 10DEC03 1,884.97 3,291.54 | 15DEC03 | 0.572672 6,917.08 | 1,884.97 10,208.54 |
| 077396000 ----- | TOTAL 104,241.40 181,977.55 | | 102,067.75 178,544.96 | 2,173.65 L 3,794.29 L | | 7,638.38 | 2,173.65 L 11,432.59 L |
| 078396009 ** WB2B ** | SCOT + NEWCASTLE 476 425,294.75 187,852.000 787,245.86 | | 557,943.64 867,858.56 | -132,648.89 -228,595.87 | 11JUN03 | 0.601323 60,001.57 | -132,648.89 -168,593.50 |
| ** WB2B ** | 730 196,419.84 52,545.000 313,072.27 | | 191,418.53 315,888.32 | 15AUG03 5,008.51 7,978.31 | 20AUG03 | 0.627392 -18,786.36 | 5,008.51 -2,816.05 |
| ** WB2B ** | 764 213,791.84 54,775.000 338,796.10 | | 206,828.18 341,318.89 | 19AUG03 6,963.68 11,035.35 | 22AUG03 | 0.631034 -13,557.34 | 6,963.68 -2,521.99 |
| 078396009 ----- | TOTAL 835,505.65 1,359,133.43 | | 956,198.35 1,525,044.97 | -128,684.78 L -201,589.41 L | | 35,657.87 | -128,684.78 L -165,931.54 L |
| 079087803 ** WB2E ** | SCOT + SOUTHERN EN 530 61,849.75 18,100.000 98,065.87 | | 66,824.69 107,129.99 | -4,974.94 -7,888.82 | 10SEP03 | 0.630496 -1,176.18 | -4,974.94 -9,064.12 |
| 079885989 ** WB2E ** | BP PLC 434 2,033,324.67 581,997.000 3,311,371.79 | | 2,949,645.41 4,282,588.40 | -916,328.94 -1,492,274.87 | 10JUL03 | 0.614843 521,058.26 | -916,328.94 -971,216.61 |
| ** WB2B ** | 771 520,417.46 120,800.000 828,712.66 | | 693,774.36 987,724.48 | -173,354.98 -276,053.49 | 22AUG03 | 0.627983 117,041.67 | -173,354.98 -159,011.82 |
| ** WB2B ** | 807 1,463,212.52 335,900.000 2,381,267.35 | | 1,636,533.53 2,508,429.96 | -173,321.81 -272,598.60 | 27AUG03 | 0.635829 7.99 | -173,321.81 -207,162.61 |
| ** WB2B ** | 042 45,550.85 10,400.000 71,584.23 | | 45,073.84 69,679.69 | 02SEP03 476.21 748.39 | 05SEP03 | 0.636314 4.13 | 476.21 4.13 |



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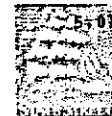
ATTACHMENT N

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/L |
|-------------|-------------------------|--------------|--------------|----------------------|----------------|--------------------|------------------------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/L | BASE CURR GN/L | NET BAS SECTY GN/L | NET BAS SECTY GN/L |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/L | BASE CURR GN/L | NET BAS SECTY GN/L | NET BAS SECTY GN/L |
| ** WB2B ** | 090 | 16,855.55 | 16,469.29 | 09SEP03 | 12SEP03 | 0.629366 | 386.26 |
| 3,800.000 | 26,781.79 | 25,459.89 | 25,459.89 | 386.26 613.73 | 708.17 | 1,321.90 | 1,321.90 |
| ** WB2B ** | 172 | 72,803.38 | 71,944.78 | 16SEP03 | 19SEP03 | 0.629287 | 858.60 |
| 16,600.000 | 115,691.85 | 111,219.50 | 111,219.50 | 858.60 1,364.40 | 3,107.95 | 4,472.35 | 4,472.35 |
| ** WB2B ** | 193 | 12,925.59 | 13,002.07 | 18SEP03 | 23SEP03 | 0.618620 | -76.48 |
| 3,000.000 | 20,894.23 | 20,099.91 | 20,099.91 | -76.48 -123.63 | 917.95 | 794.32 | 794.32 |
| ** WB2B ** | 213 | 7,282.80 | 7,367.84 | 19SEP03 | 24SEP03 | 0.613271 | -85.04 |
| 1,700.000 | 11,875.34 | 11,389.95 | 11,389.95 | -85.04 -138.67 | 624.06 | 485.39 | 485.39 |
| ** WB2B ** | 225 | 28,978.37 | 29,904.74 | 22SEP03 | 25SEP03 | 0.606833 | -926.39 |
| 6,900.000 | 47,753.45 | 46,229.79 | 46,229.79 | -926.39 -1,526.68 | 3,050.26 | 1,523.66 | 1,523.66 |
| 079805909 | TOTAL | 4,201,350.39 | 5,463,716.88 | | | 713,092.44 | -1,262,365.69 L |
| ----- | ----- | 6,735,932.69 | 8,062,821.57 | | | | -2,039,981.34 L -1,326,888.88 L |
| 079811004 | SSL INTERNATIONAL | | | 10JUL03 | 15JUL03 | 0.614043 | |
| ** WB2B ** | 634 | 41,195.53 | 42,363.83 | | | | -1,167.50 |
| 14,000.000 | 67,089.80 | 70,691.18 | 70,691.18 | | | -1,700.85 | -3,602.18 |
| 080341001 | SHELL TRNSPT+TRDG | | | 10JUL03 | 15JUL03 | 0.614043 | |
| ** WB2E ** | 435 | 413,593.62 | 608,572.61 | | | | -194,978.99 |
| 106,793.000 | 673,558.07 | 883,586.15 | 883,586.15 | | | 107,505.04 | -210,028.08 |
| ** WB2B ** | 809 | 1,703,514.32 | 2,025,018.20 | 27AUG03 | 01SEP03 | 0.635829 | -321,503.88 |
| 424,500.000 | 2,679,201.99 | 2,955,179.20 | 2,955,179.20 | | | 229,667.98 | -275,977.21 |
| ** WB2B ** | 025 | 2,799.95 | 2,901.98 | 01SEP03 | 04SEP03 | 0.632211 | -102.03 |
| 700.000 | 4,428.82 | 4,580.20 | 4,580.20 | | | 10.01 | -151.38 |
| ** WB2B ** | 045 | 589,966.26 | 665,873.80 | 02SEP03 | 05SEP03 | 0.636314 | -75,987.54 |
| 147,700.000 | 927,162.16 | 1,019,369.38 | 1,019,369.38 | | | 27,085.36 | -92,207.22 |
| ** WB2E ** | 561 | 156,918.46 | 221,909.92 | 11SEP03 | 16SEP03 | 0.626900 | -64,991.46 |
| 38,941.000 | 250,308.60 | 322,198.86 | 322,198.86 | | | 8,788.92 | -71,882.24 |
| ** WB2E ** | | | | 03DEC03 | 08DEC03 | 0.578 | |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/L |
|-------------|-------------------------|--------------|--------------|------------------|----------------|--------------------|----------------------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/L | BASE CURR GN/L | NET BAS SECTY GN/L | NET BAS SECTY GN/L |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/L | BASE CURR GN/L | NET BAS SECTY GN/L | NET BAS SECTY GN/L |
| | 763 | 241,301.73 | 368,170.68 | | | | -126,868.95 |
| | 64,407.000 | 416,957.65 | 534,546.75 | | | 101,634.27 | -117,589.10 |
| 080341001 | TOTAL | 3,188,094.34 | 3,892,447.19 | | | 497,691.58 | -784,352.85 L |
| ----- | ----- | 4,951,617.29 | 5,719,452.54 | | | | -1,265,526.83 L -767,835.25 L |
| 082186909 | SOMERFIELD | | | 20JAN03 | 23JAN03 | 0.621987 | |
| ** WB2B ** | 743 | 3,083.57 | 2,215.94 | | | | 867.63 |
| 4,492.000 | 4,957.61 | 3,454.31 | 3,454.31 | | | 108.37 | 1,503.30 |
| ** WB2B ** | 753 | 63,758.86 | 41,195.89 | 22JAN03 | 27JAN03 | 0.618295 | 22,563.77 |
| 83,508.000 | 103,128.45 | 64,218.93 | 64,218.93 | | | 2,409.99 | 38,903.52 |
| ** WB2G ** | 497 | 179,368.60 | 222,668.46 | 06MAR03 | 11MAR03 | 0.624064 | -43,291.84 |
| 245,000.000 | 287,428.20 | 323,904.15 | 323,904.15 | | | 32,886.92 | -36,483.95 |
| ** WB2G ** | 503 | 222,805.96 | 293,498.16 | 07MAR03 | 12MAR03 | 0.623169 | -70,692.20 |
| 322,916.000 | 357,536.98 | 422,806.43 | 422,806.43 | | | 48,170.41 | -65,269.45 |
| ** WB2G ** | 514 | 164,444.57 | 220,795.84 | 13MAR03 | 18MAR03 | 0.622374 | -56,351.27 |
| 240,000.000 | 264,221.46 | 318,870.62 | 318,870.62 | | | 35,893.29 | -54,649.16 |
| ** WB2G ** | 535 | 476,947.58 | 507,330.73 | 17MAR03 | 20MAR03 | 0.634176 | -30,383.15 |
| 704,043.000 | 752,074.47 | 765,044.92 | 765,044.92 | | | 34,939.20 | -12,970.45 |
| ** WB2G ** | 538 | 39,090.56 | 36,948.63 | 18MAR03 | 21MAR03 | 0.639386 | 2,141.93 |
| 55,957.000 | 61,137.65 | 58,179.31 | 58,179.31 | | | -391.64 | 2,958.34 |
| ** WB2G ** | 597 | 336,157.34 | 334,921.58 | 31MAR03 | 03APR03 | 0.632651 | 1,235.76 |
| 500,000.000 | 531,347.20 | 524,204.38 | 524,204.38 | | | 5,189.51 | 7,142.82 |
| 082186909 | TOTAL | 1,485,657.04 | 1,659,566.43 | | | 159,206.05 | -173,909.39 L |
| ----- | ----- | 2,361,816.02 | 2,480,681.05 | | | | -278,071.98 L -118,865.03 L |
| 082201906 | DS SMITH PLC | | | 28JUL03 | 31JUL03 | 0.615385 | |
| ** WB2B ** | 698 | 77,870.04 | 72,956.33 | | | | 4,913.71 |
| 49,000.000 | 126,538.74 | 113,483.51 | 113,483.51 | | | 5,070.46 | 13,055.23 |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECY GN/LS |
|-------------|-------------------------|--------------|--------------|------------------|-----------------|--------------------|----------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECY GN/LS | BASE CURR GN/LS | NET SECY GN/LS | NET SECY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECY GN/LS | BASE CURR GN/LS | NET BAS SECY GN/LS | NET SECY GN/LS |
| 082756909 | CRANADA PLC | ORD GBP0.10 | | 14JAN03 | 17JAN03 | 0.622239 | |
| ** WB2B ** | 721 | 114,212.43 | 111,524.36 | 2,688.07 | | | 2,688.07 |
| | 150,000.000 | 183,550.74 | 176,868.95 | 4,320.86 | | 3,161.79 | 7,481.79 |
| ** WB2B ** | 239 | 56,096.77 | 48,434.27 | 7,642.58 | 15APR03 | 0.634537 | 7,642.58 |
| | 85,000.000 | 88,128.06 | 76,792.52 | 12,037.79 | 22APR03 | -782.25 | 11,335.54 |
| 082756909 | TOTAL | 170,309.20 | 159,958.63 | 10,350.57 L | | 2,459.54 | 10,350.57 L |
| | 271,678.80 | 252,861.47 | 252,861.47 | 16,357.79 L | | | 18,817.33 L |
| 087861008 | LLOYDS TSB GROUP | ORD GBP0.25 | | 02APR03 | 07APR03 | 0.637247 | |
| ** WB2B ** | 189 | 744,776.17 | 1,460,439.54 | -715,663.37 | | | -715,663.37 |
| | 221,245.000 | 1,168,740.17 | 2,168,694.95 | -1,123,854.96 | | 123,100.12 | -999,954.78 |
| ** WB2B ** | 208 | 261,425.59 | 336,646.34 | -75,220.75 | 04APR03 | 0.640594 | -75,220.75 |
| | 74,000.000 | 408,098.72 | 534,135.41 | -117,423.44 | 09APR03 | -8,613.25 | -126,036.69 |
| ** WB2B ** | 214 | 74,550.20 | 92,330.52 | -15,780.32 | 18APR03 | 0.636972 | -15,780.32 |
| | 21,000.000 | 120,368.90 | 148,452.54 | -24,889.02 | 15APR03 | -3,282.62 | -28,091.64 |
| ** WB2B ** | 221 | 329,844.57 | 354,588.37 | -24,743.80 | 14APR03 | 0.635021 | -24,743.80 |
| | 85,219.000 | 519,423.89 | 565,885.07 | -38,945.32 | 17APR03 | -7,496.66 | -46,461.98 |
| ** WB2B ** | 237 | 128,574.68 | 127,137.64 | 1,437.04 | 15APR03 | 0.636537 | 1,437.04 |
| | 32,000.000 | 201,998.90 | 201,576.69 | 2,257.59 | 22APR03 | -1,843.38 | 414.21 |
| ** WB2B ** | 248 | 86,944.47 | 89,536.68 | -2,592.21 | 16APR03 | 0.634538 | -2,592.21 |
| | 22,534.000 | 137,020.12 | 141,948.38 | -4,885.19 | 23APR03 | -855.87 | -4,940.26 |
| ** WB2B ** | 269 | 135,940.50 | 117,127.52 | 18,812.98 | 30APR03 | 0.625684 | 18,812.98 |
| | 33,000.000 | 217,267.02 | 185,187.35 | 30,867.84 | 06MAY03 | 2,091.81 | 32,159.67 |
| ** WB2B ** | 518 | 160,443.11 | 141,797.33 | 18,645.78 | 18JUN03 | 0.596196 | 18,645.78 |
| | 33,808.000 | 269,111.35 | 228,848.55 | 31,274.58 | 23JUN03 | 0.988.22 | 48,262.80 |
| ** WB2B ** | 532 | 355,288.99 | 326,438.23 | 28,850.76 | 19JUN03 | 0.64 | 28,850.76 |
| | 77,759.000 | 595,308.97 | 529,271.25 | 48,087.23 | 24JUN03 | 594881 | 44,037.72 |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECY GN/LS |
|-------------|-------------------------|--------------|--------------|------------------|-----------------|--------------------|-----------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECY GN/LS | BASE CURR GN/LS | NET SECY GN/LS | NET SECY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECY GN/LS | BASE CURR GN/LS | NET BAS SECY GN/LS | NET SECY GN/LS |
| ** WB2B ** | 631 | 359,438.81 | 338,183.85 | 12,334.96 | 09JUL03 | 0.613572 | 12,334.96 |
| | 78,433.000 | 571,145.37 | 558,612.22 | 20,183.53 | 10JUL03 | 429.62 | 20,533.15 |
| 087861008 | TOTAL | 2,638,227.89 | 3,384,346.82 | -754,118.93 L | | 130,549.28 | -754,118.93 L |
| | 4,208,466.61 | 5,254,544.41 | 5,254,544.41 | -1,176,627.88 L | | | -1,046,877.88 L |
| 087628985 | 3C GROUP | ORD GBP0.10 | | 18DEC03 | 23DEC03 | 0.565883 | |
| ** WB2E ** | 824 | 115,816.73 | 120,614.84 | -5,598.11 | | | -5,598.11 |
| | 41,605.000 | 203,251.79 | 175,120.60 | -9,892.70 | | 38,023.89 | 28,131.19 |
| ** WB2E ** | CXL 824 | -115,816.73 | -120,614.84 | 5,598.11 | 18DEC03 | 0.565883 | 5,598.11 |
| | -41,605.000 | -203,251.79 | -175,120.60 | 9,892.70 | 23DEC03 | -38,023.89 | -28,131.19 |
| ** WB2E ** | 826 | 115,816.73 | 120,614.84 | -5,598.11 | 18DEC03 | 0.565883 | -5,598.11 |
| | 41,605.000 | 203,251.79 | 175,120.60 | -9,892.70 | 23DEC03 | 38,023.89 | 28,131.19 |
| 087628985 | TOTAL | 115,816.73 | 120,614.84 | -5,598.11 L | | 38,023.89 | -5,598.11 L |
| | 203,251.79 | 175,120.60 | 175,120.60 | -9,892.70 L | | | 28,131.19 L |
| 088869984 | 3I GROUP | ORD GBP0.50 | | 30MAY03 | 04JUN03 | 0.610370 | |
| ** WB2B ** | 446 | 557,212.85 | 443,268.84 | 113,944.81 | | | 113,944.81 |
| | 98,000.000 | 912,989.96 | 695,598.47 | 186,681.54 | | 30,429.95 | 217,311.49 |
| 089110001 | TIDDETT + BRITTEN | ORD GBP0.05 | | 14APR03 | 17APR03 | 0.635821 | |
| ** WB2B ** | 225 | 37,738.12 | 67,545.44 | -29,815.32 | | | -29,815.32 |
| | 10,800.000 | 59,415.55 | 102,921.17 | -46,951.71 | | 3,446.89 | -43,505.62 |
| ** WB2B ** | 848 | 10,278.81 | 9,914.43 | 363.58 | 02SEP03 | 0.636314 | 363.58 |
| | 1,887.000 | 16,152.42 | 15,885.40 | 571.38 | 05SEP03 | -384.36 | 267.82 |
| ** WB2B ** | 236 | 6,884.11 | 6,689.62 | 274.49 | 23SEP03 | 0.684668 | 274.49 |
| | 1,258.000 | 11,384.94 | 10,598.27 | 453.95 | 24SEP03 | 348.72 | 794.67 |
| 089110001 | TOTAL | 54,892.24 | 84,069.49 | -29,177.25 L | | 3,482.45 | -29,177.25 L |
| | 86,952.91 | 129,396.84 | 129,396.84 | -45,926.38 L | | | -42,443.93 L |



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ATTACHMENT N

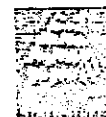
| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|---------------|---------------|------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | | | |
| 092232909 | SMITH + NEPHEW | ORD GBP0.1222 | | 06NOV03 | 11NOV03 | 0.598480 | |
| ** WB2E ** | | | | | | | |
| | 703 | 33,797.15 | 26,522.46 | 7,274.69 | | | 7,274.69 |
| | 7,300.000 | 56,471.64 | 38,507.95 | 12,155.28 | | 5,808.41 | 17,963.69 |
| 092528900 | GLAXOSMITHKLINE | ORD GBP0.25 | | 01MAY03 | 01MAY03 | 0.658879 | |
| ** WB1A ** | | | | | | | |
| | 797 | 36,282,051.49 | 36,282,051.49 | .00 | | | .00 |
| | 2,720,000.000 | 55,066,259.11 | 55,066,259.11 | .01 | | -.01 | .00 |
| ** WB2B ** | | | | | | | |
| | 091 | 94,561.98 | 102,708.59 | -8,146.61 | | | -8,146.61 |
| | 7,509.000 | 150,249.58 | 159,686.24 | -12,944.15 | | 3,507.49 | -9,436.66 |
| ** WB2B ** | | | | | | | |
| | 194 | 954,123.06 | 989,362.54 | -35,239.48 | | | -35,239.48 |
| | 73,399.000 | 1,542,341.11 | 1,539,791.05 | -56,964.66 | | 59,514.72 | 2,550.06 |
| ** WB2B ** | | | | | | | |
| | 199 | 326,335.75 | 309,715.48 | 16,620.27 | | | 16,620.27 |
| | 25,000.000 | 527,522.15 | 487,724.79 | 26,866.69 | | 12,930.67 | 39,797.36 |
| ** WB2B ** | | | | | | | |
| | 223 | 43,355.89 | 42,901.79 | 454.10 | | | 454.10 |
| | 3,463.000 | 71,446.16 | 67,559.64 | 748.31 | | 3,138.21 | 3,886.52 |
| ** WB2B ** | | | | | | | |
| | 242 | 142,316.12 | 137,575.62 | 4,740.50 | | | 4,740.50 |
| | 11,105.000 | 236,287.37 | 216,647.35 | 7,878.65 | | 11,769.37 | 19,640.02 |
| 092528900 | TOTAL | | 37,864,315.51 | -21,571.22 L | | | -21,571.22 L |
| ----- | | | 57,537,668.18 | -34,423.15 L | | 90,860.45 | 56,437.30 L |
| 092705003 | COATS | ORD GBP0.20 | | 31MAR03 | 03APR03 | 0.632651 | |
| ** WB2B ** | | | | | | | |
| | 175 | 119,864.04 | 107,669.84 | 12,194.20 | | | 12,194.20 |
| | 205,000.000 | 189,463.13 | 151,631.43 | 19,274.77 | | 18,556.93 | 37,831.70 |
| 096359906 | P+O PRINCESS CRUIS | USD0.50 | | 13JAN03 | 16JAN03 | 0.623772 | |
| ** WB2E ** | | | | | | | |
| | 045 | 131,816.19 | 145,160.08 | -13,343.89 | | | -13,343.89 |
| | 30,500.000 | 211,321.11 | 226,936.03 | -21,392.26 | | 5,777.34 | -15,614.92 |



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|-------------|-------------------------|-----------------|--------------|------------------|-----------------|------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | | | |
| 096575006 | AEGIS GROUP | ORD GBP0.05 | | 18AUG03 | 21AUG03 | 0.628575 | |
| ** WB2G ** | | | | | | | |
| | 161 | 599,747.18 | 472,446.39 | 127,308.71 | | | 127,308.71 |
| | 595,000.000 | 954,137.69 | 695,346.75 | 202,522.71 | | 56,268.23 | 258,790.94 |
| 097404088 | MPP GROUP | ORD GBP0.10 | | 30APR03 | 06MAY03 | 0.625684 | |
| ** WB2B ** | | | | | | | |
| | 271 | 741,180.22 | 646,880.84 | 94,299.38 | | | 94,299.38 |
| | 168,000.000 | 1,184,591.93 | 1,022,614.07 | 150,714.07 | | 11,263.79 | 161,977.86 |
| 098779903 | KELDA GROUP | ORD GBX15.55555 | | 28NOV03 | 03DEC03 | 0.581446 | |
| ** WB2B ** | | | | | | | |
| | 501 | 89,695.78 | 89,338.66 | 357.12 | | | 357.12 |
| | 19,959.000 | 154,263.30 | 141,575.03 | 614.19 | | 12,074.08 | 12,688.27 |
| ** WB2B ** | | | | | | | |
| | 516 | 229,593.68 | 229,422.96 | 178.72 | | | 170.72 |
| | 51,255.000 | 396,221.43 | 363,566.72 | 294.62 | | 32,360.09 | 32,454.71 |
| 098779903 | TOTAL | | 318,761.62 | 527.84 L | | | 527.84 L |
| ----- | | | 505,141.75 | 908.81 L | | 44,434.17 | 45,342.98 L |
| 098952906 | ASTRAZENECA | ORD USD0.25 | | 09SEP03 | 12SEP03 | 0.629366 | |
| ** WB2B ** | | | | | | | |
| | 089 | 8,570.89 | 8,566.44 | 4.45 | | | 4.45 |
| | 321.000 | 13,618.29 | 13,589.80 | 7.07 | | 21.42 | 28.49 |
| ** WB2E ** | | | | | | | |
| | 564 | 1,104,603.69 | 1,373,485.08 | -268,881.39 | | | -268,881.39 |
| | 41,289.000 | 1,762,009.40 | 1,994,162.03 | -428,906.35 | | 196,753.72 | -232,152.63 |
| ** WB2B ** | | | | | | | |
| | 163 | 15,564.32 | 15,665.11 | -100.79 | | | -100.79 |
| | 587.000 | 24,931.71 | 24,851.14 | -161.45 | | 242.02 | 80.57 |
| ** WB2B ** | | | | | | | |
| | 176 | 27,570.64 | 27,880.77 | -310.13 | | | -310.13 |
| | 1,045.000 | 43,812.51 | 44,483.24 | -492.82 | | -177.91 | -670.73 |
| ** WB2B ** | | | | | | | |
| | 408 | 6,743.56 | 6,508.36 | 235.20 | | | 235.20 |
| | 244.000 | 11,267.81 | 10,442.98 | 393.00 | | 431.83 | 824.83 |



STATE STREET

FOR PUBLIC DISCLOSURE

ATTACHMENT N

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/L |
|-------------|-------------------------|--------------|--------------|------------------|----------------|--------------------|----------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/L | BASE CURR GN/L | NET SECTY GN/L | NET SECTY GN/L |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/L | BASE CURR GN/L | NET BAS SECTY GN/L | NET SECTY GN/L |
| 098952906 | TOTAL | 1,163,053.10 | 1,432,105.76 | -269,052.66 L | | | -269,052.66 L |
| | | 1,855,639.72 | 2,087,529.19 | -429,160.55 L | | 197,271.08 | -231,889.47 L |
| 302323902 | MICHAEL PAGE INTL | | ORD GBP0.01 | 02SEP03 | 05SEP03 | 0.636314 | |
| ** WB2G ** | | | | | | | |
| 202 | 236,562.63 | 188,965.47 | 188,965.47 | 47,597.16 | | | 47,597.16 |
| 139,000.000 | 371,770.27 | 273,026.90 | 273,026.90 | 74,801.37 | | 23,942.00 | 98,743.37 |
| ** WB2G ** | | | | | | | |
| 213 | 359,035.49 | 286,947.57 | 286,947.57 | 72,087.92 | 04SEP03 | 09SEP03 | 0.632551 |
| 211,000.000 | 547,599.28 | 416,427.01 | 416,427.01 | 113,963.81 | | 39,000.46 | 72,087.92 |
| ** WB2G ** | | | | | | | |
| 329 | 365,327.88 | 282,146.79 | 282,146.79 | 83,181.09 | 04NOV03 | 07NOV03 | 0.595801 |
| 200,000.000 | 613,129.81 | 412,300.30 | 412,300.30 | 139,602.83 | | 61,218.68 | 83,181.09 |
| ** WB2G ** | | | | | | | |
| 337 | 90,224.19 | 78,551.15 | 78,551.15 | 19,673.04 | 05NOV03 | 10NOV03 | 0.594318 |
| 50,000.000 | 151,811.30 | 103,223.42 | 103,223.42 | 33,101.87 | | 15,406.61 | 19,673.04 |
| ** WB2G ** | | | | | | | |
| 340 | 150,807.56 | 117,114.90 | 117,114.90 | 33,692.68 | 06NOV03 | 11NOV03 | 0.598408 |
| 83,000.000 | 251,904.33 | 171,350.88 | 171,350.88 | 56,297.09 | | 24,336.36 | 33,692.68 |
| 302323902 | TOTAL | 1,201,957.77 | 945,725.88 | 256,231.89 L | | | 256,231.89 L |
| | | 1,954,294.99 | 1,374,536.51 | 417,746.97 L | | 163,991.51 | 581,758.48 L |
| 303454904 | WHITBREAD | | ORD GBP0.50 | 20MAY03 | 23MAY03 | 0.611527 | |
| ** WB2B ** | | | | | | | |
| 410 | 309,461.69 | 250,063.62 | 250,063.62 | 59,398.87 | | | 59,398.87 |
| 50,000.000 | 506,047.47 | 395,990.85 | 395,990.85 | 97,130.73 | | 12,925.09 | 118,056.62 |
| ** WB2B ** | | | | | | | |
| 824 | 70,523.94 | 71,727.10 | 71,727.10 | -1,203.16 | 01SEP03 | 04SEP03 | 0.632211 |
| 9,300.000 | 111,551.27 | 112,690.40 | 112,690.40 | -1,983.10 | | 743.97 | -1,203.16 |
| ** WB2B ** | | | | | | | |
| 108 | 18,063.75 | 18,988.40 | 18,988.40 | -924.65 | 10SEP03 | 15SEP03 | 0.620871 |
| 2,462.000 | 28,724.09 | 29,832.64 | 29,832.64 | -1,470.33 | | 361.76 | -924.65 |
| 303454904 | TOTAL | 398,049.38 | 348,779.12 | 57,270.26 L | | | 57,270.26 L |
| | | 646,322.83 | 538,513.91 | 93,757.30 L | | 14,051.62 | 107,808.92 L |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/L |
|-------------|---------------------------|--------------|--------------|------------------|----------------|--------------------|----------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/L | BASE CURR GN/L | NET SECTY GN/L | NET SECTY GN/L |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/L | BASE CURR GN/L | NET BAS SECTY GN/L | NET SECTY GN/L |
| 305597908 | FRIENDS PROVIDENT | | ORD GBP0.10 | 08OCT03 | 13OCT03 | 0.602355 | |
| ** WB2H ** | | | | | | | |
| 833 | 134,428.38 | 250,791.87 | 250,791.87 | -116,371.57 | | | -116,371.57 |
| 98,100.000 | 223,157.94 | 364,124.55 | 364,124.55 | -193,194.33 | | 52,227.72 | -140,966.61 |
| 305875908 | HBO | | ORD GBP0.25 | 21MAY03 | 27MAY03 | 0.608345 | |
| ** WB2B ** | | | | | | | |
| 417 | 1,128,571.33 | 1,219,945.64 | 1,219,945.64 | -91,374.31 | | | -91,374.31 |
| 158,805.000 | 1,855,089.18 | 1,774,920.83 | 1,774,920.83 | -150,196.53 | | 228,364.88 | 78,168.35 |
| ** WB2B ** | | | | | | | |
| 521 | 218,494.57 | 174,258.12 | 174,258.12 | 44,236.45 | 18JUN03 | 23JUN03 | 0.596194 |
| 27,081.000 | 366,481.11 | 278,176.97 | 278,176.97 | 74,197.83 | | 14,106.31 | 44,236.45 |
| 305875908 | TOTAL | 1,347,065.98 | 1,394,203.76 | -47,137.86 L | | | -47,137.86 L |
| | | 2,221,570.29 | 2,055,097.88 | -75,998.78 L | | 242,471.19 | 166,472.49 L |
| 309135903 | BT GROUP | | ORD GBP0.05 | 27MAY03 | 30MAY03 | 0.609236 | |
| ** WB2B ** | | | | | | | |
| 426 | 1,149,216.68 | 1,140,982.18 | 1,140,982.18 | 8,314.50 | | | 8,314.50 |
| 619,000.000 | 1,886,324.18 | 1,866,422.92 | 1,866,422.92 | 13,647.42 | | 6,253.84 | 19,901.26 |
| 312152903 | CARNIVAL PLC | | ORD USD1.66 | 19NOV03 | 24NOV03 | 0.588468 | |
| ** WB2E ** | | | | | | | |
| 719 | 409,939.95 | 361,668.35 | 361,668.35 | 48,271.60 | | | 48,271.60 |
| 20,572.000 | 696,431.88 | 571,348.58 | 571,348.58 | 82,030.39 | | 43,248.91 | 125,271.30 |
| 312238908 | NATIONAL GRID TRANSCO PLC | | ORD GBP0.10 | 05SEP03 | 10SEP03 | 0.630696 | |
| ** WB2E ** | | | | | | | |
| 533 | 57,492.18 | 65,971.51 | 65,971.51 | -8,479.33 | | | -8,479.33 |
| 15,100.000 | 91,156.72 | 105,742.22 | 105,742.22 | -13,444.48 | | -1,161.10 | -14,605.58 |
| ** WB2B ** | | | | | | | |
| 435 | 47,910.42 | 48,837.32 | 48,837.32 | -926.90 | 17NOV03 | 19NOV03 | 0.591681 |
| 12,598.000 | 80,973.48 | 81,516.86 | 81,516.86 | -1,546.55 | | 1,023.09 | -926.90 |
| 312238908 | TOTAL | 105,402.68 | 114,808.83 | -9,406.23 L | | | -9,406.23 L |
| | | 172,130.12 | 187,279.08 | -15,010.95 L | | -138.01 | -15,148.96 L |
| 312294903 | WOLVERHTON+DUDLEY | | ORD GBP0.295 | 22JAN03 | 27JAN03 | 0.618295 | |
| ** WB2B ** | | | | | | | |
| 747 | 125,438.18 | 128,875.47 | 128,875.47 | 4,562.51 | | | 4,562.51 |
| 21,186.000 | 202,877.56 | 179,229.20 | 179,229.20 | 7,379.18 | | 25,269.18 | 32,648.36 |



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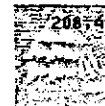
ATTACHMENT N

| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|----------------------|--------------------------------------|
| 313486904 | BARCLAYS | ORD GBP0.25 | | 19MAY03 | 22MAY03 | 0.610986 | |
| WB2B | 386 217,816.000 | 914,993.60 1,497,568.85 | 1,193,271.40 1,680,484.07 | -278,277.80 -455,456.92 | | 272,541.70 | -278,277.80 -182,915.22 |
| 314110909 | XSTRATA | COM STK USD0.5 | | 22DEC03 | 29DEC03 | 0.567601 | |
| WB2B | 575 20,604.000 | 128,449.31 226,302.12 | 81,565.03 135,556.97 | 46,884.28 82,608.77 | | 8,144.38 | 46,884.28 90,745.15 |
| 318094901 | LAND SECS GP | ORD GBP.10 | | 03MAR03 | 06MAR03 | 0.632671 | |
| WB2B | 012 39,550.000 | 301,124.44 475,957.39 | 289,501.80 471,039.89 | 11,622.64 18,378.74 | | -13,453.24 | 11,622.64 4,917.50 |
| WB2B | 353 8,000.000 | 62,654.86 101,754.56 | 58,341.57 90,409.81 | 15MAY03 4,313.29 7,004.99 | 20MAY03 | 0.615745 4,340.56 | 4,313.29 11,345.55 |
| WB2B | 449 5,000.000 | 40,386.80 66,167.73 | 36,463.48 56,505.63 | 30MAY03 3,923.32 6,427.77 | 04JUN03 | 0.610378 3,234.33 | 3,923.32 9,662.10 |
| WB2B | 457 2,518.000 | 20,434.94 33,373.30 | 18,363.81 28,456.24 | 02JUN03 2,071.93 3,383.77 | 05JUN03 | 0.612314 1,533.29 | 2,071.93 4,917.06 |
| WB2B | 475 885.000 | 7,296.63 12,134.29 | 6,454.04 10,001.50 | 06JUN03 842.59 1,401.23 | 11JUN03 | 0.601323 731.56 | 842.59 2,132.79 |
| WB2B | 483 1,322.000 | 10,660.36 17,567.21 | 9,640.94 14,948.09 | 09JUN03 1,019.42 1,679.90 | 12JUN03 | 0.606833 947.22 | 1,019.42 2,627.12 |
| WB2B | 493 3,275.000 | 26,746.21 44,631.39 | 23,883.58 37,011.19 | 12JUN03 2,862.63 4,774.87 | 17JUN03 | 0.599269 2,843.33 | 2,862.63 7,620.28 |
| 318094901 | TOTAL | 469,304.24 751,585.87 | 442,648.42 708,363.55 | 26,655.82 L 43,045.27 L | | 177.05 | 26,655.82 L 43,222.32 L |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|-----------------------|--------------------------------------|
| 320898901 | NEXT GROUP | ORD GBP0.10 | | 26JUN03 | 01JUL03 | 0.601178 | |
| WB2E | 368 7,377.000 | 74,863.18 124,527.48 | 66,666.44 104,222.98 | 8,196.74 13,634.46 | | 6,670.04 | 8,196.74 20,304.50 |
| WB2E | 597 54,668.000 | 611,212.55 1,019,258.37 | 603,459.60 965,776.42 | 01OCT03 7,752.95 12,928.82 | 06OCT03 | 0.599664 40,553.13 | 7,752.95 53,481.95 |
| 320898901 | TOTAL | 686,075.73 1,143,785.85 | 670,126.04 1,069,999.40 | 15,949.69 L 26,563.28 L | | 47,223.17 | 15,949.69 L 73,786.45 L |
| 326127909 | MITCHELLS + BUTLER | ORD SHS | | 26JUN03 | 01JUL03 | 0.601178 | |
| WB2E | 365 81,744.000 | 189,894.96 315,871.44 | 159,337.12 249,099.69 | 38,557.84 58,829.94 | | 15,941.81 | 38,557.84 66,771.75 |
| 326128907 | INTERCONTINENTAL H | ORD GBP1 | | 26JUN03 | 01JUL03 | 0.601178 | |
| WB2E | 366 121,779.000 | 515,275.58 857,109.84 | 406,927.25 636,169.75 | 108,348.33 180,226.70 | | 40,713.39 | 108,348.33 220,948.89 |
| WB2E | 396 44,821.000 | 190,055.62 313,705.96 | 149,778.37 234,143.52 | 27JUN03 40,285.25 66,494.87 | 02JUL03 | 0.605840 13,067.57 | 40,285.25 79,562.44 |
| 326128907 | TOTAL | 705,331.20 1,170,815.80 | 556,697.62 878,313.27 | 148,633.58 L 246,721.57 L | | 53,780.96 | 148,633.58 L 300,502.53 L |
| 327398905 | SECURICOR | ORD GBP0.0588235294 | | 11DEC03 | 16DEC03 | 0.574020 | |
| WB2B | 556 86,700.000 | 80,875.65 140,893.44 | 95,744.74 153,535.99 | -14,889.09 -25,938.28 | | 13,295.73 | -14,889.09 -12,642.55 |
| WB2B | 573 14,457.000 | 13,405.19 23,617.94 | 15,968.52 25,601.73 | 17DEC03 -2,563.33 -4,514.20 | 22DEC03 | 0.567585 2,532.41 | -2,563.33 -1,983.79 |
| 327398905 | TOTAL | 94,280.84 164,511.38 | 111,733.26 179,137.72 | -17,452.42 L -30,454.48 L | | 15,828.14 | -17,452.42 L -14,626.34 L |
| 328364906 | ROLLS ROYCE GROUP | ORD GBP0.20 | | 19NOV03 | 24NOV03 | 0.588468 | |
| WB2H | 091 386,000.000 | 677,749.00 1,151,733.34 | 834,395.09 1,209,492.58 | -156,646.09 -266,196.67 | | 208,437.43 | -156,646.09 -57,759.24 |



STATE STREET

FOR PUBLIC DISCLOSURE

ATTACHMENT N

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|-----------------------------|-------------------|-----------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL SECTY GN/LS | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE SECTY GN/LS | | BASE CURR GN/LS | | NET BAS SECTY GN/LS |
| 331263905 | AWG | SPECIAL RED SMS GBP0.001 | 25JUL03 | 25JUL03 | 0.616371 | | |
| ** WB2C ** | 695 | 45,000.00 | 48,787.94 | 4,292.06 | | | 4,292.06 |
| | 45,000,000.000 | 73,807.98 | 65,963.18 | 4,963.44 | 81.44 | | 7,044.88 |
| ** WB2C ** | 151 | 14,588.00 | 13,189.38 | 1,390.62 | | | 1,390.62 |
| | 14,588,000.000 | 23,394.33 | 21,372.86 | 2,231.32 | -209.85 | | 2,822.27 |
| 331263905 | TOTAL | | 53,897.32 | 5,682.68 L | | | 5,682.68 L |
| ----- | | | 87,335.16 | 9,194.76 L | -127.61 | | 9,867.15 L |
| 333885905 | UTD UTILITIES | NEW A GBP0.50(NMP17SEP03) | 28AUG03 | 29AUG03 | 0.633593 | | |
| ** WB2C ** | 802 | 6,727.13 | .00 | 6,727.13 | | | 6,727.13 |
| | 6,410.000 | 18,617.43 | .00 | 18,617.43 | .00 | | 18,617.43 |
| ** WB2E ** | 578 | 11,179.58 | .00 | 11,179.58 | | | 11,179.58 |
| | 10,111.000 | 17,938.19 | .00 | 17,938.19 | .00 | | 17,938.19 |
| 333885905 | TOTAL | | 17,986.71 | 17,986.71 L | | | 17,986.71 L |
| ----- | | | 28,555.62 | 28,555.62 L | .00 | | 28,555.62 L |
| 335418901 | ROYAL + SUN ALLIANCE | ORD GBP0.275 (NPD 15OCT03) | 18OCT03 | 18OCT03 | 0.608806 | | |
| ** WB2E ** | 629 | 18,425.38 | 68,419.64 | -49,994.28 | | | -49,994.28 |
| | 66,374.000 | 17,375.46 | 87,723.24 | -83,322.97 | 12,975.17 | | -78,347.80 |
| 337394902 | REXAN | ORD GBX44.285714(NMP 24NOV) | 18NOV03 | 18NOV03 | 0.597979 | | |
| ** WB2C ** | 434 | 4,802.86 | .00 | 4,802.86 | | | 4,802.86 |
| | 2,997.000 | 8,838.48 | .00 | 8,838.48 | .00 | | 8,838.48 |
| ** WB2E ** | 737 | 11,728.36 | .00 | 11,728.36 | | | 11,728.36 |
| | 7,418.000 | 19,917.88 | .00 | 19,917.88 | .00 | | 19,917.88 |
| 337394902 | TOTAL | | 16,522.42 | 16,522.42 L | | | 16,522.42 L |
| ----- | | | 27,947.48 | 27,947.48 L | .00 | | 27,947.48 L |
| GBP TOTAL | | 86,491,859.67 | 92,218,922.26 | -5,727,862.59 L | | | -5,727,862.59 L |
| ----- | | 136,296,655.63 | 139,923,844.28 | -9,129,184.24 L | 5,581,915.67 | | -3,627,188.57 L |



STATE STREET

Securing Institutional Investors Worldwide

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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|------------------------|-------------------------|---------------|-------------------|-----------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL SECTY GN/LS | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE SECTY GN/LS | | BASE CURR GN/LS | | NET BAS SECTY GN/LS |
| ** HONG KONG DOLLAR ** | | | | | | | |
| 619393903 | I CABLE COMMUNICATION | HKD1 | 13OCT03 | 15OCT03 | 7.736158 | | |
| ** WB2E ** | 627 | 18,743.84 | 9,755.88 | 987.16 | | | 987.16 |
| | 5,788.000 | 1,388.68 | 1,258.74 | 127.60 | 18.32 | | 137.92 |
| 626376909 | DENWAY MOTORS LTD | HKD0.18 | 23OCT03 | 27OCT03 | 7.753388 | | |
| ** WB2X ** | 749 | 29,845,782.58 | 12,367,555.83 | 16,678,227.47 | | | 16,678,227.47 |
| | 4,672,000.000 | 3,746,247.73 | 1,585,634.88 | 2,151,113.39 | 9,499.54 | | 2,160,612.93 |
| ** WB2X ** | 758 | 17,297,862.88 | 7,674,776.59 | 9,623,886.29 | | | 9,623,886.29 |
| | 2,828,000.000 | 2,238,888.45 | 984,827.31 | 1,241,888.82 | 5,781.12 | | 1,246,861.34 |
| 626376909 | TOTAL | | 28,842,331.62 | 26,381,313.76 L | | | 26,381,313.76 L |
| ----- | | | 2,569,662.11 | 3,392,193.41 L | 15,288.66 | | 3,487,474.87 L |
| 628204901 | GIORDANO INTL LTD | HKD0.05 | 08OCT03 | 10OCT03 | 7.731288 | | |
| ** WB2C ** | 243 | 2,867,641.86 | 2,947,882.24 | -79,448.38 | | | -79,448.38 |
| | 767,888.000 | 378,918.88 | 377,842.33 | -18,275.38 | 3,351.85 | | -6,924.25 |
| ** WB2C ** | 278 | 1,724,488.38 | 1,728,998.68 | 3,489.78 | | | 3,489.78 |
| | 461,888.000 | 223,861.64 | 228,644.56 | 441.86 | 1,974.82 | | 2,417.88 |
| ** WB2C ** | 272 | 954,124.88 | 945,581.67 | 8,623.13 | | | 8,623.13 |
| | 256,888.000 | 123,333.29 | 121,228.58 | 1,114.65 | 998.14 | | 2,112.79 |
| ** WB2C ** | 296 | 186,351.99 | 184,668.38 | 1,683.69 | | | 1,683.69 |
| | 58,888.000 | 24,834.18 | 23,675.88 | 217.15 | 141.87 | | 358.22 |
| ** WB2C ** | 328 | 737,436.67 | 723,899.72 | 13,536.95 | | | 13,536.95 |
| | 196,888.000 | 94,933.85 | 92,889.44 | 1,742.68 | 381.73 | | 2,124.41 |
| ** WB2C ** | 383 | 717,393.68 | 789,126.25 | 8,267.35 | | | 8,267.35 |
| | 192,888.000 | 92,411.98 | 98,915.37 | 1,864.97 | 431.56 | | 1,496.53 |



STATE STREET

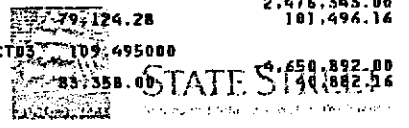
Securing Institutional Investors Worldwide

ANNUAL FOR PUBLIC DISCLOSURE

BILL & MELINDA GATES FOUNDATION COMPOSITE SUMMARY REALIZED GAIN/LOSS REPORT JANUARY 1, 2003 TO DECEMBER 31, 2003

ATTACHMENT N

Table with columns: ASSET ID, SECURITY DESCRIPTION, MAT DATE, MAT RATE, TRD DT, STL DT, SELL RATE, NET SECY GN/L5. Includes entries for HONG KONG ELECTRIC, JCG HDGS, SUN HUNG KAI PROPS, ADERANS COMPANY.



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BILL & MELINDA GATES FOUNDATION COMPOSITE SUMMARY REALIZED GAIN/LOSS REPORT JANUARY 1, 2003 TO DECEMBER 31, 2003

Table with columns: ASSET ID, SECURITY DESCRIPTION, MAT DATE, MAT RATE, TRD DT, STL DT, SELL RATE, NET SECY GN/L5. Includes entries for AISIN SEIKI CO, AJINOMOTO CO INC, AMADA CO.



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BILL & MELINDA GATES FOUNDATH
COMPOSITE
SUMMARY REALIZED GAIN/LOSS REPORT
JANUARY 1, 2003 TO DECEMBER 31, 2003

ATTACHMENT N

| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT SELL RATE BASE CURR GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|--|---|--|--------------------------------------|
| 604410001 | ANRITSU CORP | JPY50 | 08AUG03 | 13AUG03 | 119.050000 |
| ** WB2U ** | 776 220,522,047.00 | 200,744,157.00 | -60,242,110.00 | | -60,242,110.00 |
| | 300,000.000 1,852,348.15 | 2,249,574.28 | -504,023.60 | 108,797.47 | -397,224.13 |
| ** WB2U ** | 791 90,404,430.00 | 62,551,524.00 | 27,852,986.00 | 25AUG03 | 118.280000 |
| | 112,000.000 764,325.50 | 508,999.60 | 235,482.81 | 19,843.17 | 27,852,986.00 |
| ** WB2U ** | 861 72,121,468.00 | 45,162,570.00 | 26,958,898.00 | 01DEC03 | 109.050000 |
| | 100,000.000 661,361.47 | 369,715.20 | 247,215.94 | 44,430.25 | 26,958,898.00 |
| 604410001 | TOTAL | 383,047,945.00 | 388,478,251.00 | -5,430,306.00 L | |
| | | 3,278,035.20 | 3,120,209.16 | -23,324.05 L | 175,070.89 |
| 604978908 | ACOM CO | JPY50 | 15DEC03 | 18DEC03 | 107.780000 |
| ** WB3F ** | 103 35,476,287.00 | 20,911,729.00 | 6,544,558.00 | | 6,544,558.00 |
| | 7,100.000 329,154.64 | 241,726.76 | 60,907.81 | 26,520.87 | 87,427.88 |
| ** WB3F ** | 107 17,838,595.00 | 14,659,468.00 | 3,179,127.00 | 16DEC03 | 19DEC03 |
| | 3,600.000 145,763.89 | 122,565.60 | 29,541.67 | 13,455.74 | 3,179,127.00 |
| ** WB3F ** | 111 11,020,012.00 | 9,345,772.00 | 1,662,240.00 | 17DEC03 | 22DEC03 |
| | 2,300.000 102,729.50 | 78,305.85 | 15,484.30 | 8,939.35 | 1,662,240.00 |
| ** WB3F ** | 118 43,497,918.00 | 34,241,464.00 | 7,256,454.00 | 18DEC03 | 24DEC03 |
| | 8,900.000 405,197.19 | 363,069.60 | 67,596.22 | 34,591.37 | 7,256,454.00 |
| 604978908 | TOTAL | 107,848,812.00 | 89,178,433.00 | 18,662,379.00 L | |
| | | 1,802,844.42 | 745,607.89 | 173,529.20 L | 83,707.33 |
| 612528901 | TREND MICRO INC | JPY50 | 30JUN03 | 03JUL03 | 120.075000 |
| ** WB3F ** | 059 244,889,515.00 | 263,806,490.00 | -18,916,975.00 | | -18,916,975.00 |
| | 129,500.000 2,039,471.29 | 2,205,647.67 | -157,542.99 | -8,633.39 | -146,176.38 |
| ** WB3F ** | 061 496,851,432.00 | 515,280,722.00 | -18,429,290.00 | 04AUG03 | 120.575000 |
| | 248,000.000 4,120,683.64 | 4,337,059.00 | -152,845.04 | 63,530.30 | -18,429,290.00 |



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BILL & MELINDA GATES FOUNDATH
COMPOSITE
SUMMARY REALIZED GAIN/LOSS REPORT
JANUARY 1, 2003 TO DECEMBER 31, 2003

| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT SELL RATE BASE CURR GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|--|---|--|--------------------------------------|
| 612528901 | TOTAL | 741,740,947.00 | 779,087,212.00 | -37,346,265.00 L | |
| | | 6,160,154.95 | 6,542,704.67 | -310,388.83 L | -72,163.49 |
| 613210004 | BRIDGESTONE CORP | JPY50 | 24APR03 | 28APR03 | 120.010000 |
| ** WB2E ** | 253 44,873,199.00 | 49,556,192.00 | -4,682,993.00 | | -4,682,993.00 |
| | 32,000.000 373,912.17 | 403,667.10 | -39,021.69 | 9,266.76 | -29,754.93 |
| ** WB2E ** | 274 13,817,645.00 | 15,486,310.00 | -1,668,665.00 | 25APR03 | 30APR03 |
| | 10,000.000 114,740.83 | 126,145.97 | -13,854.30 | 2,451.16 | -1,668,665.00 |
| 613210004 | TOTAL | 58,690,844.00 | 65,042,502.00 | -6,351,638.00 L | |
| | | 480,653.00 | 529,813.07 | -52,877.99 L | 11,717.92 |
| 614155901 | FUNAI ELECTRIC CO | JPY50 | 24DEC03 | 29DEC03 | 107.140000 |
| ** WB3F ** | 142 238,327,684.00 | 221,021,242.00 | 17,306,442.00 | | 17,306,442.00 |
| | 17,200.000 2,224,451.04 | 1,847,926.44 | 161,531.10 | 214,993.50 | 376,524.60 |
| 617232004 | CANON INC | JPY50 | 14JAN03 | 16JAN03 | 117.940000 |
| ** WB2E ** | 065 205,602,435.00 | 215,317,800.00 | -9,715,445.00 | | -9,715,445.00 |
| | 45,000.000 1,743,279.93 | 1,728,542.84 | -82,374.16 | 97,113.25 | 14,737.89 |
| ** WB2E ** | 076 74,045,122.00 | 78,159,869.00 | -4,113,947.00 | 15JAN03 | 17JAN03 |
| | 16,300.000 628,033.27 | 631,997.00 | -34,893.53 | 30,929.80 | -4,113,947.00 |
| ** WB2E ** | 110 50,314,830.00 | 57,540,419.00 | -7,225,589.00 | 04FEB03 | 07FEB03 |
| | 12,000.000 420,140.95 | 465,273.86 | -68,336.43 | 15,210.62 | -7,225,589.00 |
| ** WB2E ** | 117 2,048,975.00 | 2,397,517.00 | -348,542.00 | 05FEB03 | 10FEB03 |
| | 500.000 17,106.15 | 19,386.41 | -2,909.85 | 629.59 | -348,542.00 |
| ** WB2E ** | 699 78,087,500.00 | 85,293,360.00 | -7,205,860.00 | 06NOV03 | 11NOV03 |
| | 15,000.000 709,492.81 | 730,426.76 | -65,490.03 | 44,956.00 | -7,205,860.00 |
| 617232004 | TOTAL | 410,098,842.00 | 438,708,253.00 | -28,609,391.00 L | |
| | | 3,510,260.21 | 3,575,826.87 | -244,006.00 L | 180,439.34 |



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ATTACHMENT N

Table with columns: ASSET ID, SECURITY DESCRIPTION, MAT DATE, MAT RATE, TRD DT, STL DT, SELL RATE, NET SECTY GN/LS. Includes entries for CHUBU ELEC POWER and C+S CO LTD.

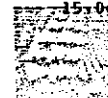


STATE STREET
100 N. STATE STREET, WASHINGTON, DC 20001

FOR PUBLIC DISCLOSURE

BILL & MELINDA GATES FOUNDATION
COMPOSITE
SUMMARY REALIZED GAIN/LOSS REPORT
JANUARY 1, 2003 TO DECEMBER 31, 2003

Table with columns: ASSET ID, SECURITY DESCRIPTION, MAT DATE, MAT RATE, TRD DT, STL DT, SELL RATE, NET SECTY GN/LS. Includes entries for TOTAL, CITIZEN ELECTRONIC, and DAIICHI PHARM CO.



STATE STREET
100 N. STATE STREET, WASHINGTON, DC 20001

FOR PUBLIC DISCLOSURE

ATTACHMENT N

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|----------------|----------------|-------------------|-----------------|-----------------|-------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET SECTY GN/LS |
| | SHARES/PAR | BASE | BASE | BASE | | NET BAS | NET SECTY GN/LS |
| 625021001 | TOTAL | 361,123,416.00 | 479,962,752.00 | -110,839,336.00 L | | | -110,839,336.00 L |
| | | 3,075,410.53 | 3,920,357.71 | -1,009,294.91 L | | 156,367.73 | -852,927.10 L |
| 625050000 | DAITO TRUST CONST | | JPY50 | 26JUN03 | 02JUL03 | 119.360000 | |
| ** WB2E ** | | | | | | | |
| | 356 | 14,161,059.00 | 13,413,793.00 | 748,066.00 | | | 748,066.00 |
| | 5,598.000 | 118,648.28 | 114,050.66 | 6,267.31 | | -1,669.69 | 4,597.62 |
| ** WB2E ** | | | | | | | |
| | 392 | 28,032,447.00 | 25,991,992.00 | 2,040,455.00 | 04JUL03 | 119.585000 | 2,040,455.00 |
| | 11,002.000 | 234,414.41 | 222,475.29 | 17,062.00 | | -5,123.68 | 11,939.12 |
| 625050000 | TOTAL | 42,194,306.00 | 39,405,785.00 | 2,788,521.00 L | | | 2,788,521.00 L |
| | | 353,062.69 | 336,525.95 | 23,330.11 L | | -6,793.37 | 16,536.74 L |
| 625090004 | DAI NIPPON PRINTNG | | JPY50 | 11SEP03 | 17SEP03 | 117.095000 | |
| ** WB2U ** | | | | | | | |
| | 802 | 124,838,743.00 | 139,260,942.00 | -14,422,199.00 | | | -14,422,199.00 |
| | 80,000.000 | 1,066,132.14 | 1,121,941.13 | -123,166.65 | | 67,357.66 | -55,808.99 |
| ** WB3F ** | | | | | | | |
| | 092 | 80,194,761.00 | 62,192,294.00 | 18,002,467.00 | 07NOV03 | 109.995000 | 18,002,467.00 |
| | 50,000.000 | 732,405.69 | 519,980.72 | 164,413.60 | | 60,011.37 | 212,424.97 |
| ** WB3F ** | | | | | | | |
| | 093 | 15,137,109.00 | 12,430,459.00 | 2,698,730.00 | 10NOV03 | 109.955000 | 2,698,730.00 |
| | 10,000.000 | 137,667.13 | 103,996.14 | 24,543.95 | | 9,127.04 | 33,670.99 |
| ** WB3F ** | | | | | | | |
| | 094 | 11,812,061.00 | 9,950,767.00 | 1,861,294.00 | 17NOV03 | 108.765000 | 1,861,294.00 |
| | 8,000.000 | 108,601.67 | 83,196.92 | 17,112.99 | | 0,291.74 | 25,404.75 |
| ** WB2U ** | | | | | | | |
| | 083 | 111,546,167.00 | 130,557,134.00 | -19,010,967.00 | 24DEC03 | 107.995000 | -19,010,967.00 |
| | 75,000.000 | 1,032,082.70 | 1,051,819.81 | -174,035.62 | | 157,098.51 | -18,937.11 |
| ** WB3F ** | | | | | | | |
| | 120 | 323,905,009.00 | 271,158,403.00 | 52,746,606.00 | 25DEC03 | 107.960000 | 52,746,606.00 |
| | 210,000.000 | 3,000,231.65 | 2,267,115.95 | 488,575.45 | | 244,540.25 | 733,115.70 |
| 625090004 | TOTAL | 467,433,930.00 | 625,557,999.00 | 41,875,931.00 L | | | 41,875,931.00 L |
| | | 6,077,920.90 | 5,140,050.67 | 395,643.72 L | | 534,426.59 | 929,070.31 L |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|----------------------------|----------------|----------------|-------------------|-----------------|-----------------|-----------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET SECTY GN/LS |
| | SHARES/PAR | BASE | BASE | BASE | | NET BAS | NET SECTY GN/LS |
| 625116009 | AIOI INSURANCE COMPANY LTD | | JPY50 | 14OCT03 | 17OCT03 | 109.400000 | |
| ** WB3B ** | | | | | | | |
| | 562 | 40,850,077.00 | 22,795,115.00 | 18,062,962.00 | | | 18,062,962.00 |
| | 99,000.000 | 373,474.20 | 195,005.06 | 165,109.34 | | 13,359.00 | 178,469.14 |
| ** WB3B ** | | | | | | | |
| | 616 | 83,271,713.00 | 66,983,590.00 | 36,288,115.00 | 18DEC03 | 107.780000 | 36,288,115.00 |
| | 200,000.000 | 772,608.21 | 394,550.30 | 336,686.91 | | 41,371.00 | 378,057.91 |
| 625116009 | TOTAL | 124,129,790.00 | 69,778,713.00 | 54,351,077.00 L | | | 54,351,077.00 L |
| | | 1,146,082.41 | 589,555.36 | 501,794.25 L | | 54,730.00 | 554,527.05 L |
| 625136007 | DAIMA HOUSE INDS | | JPY50 | 26JUN03 | 02JUL03 | 119.360000 | |
| ** WB2E ** | | | | | | | |
| | 363 | 18,532,729.00 | 21,724,850.00 | -3,192,129.00 | | | -3,192,129.00 |
| | 23,000.000 | 155,267.50 | 182,969.28 | -26,743.71 | | -958.07 | -27,701.78 |
| 625144001 | DAIMA SECURITIES GROUP INC | | JPY50 | 03JUL03 | 08JUL03 | 118.025000 | |
| ** WB2G ** | | | | | | | |
| | 039 | 214,750,237.00 | 250,003,776.00 | -36,133,539.00 | | | -36,133,539.00 |
| | 275,000.000 | 1,819,531.77 | 2,075,362.39 | -306,151.56 | | 50,320.94 | -255,030.62 |
| ** WB2G ** | | | | | | | |
| | 146 | 71,926,850.00 | 52,024,700.00 | 19,102,150.00 | 19AUG03 | 119.170000 | 19,102,150.00 |
| | 100,000.000 | 603,565.14 | 394,538.11 | 160,293.20 | | 40,733.75 | 209,027.03 |
| ** WB2G ** | | | | | | | |
| | 190 | 223,769,529.00 | 157,053,350.00 | 66,716,171.00 | 01SEP03 | 117.755000 | 66,716,171.00 |
| | 286,000.000 | 1,900,297.47 | 1,246,271.20 | 566,567.63 | | 87,458.64 | 654,026.27 |
| ** WB2G ** | | | | | | | |
| | 270 | 56,074,850.00 | 37,592,030.00 | 18,482,820.00 | 17OCT03 | 109.400000 | 18,482,820.00 |
| | 67,000.000 | 512,567.26 | 307,740.41 | 168,947.24 | | 35,079.61 | 204,026.05 |
| ** WB2G ** | | | | | | | |
| | 285 | 56,074,850.00 | 37,592,029.00 | 18,482,829.00 | 17OCT03 | 109.400000 | 18,482,829.00 |
| | 67,000.000 | 512,567.26 | 307,740.41 | 168,947.25 | | 35,079.60 | 204,026.05 |
| ** WB2G ** | | | | | | | |
| | CXL 205 | -56,074,850.00 | -37,592,029.00 | -18,482,829.00 | 17OCT03 | 109.400000 | -18,482,829.00 |
| | -67,000.000 | -512,567.26 | -307,740.41 | -168,947.25 | | -35,079.60 | -204,026.05 |
| ** WB2G ** | | | | | | | |
| | 291 | 142,254,767.00 | 80,154,351.00 | 62,100,414.00 | 23OCT03 | 110.355000 | 62,100,414.00 |
| | 140,400.000 | 1,289,064.99 | 642,097.07 | 542,733.14 | | 4.78 | 646,167.92 |
| ** WB2G ** | | | | | | | |
| | 297 | 79,873,732.00 | 45,201,414.00 | 34,672,318.00 | 24OCT03 | 650000 | 34,672,318.00 |
| | 84,000.000 | 720,442.61 | 361,799.45 | 316,209.01 | | 4.13 | 316,209.01 |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECY GN/LS |
|----------------|-------------------------|----------------|----------------|------------------|-----------------|-------------|--------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECY GN/LS |
| WB2G | 298 | 79,873,732.00 | 43,810,882.00 | 21OCT03 | 24OCT03 | 109.650000 | 36,462,850.00 |
| 84,000.000 | 728,442.61 | 364,185.87 | 36,062,850.00 | 328,890.56 | 35,366.18 | 364,256.74 | |
| WB2G | 298 | -79,873,732.00 | -43,810,882.00 | 21OCT03 | 24OCT03 | 109.650000 | -36,062,850.00 |
| CXL 84,000.000 | -728,442.61 | -364,185.87 | -36,062,850.00 | -328,890.56 | -35,366.18 | -364,256.74 | |
| 625144001 | TOTAL | 788,649,981.00 | 623,709,637.00 | 164,940,344.00 L | | 354,261.87 | 164,940,344.00 L |
| | | 6,853,469.24 | 5,028,608.63 | 1,468,598.74 L | | | 1,824,860.61 L |
| 629057902 | SKY PERFECT COMMUN | | JPY50000 | 01AUG03 | 06AUG03 | 119.985000 | |
| WB2W | 532 | 23,824,434.00 | 16,830,783.00 | 6,993,651.00 | | 326.59 | 6,993,651.00 |
| 180.000 | 198,581.77 | 139,947.47 | 58,287.71 | | | 58,614.30 | |
| WB2W | 537 | 14,035,719.00 | 10,191,974.00 | 3,843,745.00 | 07AUG03 | 120.315000 | 3,843,745.00 |
| 109.000 | 116,658.10 | 84,745.97 | 31,947.35 | | -35.22 | 31,912.13 | |
| WB2W | 542 | 16,257,468.00 | 11,501,035.00 | 4,756,433.00 | 08AUG03 | 119.960000 | 4,756,433.00 |
| 123.000 | 135,524.07 | 95,630.77 | 39,650.16 | | 243.14 | 39,893.30 | |
| WB2W | 546 | 2,377,144.00 | 1,870,087.00 | 507,057.00 | 13AUG03 | 119.050000 | 507,057.00 |
| 20.000 | 19,967.61 | 15,549.72 | 4,259.19 | | 158.70 | 4,417.89 | |
| WB2W | 554 | 3,552,565.00 | 2,805,130.00 | 747,435.00 | 14AUG03 | 118.465000 | 747,435.00 |
| 30.000 | 29,988.31 | 23,324.50 | 6,309.33 | | 354.40 | 6,663.73 | |
| WB2W | 559 | 4,161,134.00 | 3,179,148.00 | 981,986.00 | 15AUG03 | 118.555000 | 981,986.00 |
| 34.000 | 35,098.76 | 26,434.52 | 8,282.96 | | 381.28 | 8,664.24 | |
| WB2W | 564 | 7,321,204.00 | 5,423,252.00 | 1,897,952.00 | 18AUG03 | 119.275000 | 1,897,952.00 |
| 58.000 | 61,380.88 | 45,094.19 | 15,912.40 | | 374.29 | 16,286.69 | |
| WB2W | 566 | 2,789,332.00 | 2,057,096.00 | 732,236.00 | 19AUG03 | 119.170000 | 732,236.00 |
| 22.000 | 23,406.33 | 17,104.69 | 6,144.47 | | 157.17 | 6,301.64 | |
| WB2W | 569 | 2,924,835.00 | 2,150,600.00 | 774,235.00 | 20AUG03 | 119.260000 | 774,235.00 |
| 23.000 | 24,524.86 | 17,882.18 | 6,491.99 | | 150.69 | 6,642.68 | |
| WB2W | 571 | 2,439,437.00 | 1,870,087.00 | 569,350.00 | 21AUG03 | 119.480000 | 569,350.00 |

STATE STREET

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|-------------|-------------------------|----------------|---------------|------------------|-----------------|------------|--------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECY GN/LS |
| | 20.000 | 20,417.12 | 15,549.72 | 4,765.23 | | 102.17 | 4,867.40 |
| WB2W | 576 | 3,195,515.00 | 2,431,113.00 | 764,402.00 | 19AUG03 | 22AUG03 | 764,402.00 |
| 26.000 | 26,754.14 | 20,214.63 | 6,399.88 | | 139.63 | 6,539.51 | |
| WB2W | 578 | 3,555,954.00 | 2,524,617.00 | 1,031,337.00 | 20AUG03 | 25AUG03 | 1,031,337.00 |
| 27.000 | 30,063.87 | 20,992.12 | 8,719.45 | | 352.30 | 9,071.75 | |
| WB2W | 581 | 2,790,572.00 | 1,870,087.00 | 920,485.00 | 21AUG03 | 26AUG03 | 920,485.00 |
| 20.000 | 23,694.09 | 15,549.72 | 7,815.62 | | 328.75 | 8,144.37 | |
| WB2W | 594 | 4,051,768.00 | 2,378,513.00 | 1,673,247.00 | 29AUG03 | 03SEP03 | 1,673,247.00 |
| 28.000 | 34,725.40 | 20,080.34 | 14,348.47 | | 304.59 | 14,645.06 | |
| WB2W | 597 | 1,126,646.00 | 656,756.00 | 469,890.00 | 02SEP03 | 05SEP03 | 469,890.00 |
| 8.000 | 9,690.33 | 5,574.36 | 4,041.54 | | 72.43 | 4,113.97 | |
| WB2W | 602 | 3,870,137.00 | 2,216,550.00 | 1,653,587.00 | 03SEP03 | 08SEP03 | 1,653,587.00 |
| 27.000 | 33,350.31 | 18,820.20 | 14,249.53 | | 280.58 | 14,530.11 | |
| WB2W | 607 | 4,087,897.00 | 2,380,738.00 | 1,707,159.00 | 04SEP03 | 09SEP03 | 1,707,159.00 |
| 29.000 | 34,985.64 | 20,214.30 | 14,610.46 | | 160.88 | 14,771.34 | |
| WB2W | 635 | 2,738,800.00 | 1,641,889.00 | 1,096,911.00 | 08SEP03 | 11SEP03 | 1,096,911.00 |
| 28.000 | 23,482.81 | 13,940.89 | 9,485.05 | | 136.87 | 9,541.92 | |
| 629057902 | TOTAL | 105,100,553.00 | 73,979,455.00 | 31,121,098.00 L | | 3,989.24 | 31,121,098.00 L |
| | | 882,274.40 | 616,652.37 | 261,632.79 L | | | 265,622.03 L |
| 632778004 | EZAKI GLICO CO | | JPY50 | 30SEP03 | 03OCT03 | 111.715000 | |
| WB2U | 818 | 15,522,892.00 | 14,941,734.00 | 581,158.00 | | 13,372.17 | 581,158.00 |
| 22,000.000 | 138,950.83 | 120,376.51 | 5,202.15 | | | 18,574.32 | |
| WB2U | 850 | 34,253,357.00 | 33,162,992.00 | 1,090,365.00 | 20NOV03 | 26NOV03 | 1,090,365.00 |
| 49,000.000 | 314,597.33 | 266,376.48 | 10,014.38 | | 30,204.47 | 48,220.85 | |
| WB2U | 859 | 52,471,848.00 | 50,976,672.00 | 1,495,176.00 | 26NOV03 | 01DEC03 | 1,495,176.00 |
| 75,000.000 | 481,172.38 | 406,920.18 | 13,710.92 | | 60,561.28 | 75,252.20 | |

STATE STREET

FOR PUBLIC DISCLOSURE

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|----------------|----------------|-------------------|-----------------|------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | | NET BAS SECTY GN/LS |
| 632770004 | TOTAL | 102,240,097.00 | 99,001,398.00 | 3,166,699.00 L | | | 3,166,699.00 L |
| | | 934,720.54 | 793,473.17 | 20,927.45 L | | 112,119.92 | 141,047.37 L |
| 633000008 | LINTEC CORP | | JPY50 | 19NOV03 | 25NOV03 | 109.040000 | |
| WB2U ** | 845 | 49,303,940.00 | 29,463,698.00 | 19,640,262.00 | | | 19,640,262.00 |
| | 32,000.000 | 452,163.98 | 237,891.54 | 180,119.79 | | 34,152.65 | 214,272.44 |
| 633127006 | FAMILYMART CO | | JPY50 | 19DEC03 | 25DEC03 | 107.960000 | |
| WB3F ** | 120 | 103,684,870.00 | 98,698,873.00 | 4,987,997.00 | | | 4,987,997.00 |
| | 43,100.000 | 940,419.32 | 825,206.92 | 46,292.27 | | 89,010.13 | 135,212.40 |
| WB3F ** | 134 | 135,086,559.00 | 132,827,716.00 | 2,250,843.00 | 22DEC03 | 26DEC03 | 107.440000 |
| | 57,100.000 | 1,257,320.91 | 1,115,754.11 | 21,024.22 | | 120,542.58 | 2,250,843.00 |
| 633127006 | TOTAL | 238,773,429.00 | 231,526,589.00 | 7,246,840.00 L | | | 7,246,840.00 L |
| | | 2,217,740.23 | 1,940,961.03 | 67,226.49 L | | 209,552.71 | 276,779.20 L |
| 633522909 | UFJ HLDCS | | JPY50000 | 25APR03 | 01MAY03 | 120.425000 | |
| WB2U ** | 612 | 32,125,742.00 | 127,751,369.00 | -95,625,627.00 | | | -95,625,627.00 |
| | 360.000 | 266,769.71 | 1,029,215.46 | -794,067.90 | | 31,622.15 | -762,445.75 |
| WB2U ** | 619 | 53,040,136.00 | 210,241,922.00 | -165,201,784.00 | 28APR03 | 02MAY03 | 120.270000 |
| | 615.000 | 441,000.86 | 1,750,243.00 | -1,373,598.97 | | 56,356.75 | -1,317,234.22 |
| WB2U ** | 790 | 217,899,147.00 | 212,910,948.00 | 4,980,199.00 | 09SEP03 | 12SEP03 | 116.365000 |
| | 600.000 | 1,872,548.85 | 1,715,359.10 | 42,798.00 | | 114,391.67 | 4,980,199.00 |
| WB2U ** | 799 | 186,004,938.00 | 172,351,729.00 | 14,453,209.00 | 10SEP03 | 16SEP03 | 117.105000 |
| | 500.000 | 1,595,191.82 | 1,394,829.00 | 123,420.93 | | 76,941.09 | 14,453,209.00 |
| WB2U ** | 801 | 383,787,184.00 | 194,794,444.00 | 188,992,542.00 | 11SEP03 | 17SEP03 | 117.095000 |
| | 1,000.000 | 3,277,571.00 | 1,594,180.46 | 1,614,010.36 | | 69,380.26 | 188,992,542.00 |
| WB2U ** | 835 | 193,370,800.00 | 53,043,745.00 | 140,327,143.00 | 08OCT03 | 14OCT03 | 109.510000 |
| | 380.000 | 1,765,702.92 | 434,946.32 | 1,281,409.40 | | 69,407.20 | 140,327,143.00 |
| WB2U ** | 835 | 211,971,893.00 | 56,400,609.00 | 155,491,284.00 | 15OCT03 | 20OCT03 | 785000 |
| | 380.000 | 1,930,791.03 | 477,210.40 | 1,416,325.40 | | 5.22 | 155,491,284.00 |



STATE STREET
 Serving Institutional Investors Worldwide

FOR PUBLIC DISCLOSURE

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|------------------|------------------|-------------------|-----------------|------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | | NET BAS SECTY GN/LS |
| WB2U ** | 837 | 211,995,914.00 | 54,409,446.00 | 157,586,468.00 | 17OCT03 | 22OCT03 | 109.495000 |
| | 380.000 | 1,936,124.15 | 450,221.07 | 1,439,211.55 | | 30,490.73 | 157,586,468.00 |
| 633522909 | TOTAL | 1,490,995,844.00 | 1,089,992,412.00 | 401,003,432.00 L | | | 401,003,432.00 L |
| | | 13,085,700.42 | 8,862,226.49 | 3,749,514.85 L | | 474,045.00 | 4,223,561.93 L |
| 635636004 | FUJI ELECTRIC HLDC | | NPV | 07FEB03 | 13FEB03 | 120.395000 | |
| WB2U ** | 554 | 20,053,612.00 | 39,905,514.00 | -19,851,902.00 | | | -19,851,902.00 |
| | 100,000.000 | 164,545.16 | 321,494.57 | -164,009.75 | | 9,960.34 | -154,929.41 |
| WB2U ** | 550 | 12,213,003.00 | 24,342,363.00 | -12,129,200.00 | 10FEB03 | 14FEB03 | 121.245000 |
| | 61,000.000 | 100,730.61 | 194,111.69 | -100,039.42 | | 4,658.34 | -12,129,200.00 |
| WB2U ** | 563 | 19,293,727.00 | 37,112,128.00 | -17,818,401.00 | 13FEB03 | 18FEB03 | 120.675000 |
| | 93,000.000 | 159,801.72 | 298,989.95 | -147,654.11 | | 8,547.88 | -17,818,401.00 |
| WB2U ** | 580 | 41,400,537.00 | 79,811,020.00 | -38,322,491.00 | 20MAR03 | 24MAR03 | 120.169900 |
| | 200,000.000 | 345,248.74 | 642,989.15 | -318,982.34 | | 21,161.93 | -38,322,491.00 |
| WB2U ** | 585 | 25,305,943.00 | 51,079,050.00 | -25,493,115.00 | 02APR03 | 07APR03 | 119.045000 |
| | 120,000.000 | 213,246.61 | 411,513.05 | -215,024.91 | | 17,560.47 | -25,493,115.00 |
| WB2U ** | 586 | 13,230,701.00 | 26,337,639.00 | -13,106,938.00 | 03APR03 | 08APR03 | 119.495000 |
| | 66,000.000 | 110,721.00 | 212,106.42 | -109,644.00 | | 8,221.46 | -13,106,938.00 |
| WB2U ** | 589 | 8,944,706.00 | 17,957,401.00 | -8,992,775.00 | 04APR03 | 09APR03 | 120.005000 |
| | 45,000.000 | 74,653.00 | 144,672.56 | -74,006.75 | | 4,867.19 | -8,992,775.00 |
| WB2U ** | 591 | 20,164,181.00 | 39,905,514.00 | -19,741,333.00 | 10APR03 | 15APR03 | 119.345000 |
| | 100,000.000 | 160,920.76 | 321,494.57 | -145,304.20 | | 12,020.47 | -19,741,333.00 |
| WB2U ** | 597 | 19,782,356.00 | 39,905,514.00 | -20,123,150.00 | 11APR03 | 16APR03 | 120.395000 |
| | 100,000.000 | 164,312.11 | 321,494.57 | -167,142.00 | | 9,960.34 | -20,123,150.00 |
| WB2U ** | 604 | 32,050,923.00 | 49,036,539.00 | -36,177,616.00 | 15APR03 | 18APR03 | 120.215000 |
| | 173,000.000 | 273,334.63 | 554,105.61 | -300,940.95 | | 9.97 | -36,177,616.00 |
| WB2U ** | 606 | 23,207,332.00 | 47,004,617.00 | -24,599,205.00 | 16APR03 | 21APR03 | 320000 |



STATE STREET
 Serving Institutional Investors Worldwide

FOR PUBLIC DISCLOSURE

ATTACHMENT N

| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE | MAT DATE LOCAL COST BASE | MAT RATE LOCAL COST BASE | TRD DT LOCAL SECTY GN/LN BASE SECTY GN/LN | STL DT BASE CURR GN/LN | SELL RATE GN/LN | NET SECTY GN/LN NET BAS SECTY GN/LN |
|-------------------------|-------------------------------|--|--------------------------------|--------------------------------|---|---------------------------|-------------------------|--|
| | 120,000.000 | 193,544.98 | | 385,793.49 | -284,448.84 | | 12,200.33 | -192,248.51 |
| ** WB2U ** | 446 | 41,164,586.00 | 79,811,027.00 | 642,989.15 | 08MAY03 -38,646,441.00 | 13MAY03 | 116.635000 41,291.11 | -38,646,441.00 -290,054.04 |
| | 200,000.000 | 352,935.11 | | | | | | |
| ** WB2U ** | 657 | 83,250,565.00 | 159,622,055.00 | 1,285,978.29 | 16MAY03 -76,371,490.00 | 21MAY03 | 116.050000 89,481.03 | -76,371,490.00 -568,610.22 |
| | 400,000.000 | 717,368.07 | | | | | | |
| ** WB2U ** | 718 | 13,762,562.00 | 22,564,334.00 | 183,459.12 | 10JUN03 -8,801,772.00 | 13JUN03 | 117.685000 8,275.89 | -8,801,772.00 -66,515.06 |
| | 60,000.000 | 116,944.06 | | | | | | |
| ** WB2U ** | 728 | 46,073,429.00 | 56,518,445.00 | 472,042.42 | 25JUN03 -10,445,016.00 | 30JUN03 | 117.550000 8,761.03 | -10,445,016.00 -80,094.92 |
| | 200,000.000 | 391,947.50 | | | | | | |
| ** WB2U ** | 740 | 77,329,733.00 | 65,607,538.00 | 537,084.35 | 01JUL03 11,722,195.00 | 04JUL03 | 119.215000 13,245.20 | 11,722,195.00 111,573.39 |
| | 300,000.000 | 648,657.74 | | | | | | |
| ** WB2U ** | 743 | 55,776,615.00 | 48,212,119.00 | 395,603.48 | 02JUL03 7,564,496.00 | 07JUL03 | 118.905000 9,864.07 | 7,564,496.00 73,482.05 |
| | 215,000.000 | 469,085.53 | | | | | | |
| ** WB2U ** | 749 | 39,927,808.00 | 36,022,803.00 | 295,693.02 | 29JUL03 3,905,005.00 | 01AUG03 | 119.525000 5,689.98 | 3,905,005.00 38,361.01 |
| | 160,000.000 | 334,054.03 | | | | | | |
| ** WB2U ** | 807 | 30,234,412.00 | 24,420,756.00 | 217,421.12 | 16SEP03 3,813,656.00 | 19SEP03 | 116.445000 9,473.60 | 3,813,656.00 42,224.31 |
| | 115,000.000 | 259,645.43 | | | | | | |
| ** WB2U ** | 825 | 25,423,352.00 | 23,396,530.00 | 192,961.07 | 03OCT03 2,026,822.00 | 08OCT03 | 110.690000 18,408.79 | 2,026,822.00 36,719.59 |
| | 100,000.000 | 229,680.66 | | | | | | |
| ** WB2U ** | 842 | 28,902,077.00 | 28,075,835.00 | 231,553.28 | 26NOV03 826,242.00 | 01DEC03 | 109.050000 25,905.00 | 826,242.00 33,481.81 |
| | 120,000.000 | 265,035.09 | | | | | | |
| 635636004 | TOTAL | 678,568,240.00 | 1,019,530,837.00 | 8,267,710.93 | -340,962,597.00 L -2,869,634.09 L | | 358,444.50 | -340,962,597.00 L -2,511,189.59 L |

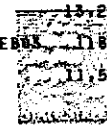


STATE STREET

Securities Department

FOR PUBLIC DISCLOSURE

| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE | MAT DATE LOCAL COST BASE | MAT RATE LOCAL COST BASE | TRD DT LOCAL SECTY GN/LN BASE SECTY GN/LN | STL DT BASE CURR GN/LN | SELL RATE GN/LN | NET SECTY GN/LN NET BAS SECTY GN/LN |
|-------------------------|-------------------------------|--|--------------------------------|--------------------------------|---|---------------------------|-------------------------|--|
| 635452001 | FUJI PHOTO FILM CO | | JPY50 | | 11APR03 | 16APR03 | 120.395000 | |
| ** WB2U ** | 598 | 285,666,961.00 | 321,165,476.00 | 2,645,399.40 | -35,498,515.00 | | 22,198.71 | -35,498,515.00 -272,651.69 |
| | 90,000.000 | 2,372,747.71 | | | | | | |
| ** WB2U ** | 823 | 64,620,373.00 | 71,987,349.00 | 601,372.95 | 01OCT03 -7,366,976.00 | 06OCT03 | 110.650000 49,213.13 | -7,366,976.00 -17,365.96 |
| | 20,000.000 | 584,004.99 | | | | | | |
| ** WB2U ** | 828 | 63,749,183.00 | 71,987,349.00 | 601,372.95 | 03OCT03 -8,238,166.00 | 08OCT03 | 110.690000 48,978.02 | -8,238,166.00 -25,447.55 |
| | 20,000.000 | 575,925.40 | | | | | | |
| 635652001 | TOTAL | 414,036,517.00 | 465,140,174.00 | 3,848,145.30 | -51,103,657.00 L -435,855.06 L | | 120,389.86 | -51,103,657.00 L -315,465.20 L |
| | 3,532,680.10 | | | | | | | |
| 635682008 | FUJITEC CO | | JPY50 | | 06FEB03 | 12FEB03 | 119.905000 | |
| ** WB2W ** | 388 | 7,912,322.00 | 7,406,238.00 | 62,376.20 | 506,084.00 | | -608.65 | 506,084.00 3,612.06 |
| | 13,000.000 | 65,988.26 | | | 4,228.71 | | | |
| ** WB2W ** | 390 | 2,406,442.00 | 2,278,843.00 | 19,192.68 | 127,599.00 | 13FEB03 | 120.395000 -264.63 | 127,599.00 795.21 |
| | 4,000.000 | 19,987.89 | | | 1,059.84 | | | |
| ** WB2W ** | 393 | 18,257,938.00 | 17,111,744.00 | 144,117.10 | 1,146,194.00 | 14FEB03 | 121.245000 -2,983.49 | 1,146,194.00 6,470.04 |
| | 30,000.000 | 150,587.14 | | | 9,453.53 | | | |
| ** WB2W ** | 395 | 14,042,162.00 | 13,146,051.00 | 110,717.58 | 896,111.00 | 17FEB03 | 121.300000 -2,341.23 | 896,111.00 5,046.33 |
| | 23,000.000 | 115,763.91 | | | 7,387.56 | | | |
| ** WB2W ** | 400 | 30,912,492.00 | 28,193,650.00 | 239,589.29 | 2,718,842.00 | 19FEB03 | 120.595000 -5,801.41 | 2,718,842.00 16,743.82 |
| | 50,000.000 | 256,333.11 | | | 22,545.23 | | | |
| ** WB2W ** | 403 | 34,622,720.00 | 33,020,293.00 | 275,694.85 | 1,602,427.00 | 20FEB03 | 120.595000 -1,883.40 | 1,602,427.00 11,404.28 |
| | 55,000.000 | 287,099.13 | | | 13,287.68 | | | |
| ** WB2W ** | 405 | 54,065,814.00 | 53,497,676.00 | 435,928.43 | 568,138.00 | 21FEB03 | 119.105000 13,235.55 | 568,138.00 18,005.61 |
| | 85,000.000 | 453,934.04 | | | 4,770.04 | | | |
| ** WB2W ** | 406 | 41,687,962.00 | 39,060,920.00 | 317,397.65 | 2,627,042.00 | 24FEB03 | 118.745000 11,550.26 | 2,627,042.00 33,673.65 |
| | 64,000.000 | 351,071.30 | | | 22,123.39 | | | |



STATE STREET

Securities Department

FOR PUBLIC DISCLOSURE

ATTACHMENT N

| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|-------------------------------|--|-------------------------------------|-------------------------------------|---|-----------------------------------|--------------------|--------------------------------------|
| ** WB2W ** | 409 25,000.000 | 16,231,234.00 137,059.40 | 14,034,898.00 119,647.32 | | 20FEB03 1,396,536.00 11,790.39 | 25FEB03 118.430000 5,615.69 | | 1,396,336.00 17,406.00 |
| ** WB2W ** | 410 12,000.000 | 7,676,777.00 64,695.58 | 7,046,568.00 56,626.23 | | 21FEB03 630,209.00 5,311.05 | 26FEB03 118.660000 2,758.30 | | 630,209.00 8,869.35 |
| ** WB2W ** | 417 10,000.000 | 6,252,850.00 53,384.18 | 5,872,140.00 47,188.53 | | 26FEB03 380,718.00 3,250.53 | 03MAR03 117.125032 2,947.12 | | 380,718.00 6,197.65 |
| ** WB2W ** | 418 9,000.000 | 5,545,480.00 47,204.85 | 5,204,926.00 42,469.67 | | 27FEB03 280,562.00 2,383.60 | 04MAR03 117.701292 2,431.50 | | 280,562.00 4,815.18 |
| ** WB2W ** | 419 7,000.000 | 4,377,791.00 37,029.32 | 4,110,490.00 33,031.97 | | 20FEB03 267,293.00 2,260.88 | 05MAR03 118.225002 1,736.47 | | 267,293.00 3,997.35 |
| ** WB2W ** | 420 11,000.000 | 6,021,625.00 57,861.80 | 6,459,354.00 51,907.30 | | 03MAR03 362,271.00 3,072.83 | 04MAR03 117.894977 2,801.67 | | 362,271.00 5,954.58 |
| ** WB2W ** | 421 6,000.000 | 3,723,926.00 31,604.22 | 3,523,204.00 28,313.12 | | 04MAR03 200,642.00 1,702.81 | 07MAR03 117.830814 1,508.29 | | 200,642.00 3,291.10 |
| ** WB2W ** | 423 23,000.000 | 13,863,044.00 118,337.62 | 13,505,923.00 100,533.60 | | 05MAR03 357,921.00 3,055.11 | 10MAR03 117.155000 6,740.91 | | 357,921.00 9,804.02 |
| ** WB2W ** | 428 3,000.000 | 1,844,704.00 15,727.06 | 1,761,642.00 14,156.56 | | 06MAR03 83,142.00 708.00 | 11MAR03 117.299908 861.70 | | 83,142.00 1,570.50 |
| 635682000 | TOTAL | 270,266,179.00 2,263,744.89 | 256,116,640.00 2,106,800.16 | | 14,151,531.00 L 118,364.00 L | 38,472.65 | | 14,151,531.00 L 156,856.73 L |
| 635756000 | FURUKAWA ELECTRIC | | JPY50 | | 25FEB03 | 06MAR03 | 117.336281 | |
| ** WB2U ** | 574 200,000.000 | 56,540,803.00 481,870.42 | 49,682,633.00 407,560.77 | | 6,858,250.00 58,449.53 | 15,852.12 | | 6,858,250.00 74,301.65 |
| ** WB2U ** | 573 179,000.000 | 50,123,437.00 427,940.12 | 44,465,957.00 364,774.05 | | 5,457,400.00 48,302.91 | 03MAR03 117.125032 1.16 | | 5,457,400.00 63,174.07 |
| ** WB2U ** | 574 | 37,423,960.00 | 34,777,043.00 | | 2,644,117.00 | 04MAR03 117.701292 | | |



FOR PUBLIC DISCLOSURE

| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|-------------------------------|--|-------------------------------------|-------------------------------------|---|------------------------------------|--------------------|--------------------------------------|
| | | 140,000.000 | 317,957.09 | 285,290.14 | 22,401.63 | | 10,177.32 | 32,650.95 |
| ** WB2U ** | 592 160,000.000 | 38,882,383.00 325,743.58 | 39,462,133.00 323,374.81 | | 10APR03 -579,750.00 -4,856.95 | 15APR03 119.365000 7,225.72 | | -579,750.00 2,360.77 |
| ** WB2U ** | 605 140,000.000 | 33,045,730.00 274,814.91 | 34,274,600.00 280,540.42 | | 16APR03 -1,200,870.00 -10,047.12 | 21APR03 120.320000 4,313.61 | | -1,200,870.00 -5,733.51 |
| ** WB2U ** | 615 100,000.000 | 21,231,312.00 176,530.41 | 25,122,093.00 205,630.80 | | 20APR03 -3,891,581.00 -32,357.04 | 02MAY03 120.270000 3,240.65 | | -3,891,581.00 -29,100.39 |
| ** WB2U ** | 662 200,000.000 | 51,049,696.00 437,875.34 | 55,711,454.00 456,815.83 | | 19MAY03 -4,661,750.00 -39,985.92 | 22MAY03 116.505000 21,845.43 | | -4,661,750.00 -10,140.49 |
| ** WB2U ** | 703 153,000.000 | 45,918,201.00 386,354.24 | 42,419,262.00 348,852.11 | | 06JUN03 3,298,939.00 27,757.16 | 11JUN03 118.850000 9,744.97 | | 3,298,939.00 37,502.13 |
| ** WB2U ** | 711 80,000.000 | 23,481,751.00 199,538.53 | 22,204,501.00 182,406.33 | | 10JUN03 1,197,170.00 10,172.66 | 13JUN03 117.605000 6,951.54 | | 1,197,170.00 17,124.20 |
| ** WB2U ** | 717 80,000.000 | 23,957,230.00 203,311.66 | 22,885,464.00 186,330.00 | | 12JUN03 1,151,766.00 9,774.40 | 17JUN03 117.035000 7,207.10 | | 1,151,766.00 16,981.50 |
| ** WB2U ** | 739 300,000.000 | 117,518,544.00 985,769.70 | 88,747,033.00 722,142.11 | | 01JUL03 28,771,511.00 241,341.37 | 04JUL03 119.215000 22,206.30 | | 28,771,511.00 263,427.67 |
| ** WB2U ** | 742 80,000.000 | 32,877,266.00 276,500.28 | 24,328,239.00 195,540.90 | | 02JUL03 8,549,027.00 71,897.96 | 07JUL03 118.905000 9,053.42 | | 8,549,027.00 80,951.30 |
| ** WB2U ** | 873 180,000.000 | 65,091,249.00 604,067.27 | 57,171,361.00 459,539.92 | | 12DEC03 7,919,900.00 73,499.22 | 17DEC03 107.755000 71,020.13 | | 7,919,900.00 144,527.35 |
| 635756000 | TOTAL | 597,161,662.00 5,098,273.63 | 541,453,453.00 4,618,030.27 | | 55,708,209.00 L 476,429.81 L | 203,805.55 | | 55,708,209.00 L 600,235.36 L |

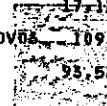


| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECY GN/LS |
|-------------|-------------------------|----------------|---------------|------------------|-----------------|--------------------|----------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECY GN/LS | BASE CURR GN/LS | NET SECY GN/LS | NET SECY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECY GN/LS | | NET BAS SECY GN/LS | |
| 637422007 | GLORY | JPY50 | | 24DEC03 | 29DEC03 | 107.140000 | |
| ** WB2U ** | 888 58,617,530.00 | 34,567,610.00 | 24,049,920.00 | | | | 24,049,920.00 |
| | 16,000.000 547,111.54 | 278,389.22 | 224,471.91 | | 44,250.41 | | 268,722.32 |
| 637499906 | DYDO DRINCO INC | JPY50 | | 31JUL03 | 05AUG03 | 120.545000 | |
| ** WB3B ** | 443 17,891,764.00 | 14,312,424.00 | 3,579,340.00 | | | | 3,579,340.00 |
| | 7,600.000 148,423.94 | 122,438.30 | 29,692.98 | | -3,707.34 | | 25,985.64 |
| ** WB3B ** | CXL 443 -17,891,764.00 | -14,312,424.00 | -3,579,340.00 | 31JUL03 | 05AUG03 | 120.545000 | -3,579,340.00 |
| | -7,600.000 -148,423.94 | -122,438.30 | -29,692.98 | | 3,707.34 | | -25,985.64 |
| ** WB3B ** | 499 1,168,495.00 | 941,607.00 | 226,888.00 | 17SEP03 | 22SEP03 | 116.370000 | 226,888.00 |
| | 500.000 10,041.20 | 8,055.15 | 1,949.71 | | 36.34 | | 1,986.05 |
| ** WB3B ** | CXL 499 -1,168,495.00 | -941,607.00 | -226,888.00 | 17SEP03 | 22SEP03 | 116.370000 | -226,888.00 |
| | -500.000 -10,041.20 | -8,055.15 | -1,949.71 | | -36.34 | | -1,986.05 |
| 637499906 | TOTAL | | .00 | .00 L | | .00 | .00 L |
| | | .00 | .00 | .00 L | | .00 | .00 L |
| 640409900 | NISSIN HEALTHCARE | JPY 50 | | 24DEC03 | 29DEC03 | 107.140000 | |
| ** WB3F ** | 143 4,845,825.00 | 5,386,699.00 | -540,874.00 | | | | -540,874.00 |
| | 2,200.000 45,228.91 | 49,144.23 | -5,048.29 | | 1,132.97 | | -3,915.32 |
| ** WB3F ** | 146 10,166,748.00 | 11,263,099.00 | -1,096,351.00 | 24DEC03 | 05JAN04 | 107.115000 | -1,096,351.00 |
| | 4,600.000 94,914.33 | 102,756.13 | -10,235.27 | | 2,393.47 | | -7,841.80 |
| ** WB3F ** | 151 16,908,325.00 | 18,927,058.00 | -2,018,733.00 | 29DEC03 | 06JAN04 | 106.920000 | -2,018,733.00 |
| | 7,700.000 158,139.96 | 172,750.42 | -18,880.78 | | 4,270.32 | | -14,610.46 |
| ** WB3F ** | 153 17,598,887.00 | 19,998,469.00 | -2,399,562.00 | 30DEC03 | 07JAN04 | 106.935000 | -2,399,562.00 |
| | 8,100.000 164,575.56 | 182,617.75 | -22,439.63 | | 4,397.44 | | -18,042.19 |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECY GN/LS |
|-------------|-------------------------|----------------|----------------|------------------|-----------------|--------------------|-----------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECY GN/LS | BASE CURR GN/LS | NET SECY GN/LS | NET SECY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECY GN/LS | | NET BAS SECY GN/LS | |
| 640409900 | TOTAL | | 49,519,785.00 | 55,575,325.00 | -6,055,540.00 L | | -6,055,540.00 L |
| | | | 462,858.76 | 507,268.53 | -56,603.97 L | 12,194.20 | -44,489.77 L |
| 641628904 | DENTSU INC | NPV | | 19DEC03 | 25DEC03 | 107.960000 | |
| ** WB3F ** | 122 189,692,350.00 | 125,386,776.00 | 64,305,574.00 | | | | 64,305,574.00 |
| | 375.000 1,757,061.41 | 1,048,340.59 | 595,642.59 | | 113,078.23 | | 708,720.82 |
| ** WB3F ** | 135 37,565,268.00 | 24,408,626.00 | 13,156,634.00 | 22DEC03 | 26DEC03 | 107.440000 | 13,156,634.00 |
| | 73.000 349,639.43 | 284,876.97 | 122,455.64 | | 23,186.82 | | 145,562.46 |
| 641628904 | TOTAL | | 227,257,610.00 | 149,795,402.00 | 77,462,200.00 L | | 77,462,200.00 L |
| | | | 2,106,700.84 | 1,252,417.56 | 718,098.23 L | 136,185.05 | 854,283.28 L |
| 642910004 | HITACHI | JPY50 | | 20MAY03 | 23MAY03 | 116.835000 | |
| ** WB2U ** | 663 72,366,841.00 | 148,994,679.00 | -74,627,838.00 | | | | -74,627,838.00 |
| | 160,000.000 619,393.51 | 1,200,359.95 | -655,863.72 | | 74,897.20 | | -580,966.44 |
| 643514003 | HONDA MOTOR CO | JPY50 | | 14JAN03 | 17JAN03 | 117.940000 | |
| ** WB2E ** | 069 65,132,922.00 | 83,797,158.00 | -18,664,236.00 | | | | -18,664,236.00 |
| | 15,100.000 552,254.72 | 651,306.97 | -158,251.96 | | 59,199.71 | | -99,052.25 |
| ** WB2E ** | CXL 069 -65,132,922.00 | -83,797,158.00 | 18,664,236.00 | 14JAN03 | 17JAN03 | 117.940000 | 18,664,236.00 |
| | -15,100.000 -552,254.72 | -651,306.97 | 158,251.96 | | -59,199.71 | | 99,052.25 |
| ** WB2E ** | 073 65,132,922.00 | 83,797,158.00 | -18,664,236.00 | 14JAN03 | 16JAN03 | 117.940000 | -18,664,236.00 |
| | 15,100.000 552,254.72 | 651,306.97 | -158,251.96 | | 59,199.71 | | -99,052.25 |
| ** WB2E ** | 078 73,588,931.00 | 96,696,799.00 | -23,107,868.00 | 15JAN03 | 17JAN03 | 117.900000 | -23,107,868.00 |
| | 17,300.000 624,163.96 | 753,586.25 | -195,995.49 | | 66,573.20 | | -129,422.29 |
| ** WB2E ** | 247 136,647,139.00 | 181,883,927.00 | -45,236,788.00 | 24APR03 | 28APR03 | 120.010000 | -45,236,788.00 |
| | 36,000.000 1,138,631.27 | 1,515,018.40 | -376,941.82 | | 554.69 | | -374,387.13 |
| ** WB2E ** | 280 87,000,165.00 | 108,174,549.00 | -21,174,384.00 | 25APR03 | 30APR03 | 120.425000 | -21,174,384.00 |
| | 24,000.000 722,442.72 | 881,151.38 | -175,838.47 | | 17,121.81 | | -158,708.46 |
| ** WB2E ** | 710 109,984,841.00 | 117,963,340.00 | -7,978,499.00 | 19NOV03 | 25NOV03 | 109.040000 | -7,978,499.00 |
| | 26,500.000 1,008,665.09 | 988,298.75 | -73,178.39 | | 93,536.76 | | -20,346.34 |



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ATTACHMENT N

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|----------------|----------------|-------------------|-----------------|---------------------|-------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | NET BAS SECTY GN/LS | NET SECTY GN/LS |
| 643514005 | TOTAL | 472,353,998.00 | 588,515,773.00 | -116,161,775.00 L | | | -116,161,775.00 L |
| | | 4,046,157.76 | 4,789,361.75 | -988,198.13 L | | 236,986.14 | -743,205.99 L |
| 644050007 | HOUSE FOOD CORP | | JPY50 | 30OCT03 | 06NOV03 | 108.285000 | |
| ** WBZE ** | 634 | 15,991,800.00 | 18,043,517.00 | -2,051,717.00 | | 14,465.28 | -2,051,717.00 |
| | 13,200.000 | 147,682.58 | 151,944.60 | -18,947.38 | | | -4,282.10 |
| ** WBZE ** | CXL 634 | -15,991,800.00 | -18,043,517.00 | 2,051,717.00 | 06NOV03 | 108.285000 | 2,051,717.00 |
| | -13,200.000 | -147,682.58 | -151,944.60 | 18,947.38 | | -14,465.28 | 4,282.10 |
| ** WBZE ** | 635 | 15,991,800.00 | 18,043,517.00 | -2,051,717.00 | 05NOV03 | 108.285000 | -2,051,717.00 |
| | 13,200.000 | 147,682.58 | 151,944.60 | -18,947.38 | | 14,465.28 | -4,282.10 |
| ** WBZE ** | 678 | 16,331,230.00 | 18,590,291.00 | -2,259,061.00 | 06NOV03 | 109.935000 | -2,259,061.00 |
| | 13,600.000 | 148,553.51 | 156,569.60 | -20,549.04 | | 12,532.97 | -8,016.09 |
| ** WBZE ** | 698 | 1,405,397.00 | 1,648,328.00 | -234,923.00 | 07NOV03 | 109.495000 | -234,923.00 |
| | 1,200.000 | 12,835.26 | 13,814.96 | -2,145.51 | | 1,165.81 | -979.70 |
| 644050007 | TOTAL | 33,728,427.00 | 38,274,128.00 | -4,545,701.00 L | | | -4,545,701.00 L |
| | 309,071.27 | 309,071.27 | 322,349.16 | -41,641.95 L | | 28,344.84 | -13,277.89 L |
| 646780007 | ITOCU CORP | | JPY50 | 30JAN03 | 04FEB03 | 119.195000 | |
| ** WBZU ** | 539 | 23,403,057.00 | 48,491,030.00 | -17,087,973.00 | | 13,492.38 | -17,087,973.00 |
| | 83,000.000 | 196,342.61 | 326,211.72 | -143,361.49 | | | -129,869.11 |
| ** WBZU ** | 550 | 59,482,998.00 | 97,568,746.00 | -38,165,748.00 | 10FEB03 | 120.465000 | -38,165,748.00 |
| | 200,000.000 | 493,114.17 | 786,052.33 | -316,820.22 | | 23,882.86 | -292,938.14 |
| ** WBZU ** | CXL 550 | -59,482,998.00 | -97,568,746.00 | 38,165,748.00 | 10FEB03 | 120.465000 | 38,165,748.00 |
| | -200,000.000 | -493,114.17 | -786,052.33 | 316,820.22 | | -23,882.86 | 292,938.14 |
| ** WBZU ** | 551 | 59,482,998.00 | 97,568,746.00 | -38,165,748.00 | 10FEB03 | 120.465000 | -38,165,748.00 |
| | 200,000.000 | 493,114.17 | 786,052.33 | -316,820.22 | | 23,882.86 | -292,938.14 |
| ** WBZU ** | 556 | 56,744,339.00 | 97,568,746.00 | -40,824,407.00 | 13FEB03 | 120.395000 | -40,824,407.00 |
| | 200,000.000 | 471,318.07 | 786,052.34 | -339,087.23 | | 2,962.96 | -314,734.27 |
| ** WBZU ** | | | | | 14FEB03 | 120.245000 | |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|----------------|----------------|-------------------|-----------------|---------------------|-------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | NET BAS SECTY GN/LS | NET SECTY GN/LS |
| | 557 | 23,604,534.00 | 48,491,030.00 | -16,886,496.00 | | 7,748.49 | -16,886,496.00 |
| | 83,000.000 | 194,684.68 | 326,211.72 | -139,275.81 | | | -131,527.12 |
| ** WBZU ** | 564 | 29,528,242.00 | 48,784,373.00 | -19,256,131.00 | 18FEB03 | 128.675000 | -19,256,131.00 |
| | 100,000.000 | 244,692.29 | 393,826.17 | -159,578.18 | | 11,236.38 | -148,333.88 |
| ** WBZU ** | 564 | 30,439,188.00 | 48,784,373.00 | -18,365,193.00 | 20FEB03 | 128.355000 | -18,365,193.00 |
| | 100,000.000 | 252,911.64 | 393,826.17 | -152,425.68 | | 12,311.15 | -140,114.53 |
| ** WBZE ** | 204 | 13,799,344.00 | 12,584,774.00 | 1,214,570.00 | 07APR03 | 119.045000 | 1,214,570.00 |
| | 48,700.000 | 115,917.84 | 101,230.42 | 18,282.61 | | 4,484.81 | 14,686.62 |
| ** WBZU ** | 593 | 74,411,844.00 | 133,181,338.00 | -58,769,494.00 | 15APR03 | 119.365000 | -58,769,494.00 |
| | 273,000.000 | 623,397.51 | 1,872,941.44 | -492,351.14 | | 42,787.21 | -449,563.93 |
| ** WBZU ** | 601 | 53,558,088.00 | 97,568,746.00 | -44,018,738.00 | 16APR03 | 128.395000 | -44,018,738.00 |
| | 200,000.000 | 444,852.43 | 786,052.33 | -365,552.87 | | 24,352.97 | -341,199.98 |
| ** WBZU ** | 602 | 51,675,772.00 | 97,568,747.00 | -45,892,975.00 | 18APR03 | 120.215000 | -45,892,975.00 |
| | 200,000.000 | 429,861.27 | 786,052.33 | -381,787.48 | | 25,566.42 | -356,191.86 |
| ** WBZU ** | 617 | 46,924,782.00 | 68,324,428.00 | -21,399,638.00 | 02MAY03 | 120.270000 | -21,399,638.00 |
| | 200,000.000 | 398,161.99 | 554,445.88 | -177,929.97 | | 13,644.88 | -164,283.89 |
| ** WBZU ** | 664 | 24,857,548.00 | 25,088,498.00 | -958,950.00 | 26MAY03 | 117.330000 | -958,950.00 |
| | 100,000.000 | 205,841.75 | 284,727.58 | -8,184.92 | | 8,419.89 | 314.17 |
| ** WBZU ** | 860 | 32,358,653.00 | 25,088,498.00 | 7,358,155.00 | 01DEC03 | 109.050000 | 7,358,155.00 |
| | 100,000.000 | 294,732.26 | 284,727.59 | 67,481.78 | | 24,682.97 | 92,884.67 |
| 646780007 | TOTAL | 519,988,381.00 | 832,933,319.00 | -313,025,818.00 L | | | -313,025,818.00 L |
| | 4,359,027.43 | 4,359,027.43 | 6,728,777.22 | -2,598,632.48 L | | 236,883.89 | -2,361,749.59 L |
| 647090003 | JSR CORP | | JPY50 | 19FEB03 | 24FEB03 | 118.745000 | |
| ** WBZU ** | 571 | 45,847,568.00 | 41,816,092.00 | 3,231,468.00 | | 3.48 | 3,231,468.00 |
| | 40,000.000 | 379,363.85 | 336,886.94 | 27,213.51 | | | 42,476.91 |
| ** WBZU ** | 614 | 41,623,461.00 | 37,634,482.00 | 3,988,979.00 | 01MAY03 | 125.425000 | 3,988,979.00 |
| | 36,000.000 | 345,638.04 | 303,198.25 | 33,124.18 | | | 33,124.18 |



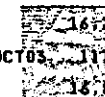
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| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|-------------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|-------------------------|--------------------------------------|
| ** WB2U ** | 622 40,000.000 | 48,125,782.00 406,691.02 | 41,816,892.00 336,886.94 | | 01MAY03 6,309,690.00 53,320.57 | 07MAY03 | 118.335000 16,483.51 | 6,309,690.00 69,804.08 |
| ** WB2U ** | 629 40,000.000 | 47,548,808.00 399,939.51 | 41,686,321.00 336,911.20 | | 02MAY03 5,862,487.00 49,310.18 | 08MAY03 | 118.890000 13,718.13 | 5,862,487.00 63,028.31 |
| ** WB2U ** | 650 26,000.000 | 31,664,771.00 274,075.29 | 26,758,707.00 219,055.36 | | 08MAY03 5,208,064.00 44,652.67 | 13MAY03 | 116.635000 10,367.26 | 5,208,064.00 55,019.93 |
| ** WB2U ** | 661 30,000.000 | 37,858,852.00 324,731.76 | 31,122,955.00 254,879.26 | | 19MAY03 6,735,897.00 57,776.70 | 22MAY03 | 116.585000 12,075.80 | 6,735,897.00 69,852.50 |
| ** WB2U ** | 664 20,000.000 | 26,399,675.00 225,003.62 | 21,821,239.00 179,119.55 | | 21MAY03 4,578,436.00 39,021.87 | 26MAY03 | 117.330000 6,862.20 | 4,578,436.00 45,884.87 |
| ** WB2U ** | 702 8,000.000 | 10,265,344.00 86,372.27 | 8,728,496.00 71,647.82 | | 06JUN03 1,536,848.00 12,930.99 | 11JUN03 | 118.850000 1,793.46 | 1,536,848.00 14,724.45 |
| ** WB2U ** | 727 20,000.000 | 27,912,970.00 237,456.15 | 21,821,239.00 179,119.55 | | 25JUN03 6,091,731.00 51,822.47 | 30JUN03 | 117.550000 6,514.13 | 6,091,731.00 58,336.60 |
| ** WB2U ** | 746 48,000.000 | 74,023,229.00 627,182.62 | 52,972,026.00 436,542.91 | | 04JUL03 21,051,203.00 178,362.24 | 09JUL03 | 118.025000 12,277.47 | 21,051,203.00 190,639.71 |
| 647098003 | TOTAL | 390,772,452.00 3,306,454.13 | 326,177,649.00 2,654,247.78 | | 64,594,803.00 L 547,535.38 L | | 104,670.97 | 64,594,803.00 L 652,206.35 L |
| 648358000 | KANDENKO CO | | | JPY50 | 21MAY03 | 26MAY03 | 117.330000 | |
| ** WB3B ** | 351 50,000.000 | 17,975,910.00 153,288.13 | 18,164,330.00 151,489.35 | | -188,420.00 -1,605.98 | | 3,324.68 | -188,420.00 1,718.78 |
| 648374007 | KANSAI PAINT CO | | | JPY50 | 15DEC03 | 18DEC03 | 107.780000 | |
| ** WB3B ** | 623 66,000.000 | 34,025,919.00 315,697.89 | 21,508,223.00 178,494.52 | | 12,517,696.00 116,141.17 | | 21,062.20 | 12,517,696.00 137,203.37 |



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| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|-------------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|-------------------------|--------------------------------------|
| 648380004 | KAO CORP | | | JPY50 | 10JUL03 | 15JUL03 | 117.890000 | |
| ** WB2E ** | 417 15,000.000 | 35,240,478.00 298,926.78 | 37,149,842.00 312,065.54 | | -1,909,364.00 -16,196.15 | | 3,057.39 | -1,909,364.00 -13,138.76 |
| 649374006 | KIRIN BREWERY CO | | | JPY50 | 01MAY03 | 07MAY03 | 118.335000 | |
| ** WB2U ** | 623 56,000.000 | 50,447,628.00 426,311.98 | 58,294,162.00 469,640.78 | | -7,846,534.00 -66,587.80 | | 22,979.80 | -7,846,534.00 -45,328.80 |
| ** WB2U ** | 639 40,000.000 | 35,673,451.00 306,670.54 | 41,638,687.00 335,457.70 | | -5,965,236.00 -51,280.77 | 07MAY03 12MAY03 | 116.325000 22,493.61 | -5,965,236.00 -28,787.16 |
| ** WB2E ** | 465 79,000.000 | 63,205,381.00 528,804.69 | 71,378,263.00 599,590.60 | | -8,172,882.00 -68,378.01 | 29JUL03 31JUL03 | 119.525000 -2,407.90 | -8,172,882.00 -70,785.91 |
| ** WB2U ** | 772 100,000.000 | 77,530,971.00 646,172.20 | 104,096,718.00 838,644.25 | | -26,565,747.00 -221,408.90 | 01AUG03 06AUG03 | 119.985000 28,936.85 | -26,565,747.00 -192,472.05 |
| ** WB2U ** | 773 140,000.000 | 107,166,466.00 890,715.75 | 145,735,405.00 1,174,101.95 | | -38,568,939.00 -320,566.34 | 04AUG03 07AUG03 | 120.315000 37,180.14 | -38,568,939.00 -283,386.20 |
| ** WB2U ** | 775 70,000.000 | 53,218,054.00 443,631.66 | 72,867,702.00 587,050.98 | | -19,649,648.00 -163,801.67 | 05AUG03 08AUG03 | 119.960000 20,382.35 | -19,649,648.00 -143,419.32 |
| ** WB2E ** | 644 22,000.000 | 19,476,958.00 179,867.55 | 19,877,491.00 166,974.60 | | -400,533.00 -3,698.88 | 30OCT03 05NOV03 | 108.285000 16,591.83 | -400,533.00 12,892.95 |
| ** WB2E ** | 671 5,000.000 | 4,394,217.00 39,971.05 | 4,517,612.00 37,948.77 | | -123,395.00 -1,122.44 | 31OCT03 06NOV03 | 109.935000 3,144.72 | -123,395.00 2,022.28 |
| 649374006 | TOTAL | 411,113,126.00 3,462,145.42 | 518,406,040.00 4,209,409.63 | | -107,292,914.00 L -896,564.81 L | | 149,300.60 | -107,292,914.00 L -747,264.21 L |
| 649658002 | KOMATSU | | | JPY50 | 26SEP03 | 01OCT03 | 111.985000 | |
| ** WB2U ** | 814 60,000.000 | 32,241,972.00 287,913.31 | 26,092,304.00 216,722.49 | | 6,149,668.00 54,915.10 | | 16,275.72 | 6,149,668.00 71,190.82 |
| ** WB2U ** | 819 60,000.000 | 35,181,476.00 314,205.58 | 26,092,304.00 216,722.49 | | 9,009,172.00 80,644.25 | 30SEP03 03OCT03 | 111.715000 18,838.84 | 9,009,172.00 97,483.09 |



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| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY BASE SECY CN/L | STL DT BASE CURR CN/L | SELL RATE CN/L | NET SECY NET BAS SECY CN/L |
|-------------------------|-------------------------------|--|--------------------------------|-------------------------------------|--|-----------------------------|-------------------------|-----------------------------------|
| ** WB2U ** | 821 100,000.000 | 57,231,411.00 517,229.28 | 43,487,174.00 361,204.15 | | 01OCT03 13,744,237.00 124,213.62 | 06OCT03 | 110.650000 31.811.43 | 13,744,237.00 156,025.05 |
| ** WB2U ** | 826 70,000.000 | 39,262,892.00 354,710.38 | 30,441,022.00 252,842.91 | | 03OCT03 8,821,870.00 79,698.89 | 08OCT03 | 110.690000 22,148.58 | 8,821,870.00 101,867.47 |
| ** WB2U ** | 831 70,000.000 | 41,346,483.00 372,574.75 | 31,184,414.00 259,156.46 | | 06OCT03 10,162,069.00 91,576.79 | 09OCT03 | 110.975000 21,847.50 | 10,162,069.00 113,410.29 |
| ** WB2U ** | 851 100,000.000 | 108,639,602.00 998,112.93 | 80,507,091.00 649,100.13 | | 21NOV03 28,132,511.00 258,463.97 | 27NOV03 | 108.845000 70,540.83 | 28,132,511.00 329,004.88 |
| ** WB2U ** | 857 60,000.000 | 37,729,545.00 345,983.91 | 29,229,875.00 248,278.90 | | 26NOV03 8,499,670.00 77,942.87 | 01DEC03 | 109.850000 19,762.14 | 8,499,670.00 97,705.01 |
| ** WB2U ** | 869 50,000.000 | 31,817,135.00 286,451.59 | 24,358,229.00 206,899.00 | | 10DEC03 4,658,906.00 61,539.73 | 15DEC03 | 108.205000 18,212.78 | 6,658,906.00 79,752.51 |
| ** WB2U ** | 871 40,000.000 | 25,616,061.00 237,725.03 | 21,250,758.00 179,697.23 | | 12DEC03 4,365,303.00 40,511.37 | 17DEC03 | 107.755000 17,516.43 | 4,365,303.00 58,027.80 |
| 649650002 | TOTAL | 408,186,577.00 3,715,106.68 | 312,643,171.00 2,610,631.84 | | 95,543,486.00 L 869,500.59 L | | 234,974.25 | 95,543,486.00 L 1,104,474.84 L |
| 651880007 | LION CORP | | | JPY50 | 09JUL03 | 14JUL03 | 117.730000 | |
| ** WB2U ** | 750 160,000.000 | 81,517,533.00 692,410.88 | 72,629,574.00 504,546.88 | | 8,887,959.00 75,494.42 | | 32,349.66 | 8,887,959.00 107,864.88 |
| 655103000 | MABUCHI MOTOR CO | | | JPY50 | 19DEC03 | 25DEC03 | 107.940000 | |
| ** WB3F ** | 123 7,500.000 | 61,456,702.00 569,254.37 | 64,129,037.00 536,173.55 | | -2,672,335.00 -24,753.01 | | 57,833.83 | -2,672,335.00 33,088.82 |
| 657272001 | MATSUSHITA ELC WKS | | | JPY50 | 20MAY03 | 02JUN03 | 118.600000 | |
| ** WB2E ** | 311 118,242.000 | 78,478,951.00 661,711.22 | 85,165,000.00 682,894.01 | | -6,686,049.00 -56,374.78 | | 35,991.99 | -6,686,049.00 -28,382.79 |
| ** WB2E ** | 334 185,750.000 | 123,733,605.00 1,045,135.61 | 132,218,468.00 1,078,613.00 | | -8,484,855.00 -71,668.69 | 03JUN03 | 118.390000 1.30 | -8,484,855.00 23,412.89 |



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| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY BASE SECY CN/L | STL DT BASE CURR CN/L | SELL RATE CN/L | NET SECY NET BAS SECY CN/L |
|-------------------------|-------------------------------|--|--------------------------------|-------------------------------------|--|-----------------------------|-------------------------|----------------------------------|
| ** WB2E ** | 369 24,000.000 | 16,529,730.00 138,486.34 | 17,269,618.00 139,645.26 | | 26JUN03 -739,888.00 -6,198.73 | 01JUL03 | 119.360000 5,019.81 | -739,888.00 -1,178.92 |
| ** WB2E ** | 369 -24,000.000 | -16,529,730.00 -138,486.34 | -17,269,618.00 -139,645.26 | | 26JUN03 739,888.00 6,198.73 | 01JUL03 | 119.360000 -5,019.81 | 739,888.00 1,178.92 |
| ** WB2E ** | 410 24,000.000 | 16,529,730.00 138,486.34 | 17,269,618.00 139,645.26 | | 26JUN03 -739,888.00 -6,198.73 | 09JUL03 | 119.360000 5,019.81 | -739,888.00 -1,178.92 |
| ** WB2E ** | 407 700.000 | 495,352.00 4,125.35 | 503,697.00 4,073.57 | | 30JUN03 -8,345.00 -49.50 | 04JUL03 | 120.075000 121.28 | -8,345.00 51.78 |
| 657272001 | TOTAL | 219,237,638.00 1,849,458.52 | 235,156,767.00 1,896,445.84 | | -15,919,129.00 L -134,311.78 L | | 87,326.38 | -15,919,129.00 L -46,987.32 L |
| 657635009 | HEITEC CORPORATION | | | JPY50 | 03JUL03 | 08JUL03 | 118.025000 | |
| ** WB2G ** | 040 12,000.000 | 47,454,444.00 403,745.68 | 42,855,986.00 359,203.83 | | 4,798,538.00 40,656.96 | | 3,904.89 | 4,798,538.00 44,561.85 |
| ** WB2G ** | 040 -12,000.000 | -47,454,444.00 -403,745.68 | -42,855,986.00 -359,203.83 | | -4,798,538.00 -40,656.96 | 08JUL03 | 118.025000 -3,904.89 | -4,798,538.00 -44,561.85 |
| ** WB2G ** | 044 12,000.000 | 47,454,444.00 403,745.68 | 42,855,986.00 359,203.83 | | 4,798,537.00 40,656.96 | 08JUL03 | 118.024996 3,904.89 | 4,798,537.00 44,561.85 |
| ** WB2G ** | 049 10,000.000 | 38,046,257.00 321,893.96 | 35,462,006.00 299,314.00 | | 2,384,251.00 20,172.18 | 10JUL03 | 118.195000 2,405.78 | 2,384,251.00 22,577.96 |
| ** WB2G ** | 055 8,000.000 | 31,079,967.00 262,644.11 | 28,529,685.00 239,452.88 | | 2,550,362.00 21,553.87 | 11JUL03 | 118.325000 1,659.44 | 2,550,362.00 23,213.31 |
| ** WB2G ** | 057 6,000.000 | 22,596,685.00 191,936.51 | 21,397,284.00 179,589.48 | | 1,199,481.00 10,188.41 | 14JUL03 | 117.730000 2,158.58 | 1,199,481.00 12,346.91 |
| ** WB2G ** | 182 4,000.000 | 17,084,194.00 145,434.53 | 14,264,802.00 119,726.40 | | 2,819,392.00 24,000.95 | 22AUG03 | 117.470000 7.18 | 2,819,392.00 25,708.13 |
| ** WB2G ** | 183 | 20,773,994.00 | 17,831,003.00 | | 2,942,991.00 | 28AUG03 | 275.0000 | |



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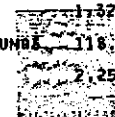
| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT SELL RATE BASE CURR GN/LS | NET SECY GN/LS NET BAS SECY GN/LS | | |
|-------------------------|--|--|---|--|--------------------------------------|------------|------------------|
| | 5,000.000 | 177,139.15 | 149,658.00 | 25,094.79 | 2,386.36 | 27,481.15 | |
| ** WB2C ** | 185 | 51,621,084.00 | 44,220,887.00 | 26AUG03 | 29AUG03 | 117.440000 | 7,400,197.00 |
| | 12,400.000 | 439,552.83 | 371,151.83 | 7,400,197.00 | | 5,388.42 | 68,401.00 |
| | | | | 63,012.58 | | | |
| 657635009 | TOTAL | 228,856,624.00 | 204,761,413.00 | 24,095,211.00 L | | 19,610.57 | 24,095,211.00 L |
| | | 1,942,388.77 | 1,718,098.46 | 204,679.74 L | | | 224,290.31 L |
| 659678007 | MITSUBISHI CORP | | | 04FEB03 | 07FEB03 | 119.755000 | |
| ** WB2E ** | 107 | 34,511,177.00 | 32,634,822.00 | 1,876,355.00 | | | 1,876,355.00 |
| | 43,000.000 | 288,181.51 | 261,835.59 | 15,668.28 | | 10,677.64 | 26,345.92 |
| ** WB2E ** | 200 | 37,367,249.00 | 38,583,589.00 | 02APR03 | 07APR03 | 119.045000 | -1,216,340.00 |
| | 51,000.000 | 313,891.80 | 312,199.26 | -1,216,340.00 | | 11,910.02 | 1,692.54 |
| | | | | -10,217.48 | | | |
| 659678007 | TOTAL | 71,878,426.00 | 71,218,411.00 | 660,015.00 L | | 22,587.66 | 660,015.00 L |
| | | 602,073.31 | 574,034.85 | 5,450.80 L | | | 28,038.46 L |
| 659684005 | MITSUBISHI LOGISTC | | | 09DEC03 | 12DEC03 | 107.470000 | |
| ** WB3B ** | 611 | 47,816,068.00 | 37,117,620.00 | 10,698,448.00 | | | 10,698,448.00 |
| | 57,000.000 | 444,924.88 | 310,834.52 | 99,548.23 | | 34,542.05 | 134,090.28 |
| 659706004 | MITSUBISHI HVY IND | | | 17DEC03 | 22DEC03 | 107.350000 | |
| ** WB2U ** | 881 | 58,237,611.00 | 62,726,282.00 | -4,488,671.00 | | | -4,488,671.00 |
| | 200,000.000 | 542,502.28 | 520,139.99 | -41,813.42 | | 64,175.63 | 22,362.21 |
| ** WB2U ** | 885 | 57,120,253.00 | 62,726,282.00 | 19DEC03 | 24DEC03 | 107.960000 | -5,606,029.00 |
| | 200,000.000 | 529,087.19 | 520,139.99 | -5,606,029.00 | | 60,874.11 | 8,947.28 |
| | | | | -51,926.91 | | | |
| 659706004 | TOTAL | 115,357,844.00 | 125,452,564.00 | -10,094,700.00 L | | 125,049.74 | -10,094,700.00 L |
| | | 1,071,589.39 | 1,040,279.98 | -93,740.33 L | | | 31,309.41 L |
| 659730004 | HITSUI + CO | | | 04FEB03 | 07FEB03 | 119.755000 | |
| ** WB2E ** | 108 | 138,399,756.00 | 128,029,773.00 | 10,369,983.00 | | | 10,369,983.00 |
| | 220,000.000 | 1,155,690.84 | 1,034,518.94 | 86,593.32 | | 34,578.58 | 121,171.90 |
| ** WB2E ** | 211 | 7,010,432.00 | 6,993,495.00 | 02APR03 | 07APR03 | 119.045000 | 16,937.00 |
| | 12,000.000 | 58,888.92 | 56,700.95 | 16,937.00 | | 2,045.70 | 2,187.97 |
| | | | | 142.27 | | | |
| ** WB2E ** | 220 | 3,593,813.00 | 3,496,747.00 | 03APR03 | 08APR03 | 119.495000 | 92,046.00 |
| | 6,000.000 | 30,075.01 | 28,350.47 | 97,066.00 | | 912.25 | 92,046.00 |
| | | | | 812.30 | | | 92,046.00 |



STATE STREET

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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT SELL RATE BASE CURR GN/LS | NET SECY GN/LS NET BAS SECY GN/LS | | |
|-------------------------|--|--|---|--|--------------------------------------|---------------|--------------|
| 659730006 | TOTAL | 149,004,081.00 | 138,520,015.00 | 10,483,986.00 L | 10,483,986.00 L | | |
| | | 1,244,654.77 | 1,119,570.36 | 87,547.89 L | 125,084.41 L | | |
| 659796007 | HIZUNO CORP | | | 14AUG03 | 19AUG03 | 119.170000 | |
| ** WB2U ** | 780 | 91,671,028.00 | 71,530,688.00 | 20,140,340.00 | | 20,140,340.00 | |
| | 213,000.000 | 769,245.85 | 575,261.90 | 169,085.11 | | 24,978.84 | 193,983.95 |
| 662572007 | PANAHOME CORP | | | 19MAY03 | 22MAY03 | 116.585000 | |
| ** WB2W ** | 435 | 5,867,195.00 | 5,490,501.00 | 376,694.00 | | 376,694.00 | |
| | 13,000.000 | 50,325.47 | 46,241.63 | 3,231.07 | | 852.77 | 4,083.84 |
| ** WB2W ** | 436 | 3,118,254.00 | 2,956,423.00 | 19MAY03 | 22MAY03 | 116.585000 | 161,831.00 |
| | 7,000.000 | 26,744.61 | 24,899.34 | 161,831.00 | | 459.18 | 1,847.27 |
| | | | | 1,388.09 | | | |
| ** WB2W ** | 437 | 39,055,483.00 | 35,397,686.00 | 20MAY03 | 23MAY03 | 116.835000 | 3,657,797.00 |
| | 85,000.000 | 334,278.97 | 301,144.74 | 3,657,797.00 | | 1,826.86 | 33,134.23 |
| | | | | 31,307.37 | | | |
| ** WB2W ** | 438 | 4,911,809.00 | 4,556,679.00 | 21MAY03 | 26MAY03 | 117.330000 | 355,130.00 |
| | 11,000.000 | 41,863.20 | 38,904.40 | 355,130.00 | | -67.96 | 2,958.80 |
| | | | | 3,026.74 | | | |
| ** WB2W ** | 439 | 880,276.00 | 828,487.00 | 22MAY03 | 27MAY03 | 117.350000 | 51,789.00 |
| | 2,000.000 | 7,501.29 | 7,073.53 | 51,789.00 | | -13.56 | 427.76 |
| | | | | 441.32 | | | |
| ** WB2W ** | 440 | 16,745,244.00 | 15,621,892.00 | 23MAY03 | 28MAY03 | 116.860000 | 1,143,352.00 |
| | 38,000.000 | 143,464.35 | 132,473.76 | 1,143,352.00 | | 1,206.64 | 10,990.59 |
| | | | | 9,783.95 | | | |
| ** WB2W ** | 441 | 7,087,316.00 | 6,595,123.00 | 26MAY03 | 29MAY03 | 116.860000 | 492,193.00 |
| | 16,000.000 | 60,447.92 | 55,693.87 | 492,193.00 | | 742.23 | 4,954.05 |
| | | | | 4,211.82 | | | |
| ** WB2W ** | 442 | 4,045,957.00 | 3,708,124.00 | 28MAY03 | 02JUN03 | 118.600000 | 337,833.00 |
| | 9,000.000 | 34,114.31 | 31,292.18 | 337,833.00 | | -26.38 | 2,822.13 |
| | | | | 2,848.51 | | | |
| ** WB2W ** | 443 | 11,989,312.00 | 11,718,855.00 | 29MAY03 | 03JUN03 | 118.390000 | 270,457.00 |
| | 27,000.000 | 101,269.63 | 97,657.85 | 270,457.00 | | 1,327.33 | 3,611.78 |
| | | | | 2,284.45 | | | |
| ** WB2W ** | 446 | 7,190,562.00 | 7,746,587.00 | 02JUN03 | 05JUN03 | 118.460000 | -556,025.00 |
| | 16,000.000 | 60,700.34 | 63,136.94 | -556,025.00 | | 2,257.18 | 2,436.60 |
| | | | | -4,693.78 | | | |



STATE STREET

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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/L |
|-------------|-------------------------|---------------|------------------|---------|---------|------------|--------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL SECTY GN/L | DT | DT | GN/L | NET SECTY GN/L |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE SECTY GN/L | BASE | CURR | GN/L | NET BAS SECTY GN/L |
| ** WB2W ** | 449 | 6,771,865.00 | 7,262,425.00 | 04JUN03 | 09JUN03 | 118.765000 | -490,560.00 |
| 15,000.000 | 57,019.03 | 59,190.88 | -4,130.51 | | | 1,950.66 | -2,171.85 |
| ** WB2W ** | 450 | 4,946,095.00 | 5,272,445.00 | 05JUN03 | 10JUN03 | 117.560000 | -326,550.00 |
| 11,000.000 | 42,072.94 | 42,858.04 | -2,777.73 | | | 1,991.83 | -785.90 |
| ** WB2W ** | 454 | 7,681,820.00 | 8,098,707.00 | 06JUN03 | 11JUN03 | 118.850000 | -416,887.00 |
| 17,000.000 | 64,634.58 | 65,728.24 | -3,507.67 | | | 2,413.99 | -1,093.68 |
| ** WB2W ** | 456 | 16,327,152.00 | 17,123,884.00 | 09JUN03 | 12JUN03 | 118.145000 | -796,732.00 |
| 36,000.000 | 130,195.88 | 139,081.86 | -6,743.68 | | | 5,858.50 | -885.18 |
| ** WB2W ** | 458 | 4,090,084.00 | 4,281,572.00 | 10JUN03 | 13JUN03 | 117.685000 | -191,486.00 |
| 9,000.000 | 34,754.52 | 34,793.97 | -1,627.11 | | | 1,507.66 | -39.45 |
| ** WB2W ** | 460 | 2,280,831.00 | 2,378,451.00 | 11JUN03 | 16JUN03 | 117.720000 | -97,820.00 |
| 5,000.000 | 19,375.85 | 19,329.98 | -830.95 | | | 874.02 | 45.87 |
| ** WB2W ** | 487 | 3,621,569.00 | 3,805,841.00 | 12JUN03 | 17JUN03 | 117.835000 | -184,272.00 |
| 8,000.000 | 30,734.24 | 30,927.97 | -1,563.81 | | | 1,370.88 | -193.73 |
| ** WB2W ** | 501 | 4,007,398.00 | 4,262,561.00 | 13JUN03 | 18JUN03 | 117.545000 | -175,111.00 |
| 9,000.000 | 34,772.98 | 34,438.88 | -1,489.74 | | | 1,624.64 | 134.90 |
| ** WB2W ** | 510 | 11,135,704.00 | 11,451,146.00 | 16JUN03 | 19JUN03 | 117.555000 | -315,448.00 |
| 25,000.000 | 94,727.63 | 92,396.76 | -2,683.34 | | | 5,014.21 | 2,336.87 |
| ** WB2W ** | 512 | 2,463,011.00 | 2,720,771.00 | 18JUN03 | 23JUN03 | 118.515000 | -57,760.00 |
| 6,000.000 | 22,469.82 | 21,864.12 | -687.36 | | | 1,093.86 | 605.78 |
| ** WB2W ** | 513 | 11,443,454.00 | 12,243,472.00 | 19JUN03 | 24JUN03 | 118.720000 | -800,014.00 |
| 27,000.000 | 96,390.38 | 98,388.55 | -6,738.68 | | | 4,740.43 | -1,998.25 |



STATE STREET

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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/L |
|-------------|-------------------------|----------------|------------------|-----------------|---------|------------|--------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL SECTY GN/L | DT | DT | GN/L | NET SECTY GN/L |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE SECTY GN/L | BASE | CURR | GN/L | NET BAS SECTY GN/L |
| 662572007 | TOTAL | 175,960,389.00 | 173,521,972.00 | 2,438,417.00 L | | | 2,438,417.00 L |
| | | 1,494,059.86 | 1,437,716.71 | 21,248.98 L | | 37,893.37 | 58,342.35 L |
| 663914005 | NIFCO INC | | JPY50 | 19AUG03 | 22AUG03 | 119.440000 | |
| ** WB2U ** | 786 | 40,762,312.00 | 42,456,467.00 | -1,694,155.00 | | | -1,694,155.00 |
| 32,000.000 | 341,278.57 | 342,046.06 | -14,184.15 | | | 13,416.66 | -767.49 |
| ** WB2U ** | 811 | 50,273,651.00 | 45,128,538.00 | 17SEP03 | 22SEP03 | 116.370000 | 5,145,113.00 |
| 34,000.000 | 432,015.56 | 363,304.84 | 44,213.39 | | | 24,417.33 | 68,638.72 |
| ** WB2U ** | 844 | 25,329,739.00 | 26,597,094.00 | 19NOV03 | 25NOV03 | 109.040000 | -1,267,357.00 |
| 20,000.000 | 232,297.68 | 213,648.46 | -11,622.86 | | | 30,272.08 | 18,649.22 |
| 663914005 | TOTAL | 116,365,702.00 | 114,182,101.00 | 2,183,601.00 L | | | 2,183,601.00 L |
| | | 1,005,591.81 | 919,079.36 | 18,406.38 L | | 68,106.07 | 86,512.45 L |
| 663984003 | CALSONIC CORP | | JPY50 | 28APR03 | 02MAY03 | 120.270000 | |
| ** WB2U ** | 620 | 38,987,293.00 | 34,797,394.00 | 2,109,899.00 | | | 2,109,899.00 |
| 80,000.000 | 323,499.57 | 293,124.87 | 17,543.82 | | | 12,832.48 | 30,375.50 |
| ** WB2U ** | 628 | 10,096,988.00 | 8,864,864.00 | 02MAY03 | 08MAY03 | 118.890000 | 1,232,124.00 |
| 20,000.000 | 84,927.14 | 71,195.16 | 18,363.56 | | | 3,368.42 | 13,731.98 |
| ** WB2U ** | 656 | 118,698,346.00 | 100,012,580.00 | 16MAY03 | 21MAY03 | 116.050000 | 18,685,766.00 |
| 213,000.000 | 1,022,820.73 | 814,683.47 | 181,014.79 | | | 47,122.47 | 280,137.26 |
| 663984003 | TOTAL | 167,782,627.00 | 145,674,838.00 | 22,027,789.00 L | | | 22,027,789.00 L |
| | | 1,431,247.44 | 1,179,082.78 | 188,921.37 L | | 63,323.37 | 252,244.74 L |
| 664056009 | NIPPON SHINYAKU CO | | JPY50 | 21OCT03 | 28OCT03 | 109.450000 | |
| ** WB3B ** | 575 | 3,846,426.00 | 3,418,381.00 | 236,125.00 | | | 236,125.00 |
| 6,000.000 | 35,079.12 | 29,937.48 | 2,153.44 | | | 2,988.28 | 5,141.72 |
| ** WB3B ** | 579 | 3,191,188.00 | 3,088,583.00 | 22OCT03 | 27OCT03 | 108.985000 | 182,605.00 |
| 5,000.000 | 29,280.98 | 24,947.83 | 1,675.51 | | | 2,457.64 | 4,333.15 |



STATE STREET

Securities Institutional Investor Worldwide

ATTACHMENT N

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECY GN/LS |
|-------------|-------------------------|------------|----------------|------------------|-----------------|----------------|-----------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECY GN/LS | BASE CURR GN/LS | NET SECY GN/LS | NET SECY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECY GN/LS | BASE CURR GN/LS | NET SECY GN/LS | NET SECY GN/LS |
| 664056009 | TOTAL | | 7,037,614.00 | 6,618,884.00 | 418,730.00 L | | 418,730.00 L |
| | | | 64,360.10 | 54,885.23 | 3,828.95 L | 5,645.92 | 9,474.87 L |
| 664086006 | NICHIREI CORP | JPY50 | | | 300CT03 | 05NOV03 | 108.285000 |
| ** WB2E ** | 641 | | 11,278,358.00 | 14,974,486.00 | -3,696,128.00 | | -3,696,128.00 |
| | 31,000.000 | | 104,154.39 | 126,116.86 | -34,133.33 | 12,170.86 | -21,962.47 |
| 664098001 | NISHIMATSU CONST | JPY50 | | | 10JUL03 | 15JUL03 | 117.890000 |
| ** WB2E ** | 424 | | 15,578,915.00 | 23,288,639.00 | -7,709,724.00 | | -7,709,724.00 |
| | 40,000.000 | | 132,147.89 | 196,139.63 | -65,397.61 | 1,405.87 | -63,991.74 |
| ** WB3B ** | 535 | | 25,250,878.00 | 20,386,949.00 | 4,863,929.00 | | 4,863,929.00 |
| | 58,000.000 | | 225,484.47 | 168,810.74 | 43,433.76 | 13,239.97 | 56,673.73 |
| ** WB3B ** | CXL 535 | | -25,250,878.00 | -20,386,949.00 | -4,863,929.00 | | -4,863,929.00 |
| | -58,000.000 | | -225,484.47 | -168,810.74 | -43,433.76 | -13,239.97 | -56,673.73 |
| 664098001 | TOTAL | | 15,578,915.00 | 23,288,639.00 | -7,709,724.00 L | | -7,709,724.00 L |
| | | | 132,147.89 | 196,139.63 | -65,397.61 L | 1,405.87 | -63,991.74 L |
| 664137007 | NIPPON TEL+TEL CP | JPY50000 | | | 22DEC03 | 26DEC03 | 107.440000 |
| ** WB2U ** | 887 | | 50,968,226.00 | 55,677,048.00 | -4,708,822.00 | | -4,708,822.00 |
| | 100.000 | | 474,387.81 | 448,556.28 | -43,827.46 | 69,658.99 | 25,831.53 |
| 664140001 | NIPPON OIL CORP | JPY50 | | | 17JUN03 | 20JUN03 | 118.130000 |
| ** WB2U ** | 719 | | 64,090,731.00 | 90,459,073.00 | -26,368,342.00 | | -26,368,342.00 |
| | 136,000.000 | | 542,544.07 | 728,774.00 | -223,214.61 | 36,984.68 | -186,229.93 |
| ** WB2U ** | 722 | | 63,059,184.00 | 90,459,073.00 | -27,399,889.00 | | -27,399,889.00 |
| | 136,000.000 | | 532,077.66 | 728,774.00 | -231,193.43 | 34,497.09 | -196,696.34 |
| ** WB2U ** | 761 | | 39,375,817.00 | 53,211,219.00 | -13,835,402.00 | | -13,835,402.00 |
| | 80,000.000 | | 334,458.65 | 428,690.59 | -117,518.07 | 23,286.13 | -94,231.94 |



STATE STREET

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECY GN/LS |
|-------------|-------------------------|------------|----------------|------------------|------------------|----------------|------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECY GN/LS | BASE CURR GN/LS | NET SECY GN/LS | NET SECY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECY GN/LS | BASE CURR GN/LS | NET SECY GN/LS | NET SECY GN/LS |
| 664140001 | TOTAL | | 166,525,732.00 | 234,129,365.00 | -67,603,633.00 L | | -67,603,633.00 L |
| | | | 1,409,080.38 | 1,886,238.59 | -571,926.11 L | 94,767.90 | -477,158.21 L |
| 664152006 | NORITAKE CO | JPY50 | | | 21NOV03 | 27NOV03 | 108.845000 |
| ** WB2U ** | 853 | | 28,447,390.00 | 40,184,118.00 | -11,736,728.00 | | -11,736,728.00 |
| | 80,000.000 | | 261,356.88 | 323,704.43 | -107,829.74 | 45,482.19 | -62,347.55 |
| 664176005 | NISSIN FOOD PRODS | JPY50 | | | 29JUL03 | 31JUL03 | 119.525000 |
| ** WB2E ** | 462 | | 85,015,971.00 | 86,246,302.00 | -1,230,331.00 | | -1,230,331.00 |
| | 35,300.000 | | 711,281.92 | 719,231.57 | -10,293.50 | 2,343.85 | -7,949.65 |
| 664198009 | NISSHA PRINTING CO | JPY50 | | | 01SEP03 | 04SEP03 | 116.510000 |
| ** WB3B ** | 485 | | 37,311,592.00 | 22,199,399.00 | 15,112,193.00 | | 15,112,193.00 |
| | 27,000.000 | | 320,243.69 | 188,303.86 | 129,707.26 | 2,232.57 | 131,939.83 |
| ** WB2W ** | 603 | | 29,301,596.00 | 14,107,575.00 | 15,194,021.00 | | 15,194,021.00 |
| | 20,000.000 | | 252,502.01 | 116,158.69 | 130,932.15 | 5,419.17 | 136,351.32 |
| ** WB2W ** | 605 | | 29,525,328.00 | 14,596,702.00 | 14,928,626.00 | | 14,928,626.00 |
| | 20,000.000 | | 252,687.99 | 117,984.59 | 127,764.35 | 6,939.05 | 134,703.40 |
| ** WB2W ** | 610 | | 1,470,234.00 | 731,703.00 | 738,531.00 | | 738,531.00 |
| | 1,000.000 | | 12,594.09 | 5,889.20 | 6,326.29 | 378.60 | 6,704.89 |
| ** WB2W ** | 634 | | 25,458,639.00 | 13,190,975.00 | 12,267,664.00 | | 12,267,664.00 |
| | 18,000.000 | | 218,285.51 | 106,303.46 | 105,184.47 | 6,797.58 | 111,982.05 |
| ** WB2W ** | 636 | | 78,504,877.00 | 42,338,162.00 | 36,166,735.00 | | 36,166,735.00 |
| | 56,000.000 | | 674,643.38 | 341,471.94 | 310,804.24 | 22,367.20 | 333,171.44 |
| ** WB2W ** | 665 | | 28,735,476.00 | 16,394,204.00 | 12,341,272.00 | | 12,341,272.00 |
| | 21,000.000 | | 244,765.55 | 130,939.00 | 105,121.54 | 8,704.99 | 113,826.55 |
| ** WB2W ** | 670 | | 70,783,742.00 | 40,388,271.00 | 30,475,471.00 | | 30,475,471.00 |
| | 51,000.000 | | 607,872.75 | 328,745.14 | 261,715.57 | 1,392.04 | 279,107.61 |
| ** WB2W ** | 673 | | 14,174,969.00 | 7,747,180.00 | 6,427,789.00 | | 6,427,789.00 |
| | 10,000.000 | | 121,809.48 | 64,804.27 | 55,235.80 | 1,749.40 | 57,100.52 |



STATE STREET

FOR PUBLIC DISCLOSURE

ATTACHMENT N

| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE MAT RATE LOCAL COST BASE COST | TRD DT CN/LB CN/LB | STL DT BASE CURR | SELL RATE CN/LB | NET SECY NET BAS SECY | CN/LB CN/LB |
|-------------------------|--|--|--------------------------------|--|--------------------|--------------------------|------------------------------------|
| ** WB2W ** | 676 5,000.000 | 6,994,288.00 40,756.50 | 3,854,620.00 32,236.01 | 18SEP03 3,139,668.00 27,273.09 | 24SEP03 | 115.120000 1,247.49 | 3,139,668.00 28,520.49 |
| ** WB2W ** | 677 14,000.000 | 19,713,432.00 173,145.87 | 10,783,925.00 89,739.42 | 19SEP03 8,929,507.00 78,428.74 | 25SEP03 | 113.855000 4,976.89 | 8,929,507.00 83,485.65 |
| ** WB2W ** | 678 40,000.000 | 56,279,184.00 502,986.72 | 32,841,625.00 279,985.34 | 24SEP03 23,437,559.00 209,469.44 | 29SEP03 | 111.890000 13,531.74 | 23,437,559.00 223,801.38 |
| ** WB3B ** | 558 9,000.000 | 13,010,858.00 119,783.19 | 7,522,348.00 64,558.28 | 10OCT03 5,488,518.00 50,529.46 | 16OCT03 | 108.620000 4,703.45 | 5,488,518.00 55,232.91 |
| 664198089 | TOTAL | 411,264,287.00 3,562,875.93 | 226,616,661.00 1,867,123.20 | 184,647,546.00 L 1,598,492.55 L | | 96,468.18 | 184,647,546.00 L 1,694,952.73 L |
| 664286002 | NISSAN MOTOR CO | | JPY50 | | 24APR03 | 120.010000 | |
| ** WB2E ** | 251 169,000.000 | 152,375,675.00 1,269,691.48 | 149,529,261.00 1,179,468.75 | 2,846,414.00 23,718.13 | 28APR03 | 66,504.60 | 2,846,414.00 90,222.73 |
| ** WB2E ** | 279 146,600.000 | 127,992,939.00 1,062,843.59 | 135,858,239.00 1,123,465.86 | -7,857,308.00 -65,246.43 | 25APR03 | 120.425000 4,624.16 | -7,857,308.00 -60,622.27 |
| ** WB2E ** | 614 135,700.000 | 161,976,728.00 1,463,845.52 | 145,640,558.00 1,221,198.81 | 16,336,178.00 147,638.23 | 01OCT03 | 118.650000 95,028.48 | 16,336,178.00 242,666.71 |
| ** WB2E ** | 762 71,000.000 | 98,075,141.00 832,641.35 | 86,656,804.00 734,599.58 | 3,418,337.00 31,598.68 | 03DEC03 | 108.180000 66,443.17 | 3,418,337.00 98,041.77 |
| 664286002 | TOTAL | 532,428,475.00 4,629,841.94 | 517,676,854.00 4,258,733.80 | 14,743,621.00 L 137,788.53 L | | 232,688.41 | 14,743,621.00 L 370,388.94 L |
| 664292000 | NISSHINBO IND INC | | JPY50 | | 25APR03 | 120.425000 | |
| ** WB2U ** | 611 100,000.000 | 58,682,093.00 428,195.91 | 58,999,646.00 475,324.44 | -8,397,553.00 -69,732.64 | 01MAY03 | 14,684.11 | -8,397,553.00 -55,128.53 |
| ** WB2U ** | 795 42,000.000 | 22,495,782.00 192,881.41 | 24,779,851.00 199,636.27 | -2,284,069.00 -19,583.89 | 08SEP03 | 114.630000 9.28 | -2,284,069.00 -6,754.66 |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE MAT RATE LOCAL COST BASE COST | TRD DT CN/LB CN/LB | STL DT BASE CURR | SELL RATE CN/LB | NET SECY NET BAS SECY | CN/LB CN/LB |
|-------------------------|--|--|--------------------------------|----------------------------------|--------------------|--------------------------|----------------------------------|
| 664292000 | TOTAL | 73,897,875.00 613,877.52 | 83,779,497.00 674,968.71 | -10,681,622.00 L -89,316.53 L | | 27,433.34 | -10,681,622.00 L -61,883.19 L |
| 664310008 | MONSIEUR HOLDINGS | | JPY50 | | 02APR03 | 119.045000 | |
| ** WB2E ** | 198 79,000.000 | 98,455,596.00 827,828.48 | 113,381,664.00 923,566.68 | -14,928,068.00 -125,398.53 | 07APR03 | 28,868.25 | -14,928,068.00 -96,538.28 |
| 665942009 | OMRON CORP | | JPY50 | | 04JUL03 | 118.025000 | |
| ** WB2U ** | 748 20,000.000 | 44,591,948.00 377,817.75 | 48,571,388.00 324,858.41 | 4,029,648.00 34,866.80 | 09JUL03 | 16,893.34 | 4,029,648.00 50,959.34 |
| ** WB2U ** | 766 49,000.000 | 104,772,332.00 889,831.24 | 99,399,686.00 888,883.11 | 5,372,648.00 45,588.85 | 11JUL03 | 117.850000 42,639.28 | 5,372,648.00 88,228.13 |
| ** WB2U ** | 816 50,000.000 | 112,885,113.00 1,088,837.88 | 101,428,251.00 817,146.83 | 11,456,862.00 102,387.11 | 26SEP03 | 111.985000 88,584.66 | 11,456,862.00 198,891.77 |
| ** WB2U ** | 832 20,000.000 | 44,725,735.00 488,416.98 | 48,571,388.00 324,858.41 | 4,154,435.00 37,936.58 | 08OCT03 | 109.510000 43,621.91 | 4,154,435.00 81,558.49 |
| ** WB2U ** | 866 25,000.000 | 53,830,726.00 486,297.35 | 58,714,125.00 488,573.81 | 2,316,681.00 21,243.48 | 27NOV03 | 109.050000 56,488.86 | 2,316,681.00 77,724.34 |
| ** WB2U ** | 878 20,000.000 | 41,187,959.00 382,734.37 | 48,571,388.00 324,858.41 | 616,659.00 5,730.23 | 16DEC03 | 107.615000 50,145.73 | 616,659.00 55,875.96 |
| 665942009 | TOTAL | 481,193,885.00 3,552,335.41 | 373,255,962.00 3,087,897.38 | 27,937,843.00 L 246,872.25 L | | 298,365.78 | 27,937,843.00 L 545,238.83 L |
| 666010004 | ONO PHARMACEUTICAL | | JPY50 | | 03JUN03 | 118.800000 | |
| ** WB2U ** | 693 8,000.000 | 29,088,294.00 244,783.62 | 35,493,879.00 285,946.25 | -6,412,785.00 -53,979.47 | 06JUN03 | 12,817.84 | -6,412,785.00 -41,162.63 |
| ** WB2U ** | 699 7,000.000 | 24,881,338.00 211,647.99 | 31,056,444.00 258,282.97 | -6,175,106.00 -52,527.27 | 05JUN03 | 117.560000 15,72.29 | -6,175,106.00 -38,554.98 |
| ** WB2U ** | 754 13,000.000 | 58,697,612.00 428,931.95 | 57,676,253.00 464,662.67 | -6,978,641.00 -59,843.45 | 07JUL03 | 195000 2.78 | -6,978,641.00 35,738.72 |



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ATTACHMENT N

| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL BASE | PRINCIPAL NET PRINCIPAL NET | MAT DATE LOCAL BASE | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECTY BASE SECTY | STL DT BASE CURR | SELL RATE GN/L\$ GN/L\$ | NET SECTY NET BAS SECTY | GN/L\$ GN/L\$ |
|-------------------------|-------------------------------|------------------------------|--------------------------------|---------------------------|-------------------------------------|-------------------------------------|---------------------|-------------------------------|----------------------------|------------------|
| ** WB2U ** | 762 | | 56,881,248.00 | | 67,291,036.00 | 09JUL03 | 14JUL03 | 117.730000 | | |
| | 15,000.000 | | 483,149.99 | | 541,581.64 | | | 29,989.21 | -10,409,788.00 | -58,431.65 |
| ** WB2U ** | 852 | | 60,678,800.00 | | 68,774,062.00 | 21NOV03 | 27NOV03 | 108.845000 | | |
| | 15,000.000 | | 557,478.98 | | 552,446.48 | | | 79,406.72 | -8,095,262.00 | 5,032.50 |
| 666010004 | TOTAL | | 222,219,292.00 | | 260,290,874.00 | | | | | |
| | | | 1,925,992.53 | | 2,094,840.01 | | | 159,497.99 | -38,071,582.00 L | -168,847.48 L |
| 668874001 | PIONEER CORP | | | JPY50 | | 19NOV03 | 25NOV03 | 109.040000 | | |
| ** WB2E ** | 711 | | 86,702,102.00 | | 88,790,553.00 | | | | -2,088,451.00 | 58,159.45 |
| | 34,200.000 | | 795,140.33 | | 736,980.88 | | | 77,312.52 | | |
| 670329903 | PROMISE CO | | | JPY50 | | 15DEC03 | 18DEC03 | 107.780000 | | |
| ** WB3F ** | 101 | | 63,450,546.00 | | 59,082,512.00 | | | | 4,368,034.00 | 94,723.98 |
| | 13,100.000 | | 588,704.27 | | 493,980.29 | | | 54,196.47 | | |
| ** WB3F ** | 108 | | 60,657,681.00 | | 59,308,018.00 | 16DEC03 | 19DEC03 | 107.615000 | | |
| | 13,150.000 | | 563,654.52 | | 495,865.71 | | | 55,247.22 | 1,349,663.00 | 67,788.81 |
| ** WB3F ** | 112 | | 79,740,671.00 | | 79,378,032.00 | 17DEC03 | 22DEC03 | 107.350000 | | |
| | 17,600.000 | | 742,810.16 | | 663,668.17 | | | 75,763.89 | 362,639.00 | 79,141.99 |
| ** WB3F ** | 117 | | 95,019,464.00 | | 92,908,378.00 | 18DEC03 | 24DEC03 | 107.350000 | | |
| | 20,600.000 | | 885,137.07 | | 776,793.43 | | | 88,678.19 | 2,111,086.00 | 108,343.64 |
| ** WB3F ** | 119 | | 97,853,662.00 | | 93,584,896.00 | 19DEC03 | 25DEC03 | 107.960000 | | |
| | 20,750.000 | | 906,388.13 | | 782,449.70 | | | 84,398.17 | 4,268,766.00 | 123,936.43 |
| ** WB3F ** | 134 | | 56,207,563.00 | | 54,797,903.00 | 22DEC03 | 26DEC03 | 107.440000 | | |
| | 12,150.000 | | 523,153.04 | | 458,157.29 | | | 51,875.31 | 1,409,660.00 | 64,995.75 |
| 670329903 | TOTAL | | 452,929,587.00 | | 459,059,739.00 | | | | 13,869,848.00 L | 538,932.68 L |
| | | | 4,209,847.19 | | 3,670,914.59 | | | 410,159.45 | | |



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| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL BASE | PRINCIPAL NET PRINCIPAL NET | MAT DATE LOCAL BASE | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECTY BASE SECTY | STL DT BASE CURR | SELL RATE GN/L\$ GN/L\$ | NET SECTY NET BAS SECTY | GN/L\$ GN/L\$ |
|-------------------------|-------------------------------|------------------------------|--------------------------------|---------------------------|-------------------------------------|-------------------------------------|---------------------|-------------------------------|----------------------------|------------------|
| 673822003 | RICOH CO | | | JPY50 | | 14JAN03 | 16JAN03 | 117.940000 | | |
| ** WB2E ** | 070 | | 100,604,379.00 | | 113,684,139.00 | | | | -13,079,760.00 | -61,696.48 |
| | 53,000.000 | | 853,013.22 | | 914,709.70 | | | 49,205.34 | | |
| ** WB2E ** | 077 | | 30,264,061.00 | | 34,477,276.00 | 15JAN03 | 17JAN03 | 117.900000 | | |
| | 16,000.000 | | 256,692.63 | | 278,784.47 | | | 13,643.66 | -4,213,215.00 | -22,091.84 |
| 673822003 | TOTAL | | 130,868,440.00 | | 148,161,415.00 | | | | -17,292,975.00 L | -83,788.32 L |
| | | | 1,109,705.85 | | 1,193,494.17 | | | 62,849.00 | | |
| 674720005 | ROHM CO | | | JPY50 | | 22JAN03 | 27JAN03 | 118.155000 | | |
| ** WB2U ** | 521 | | 149,713,794.00 | | 186,294,892.00 | | | | -36,581,098.00 | -233,768.63 |
| | 10,000.000 | | 1,267,096.56 | | 1,500,865.19 | | | 75,835.99 | | |
| ** WB2U ** | 530 | | 148,447,512.00 | | 186,294,892.00 | 23JAN03 | 28JAN03 | 117.845000 | | |
| | 10,000.000 | | 1,259,684.43 | | 1,500,865.20 | | | 79,981.60 | -37,847,380.00 | -241,180.77 |
| ** WB2U ** | 532 | | 141,016,335.00 | | 186,294,892.00 | 27JAN03 | 30JAN03 | 118.630000 | | |
| | 10,000.000 | | 1,188,707.20 | | 1,500,865.19 | | | 69,520.82 | -45,278,557.00 | -312,157.99 |
| ** WB2U ** | 534 | | 56,106,841.00 | | 68,010,515.00 | 28JAN03 | 31JAN03 | 118.660000 | | |
| | 4,000.000 | | 472,837.02 | | 567,510.97 | | | 5,643.55 | -11,903,674.00 | -94,673.95 |
| ** WB2U ** | 535 | | 55,527,344.00 | | 70,192,109.00 | 29JAN03 | 03FEB03 | 118.105000 | | |
| | 4,000.000 | | 470,152.36 | | 591,614.55 | | | 2,704.99 | -14,664,765.00 | -121,462.19 |
| ** WB2U ** | 559 | | 108,405,824.00 | | 118,757,554.00 | 12FEB03 | 17FEB03 | 121.265000 | | |
| | 8,000.000 | | 893,958.06 | | 972,130.47 | | | 7,192.12 | -10,351,730.00 | -78,172.41 |
| ** WB2U ** | 647 | | 177,061,519.00 | | 247,292,558.00 | 09MAY03 | 14MAY03 | 117.215000 | | |
| | 16,000.000 | | 1,510,570.48 | | 2,014,536.07 | | | 95,198.67 | -70,231,039.00 | -503,945.59 |
| ** WB2U ** | 803 | | 118,180,026.00 | | 129,207,607.00 | 12SEP03 | 18SEP03 | 117.400000 | | |
| | 8,000.000 | | 1,006,644.17 | | 1,059,913.86 | | | | -11,027,581.00 | -53,269.69 |
| ** WB2U ** | 812 | | 115,751,256.00 | | 129,744,779.00 | 18SEP03 | 24SEP03 | 115.120000 | | |
| | 8,000.000 | | 1,005,483.46 | | 1,068,785.03 | | | | -13,993,523.00 | -63,301.57 |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT SELL RATE BASE CURR GN/LS | NET SECY GN/LS NET BAS SECY GN/LS | | |
|-------------------------|--|--|---|--|--------------------------------------|--------------------------------------|-------------------------------|
| 674720008 | TOTAL | 1,070,210,451.00 9,075,133.74 | 1,322,089,798.00 10,777,086.53 | -251,879,347.00 L -2,136,944.94 L | 434,992.15 | -251,879,347.00 L -1,701,952.79 L | |
| 679159004 | SECOM CO | | JPY50 | 12SEP03 | 18SEP03 | 117.400000 | |
| ** WB2U ** | 806 | 155,674,114.00 | 109,163,892.00 | 46,510,222.00 | | 46,510,222.00 | |
| | 38,000.000 | 1,326,014.60 | 922,498.77 | 396,168.84 | | 7,344.99 403,515.83 | |
| 679382002 | SEKISUI CHEMICAL | | JPY50 | 02MAY03 | 08MAY03 | 118.890000 | |
| ** WB2U ** | 630 | 18,445,902.00 | 25,374,942.00 | -6,929,040.00 | | -6,929,040.00 | |
| | 60,000.000 | 155,151.00 | 204,438.55 | -58,281.10 | | 9,001.55 -49,279.55 | |
| ** WB2U ** | 658 | 91,245,152.00 | 118,416,397.00 | -27,171,245.00 | 16MAY03 | 21MAY03 | 116.050000 |
| | 280,000.000 | 786,257.23 | 954,009.23 | -234,133.95 | | 66,381.95 | -27,171,245.00 -167,752.00 |
| ** WB2U ** | 729 | 35,392,906.00 | 38,042,413.00 | -2,669,507.00 | 25JUN03 | 30JUN03 | 117.550000 |
| | 98,000.000 | 301,000.10 | 306,645.83 | -22,709.54 | | 17,151.81 | -2,669,507.00 -5,557.73 |
| ** WB2U ** | 747 | 35,779,357.00 | 38,042,413.00 | -2,283,056.00 | 04JUL03 | 09JUL03 | 118.025000 |
| | 98,000.000 | 303,150.66 | 306,645.82 | -19,343.83 | | 15,048.67 | -2,283,056.00 -3,495.16 |
| 679382002 | TOTAL | 180,863,317.00 1,545,646.99 | 219,916,165.00 1,771,731.63 | -39,052,840.00 L -334,468.42 L | 108,383.98 | -39,052,840.00 L -226,084.44 L | |
| 679390005 | SEKISUI HOUSE | | JPY50 | 28MAY03 | 02JUN03 | 118.600000 | |
| ** WB2E ** | 318 | 37,864,058.00 | 43,402,493.00 | -5,538,435.00 | | -5,538,435.00 | |
| | 43,000.000 | 319,258.58 | 365,542.53 | -46,708.13 | | 416.10 -46,284.83 | |
| 680445004 | SHIMACHU CO | | JPY50 | 21MAY03 | 26MAY03 | 117.330000 | |
| ** WB3B ** | 358 | 36,947,624.00 | 41,909,226.00 | -4,961,602.00 | | -4,961,602.00 | |
| | 28,000.000 | 314,983.47 | 358,745.82 | -42,287.58 | | 6,445.23 -35,842.35 | |
| ** WB3B ** | 368 | 32,424,048.00 | 37,727,961.00 | -5,303,921.00 | 02JUN03 | 05JUN03 | 118.460000 |
| | 18,500.000 | 273,712.98 | 320,387.14 | -44,773.94 | | -1,908.22 | -5,303,921.00 -46,674.16 |
| ** WB3B ** | 361 | 29,972,777.00 | 34,335,964.00 | -4,363,187.00 | 03JUN03 | 06JUN03 | 118.800000 |
| | 17,100.000 | 252,294.18 | 292,483.84 | -36,727.16 | | 10.58 | -4,363,187.00 -40,387.74 |
| ** WB3B ** | 362 | 16,494,729.00 | 19,551,258.00 | -3,056,529.00 | 04JUN03 | 09JUN03 | 117.765000 |
| | 9,400.000 | 138,885.44 | 162,163.63 | -25,735.94 | | 765.000 | -3,056,529.00 -27,737.74 |



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|-------------------------|--|--|---|--|--------------------------------------|------------------------------------|-------------------------------|
| 680445004 | TOTAL | 115,839,170.00 979,797.99 | 133,524,409.00 1,128,980.43 | -17,685,239.00 L -149,524.42 L | 3,342.18 | -17,685,239.00 L -146,182.44 L | |
| 680458007 | SHIM ETSU CHEM CO | | JPY50 | 03OCT03 | 08OCT03 | 118.690000 | |
| ** WB5F ** | 872 | 364,579,576.00 | 295,344,257.00 | 71,235,319.00 | | 71,235,319.00 | |
| | 88,000.000 | 3,311,767.78 | 2,469,338.35 | 643,554.95 | | 198,888.48 842,437.43 | |
| 680526001 | SHISEIDO CO | | JPY50 | 07JUL03 | 10JUL03 | 118.195000 | |
| ** WB2U ** | 751 | 95,993,263.00 | 131,346,188.00 | -35,352,925.00 | | -35,352,925.00 | |
| | 80,000.000 | 812,188.18 | 1,058,174.74 | -299,184.77 | | 53,898.13 -246,014.64 | |
| ** WB2U ** | 757 | 95,072,864.00 | 131,346,189.00 | -36,273,325.00 | 08JUL03 | 11JUL03 | 118.325000 |
| | 80,000.000 | 803,489.24 | 1,058,174.74 | -386,554.73 | | 51,869.23 | -36,273,325.00 -254,687.58 |
| ** WB2U ** | 760 | 95,145,839.00 | 131,346,188.00 | -36,200,349.00 | 09JUL03 | 14JUL03 | 117.730000 |
| | 80,000.000 | 808,169.87 | 1,058,174.74 | -387,484.19 | | 57,479.32 | -36,200,349.00 -258,886.87 |
| ** WB2U ** | 793 | 37,362,429.00 | 58,896,648.00 | -13,534,219.00 | 22AUG03 | 28AUG03 | 117.470000 |
| | 31,000.000 | 318,859.33 | 418,843.49 | -115,214.24 | | 23,238.18 | -13,534,219.00 -91,984.16 |
| 680526001 | TOTAL | 323,574,395.00 2,741,878.54 | 444,935,213.00 3,584,573.71 | -121,368,818.00 L -1,028,363.95 L | 185,668.78 | -121,368,818.00 L -842,695.17 L | |
| 680546009 | SHOWA DENKO KK | | JPY50 | 26JUN03 | 02JUL03 | 119.360000 | |
| ** WB2E ** | 371 | 141,482,501.00 | 115,871,343.00 | 25,611,158.00 | | 25,611,158.00 | |
| | 674,000.000 | 1,185,342.67 | 988,766.11 | 214,578.69 | | -17,994.13 196,574.54 | |
| ** WB2E ** | 422 | 13,503,261.00 | 18,696,138.00 | 2,887,123.00 | 18JUL03 | 15JUL03 | 117.890000 |
| | 64,000.000 | 114,541.19 | 91,824.16 | 23,811.38 | | -1,894.95 | 2,887,123.00 22,717.83 |
| 680546009 | TOTAL | 154,985,762.00 1,299,883.86 | 126,567,481.00 1,088,598.27 | 28,418,281.00 L 238,362.87 L | -19,088.48 | 28,418,281.00 L 219,293.59 L | |
| 682148001 | AMADA MACHINICS | | JPY50 | 01OCT03 | 02OCT03 | 121.133899 | |
| ** WB2W ** | 684 | 143,399,588.00 | 143,399,588.00 | .00 | | .00 | |
| | 659,000.000 | 1,183,810.55 | 1,183,810.55 | -.01 | | .01 .00 | |



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|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------------|--------------------------------------|
| 682150008 | SONY CORP | JPY50 | | 24APR03 | 28APR03 | 120.010000 | |
| ** WB2E ** | 248 55,900.000 | 207,584,629.00 1,729,727.76 | 300,827,501.00 2,417,110.16 | -93,242,872.00 -776,959.19 | | 89,576.79 | -93,242,872.00 -687,382.40 |
| ** WB2E ** | 281 500.000 | 1,608,712.00 13,358.62 | 2,686,514.00 21,723.25 | -1,077,802.00 -8,949.99 | 25APR03 30APR03 | 120.425000 585.36 | -1,077,802.00 -8,364.63 |
| ** WB2E ** | 296 11,100.000 | 31,582,846.00 264,823.46 | 59,640,608.00 482,256.06 | -28,057,762.00 -235,265.49 | 30APR03 02MAY03 | 119.260000 17,832.89 | -28,057,762.00 -217,432.60 |
| ** WB2E ** | 617 62,200.000 | 238,812,794.00 2,158,271.97 | 238,701,529.00 2,024,781.82 | 111,265.00 1,005.56 | 01OCT03 06OCT03 | 110.650000 132,484.59 | 111,265.00 133,498.15 |
| 682150008 | TOTAL | 479,588,981.00 4,166,181.81 | 601,856,152.00 4,945,871.29 | -122,267,171.00 L -1,028,169.11 L | | 240,479.63 | -122,267,171.00 L -779,689.48 L |
| 685850000 | SUMITOMO BAKELITE | JPY50 | | 26JUN03 | 02JUL03 | 119.360000 | |
| ** WB2E ** | 364 35,000.000 | 14,600,497.00 139,080.91 | 23,580,785.00 198,600.12 | -6,980,088.00 -58,479.29 | | -1,039.92 | -6,980,088.00 -59,519.21 |
| 685856007 | SUMITOMO CHEMICAL | JPY50 | | 01APR03 | 04APR03 | 118.285000 | |
| ** WB2U ** | 583 400,000.000 | 132,459,688.00 1,119,855.04 | 234,100,510.00 1,886,006.12 | -101,640,822.00 -859,287.50 | | 93,116.42 | -101,640,822.00 -766,171.08 |
| ** WB2U ** | 858 172,000.000 | 67,137,324.00 615,656.34 | 100,663,219.00 810,982.63 | -33,525,895.00 -307,435.99 | 26NOV03 01DEC03 | 109.050000 112,109.70 | -33,525,895.00 -195,326.29 |
| ** WB2U ** | 867 140,000.000 | 54,666,624.00 501,298.71 | 81,935,179.00 660,102.15 | -27,268,555.00 -250,055.52 | 27NOV03 02DEC03 | 109.050000 91,252.08 | -27,268,555.00 -158,803.44 |
| 685856007 | TOTAL | 254,263,636.00 2,236,790.09 | 416,698,908.00 3,357,090.90 | -162,435,272.00 L -1,416,779.01 L | | 296,478.20 | -162,435,272.00 L -1,120,300.81 L |
| 685890006 | SUMITOMO RLTY+DEV | JPY50 | | 02APR03 | 07APR03 | 119.045000 | |
| ** WB2E ** | 208 67,000.000 | 24,771,407.00 224,886.45 | 40,846,414.00 332,720.35 | -14,074,807.00 -118,230.98 | | 119.045000 | -14,074,807.00 -107,833.90 |



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|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------------|--------------------------------------|
| 685894008 | SUMITOMO CORP | JPY50 | | 02APR03 | 07APR03 | 119.045000 | |
| ** WB2E ** | 207 66,000.000 | 34,135,291.00 286,742.75 | 33,136,754.00 265,891.22 | 998,537.00 8,387.89 | | 12,463.64 | 998,537.00 20,851.53 |
| ** WB2E ** | 219 69,000.000 | 36,191,288.00 302,115.47 | 35,573,043.00 288,218.51 | 528,245.00 4,420.64 | 03APR03 08APR03 | 119.495000 9,476.32 | 528,245.00 13,896.96 |
| ** WB2U ** | 875 80,000.000 | 55,588,278.00 515,876.55 | 67,339,631.00 542,514.65 | -11,751,353.00 -109,056.22 | 12DEC03 17DEC03 | 107.755000 82,418.12 | -11,751,353.00 -26,638.18 |
| ** WB2U ** | 876 60,000.000 | 43,340,239.00 402,117.64 | 50,504,723.00 406,885.99 | -7,164,484.00 -66,473.22 | 15DEC03 18DEC03 | 107.780000 61,704.87 | -7,164,484.00 -4,768.35 |
| ** WB2U ** | 879 100,000.000 | 71,474,016.00 664,164.07 | 84,174,538.00 678,143.31 | -12,700,522.00 -118,018.14 | 16DEC03 19DEC03 | 107.615000 104,038.90 | -12,700,522.00 -13,979.24 |
| ** WB2U ** | 892 40,000.000 | 29,655,291.00 276,790.10 | 33,669,815.00 271,257.32 | -4,014,524.00 -37,469.89 | 24DEC03 30DEC03 | 107.140000 43,002.67 | -4,014,524.00 5,532.78 |
| 685894008 | TOTAL | 270,294,403.00 2,447,806.58 | 304,398,504.00 2,452,911.00 | -34,104,101.00 L -318,208.94 L | | 313,104.52 | -34,104,101.00 L -5,104.42 L |
| 685900003 | SUMITOMO TRUST+BKG | JPY50 | | 15OCT03 | 20OCT03 | 109.785000 | |
| ** WB2U ** | 834 99,000.000 | 71,621,799.00 652,382.37 | 67,070,057.00 540,342.86 | 4,551,742.00 41,460.51 | | 78,579.00 | 4,551,742.00 112,039.51 |
| 686550005 | SUZUKI MOTOR CORP | JPY50 | | 18DEC03 | 24DEC03 | 107.995000 | |
| ** WB2E ** | 019 11,000.000 | 16,898,546.00 156,475.26 | 14,508,249.00 120,751.14 | 2,390,297.00 22,133.40 | | 13,590.72 | 2,390,297.00 35,724.12 |
| 686949009 | TACHI S CO | JPY50 | | 17JUL03 | 23JUL03 | 118.755000 | |
| ** WB2W ** | 514 1,000.000 | 789,097.00 6,644.75 | 664,731.00 5,598.44 | 124,366.00 1,047.25 | | - .94 | 124,366.00 1,046.31 |
| ** WB2W ** | 519 2,000.000 | 1,596,653.00 13,427.97 | 1,329,463.00 11,196.89 | 267,190.00 2,247.09 | 18JUL03 24JUL03 | 118.905000 6.01 | 267,190.00 2,231.88 |
| ** WB2W ** | 521 | 2,397,660.00 | 1,987,658.00 | 410,002.00 | 22JUL03 25JUL03 | 118.245000 | |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|--------------|--------------|------------------|-----------------|---------------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | GN/LS | BASE CURR GN/LS | NET BAS SECTY GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | NET BAS SECTY GN/LS | NET BAS SECTY GN/LS |
| | 3,000.000 | 20,107.01 | 14,740.29 | 3,438.32 | | -71.60 | 3,366.72 |
| ** WB2W ** | 524 | 808,076.00 | 658,607.00 | 141,469.00 | 24JUL03 | 118.990000 | 141,469.00 |
| | 1,000.000 | 6,723.89 | 5,561.98 | 1,188.92 | 29JUL03 | -27.01 | 1,161.91 |
| ** WB2W ** | 527 | 1,598,970.00 | 1,305,545.00 | 293,405.00 | 28JUL03 | 119.475000 | 293,405.00 |
| | 2,000.000 | 13,383.30 | 11,092.11 | 2,455.79 | 31JUL03 | -164.60 | 2,291.19 |
| ** WB2W ** | 529 | 798,436.00 | 652,782.00 | 145,654.00 | 29JUL03 | 119.525000 | 145,654.00 |
| | 1,000.000 | 6,680.00 | 5,517.09 | 1,218.61 | 01AUG03 | -56.42 | 1,162.19 |
| ** WB2W ** | 531 | 1,591,119.00 | 1,304,024.00 | 284,295.00 | 01AUG03 | 119.985000 | 284,295.00 |
| | 2,000.000 | 13,240.98 | 11,030.35 | 2,369.42 | 06AUG03 | -138.79 | 2,230.63 |
| ** WB2W ** | 534 | 783,871.00 | 653,523.00 | 130,348.00 | 04AUG03 | 120.315000 | 130,348.00 |
| | 1,000.000 | 6,515.16 | 5,514.37 | 1,083.39 | 07AUG03 | -83.20 | 1,000.19 |
| ** WB2W ** | 541 | 761,827.00 | 662,453.00 | 99,374.00 | 05AUG03 | 119.960000 | 99,374.00 |
| | 1,000.000 | 6,350.68 | 5,556.20 | 820.40 | 08AUG03 | -33.92 | 794.48 |
| ** WB2W ** | 547 | 778,066.00 | 673,957.00 | 104,109.00 | 08AUG03 | 119.050000 | 104,109.00 |
| | 1,000.000 | 6,535.62 | 5,627.56 | 874.50 | 13AUG03 | 33.56 | 908.06 |
| ** WB2W ** | 555 | 1,562,174.00 | 1,347,913.00 | 214,261.00 | 11AUG03 | 118.465000 | 214,261.00 |
| | 2,000.000 | 13,106.00 | 11,255.12 | 1,800.64 | 14AUG03 | 123.04 | 1,931.68 |
| ** WB2W ** | 560 | 786,700.00 | 673,957.00 | 112,751.00 | 12AUG03 | 118.555000 | 112,751.00 |
| | 1,000.000 | 6,435.81 | 5,627.56 | 951.06 | 15AUG03 | 57.21 | 1,008.25 |
| ** WB2W ** | 563 | 786,921.00 | 673,957.00 | 112,064.00 | 13AUG03 | 119.275000 | 112,064.00 |
| | 1,000.000 | 6,589.99 | 5,627.56 | 939.54 | 18AUG03 | 22.09 | 962.63 |
| ** WB2W ** | 570 | 793,947.00 | 673,957.00 | 119,998.00 | 15AUG03 | 119.260000 | 119,998.00 |
| | 1,000.000 | 6,657.28 | 5,627.56 | 1,006.12 | 20AUG03 | 23.60 | 1,029.72 |
| ** WB2W ** | 572 | 2,364,040.00 | 2,021,870.00 | 342,190.00 | 18AUG03 | 119.480000 | 342,190.00 |
| | 3,000.000 | 19,786.24 | 16,882.69 | 2,863.99 | 21AUG03 | 9.56 | 2,983.55 |



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|-------------|-------------------------|--------------|--------------|------------------|-----------------|---------------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | GN/LS | BASE CURR GN/LS | NET BAS SECTY GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | NET BAS SECTY GN/LS | NET BAS SECTY GN/LS |
| ** WB2W ** | 575 | 3,140,586.00 | 2,652,104.00 | 488,482.00 | 19AUG03 | 119.440000 | 488,482.00 |
| | 4,000.000 | 26,294.26 | 21,804.67 | 4,089.77 | 22AUG03 | 319.02 | 4,489.59 |
| ** WB2W ** | 579 | 1,587,521.00 | 1,305,578.00 | 281,951.00 | 20AUG03 | 118.280000 | 281,951.00 |
| | 2,000.000 | 13,421.72 | 10,629.51 | 2,383.76 | 25AUG03 | 408.45 | 2,792.21 |
| ** WB2W ** | 580 | 785,470.00 | 654,851.00 | 130,619.00 | 21AUG03 | 117.775000 | 130,619.00 |
| | 1,000.000 | 6,669.24 | 5,314.71 | 1,109.06 | 26AUG03 | 245.47 | 1,354.53 |
| ** WB2W ** | 584 | 2,352,315.00 | 1,949,869.00 | 383,246.00 | 22AUG03 | 117.470000 | 383,246.00 |
| | 3,000.000 | 20,024.81 | 15,854.49 | 3,262.51 | 27AUG03 | 907.01 | 4,170.32 |
| ** WB2W ** | 589 | 785,697.00 | 660,341.00 | 125,356.00 | 27AUG03 | 117.755000 | 125,356.00 |
| | 1,000.000 | 6,672.50 | 5,314.83 | 1,044.55 | 01SEP03 | 292.92 | 1,357.47 |
| ** WB2W ** | 593 | 3,946,522.00 | 3,301,705.00 | 644,817.00 | 29AUG03 | 116.680000 | 644,817.00 |
| | 5,000.000 | 33,823.47 | 26,574.15 | 5,524.37 | 04SEP03 | 1,722.95 | 7,249.32 |
| ** WB2W ** | 596 | 792,480.00 | 660,341.00 | 132,147.00 | 01SEP03 | 116.680000 | 132,147.00 |
| | 1,000.000 | 6,791.98 | 5,314.83 | 1,132.56 | 04SEP03 | 344.59 | 1,477.15 |
| ** WB2W ** | 599 | 785,447.00 | 660,341.00 | 125,104.00 | 02SEP03 | 116.265000 | 125,104.00 |
| | 1,000.000 | 6,755.66 | 5,314.83 | 1,076.04 | 05SEP03 | 364.79 | 1,448.83 |
| ** WB2W ** | 601 | 3,944,738.00 | 3,301,705.00 | 643,833.00 | 03SEP03 | 116.045000 | 643,833.00 |
| | 5,000.000 | 33,993.18 | 26,574.14 | 5,541.24 | 08SEP03 | 1,877.80 | 7,419.04 |
| ** WB2W ** | 606 | 1,576,974.00 | 1,320,682.00 | 256,292.00 | 04SEP03 | 116.845000 | 256,292.00 |
| | 2,000.000 | 13,496.29 | 10,629.66 | 2,193.44 | 09SEP03 | 673.19 | 2,866.63 |
| ** WB2W ** | 609 | 792,584.00 | 660,341.00 | 132,243.00 | 05SEP03 | 116.740000 | 132,243.00 |
| | 1,000.000 | 6,789.31 | 5,314.83 | 1,132.00 | 10SEP03 | 341.68 | 1,474.48 |
| ** WB2W ** | 633 | 1,592,917.00 | 1,320,682.00 | 272,235.00 | 08SEP03 | 116.630000 | 272,235.00 |
| | 2,000.000 | 13,657.07 | 10,629.66 | 2,334.10 | 11SEP03 | 4.03 | 3,020.21 |
| ** WB2W ** | 646 | 1,500,237.00 | 1,320,682.00 | 259,555.00 | 09SEP03 | 116.345000 | 259,555.00 |
| | | | | | 12SEP03 | | |



STATE STREET
Serving Institutional Investors Worldwide

FOR PUBLIC DISCLOSURE

ATTACHMENT N

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|----------------|-------------------|-------------------|-----------------|---------------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL SECTY GN/LS | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET BAS SECTY GN/LS | NET SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE | SECTY GN/LS | | | NET BAS SECTY GN/LS |
| 2,000,000 | 13,580.00 | 10,629.66 | 2,230.52 | | 719.82 | 2,950.34 | |
| ** WB2W ** | | | 10SEP03 | 16SEP03 | 117.105000 | 744,171.00 | 744,171.00 |
| 4,000,000 | 3,176,184.00 | 2,432,013.00 | 744,171.00 | | 652.15 | 7,086.88 | |
| | 27,122.53 | 20,115.65 | 6,354.73 | | | | |
| ** WB2W ** | | | 11SEP03 | 17SEP03 | 117.095000 | 477,331.00 | 477,331.00 |
| 2,000,000 | 1,588,663.00 | 1,111,332.00 | 477,331.00 | | 4.86 | 4,081.30 | |
| | 13,567.30 | 9,486.00 | 4,076.44 | | | | |
| ** WB2W ** | | | 12SEP03 | 18SEP03 | 117.400000 | 238,380.00 | 238,380.00 |
| 1,000,000 | 794,046.00 | 555,664.00 | 238,380.00 | | -9.90 | 2,020.59 | |
| | 6,763.59 | 4,743.00 | 2,030.49 | | | | |
| ** WB2W ** | | | 16SEP03 | 19SEP03 | 116.445000 | 718,626.00 | 718,626.00 |
| 3,000,000 | 2,385,624.00 | 1,666,998.00 | 718,626.00 | | 86.76 | 6,258.14 | |
| | 20,487.13 | 14,228.99 | 6,171.38 | | | | |
| ** WB2W ** | | | 17SEP03 | 22SEP03 | 116.370000 | 573,227.00 | 573,227.00 |
| 4,000,000 | 3,295,042.00 | 2,721,815.00 | 573,227.00 | | 222.70 | 5,148.60 | |
| | 28,315.22 | 23,166.62 | 4,925.90 | | | | |
| 686949089 | 53,091,740.00 | 43,563,455.00 | 9,528,285.00 L | | | 9,528,285.00 L | |
| ----- | 458,711.42 | 368,177.40 | 80,954.74 L | | 9,577.24 | 90,534.02 L | |
| 687044008 | TAKEDA CHEM INDS | JPY50 | 24APR03 | 28APR03 | 120.010000 | | |
| ** WB2E ** | | | | | | | |
| 11,600,000 | 49,165,184.00 | 54,545,996.00 | -5,380,812.00 | | -5,000.64 | -5,380,812.00 | |
| | 409,675.73 | 459,512.74 | -44,836.37 | | | -49,837.01 | |
| ** WB2E ** | | | 10JUL03 | 15JUL03 | 117.890000 | -4,409,171.00 | -4,409,171.00 |
| 48,600,000 | 220,739,736.00 | 225,148,907.00 | -4,409,171.00 | | 29,742.54 | -7,658.18 | |
| | 1,872,421.21 | 1,880,079.39 | -37,400.72 | | | | |
| ** WB2E ** | | | 29JUL03 | 31JUL03 | 119.525000 | -4,823,884.00 | -4,823,884.00 |
| 17,500,000 | 75,661,430.00 | 80,485,314.00 | -4,823,884.00 | | -1,293.24 | -41,652.03 | |
| | 633,017.61 | 674,669.64 | -40,358.79 | | | | |
| 687044008 | TOTAL | 345,566,350.00 | 360,180,217.00 | -14,613,867.00 L | | -14,613,867.00 L | |
| ----- | 2,915,114.55 | 3,014,261.77 | -122,595.88 L | | 23,448.66 | -99,147.22 L | |
| 687098004 | TANABE SEIYAKU CO | JPY50 | 30OCT03 | 05NOV03 | 108.285000 | | |
| ** WB2E ** | | | | | | | |
| 7,000,000 | 5,695,151.00 | 8,974,833.00 | -3,279,682.00 | | 7,294.50 | -3,279,682.00 | |
| | 52,594.09 | 75,587.09 | -30,287.50 | | | -22,993.00 | |



STATE STREET

FOR PUBLIC DISCLOSURE

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|----------------|-------------------|-------------------|-----------------|---------------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL SECTY GN/LS | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET BAS SECTY GN/LS | NET SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE | SECTY GN/LS | | | NET BAS SECTY GN/LS |
| 689416006 | TOKYO BROADCASTING | JPY50 | 10JAN03 | 16JAN03 | 119.445000 | | |
| ** WB2G ** | | | | | | | |
| 161,000,000 | 228,390,649.00 | 293,224,272.00 | -64,833,623.00 | | 110,345.70 | -64,833,623.00 | |
| | 1,912,098.87 | 2,344,543.74 | -542,798.59 | | | -432,444.89 | |
| 689544005 | TOKYO GAS CO | JPY50 | 03JUN03 | 06JUN03 | 118.800000 | | |
| ** WB2U ** | | | | | | | |
| 390,000,000 | 141,648,365.00 | 135,906,068.00 | 5,742,297.00 | | 49,077.54 | 5,742,297.00 | |
| | 1,192,326.30 | 1,094,912.93 | 48,335.83 | | | 97,413.37 | |
| ** WB2U ** | | | 09JUN03 | 12JUN03 | 118.145000 | 2,826,573.00 | 2,826,573.00 |
| 390,000,000 | 138,732,641.00 | 135,906,068.00 | 2,826,573.00 | | 55,419.86 | 79,344.47 | |
| | 1,174,257.40 | 1,094,912.93 | 23,924.61 | | | | |
| ** WB2U ** | | | 12JUN03 | 17JUN03 | 117.835000 | 1,542,678.00 | 1,542,678.00 |
| 136,000,000 | 48,935,563.00 | 47,392,885.00 | 1,542,678.00 | | 20,381.22 | 33,473.07 | |
| | 415,288.86 | 381,815.79 | 13,091.85 | | | | |
| ** WB2E ** | | | 10JUL03 | 15JUL03 | 117.890000 | -19,616,524.00 | -19,616,524.00 |
| 516,000,000 | 176,858,711.00 | 196,475,235.00 | -19,616,524.00 | | 601.23 | -165,795.61 | |
| | 1,500,201.13 | 1,665,996.74 | -166,396.04 | | | | |
| 689544005 | TOTAL | 506,175,280.00 | 515,680,256.00 | -9,504,976.00 L | | -9,504,976.00 L | |
| ----- | 4,282,073.69 | 4,237,638.39 | -81,044.55 L | | 125,479.85 | 44,435.30 L | |
| 689587004 | TOKYO STEEL MFG | JPY50 | 22AUG03 | 27AUG03 | 117.470000 | | |
| ** WB3B ** | | | | | | | |
| 100,000,000 | 89,451,538.00 | 41,784,065.00 | 47,667,473.00 | | -210.10 | 47,667,473.00 | |
| | 761,484.11 | 355,909.99 | 405,784.22 | | | 405,574.12 | |
| ** WB3B ** | | | 01SEP03 | 04SEP03 | 116.510000 | 22,341,064.00 | 22,341,064.00 |
| 50,000,000 | 42,866,255.00 | 20,525,191.00 | 22,341,064.00 | | 3,344.90 | 195,097.23 | |
| | 367,919.11 | 172,821.88 | 191,752.33 | | | | |
| ** WB3B ** | | | 01SEP03 | 04SEP03 | 116.510000 | 448,883.00 | 448,883.00 |
| 1,000,000 | 859,387.00 | 410,504.08 | 448,883.00 | | 66.90 | 3,919.64 | |
| | 7,376.08 | 3,456.44 | 3,852.74 | | | | |
| 689587004 | TOTAL | 133,177,180.00 | 62,719,760.00 | 70,457,420.00 L | | 70,457,420.00 L | |
| ----- | 1,134,779.30 | 532,188.31 | 601,389.29 L | | 3,201.78 | 604,590.99 L | |
| 689702009 | TOPPAN PRINTING CO | JPY50 | 23APR03 | 28APR03 | 120.425000 | | |
| ** WB2U ** | | | | | | | |
| 40,000,000 | 29,049,700.00 | 56,883,257.00 | -27,833,557.00 | | 14,080.24 | -27,833,557.00 | |
| | 241,226.49 | 458,273.98 | -231,127.73 | | | -217,047.49 | |
| ** WB2U ** | | | 02MAY03 | 08MAY03 | 118.890000 | 31,897,640.00 | 31,897,640.00 |
| 47,000,000 | 35,030,187.00 | 66,837,827.08 | -31,807,640.00 | | 23,710.16 | -248,828.24 | |
| | 294,643.68 | 538,471.92 | -267,538.40 | | | | |



STATE STREET

FOR PUBLIC DISCLOSURE

ATTACHMENT N

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|----------------|-------------------|-------------------|-----------------|-----------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL SECTY GN/LS | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE SECTY GN/LS | BASE SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| ** WB2U ** | 633 45,722,783.00 | 85,324,886.00 | -39,602,183.00 | 06MAY03 | 09MAY03 | 117.940000 | -39,602,183.00 |
| 60,000.000 | 387,677.66 | 687,410.94 | -335,782.44 | | | 36,049.16 | -299,733.38 |
| ** WB2U ** | 645 42,902,792.00 | 85,324,886.00 | -42,422,094.00 | 08MAY03 | 13MAY03 | 116.635000 | -42,422,094.00 |
| 60,000.000 | 367,838.06 | 687,410.94 | -363,716.47 | | | 44,143.77 | -319,572.90 |
| ** WB2U ** | 669 43,448,450.00 | 85,324,886.00 | -41,876,436.00 | 22MAY03 | 27MAY03 | 117.350000 | -41,876,436.00 |
| 60,000.000 | 378,246.78 | 687,410.94 | -356,859.75 | | | 39,686.49 | -317,164.26 |
| ** WB2U ** | 673 44,368,878.00 | 86,746,967.00 | -42,378,089.00 | 23MAY03 | 28MAY03 | 116.860000 | -42,378,089.00 |
| 61,000.000 | 379,675.49 | 698,867.81 | -362,639.82 | | | 43,447.50 | -319,192.32 |
| ** WB2U ** | 679 29,809,581.00 | 56,883,257.00 | -27,073,676.00 | 26MAY03 | 29MAY03 | 116.860000 | -27,073,676.00 |
| 40,000.000 | 255,087.98 | 458,273.98 | -231,676.16 | | | 28,490.16 | -203,186.00 |
| ** WB2U ** | 725 33,933,205.00 | 56,883,257.00 | -22,950,052.00 | 23JUN03 | 26JUN03 | 117.865000 | -22,950,052.00 |
| 40,000.000 | 287,898.91 | 458,273.98 | -194,714.73 | | | 24,339.66 | -170,375.07 |
| ** WB2U ** | 726 33,497,335.00 | 56,883,258.00 | -23,385,923.00 | 24JUN03 | 27JUN03 | 117.830000 | -23,385,923.00 |
| 40,000.000 | 284,285.28 | 458,273.97 | -198,471.72 | | | 24,483.83 | -173,988.69 |
| ** WB2U ** | 781 124,559,419.00 | 121,637,384.00 | 2,922,235.00 | 15AUG03 | 20AUG03 | 119.260000 | 2,922,235.00 |
| 127,000.000 | 1,044,437.52 | 995,734.94 | 24,503.06 | | | 24,197.52 | 48,788.58 |
| 689782009 | TOTAL 462,322,458.00 | 758,729,865.00 | -296,487,415.00 L | | | 302,627.69 | -296,487,415.00 L |
| ----- | 3,913,017.77 | 6,128,485.44 | -2,518,815.38 L | | | | -2,215,387.69 L |
| 690826000 | TOYO SEIKAN KAISHA | JPY50 | | 02JUN03 | 05JUN03 | 118.460000 | |
| ** WB2U ** | 688 19,404,495.00 | 32,768,556.00 | -13,356,061.00 | | | 12,621.77 | -13,356,061.00 |
| 18,000.000 | 163,886.31 | 263,931.97 | -112,747.43 | | | | -108,125.66 |
| ** WB2U ** | 692 19,147,857.00 | 32,768,556.00 | -13,613,499.00 | 03JUN03 | 06JUN03 | 118.890000 | -13,613,499.00 |
| 18,000.000 | 161,178.51 | 263,931.97 | -114,591.74 | | | 11,830.28 | -102,761.44 |
| ** WB2U ** | 713 43,614,596.00 | 72,881,235.00 | -29,186,639.00 | 12JUN03 | 17JUN03 | 117.835000 | -29,186,639.00 |
| 40,000.000 | 370,132.78 | 586,515.49 | -247,699.75 | | | 8.84 | -216,382.71 |
| ** WB2U ** | 755 39,126,752.00 | 61,881,058.00 | -22,754,298.00 | 07JUL03 | 10JUL03 | 119.500000 | |



STATE STREET
Securities Institutional Investor, Worldwide

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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|----------------|-------------------|-------------------|-----------------|-----------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL SECTY GN/LS | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE SECTY GN/LS | BASE SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| | 34,000.000 | 331,035.59 | 498,538.17 | -192,514.89 | | 25,012.31 | -167,502.56 |
| ** WB2U ** | 763 39,114,726.00 | 61,881,051.00 | -22,766,325.00 | 09JUL03 | 14JUL03 | 117.730000 | -22,766,325.00 |
| 34,000.000 | 332,248.94 | 498,538.17 | -193,377.43 | | | 27,088.20 | -166,297.23 |
| 690026000 | TOTAL 160,407,626.00 | 262,884,448.00 | -181,676,822.00 L | | | 187,852.60 | -181,676,822.00 L |
| ----- | 1,358,386.13 | 2,111,455.77 | -868,922.24 L | | | | -753,069.64 L |
| 690054002 | TOYOTA INDUSTRIES | JPY50 | | 24APR03 | 28APR03 | 120.810000 | |
| ** WB2E ** | 250 30,761,526.00 | 32,853,148.00 | -2,091,622.00 | | | 6,143.37 | -2,091,622.00 |
| 17,980.000 | 256,324.49 | 247,618.05 | -17,428.73 | | | | -11,285.34 |
| ** WB2E ** | 277 65,285,488.00 | 69,581,388.00 | -4,215,900.00 | 25APR03 | 30APR03 | 120.425000 | -4,215,900.00 |
| 37,800.000 | 542,125.84 | 548,176.18 | -35,088.51 | | | 8,957.45 | -26,051.84 |
| ** WB2E ** | 765 38,846,388.00 | 33,994,762.00 | 4,851,538.00 | 03DEC03 | 08DEC03 | 188.180000 | 4,851,538.00 |
| 18,394.000 | 359,089.48 | 278,498.98 | 44,846.98 | | | 35,751.68 | 80,598.58 |
| ** WB2E ** | 783 59,254,279.00 | 52,599,483.00 | 6,654,876.00 | 04DEC03 | 09DEC03 | 188.255000 | 6,654,876.00 |
| 28,106.000 | 547,358.34 | 431,761.98 | 41,474.88 | | | 54,122.38 | 115,594.38 |
| ** WB2E ** | 818 46,221,298.00 | 39,376,765.00 | 6,846,525.00 | 18DEC03 | 24DEC03 | 187.995000 | 6,846,525.00 |
| 21,100.000 | 427,994.72 | 323,823.43 | 63,378.17 | | | 41,593.12 | 184,971.29 |
| 690054002 | TOTAL 248,368,883.00 | 228,325,386.00 | 12,843,417.00 L | | | 146,567.84 | 12,843,417.00 L |
| ----- | 2,132,892.29 | 1,869,862.54 | 117,261.91 L | | | | 263,829.75 L |
| 690064001 | TOYOTA MOTOR CORP | JPY50 | | 24APR03 | 28APR03 | 120.810000 | |
| ** WB2E ** | 249 302,741,434.00 | 396,953,584.00 | -94,212,150.00 | | | 133,209.57 | -94,212,150.00 |
| 113,400.000 | 2,522,435.84 | 3,174,461.32 | -785,835.83 | | | | -651,826.24 |
| ** WB2E ** | 282 112,728,131.00 | 134,456,398.00 | -21,728,259.00 | 25APR03 | 30APR03 | 120.425000 | -21,728,259.00 |
| 43,588.000 | 936,085.79 | 1,119,871.88 | -189,429.88 | | | -2,555.49 | -182,985.29 |
| ** WB2E ** | 289 216,799,595.00 | 255,498,137.00 | -38,698,542.00 | 28APR03 | 01MAY03 | 128.270000 | -38,698,542.00 |
| 84,488.000 | 1,882,487.42 | 2,086,173.16 | -321,697.37 | | | 38,131.63 | -283,565.74 |
| ** WB2E ** | 297 84,588,324.00 | 98,731,998.00 | -14,231,666.00 | 30APR03 | 02MAY03 | 260000 | -14,231,666.00 |
| 32,788.000 | 788,538.69 | 88,235.45 | -119,333.18 | | | 6.1 | -25,696.94 |



STATE STREET
Securities Institutional Investor, Worldwide

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ATTACHMENT N

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|-----------------------------------|-----------------------------------|--|--------------------|--------------------------|--------------------------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET BAS SECTY GN/LS | NET SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | NET BAS SECTY GN/LS | NET SECTY GN/LS |
| ** WB2E ** | 609 199,500.000 | 658,209,004.00 5,948,567.59 | 692,673,799.00 5,873,043.19 | 01OCT03 -34,464,795.00 -311,475.78 | 06OCT03 | 110.650000 387,000.18 | -34,464,795.00 75,524.40 |
| ** WB2E ** | 759 72,400.000 | 246,205,441.00 2,259,387.36 | 252,645,680.00 2,143,062.86 | 03DEC03 -6,440,239.00 -59,101.03 | 08DEC03 | 108.970000 175,425.53 | -6,440,239.00 116,324.50 |
| 690064001 | TOTAL | 1,621,183,929.00 14,177,821.91 | 1,830,951,580.00 15,200,047.26 | -209,767,651.00 L -1,777,072.91 L | | 754,847.56 | -209,767,651.00 L -1,022,225.35 L |
| 698538006 | YAMANOUCHI PHARM | | | | | | |
| ** WB2E ** | 464 19,700.000 | 63,165,484.00 528,470.90 | 62,491,863.00 523,320.96 | 673,621.00 5,635.82 | 29JUL03 31JUL03 | 119.525000 -485.88 | 673,621.00 5,149.94 |
| 698544004 | YAMATO KOGYO CO | | | | | | |
| ** WB3B ** | 587 10,000.000 | 9,072,700.00 83,959.84 | 7,952,185.00 66,094.71 | 1,120,515.00 10,369.38 | 29OCT03 04NOV03 | 108.060000 7,495.75 | 1,120,515.00 17,865.13 |
| ** WB3B ** | 589 46,000.000 | 42,580,083.00 393,222.36 | 40,371,533.00 341,274.14 | 2,208,550.00 20,395.72 | 30OCT03 05NOV03 | 108.285000 31,552.50 | 2,208,550.00 51,948.22 |
| ** WB3B ** | 591 15,000.000 | 13,734,091.00 124,929.19 | 13,762,865.00 117,160.68 | -28,774.00 -261.74 | 31OCT03 06NOV03 | 109.935000 8,030.25 | -28,774.00 7,768.51 |
| 698544004 | TOTAL | 65,386,874.00 602,111.39 | 62,086,583.00 524,529.53 | 3,300,291.00 L 30,503.36 L | | 47,078.50 | 3,300,291.00 L 77,581.86 L |
| 698644002 | BANK OF YOKOHAMA | | | | | | |
| ** WB2U ** | 520 120,000.000 | 53,744,985.00 454,868.48 | 60,870,214.00 490,394.47 | -7,125,229.00 -60,304.08 | 22JAN03 27JAN03 | 118.155000 24,778.09 | -7,125,229.00 -35,525.99 |
| ** WB2U ** | 577 60,000.000 | 21,653,231.00 182,204.91 | 30,435,107.00 245,197.24 | -8,781,876.00 -73,896.64 | 18MAR03 24MAR03 | 118.839994 10,904.31 | -8,781,876.00 -62,992.33 |
| ** WB2U ** | 579 60,000.000 | 21,214,987.00 177,345.76 | 30,435,107.00 245,197.24 | -9,220,120.00 -77,075.19 | 19MAR03 25MAR03 | 119.625004 9,223.71 | -9,220,120.00 -67,851.48 |
| ** WB2U ** | 582 68,000.000 | 24,657,462.00 205,188.19 | 34,493,121.00 277,890.20 | -9,835,659.00 -81,847.88 | 20MAR03 26MAR03 | 120.169989 145.87 | -9,835,659.00 -72,702.01 |
| ** WB2U ** | | | | | 23MAY03 28MAY03 | 116.860000 | |



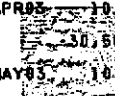
STATE STREET

FOR PUBLIC DISCLOSURE

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|-------------------------------------|-------------------------------------|--|--------------------|-------------------------|---------------------------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET BAS SECTY GN/LS | NET SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | NET BAS SECTY GN/LS | NET SECTY GN/LS |
| | 672 135,000.000 | 54,835,906.00 469,244.45 | 68,478,990.00 551,693.78 | -13,643,084.00 -116,747.25 | | 34,297.92 | -13,643,084.00 -82,449.33 |
| ** WB2U ** | 684 57,000.000 | 23,221,988.00 194,155.60 | 28,913,351.00 232,937.37 | -5,691,371.00 -47,584.72 | 30MAY03 04JUN03 | 119.605000 8,802.95 | -5,691,371.00 -38,781.77 |
| ** WB2U ** | 694 80,000.000 | 31,063,277.00 263,475.40 | 40,580,142.00 326,929.65 | -9,516,865.00 -80,188.29 | 03JUN03 06JUN03 | 118.800000 14,654.04 | -9,516,865.00 -65,454.25 |
| ** WB2U ** | 698 80,000.000 | 31,101,249.00 261,872.18 | 40,580,143.00 326,929.64 | -9,478,894.00 -79,012.18 | 04JUN03 09JUN03 | 118.765000 14,754.72 | -9,478,894.00 -65,057.46 |
| ** WB2U ** | 724 80,000.000 | 31,856,599.00 270,280.40 | 40,580,142.00 326,929.65 | -8,723,543.00 -74,013.01 | 23JUN03 26JUN03 | 117.865000 17,363.76 | -8,723,543.00 -56,649.25 |
| ** WB2U ** | 778 100,000.000 | 36,345,005.00 304,716.03 | 51,099,655.00 417,000.05 | -14,754,650.00 -123,702.79 | 13AUG03 18AUG03 | 119.275000 11,418.77 | -14,754,650.00 -112,284.02 |
| ** WB2U ** | 779 100,000.000 | 36,759,524.00 308,462.90 | 51,193,274.00 419,084.56 | -14,433,750.00 -121,118.99 | 14AUG03 19AUG03 | 119.170000 10,497.33 | -14,433,750.00 -110,621.66 |
| ** WB2U ** | 785 100,000.000 | 37,189,123.00 311,362.38 | 51,181,130.00 419,211.91 | -13,992,007.00 -117,146.75 | 19AUG03 22AUG03 | 119.440000 9,297.22 | -13,992,007.00 -107,849.53 |
| 698644002 | TOTAL | 403,643,328.00 3,401,176.68 | 528,840,376.00 4,279,395.76 | -125,197,048.00 L -1,053,357.77 L | | 175,138.69 | -125,197,048.00 L -878,219.08 L |
| JPY TOTAL | | 24,140,822,920.00 209,405,567.44 | 25,370,395,215.00 207,999,071.05 | -1,229,572,295.00 L -9,477,871.33 L | | 10,884,366.92 | -1,229,572,295.00 L 1,406,495.59 L |

MEXICAN PESO

| | | | | | | | |
|------------|--------------------|----------------------------|----------------------------|-------------------------|--------------------|------------------------|-------------------------|
| 241506906 | GPO CONTINENTAL | | | | | | |
| ** WB2N ** | 670 19,000.000 | 312,402.75 29,715.29 | 230,749.02 24,871.90 | 81,653.73 7,766.78 | 23APR03 25APR03 | 10.513200 -2,923.39 | 81,653.73 4,843.39 |
| ** WB2N ** | 675 208,300.000 | 3,410,494.49 326,488.08 | 2,529,737.93 272,674.52 | 880,756.56 84,315.20 | 24APR03 30APR03 | 10.446000 30,501.64 | 880,756.56 53,813.56 |
| ** WB2N ** | 689 | 1,848,849.30 | 1,392,995.39 | 455,853.91 | 29APR03 02MAY03 | 10.358500 | 455,853.91 |



STATE STREET

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ATTACHMENT N

| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/L BASE SECY GN/L | STL DT BASE CURR GN/L | SELL RATE GN/L | NET SECY GN/L NET BAS SECY GN/L |
|-------------------------|--|-------------------------------------|-------------------------------------|---|--------------------------|-------------------|------------------------------------|
| | 114,700.000 | 178,486.20 | 158,147.71 | 44,887.71 | | -15,669.22 | 28,338.49 |
| 241506906 | TOTAL | 5,571,746.54 534,689.57 | 4,153,482.34 447,694.13 | 1,418,264.20 L 136,889.69 L | | -49,094.25 | 1,418,264.20 L 86,995.44 L |
| MXN TOTAL | | 5,571,746.54 534,689.57 | 4,153,482.34 447,694.13 | 1,418,264.20 L 136,889.69 L | | -49,094.25 | 1,418,264.20 L 86,995.44 L |
| ** MALAYSIAN RINGGIT ** | | | | | | | |
| 643612085 | YTL CORP | | ORD MYR0.58 | 11JUL03 | 16JUL03 | 3.800000 | |
| ** WB2X ** | 614 | 1,124,514.89 | 948,577.43 | 177,936.66 | | .00 | 177,936.66 |
| | 275,000.000 | 296,451.88 | 249,625.64 | 46,825.44 | | .00 | 46,825.44 |
| ** WB2X ** | 616 | 2,273,447.93 | 1,861,066.59 | 412,381.34 | 14JUL03 | 17JUL03 | 3.800000 |
| | 540,000.000 | 598,275.77 | 489,754.36 | 108,521.41 | | .00 | 412,381.34 108,521.41 |
| ** WB2X ** | 623 | 1,065,143.75 | 868,954.13 | 204,189.62 | 15JUL03 | 18JUL03 | 3.800000 |
| | 250,000.000 | 280,380.99 | 226,566.88 | 53,734.11 | | .00 | 204,189.62 53,734.11 |
| ** WB2X ** | 625 | 844,972.39 | 695,699.88 | 149,272.59 | 16JUL03 | 21JUL03 | 3.800000 |
| | 200,600.000 | 222,361.16 | 183,078.89 | 39,282.26 | | .01 | 149,272.59 39,282.27 |
| ** WB2X ** | 629 | 643,331.88 | 537,971.42 | 105,359.58 | 17JUL03 | 22JUL03 | 3.800000 |
| | 155,000.000 | 169,297.63 | 141,571.43 | 27,724.21 | | -.01 | 105,359.58 27,724.20 |
| ** WB2X ** | 633 | 514,492.82 | 438,724.21 | 83,768.61 | 18JUL03 | 23JUL03 | 3.800000 |
| | 124,100.000 | 135,392.85 | 113,348.48 | 22,044.37 | | .00 | 83,768.61 22,044.37 |
| ** WB2X ** | 641 | 633,572.36 | 528,224.13 | 113,348.23 | 21JUL03 | 24JUL03 | 3.800000 |
| | 150,000.000 | 166,729.57 | 136,901.88 | 29,828.48 | | .01 | 113,348.23 29,828.49 |
| ** WB2X ** | 645 | 1,918,570.22 | 1,588,998.16 | 329,572.86 | 22JUL03 | 25JUL03 | 3.800000 |
| | 460,300.000 | 504,886.98 | 418,157.41 | 86,729.49 | | .00 | 329,572.86 86,729.49 |
| ** WB2X ** | 648 | 1,846,659.95 | 1,542,227.48 | 304,432.47 | 23JUL03 | 28JUL03 | 3.800000 |
| | 451,000.000 | 485,943.14 | 405,849.34 | 88,113.81 | | -.01 | 304,432.47 88,113.80 |
| ** WB2X ** | 651 | 2,249,515.44 | 1,905,996.94 | 343,518.58 | 24JUL03 | 29JUL03 | 3.800000 |
| | 555,000.000 | 591,977.75 | 501,578.15 | 90,399.68 | | .00 | 343,518.58 90,399.68 |



STATE STREET
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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/L BASE SECY GN/L | STL DT BASE CURR GN/L | SELL RATE GN/L | NET SECY GN/L NET BAS SECY GN/L |
|-------------------------|--|-------------------------------------|-------------------------------------|---|--------------------------|-------------------|------------------------------------|
| ** WB2X ** | 654 | 2,276,352.19 | 1,928,116.27 | 356,235.92 | 25JUL03 | 30JUL03 | 3.800000 |
| | 555,000.000 | 599,848.85 | 585,293.75 | 93,746.29 | | .01 | 356,235.92 93,746.38 |
| ** WB2X ** | 657 | 1,390,875.61 | 1,174,921.38 | 213,954.23 | 28JUL03 | 31JUL03 | 3.800000 |
| | 340,000.000 | 366,819.98 | 389,716.15 | 56,388.74 | | .01 | 213,954.23 56,388.75 |
| ** WB2X ** | 660 | 1,567,474.22 | 1,328,813.82 | 247,661.28 | 29JUL03 | 01AUG03 | 3.800000 |
| | 388,000.000 | 412,493.22 | 347,371.85 | 65,121.37 | | .00 | 247,661.28 65,121.37 |
| ** WB2X ** | 663 | 1,886,657.22 | 1,512,149.72 | 294,587.58 | 30JUL03 | 04AUG03 | 3.800000 |
| | 433,000.000 | 475,436.11 | 397,934.14 | 77,581.97 | | .00 | 294,587.58 77,581.97 |
| ** WB2X ** | 666 | 1,255,323.14 | 1,044,551.39 | 218,771.75 | 31JUL03 | 05AUG03 | 3.800000 |
| | 296,200.000 | 338,348.19 | 274,881.95 | 55,466.25 | | -.01 | 218,771.75 55,466.24 |
| ** WB2X ** | 669 | 1,188,746.83 | 1,087,245.14 | 181,481.69 | 01AUG03 | 06AUG03 | 3.800000 |
| | 285,000.000 | 312,828.11 | 265,869.77 | 47,758.34 | | .00 | 181,481.69 47,758.34 |
| ** WB2X ** | 674 | 1,085,085.25 | 839,914.19 | 165,891.86 | 04AUG03 | 07AUG03 | 3.800000 |
| | 243,400.000 | 244,475.87 | 221,838.85 | 43,445.82 | | .00 | 165,891.86 43,445.82 |
| ** WB2X ** | 677 | 1,883,418.84 | 1,519,777.55 | 363,632.51 | 05AUG03 | 08AUG03 | 3.800000 |
| | 455,000.000 | 495,634.23 | 399,941.46 | 95,692.76 | | .01 | 363,632.51 95,692.77 |
| ** WB2X ** | 681 | 2,665,254.37 | 2,161,841.73 | 584,214.44 | 06AUG03 | 11AUG03 | 3.800000 |
| | 648,400.000 | 701,383.26 | 568,695.28 | 132,688.84 | | .00 | 584,214.44 132,688.84 |
| ** WB2X ** | 682 | 1,949,975.23 | 1,528,786.38 | 421,188.85 | 07AUG03 | 07AUG03 | 3.800000 |
| | 471,600.000 | 513,151.38 | 402,312.28 | 110,839.17 | | .01 | 421,188.85 110,839.18 |
| ** WB2X ** | 682 | -1,949,975.23 | -1,528,786.38 | -421,188.85 | 07AUG03 | 07AUG03 | 3.800000 |
| | -471,600.000 | -513,151.38 | -402,312.28 | -110,839.17 | | -.01 | -421,188.85 -110,839.18 |
| ** WB2X ** | 692 | 1,949,975.23 | 1,532,418.22 | 417,565.81 | 07AUG03 | 12AUG03 | 3.800000 |
| | 471,600.000 | 513,151.38 | 403,265.84 | 109,885.53 | | .01 | 417,565.81 109,885.54 |
| ** WB2X ** | 686 | 497,678.49 | 387,742.61 | 109,927.88 | 08AUG03 | 13AUG03 | 3.800000 |



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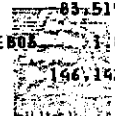
| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/L BASE SECY GN/L | STL DT BASE CURR GN/L | SELL RATE | NET SECY GN/L NET BAS SECY GN/L |
|-------------------------|--|--|---|--------------------------|------------|------------------------------------|
| 119,600.000 | 130,965.92 | 102,837.53 | 28,928.39 | | .00 | 28,928.39 |
| ** WB2X ** | | | 11AUG03 | 14AUG03 | 3.800000 | 125,354.52 |
| 123,800.000 | 138,599.25 | 105,611.22 | 32,988.03 | | .00 | 32,988.03 |
| ** WB2X ** | | | 12AUG03 | 15AUG03 | 3.800000 | 273,621.25 |
| 270,000.000 | 303,845.67 | 231,840.07 | 72,005.60 | | .00 | 72,005.60 |
| ** WB2X ** | | | 13AUG03 | 18AUG03 | 3.800000 | 125,676.44 |
| 120,000.000 | 135,645.21 | 102,572.41 | 33,072.80 | | .00 | 33,072.80 |
| 643612005 | 32,799,709.03 8,631,502.41 | 26,986,433.57 7,101,693.05 | 5,813,275.46 L 1,529,809.33 L | | .03 | 5,813,275.46 L 1,529,809.36 L |
| MYR TOTAL | 32,799,709.03 8,631,502.41 | 26,986,433.57 7,101,693.05 | 5,813,275.46 L 1,529,809.33 L | | .03 | 5,813,275.46 L 1,529,809.36 L |
| ** NORWEGIAN KROME ** | | | | | | |
| 426330007 | DNB NOR ASA | NOK10 | 05DEC03 | 19DEC03 | 6.661750 | |
| ** WB2E ** | | | | | | |
| ADJC- 047 | 1,922,530.00 | 1,922,530.00 | .00 | | .00 | .00 |
| .000 | 288,592.34 | 271,024.62 | .00 | | 17,567.72 | 17,567.72 |
| ** WB2E ** | | | 05DEC03 | 10DEC03 | 6.661750 | .00 |
| ADJC- 792 | 2,261,800.00 | 2,261,800.00 | .00 | | .00 | .00 |
| .000 | 539,520.40 | 318,852.49 | .00 | | 20,667.91 | 20,667.91 |
| ** WB2E ** | | | 05DEC03 | 10DEC03 | 6.661750 | .00 |
| ADXC- 792 | -2,261,800.00 | -2,261,800.00 | .00 | | .00 | .00 |
| .000 | -539,520.40 | -318,852.49 | .00 | | -20,667.91 | -20,667.91 |
| 426330007 | TOTAL | 1,922,530.00 | .00 L | | 17,567.72 | .00 L |
| | 288,592.34 | 271,024.62 | .00 L | | | 17,567.72 L |
| 464580000 | NORSK HYDRO AS | NOK20 | 03MAR03 | 06MAR03 | 7.159781 | |
| ** WB2B ** | | | | | | |
| 009 | 8,209,428.23 | 9,203,042.62 | -993,614.39 | | | -993,614.39 |
| 29,700.000 | 1,146,603.26 | 1,338,760.69 | -138,777.20 | | -53,380.23 | -192,157.43 |
| ** WB2E ** | | | 19NOV03 | 24NOV03 | 6.851400 | -247,955.99 |
| 734 | 3,911,348.63 | 4,159,304.62 | -247,955.99 | | | -247,955.99 |
| 10,120.000 | 570,866.46 | 532,940.10 | -36,189.50 | | 74,115.86 | 37,928.36 |
| ** WB2E ** | | | 18DEC03 | 29DEC03 | 7.666650 | 50,977.14 |
| 031 | 1,843,891.26 | 1,792,914.12 | 50,977.14 | | | 50,977.14 |
| 4,700.000 | 272,496.92 | 249,921.82 | 7,533.59 | | 15,041.55 | 32,453.90 |



STATE STREET
50,977.14
32,453.90

FOR PUBLIC DISCLOSURE

| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/L BASE SECY GN/L | STL DT BASE CURR GN/L | SELL RATE | NET SECY GN/L NET BAS SECY GN/L |
|--------------------------|--|--|---|----------------------------------|------------|------------------------------------|
| 464580000 | TOTAL | 13,964,668.12 1,989,966.44 | 15,155,261.36 2,121,622.61 | -1,190,593.24 L -167,433.11 L | | 35,777.14 -131,655.97 L |
| 546361908 | RIEDER SUN ASA | SER A NOK 10 | 06NOV03 | 11NOV03 | 7.215500 | |
| ** WB31 ** | | | | | | |
| 097 | 1,390,214.00 | 1,395,786.00 | -5,572.00 | | | -5,572.00 |
| 27,860.000 | 192,670.50 | 197,366.53 | -772.23 | | -3,923.80 | -4,696.03 |
| ** WB31 ** | | | 06NOV03 | 11NOV03 | 7.215500 | 5,572.00 |
| CXL 097 | -1,390,214.00 | -1,395,786.00 | 5,572.00 | | 3,923.80 | 4,696.03 |
| -27,860.000 | -192,670.50 | -197,366.53 | -772.23 | | | |
| ** WB31 ** | | | 06NOV03 | 11NOV03 | 7.215500 | -5,572.00 |
| 099 | 1,390,214.00 | 1,395,786.00 | -5,572.00 | | | -5,572.00 |
| 27,860.000 | 192,670.50 | 197,366.53 | -772.23 | | -3,923.80 | -4,696.03 |
| 546361908 | TOTAL | 1,390,214.00 | 1,395,786.00 | -5,572.00 L | | -5,572.00 L |
| | 192,670.50 | 197,366.53 | -772.23 L | | -3,923.80 | -4,696.03 L |
| 713360907 | STATOIL ASA | NOK2.50 | 25MAR03 | 28MAR03 | 7.321700 | |
| ** WB2B ** | | | | | | |
| 121 | 9,979,303.85 | 9,911,734.42 | 67,569.43 | | | 67,569.43 |
| 178,291.000 | 1,362,976.34 | 1,427,124.91 | 9,228.65 | | -73,377.22 | -64,168.57 |
| ** WB2B ** | | | 26MAR03 | 31MAR03 | 7.349800 | 68,973.93 |
| 127 | 1,126,585.93 | 1,057,612.00 | 68,973.93 | | | 3,020.17 |
| 20,309.000 | 153,281.17 | 150,261.00 | 9,384.46 | | -6,364.29 | |
| 713360907 | TOTAL | 11,105,889.78 | 10,969,346.42 | 136,543.36 L | | 136,543.36 L |
| | 1,516,257.51 | 1,577,385.91 | 18,613.11 L | | -79,741.51 | -61,128.40 L |
| NOK TOTAL | 28,383,301.90 | 29,442,923.78 | -1,059,621.88 L | | | -1,059,621.88 L |
| | 3,987,486.99 | 4,167,399.67 | -149,592.25 L | | -30,320.45 | -179,912.68 L |
| ** NEW ZEALAND DOLLAR ** | | | | | | |
| 634160907 | FLETCHER BUILDING | NPV | 28JAN03 | 31JAN03 | 1.828154 | |
| ** WB2M ** | | | | | | |
| 342 | 1,895,432.81 | 923,728.16 | 171,704.65 | | | 171,704.65 |
| 325,000.000 | 599,201.60 | 382,654.42 | 93,922.42 | | 122,624.76 | 216,547.18 |
| ** WB2M ** | | | 29JAN03 | 04FEB03 | 1.820002 | 139,126.08 |
| 357 | 781,323.75 | 642,197.67 | 139,126.08 | | | 159,962.76 |
| 225,000.000 | 429,298.29 | 269,335.53 | 76,442.82 | | 83,519.94 | |
| ** WB2M ** | | | 14FEB03 | 19FEB03 | 1.813750 | 290,342.28 |
| 386 | 1,661,855.38 | 1,371,513.10 | 290,342.28 | | | 306,223.00 |
| 476,100.000 | 916,263.93 | 610,040.93 | 160,080.21 | | 166,142.78 | |



STATE STREET
290,342.28
306,223.00

FOR PUBLIC DISCLOSURE

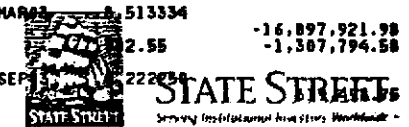
ATTACHMENT N

| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL BASE | PRINCIPAL NET PRINCIPAL NET | MAT DATE LOCAL BASE | MAT RATE COST COST | TRD DT LOCAL BASE | STL DT BASE | SELL RATE CURR | NET SECTY NET | GN/LN GN/LN |
|-------------------------|-------------------------------|------------------------------|--------------------------------|---------------------------|-------------------------------|----------------------------------|----------------|-------------------|------------------|---------------------------------|
| 634160907 | TOTAL | | 3,538,611.94 1,944,763.82 | | 2,937,438.93 1,262,030.88 | 601,173.01 L 330,445.45 L | | 352,287.49 | | 601,173.01 L 682,732.94 L |
| NZD TOTAL | | | 3,538,611.94 1,944,763.82 | | 2,937,438.93 1,262,030.88 | 601,173.01 L 330,445.45 L | | 352,287.49 | | 601,173.01 L 682,732.94 L |
| ** PHILIPPINE PESO ** | | | | | | | | | | |
| 617753980 | ABS CBN HLDS CORP | | | PDR EACH REPR 1 | ORD SHS PHP1 | 17JAN03 | 22JAN03 | 53.575000 | | |
| ** WB2M ** | 319 | | 25,780,454.53 | | 32,059,237.89 | -6,358,783.36 | | | | -6,358,783.36 |
| | 1,854,900.000 | | 479,789.84 | | 518,982.40 | -118,689.39 | | 87,416.75 | | -31,272.64 |
| PHP TOTAL | | | 25,780,454.53 479,789.84 | | 32,059,237.89 518,982.40 | -6,358,783.36 L -118,689.39 L | | 87,416.75 | | -6,358,783.36 L -31,272.64 L |
| ** SWEDISH KRONA ** | | | | | | | | | | |
| 486537004 | SVENSKA CELLULOSA | | | SER B SEK10 FREE | | 19NOV03 | 24NOV03 | 7.528200 | | |
| ** WB2E ** | 717 | | 14,295,510.18 | | 15,279,544.30 | -984,054.12 | | | | -984,054.12 |
| | 49,200.000 | | 1,898,928.85 | | 1,684,626.71 | -130,715.72 | | 345,017.06 | | 214,301.34 |
| 503606907 | HOLMEN AB | | | SEK50 SER B | | 19NOV03 | 24NOV03 | 7.528200 | | |
| ** WB2E ** | 718 | | 2,926,659.93 | | 2,442,706.47 | 483,953.26 | | | | 483,953.26 |
| | 11,440.000 | | 388,759.59 | | 264,047.85 | 64,285.39 | | 60,426.35 | | 124,711.74 |
| ** WB2E ** | 746 | | 10,491,969.37 | | 9,623,983.42 | 868,065.95 | | | | 868,065.95 |
| | 41,723.000 | | 1,398,373.82 | | 1,054,334.42 | 115,034.28 | | 221,085.12 | | 336,839.48 |
| 503606907 | TOTAL | | 13,418,629.30 1,779,133.41 | | 12,066,610.89 1,318,382.27 | 1,352,019.21 L 179,319.67 L | | 281,431.47 | | 1,352,019.21 L 460,751.14 L |
| 521107904 | RATOS AB | | | SER B SEK12.50 | | 18JUN03 | 24JUN03 | 7.759950 | | |
| ** WB2B ** | 515 | | 1,004,734.08 | | 1,108,849.39 | -104,115.31 | | | | -104,115.31 |
| | 11,300.000 | | 129,476.88 | | 128,268.69 | -13,417.81 | | 14,625.20 | | 1,208.19 |
| 524737905 | AUTOLIV INC | | | USD1 SDR | | 23MAY03 | 30MAY03 | 7.796300 | | |
| ** WB2C ** | 743 | | 13,196,924.97 | | 14,451,364.42 | -1,254,439.45 | | | | -1,254,439.45 |
| | 70,000.000 | | 1,692,716.41 | | 1,367,544.25 | -160,901.90 | | 486,054.06 | | 325,152.16 |
| ** WB2C ** | 743 | | -13,196,924.97 | | -14,451,364.42 | 1,254,439.45 | | | | 1,254,439.45 |
| | -70,000.000 | | -1,692,716.41 | | -1,367,544.25 | 160,901.90 | | 486,054.06 | | 325,152.16 |



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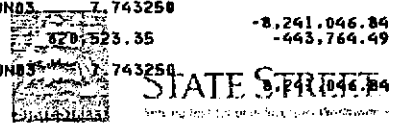
| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL BASE | PRINCIPAL NET PRINCIPAL NET | MAT DATE LOCAL BASE | MAT RATE COST COST | TRD DT LOCAL BASE | STL DT BASE | SELL RATE CURR | NET SECTY NET | GN/LN GN/LN |
|-------------------------|-------------------------------|------------------------------|--------------------------------|---------------------------|-------------------------------|--------------------------------|----------------|-------------------|------------------|----------------------------------|
| ** WB2C ** | 748 | | 13,196,925.00 | | 14,451,364.42 | -1,254,439.42 | 30MAY03 | 7.796300 | | -1,254,439.42 |
| | 70,000.000 | | 1,692,716.42 | | 1,367,544.25 | -160,901.89 | | 486,054.06 | | 325,152.17 |
| ** WB2C ** | 801 | | 6,088,598.40 | | 6,147,958.71 | -59,360.31 | 16JUN03 | 7.741100 | | -59,360.31 |
| | 30,000.000 | | 786,528.84 | | 578,378.26 | -7,668.20 | | 215,026.78 | | 288,150.58 |
| ** WB2C ** | 808 | | 6,088,598.40 | | 5,364,144.30 | 724,454.10 | 16JUN03 | 7.741100 | | 724,454.10 |
| | 30,000.000 | | 786,528.84 | | 588,399.52 | 93,585.42 | | 104,543.90 | | 198,129.32 |
| ** WB2C ** | 808 | | -6,088,598.40 | | -5,364,144.30 | -724,454.10 | 16JUN03 | 7.741100 | | -724,454.10 |
| | -30,000.000 | | -786,528.84 | | -588,399.52 | -93,585.42 | | -104,543.90 | | -198,129.32 |
| ** WB2C ** | 822 | | 6,188,490.00 | | 5,364,144.30 | 824,345.70 | 27JUN03 | 7.952250 | | 824,345.70 |
| | 30,000.000 | | 778,204.17 | | 588,399.52 | 183,641.94 | | 86,144.71 | | 189,806.65 |
| ** WB2C ** | 841 | | 12,001,188.10 | | 9,317,378.53 | 2,683,809.57 | 08JUL03 | 7.969100 | | 2,683,809.57 |
| | 55,000.000 | | 1,505,965.30 | | 1,079,711.57 | 336,777.00 | | 89,476.73 | | 426,253.73 |
| ** WB2C ** | 841 | | -12,001,188.10 | | -9,317,378.53 | -2,683,809.57 | 08JUL03 | 7.969100 | | -2,683,809.57 |
| | -55,000.000 | | -1,505,965.30 | | -1,079,711.57 | -336,777.00 | | -89,476.73 | | -426,253.73 |
| ** WB2C ** | 845 | | 12,001,188.13 | | 9,317,378.53 | 2,683,809.60 | 09JUL03 | 7.969100 | | 2,683,809.60 |
| | 55,000.000 | | 1,505,965.30 | | 1,079,711.57 | 336,777.00 | | 89,476.73 | | 426,253.73 |
| 524737905 | TOTAL | | 37,475,201.53 4,763,414.73 | | 35,280,845.94 3,614,045.60 | 2,194,355.57 L 271,868.85 L | | 877,502.28 | | 2,194,355.57 L 1,149,371.13 L |
| 545003907 | CANBRO | | | SER A SEK2 | | 27FEB03 | 04MAR03 | 8.490056 | | |
| ** WB2C ** | 476 | | 1,790,512.50 | | 3,334,975.00 | -1,544,462.50 | | | | -1,544,462.50 |
| | 50,000.000 | | 210,895.25 | | 319,044.45 | -101,914.29 | | 72,963.09 | | -108,951.20 |
| ** WB2C ** | 582 | | 3,288,338.55 | | 4,583,110.26 | -3,294,771.71 | 13MAR03 | 8.369196 | | -3,294,771.71 |
| | 98,700.000 | | 392,989.73 | | 630,048.42 | -395,478.40 | | 156,539.51 | | -237,130.89 |
| ** WB2C ** | 513 | | 21,649,899.60 | | 38,547,821.58 | -16,897,921.98 | 18MAR03 | 8.513334 | | -16,897,921.98 |
| | 650,500.000 | | 2,543,857.70 | | 3,850,852.28 | -1,984,877.13 | | 2.55 | | -1,307,794.58 |
| ** WB2B ** | 080 | | 1,810,075.53 | | 1,490,576.78 | 319,498.75 | 08SEP03 | 222050 | | |



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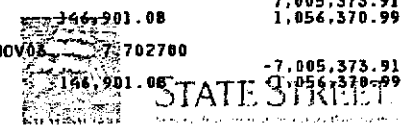
ATTACHMENT N

| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE MAT RATE LOCAL COST BASE COST | TRD DT GN/LN GN/LN | STL DT BASE CURR GN/LN | SELL RATE GN/LN | NET SECTY GN/LN NET BAS SECTY GN/LN |
|-------------------------|--|--|--------------------------|---------------------------|--------------------|--|
| | 31,037.000 | 220,143.58 | 159,222.44 | 30,857.82 | 22,063.32 | 60,921.14 |
| ** WB2B ** | 372 | 1,051,714.08 | 881,897.78 | 27OCT03 | 30OCT03 | 7.707350 |
| | 18,363.000 | 136,455.99 | 94,203.74 | 169,816.30 | 20,219.22 | 169,816.30 |
| | | | | 22,033.03 | | 42,252.25 |
| 545003907 | TOTAL | 29,590,540.26 | 50,838,381.40 | -21,247,841.14 L | | -21,247,841.14 L |
| | | 3,503,462.25 | 5,054,173.53 | -2,499,578.97 L | 948,867.69 | -1,550,711.28 L |
| 567959903 | INVESTOR AB | | SEK6.25 B | 14MAY03 | 20MAY03 | 7.978800 |
| ** WB2B ** | 333 | 4,041,051.48 | 3,675,088.73 | 365,962.75 | | 365,962.75 |
| | 74,891.000 | 506,473.59 | 426,059.36 | 45,866.89 | 34,547.34 | 80,414.23 |
| ** WB2B ** | 354 | 817,759.08 | 779,173.84 | 15MAY03 | 20MAY03 | 7.992050 |
| | 15,209.000 | 102,321.57 | 90,111.24 | 38,585.24 | 7,382.38 | 38,585.24 |
| | | | | 4,827.95 | | 12,210.33 |
| 567959903 | TOTAL | 4,858,810.56 | 4,454,262.57 | 404,547.99 L | 41,929.72 | 404,547.99 L |
| | | 608,795.16 | 516,178.60 | 50,694.84 L | | 92,624.56 L |
| 568743900 | HENNES + MAURITZ | | SEK0.25 SER B | 04FEB03 | 07FEB03 | 8.494400 |
| ** WB2E ** | 091 | 15,333,390.07 | 15,309,429.40 | 23,960.67 | | 23,960.67 |
| | 86,968.000 | 1,805,117.50 | 1,666,395.65 | 2,820.76 | 135,901.09 | 138,721.85 |
| 570366906 | SVENSKA HANDELSBANKEN SERIES A PV SEK4 | | SEK4 | 15MAY03 | 20MAY03 | 7.992050 |
| ** WB2G ** | 729 | 6,947,986.50 | 7,745,166.08 | -797,179.50 | | -797,179.50 |
| | 52,000.000 | 869,362.24 | 737,094.32 | -99,746.56 | 232,014.48 | 132,267.92 |
| 595937905 | ERICSSON (LM) TEL | | SEK1 SER B | 29APR03 | 05MAY03 | 8.273600 |
| ** WB2G ** | 695 | 15,461,250.00 | 50,124,247.84 | -34,662,997.84 | | -34,662,997.84 |
| | 2,000,000.000 | 1,868,745.17 | 4,884,880.86 | -4,189,590.73 | 1,173,455.04 | -3,016,135.69 |
| ** WB2G ** | 795 | 4,370,598.77 | 6,235,524.35 | 06JUN03 | 12JUN03 | 7.785150 |
| | 525,000.000 | 561,402.00 | 658,398.24 | -1,864,925.58 | 142,560.83 | -1,864,925.58 |
| | | | | -239,549.89 | | -96,988.26 |
| ** WB2G ** | 796 | 3,469,560.00 | 3,984,911.38 | 10JUN03 | 13JUN03 | 7.804450 |
| | 400,000.000 | 444,561.76 | 432,564.23 | -515,351.38 | 78,030.55 | -515,351.38 |
| | | | | -66,033.02 | | 11,997.53 |
| ** WB2G ** | 005 | 13,138,356.33 | 21,379,403.17 | 12JUN03 | 17JUN03 | 7.743250 |
| | 1,450,000.000 | 1,696,749.60 | 2,140,514.09 | -8,241,046.84 | 320,523.35 | -8,241,046.84 |
| | | | | -1,064,287.84 | | -443,764.49 |
| ** WB2G ** | CXL 005 | -13,138,356.33 | -21,379,403.17 | 8,241,046.84 | | |



FOR PUBLIC DISCLOSURE

| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE MAT RATE LOCAL COST BASE COST | TRD DT GN/LN GN/LN | STL DT BASE CURR GN/LN | SELL RATE GN/LN | NET SECTY GN/LN NET BAS SECTY GN/LN |
|-------------------------|--|--|--------------------------|---------------------------|--------------------|--|
| | -1,450,000.000 | -1,696,749.60 | -2,140,514.09 | 1,064,287.84 | -620,523.35 | 443,764.49 |
| ** WB2G ** | 006 | 13,138,356.33 | 13,526,545.46 | 12JUN03 | 18JUN03 | 7.743250 |
| | 1,450,000.000 | 1,696,749.60 | 1,408,961.32 | -388,189.13 | 339,920.87 | -388,189.13 |
| | | | | -50,132.59 | | 289,788.28 |
| ** WB2G ** | 076 | 4,835,450.00 | 6,892,652.94 | 15JUL03 | 18JUL03 | 8.142800 |
| | 500,000.000 | 593,831.36 | 705,145.84 | -2,057,202.94 | 141,326.25 | -2,057,202.94 |
| | | | | -252,640.73 | | -111,314.48 |
| ** WB2G ** | 077 | 4,835,450.00 | 8,090,478.86 | 15JUL03 | 18JUL03 | 8.142800 |
| | 500,000.000 | 593,831.36 | 800,298.03 | -3,255,028.86 | 193,276.52 | -3,255,028.86 |
| | | | | -399,743.19 | | -206,466.67 |
| ** WB2G ** | CXL 077 | -4,835,450.00 | -8,090,478.86 | 3,255,028.86 | -193,276.52 | |
| | -500,000.000 | -593,831.36 | -800,298.03 | 399,743.19 | | 206,466.67 |
| ** WB2G ** | 084 | 15,420,025.01 | 12,780,913.89 | 18JUL03 | 23JUL03 | 8.254150 |
| | 1,509,900.000 | 1,892,384.44 | 1,323,806.91 | 2,839,111.12 | 224,615.88 | 2,839,111.12 |
| | | | | 343,961.65 | | 568,577.53 |
| ** WB2G ** | 114 | 6,318,705.84 | 2,593,254.08 | 01AUG03 | 06AUG03 | 8.209000 |
| | 540,300.000 | 769,729.06 | 280,321.49 | 3,725,451.76 | 35,582.29 | 3,725,451.76 |
| | | | | 453,825.28 | | 489,407.57 |
| ** WB2G ** | 135 | 7,938,912.00 | 9,248,672.57 | 13AUG03 | 18AUG03 | 8.164950 |
| | 680,000.000 | 972,316.06 | 926,955.92 | -1,309,760.57 | 205,772.70 | -1,309,760.57 |
| | | | | -160,412.56 | | 45,360.14 |
| ** WB2G ** | 175 | 7,941,765.83 | 4,242,088.20 | 22AUG03 | 27AUG03 | 8.497100 |
| | 600,000.000 | 934,644.27 | 465,319.83 | 3,699,677.63 | 33,919.70 | 3,699,677.63 |
| | | | | 435,404.74 | | 469,324.44 |
| ** WB2G ** | 189 | 2,952,699.75 | 1,609,872.47 | 27AUG03 | 01SEP03 | 8.482350 |
| | 227,700.000 | 348,099.26 | 176,588.87 | 1,342,827.28 | 13,201.99 | 1,342,827.28 |
| | | | | 158,308.40 | | 171,510.39 |
| ** WB2G ** | 207 | 13,502,604.86 | 7,081,459.24 | 03SEP03 | 08SEP03 | 8.419050 |
| | 1,001,600.000 | 1,603,815.73 | 776,773.90 | 6,421,145.62 | 64,349.41 | 6,421,145.62 |
| | | | | 762,692.42 | | 827,041.83 |
| ** WB2G ** | 311 | 14,301,765.62 | 7,296,391.71 | 29OCT03 | 03NOV03 | 7.702700 |
| | 1,032,000.000 | 1,856,721.10 | 800,350.11 | 7,005,373.91 | 346,901.08 | 7,005,373.91 |
| | | | | 909,469.91 | | 1,056,370.99 |
| ** WB2G ** | CXL 311 | -14,301,765.62 | -7,296,391.71 | 7,005,373.91 | | |
| | -1,032,000.000 | -1,856,721.10 | -800,350.11 | -909,469.91 | | |



FOR PUBLIC DISCLOSURE

ATTACHMENT N

| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE | TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS | STL DT SELL RATE BASE CURR GN/LS | NET SECTY GN/LS NET BAS SECTY GN/LS |
|-------------------------|--|-------------------------------------|----------|---|--|--|
| ** WB2G ** | 312 14,381,765.68 1,032,000.000 1,854,721.18 | 7,296,391.71 808,358.11 | | 29OCT03 7,005,375.89 909,469.91 | 03NOV03 7.702700 146,901.08 | 7,005,375.89 1,056,370.99 |
| ** WB2G ** | 328 11,834,140.58 900,000.000 1,498,058.84 | 5,197,975.77 602,927.84 | | 03NOV03 6,636,166.73 840,058.33 | 06NOV03 7.899650 55,073.47 | 6,636,166.73 895,131.88 |
| ** WB3I ** | 148 1,230,713.64 102,000.000 168,131.43 | 1,369,296.86 175,531.65 | | 09DEC03 -138,582.42 -18,932.15 | 12DEC03 7.319950 11,531.93 | -138,582.42 -7,400.22 |
| 595937905 | TOTAL 122,916,548.13 15,209,190.88 | 132,183,803.96 13,616,518.23 | | -9,267,255.83 L -1,073,578.14 L | 2,666,241.99 | -9,267,255.83 L 1,592,671.85 L |
| 714209905 | SKANSKA AB | SER B SEK3 | | 10JAN03 | 15JAN03 8.688800 | |
| ** WB2B ** | 711 2,115,143.82 48,600.000 243,455.78 | 1,894,545.56 246,974.15 | | 218,598.26 25,148.94 | 11,320.69 | 218,598.26 34,481.63 |
| 733268908 | ALFA LAVAL AB | ORD SEK10 | | 21NOV03 | 26NOV03 7.510800 | |
| ** WB2M ** | 424 3,805,664.99 30,000.000 400,179.34 | 2,115,552.68 228,584.84 | | 890,114.31 118,511.25 | 53,083.25 | 890,114.31 171,594.50 |
| ** WB2M ** | 461 3,093,548.33 28,600.900 417,384.33 | 2,016,826.88 217,917.54 | | 1,076,721.45 145,272.23 | 08DEC03 7.411750 54,194.54 | 1,076,721.45 199,466.79 |
| 733268908 | TOTAL 6,099,215.32 817,563.67 | 4,132,379.56 446,502.38 | | 1,966,835.76 L 263,783.48 L | 187,277.81 | 1,966,835.76 L 371,861.29 L |
| 990GAC903 | ABB LIMITED | RTS EXP 15DEC03 | | 29DEC03 | 29DEC03 7.267600 | |
| ** WB3I ** | 188 23,078.92 17,024.000 3,174.49 | .00 .00 | | 23,078.92 3,174.49 | .00 | 23,078.92 3,174.49 |
| ** WB3I ** | CXL 188 -23,078.92 -17,024.000 -3,174.49 | .00 .00 | | -23,078.92 -3,174.49 | .00 | -23,078.92 -3,174.49 |
| ** WB3I ** | 182 88.52 17,024.000 12.18 | .00 .00 | | 88.52 12.18 | .00 | 88.52 12.18 |



STATE STREET
Serving Institutional Investors Worldwide

FOR PUBLIC DISCLOSURE

| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE | TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS | STL DT SELL RATE BASE CURR GN/LS | NET SECTY GN/LS NET BAS SECTY GN/LS |
|-------------------------|--|-------------------------------------|----------|---|--|--|
| 990GAC903 | TOTAL 88.52 12.18 | .00 .00 | | 88.52 L 12.18 L | .00 | 88.52 L 12.18 L |
| SEK TOTAL | 254,055,798.27 31,627,913.93 | 280,295,838.19 28,989,152.13 | | -26,240,839.92 L -3,023,367.68 L | 5,662,129.48 | -26,240,839.92 L 2,638,761.88 L |
| ** SINGAPORE DOLLAR ** | | | | | | |
| 681171005 | DELGRO CORPN LTD | SGD1 | | 09JAN03 | 14JAN03 1.740600 | |
| ** WB2M ** | 299 1,183,948.83 557,000.000 680,282.71 | 1,378,054.33 747,083.63 | | -186,893.58 -106,913.41 | 60,112.49 | -186,893.58 -66,888.92 |
| ** WB2M ** | 338 2,472,573.18 1,080,000.000 1,428,531.17 | 1,994,788.68 1,131,318.44 | | 475,872.58 274,955.72 | 28JAN03 1.730850 22,277.81 | 475,872.58 297,212.73 |
| 681171005 | TOTAL 3,656,534.81 2,108,733.88 | 3,366,755.81 1,878,322.07 | | 289,779.88 L 168,022.31 L | 62,389.50 | 289,779.88 L 230,411.81 L |
| SGD TOTAL | 3,656,534.81 2,108,733.88 | 3,366,755.81 1,878,322.07 | | 289,779.88 L 168,022.31 L | 62,389.50 | 289,779.88 L 230,411.81 L |
| ** TURKISH LIRA ** | | | | | | |
| 405180001 | ARCELIX | TRL1000 | | 18FEB03 | 20FEB03 99999.000000 | |
| ** WB2M ** | 636 608,856,437,207.88 41,464,995.888 608,857.05 | 220,989,375,369.88 220,989.60 | | 387,867,861,838.88 387,867.45 | .00 | 387,867,861,838.88 387,867.45 |
| ** WB2M ** | CXL 636 -608,856,437,207.88 -41,464,995.888 -608,857.05 | -220,989,375,369.88 -220,989.60 | | -387,867,861,838.88 -387,867.45 | .00 | -387,867,861,838.88 -387,867.45 |
| ** WB2M ** | 637 608,856,437,207.88 41,464,995.888 608,857.05 | 220,989,375,369.88 220,989.60 | | 387,867,861,838.88 387,867.45 | .00 | 387,867,861,838.88 387,867.45 |
| ** WB2M ** | 638 608,856,437,207.88 41,464,995.888 608,857.05 | 220,989,375,369.88 220,989.59 | | 387,867,861,838.88 387,867.45 | .81 | 387,867,861,838.88 387,867.46 |



STATE STREET
Serving Institutional Investors Worldwide

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ATTACHMENT N

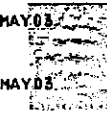
| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|--|---|--------------------------------------|--------------------------------------|--------------------------------------|
| 405180001 | TOTAL | 1217,712,874,414.00 1,217,714.10 | 441,978,750,738.00 441,979.19 | 775,734,123,676.00 L 775,734.90 L | .01 | 775,734,123,676.00 L 775,734.91 L |
| TRL TOTAL | 1217,712,874,414.00 1,217,714.10 | 441,978,750,738.00 441,979.19 | 775,734,123,676.00-L 775,734.90 L | .01 | 775,734,123,676.00 L 775,734.91 L | |
| ** US DOLLAR ** | | | | | | |
| M75253100 | ORBOTECH LTD | | COM | 16SEP03 | 19SEP03 | 1.000000 |
| ** WB2G ** | 233 | 111,337.27 | 114,330.50 | -2,993.23 | .00 | -2,993.23 |
| | 5,000.000 | | | | | |
| ** WB2G ** | 237 | 89,016.62 | 91,464.40 | -2,447.78 | 18SEP03 .00 | 23SEP03 1.000000 -2,447.78 |
| | 4,000.000 | | | | | |
| ** WB2G ** | 245 | 89,841.38 | 91,464.40 | -1,623.02 | 19SEP03 .00 | 24SEP03 1.000000 -1,623.02 |
| | 4,000.000 | | | | | |
| ** WB2G ** | 248 | 74,195.76 | 75,572.46 | -1,378.70 | 24SEP03 .00 | 29SEP03 1.000000 -1,378.70 |
| | 3,305.000 | | | | | |
| ** WB2G ** | 252 | 167,592.13 | 182,928.80 | -15,336.67 | 02OCT03 .00 | 07OCT03 1.000000 -15,336.67 |
| | 8,000.000 | | | | | |
| ** WB2G ** | 254 | 104,759.08 | 114,330.50 | -9,571.42 | 03OCT03 .00 | 08OCT03 1.000000 -9,571.42 |
| | 5,000.000 | | | | | |
| ** WB2G ** | 258 | 252,579.75 | 274,393.20 | -21,813.45 | 07OCT03 .00 | 10OCT03 1.000000 -21,813.45 |
| | 12,000.000 | | | | | |
| ** WB2G ** | 265 | 414,334.44 | 434,455.90 | -20,121.44 | 09OCT03 .00 | 15OCT03 1.000000 -20,121.44 |
| | 19,000.000 | | | | | |
| ** WB2G ** | 268 | 111,016.29 | 114,330.50 | -3,314.21 | 10OCT03 .00 | 16OCT03 1.000000 -3,314.21 |
| | 5,000.000 | | | | | |
| ** WB2G ** | 280 | 197,408.49 | 205,680.57 | -8,272.08 | 14OCT03 .00 | 17OCT03 1.000000 -8,272.08 |
| | 8,995.000 | | | | | |



STATE STREET
100 NASSAU ST. NEW YORK, NY 10038

FOR PUBLIC DISCLOSURE

| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|--|---|---------------------------|----------------------------|--------------------------------------|
| ** WB2G ** | 283 | 73,346.56 | 68,598.30 | 15OCT03 4,748.26 | 20OCT03 1.000000 .00 | 4,748.26 |
| | 3,000.000 | | | | | |
| ** WB2G ** | 287 | 248,911.70 | 228,661.00 | 16OCT03 12,250.70 | 21OCT03 1.000000 .00 | 12,250.70 |
| | 10,000.000 | | | | | |
| ** WB2G ** | 292 | 43,647.95 | 42,423.60 | 20OCT03 1,224.35 | 23OCT03 1.000000 .00 | 1,224.35 |
| | 1,800.000 | | | | | |
| ** WB2G ** | 299 | 195,574.02 | 199,790.40 | 21OCT03 -4,216.38 | 24OCT03 1.000000 .00 | -4,216.38 |
| | 8,000.000 | | | | | |
| ** WB2G ** | 313 | 59,963.43 | 62,434.50 | 29OCT03 -2,471.07 | 03NOV03 1.000000 .00 | -2,471.07 |
| | 2,500.000 | | | | | |
| ** WB2G ** | 315 | 236,905.56 | 244,034.47 | 30OCT03 -7,129.11 | 04NOV03 1.000000 .00 | -7,129.11 |
| | 9,700.000 | | | | | |
| ** WB2G ** | 399 | 71,846.63 | 92,809.50 | 30DEC03 -20,962.87 | 05JAN04 1.000000 .00 | -20,962.87 |
| | 3,000.000 | | | | | |
| ** WB2G ** | 401 | 179,616.57 | 232,023.75 | 31DEC03 -52,407.18 | 06JAN04 1.000000 .00 | -52,407.18 |
| | 7,500.000 | | | | | |
| M75253100 | TOTAL | 2,713,891.65 | 2,869,726.95 | -155,835.30 L | .00 | -155,835.30 L |
| 02311P146 | AMATEK INDUS PTY LTD | | RTS PUR PREF ACCRED INV | 15FEB00 | 12SEP03 | 1.000000 |
| ** WB1J ** | 620 | 727,678.35 | .00 | 727,678.35 | .00 | 727,678.35 |
| | 1,527,641.000 | | | | | |
| 024377103 | AMERICA BK NT HOLOGRAPHIC INC | | COM | 06MAY03 | 09MAY03 | 1.000000 |
| ** WB3E ** | 063 | 361.86 | .00 | 361.86 | .00 | 361.86 |
| | 436.000 | | | | | |
| ** WB3E ** | 063 | -361.86 | .00 | -361.86 | 09MAY03 .00 | 09MAY03 1.000000 -361.86 |
| | 436.000 | | | | | |
| ** WB3E ** | | | | 06MAY03 | 09MAY03 | 1.000000 |



STATE STREET
100 NASSAU ST. NEW YORK, NY 10038

FOR PUBLIC DISCLOSURE

ATTACHMENT N

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECY |
|-------------|----------------------------|----------------------------|--------------|--------------|-----------|--------------|--------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | CM/L S | BASE CURR | CM/L S | NET SECY |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECY | CM/L S | CM/L S | NET BAS SECY |
| | 133 | 361.86 | .00 | 361.86 | .00 | 361.86 | |
| | 436.800 | | | | | | |
| 024377103 | TOTAL | 361.86 | .00 | 361.86 L | .00 | 361.86 L | |
| 03027R111 | AMERICAN TOWER ESCROW CORP | WT EXP PURCH CL A COM 144A | | 01MAY03 | 06MAY03 | 1.000000 | |
| ** WB2Q ** | 407 | 5,362.50 | 5,147.77 | 214.73 | .00 | 214.73 | |
| | 65.000 | | | | | | |
| ** WB2Q ** | 400 | 5,731.60 | 5,543.75 | 187.85 | .00 | 187.85 | |
| | 70.000 | | | | | | |
| ** WB2Q ** | 409 | 11,880.00 | 10,691.51 | 1,188.49 | .00 | 1,188.49 | |
| | 135.000 | | | | | | |
| ** WB2Q ** | 410 | 12,082.50 | 10,691.51 | 1,390.99 | .00 | 1,390.99 | |
| | 135.000 | | | | | | |
| ** WB2Q ** | 412 | 11,340.00 | 10,691.51 | 648.49 | .00 | 648.49 | |
| | 135.000 | | | | | | |
| ** WB2Q ** | 422 | 9,581.25 | 8,315.62 | 1,265.63 | .00 | 1,265.63 | |
| | 105.000 | | | | | | |
| 03027R111 | TOTAL | 55,977.85 | 51,001.67 | 4,896.18 L | .00 | 4,896.18 L | |
| 05329W102 | AUTONATION INC DEL | COM | | 21MAY03 | 27MAY03 | 1.000000 | |
| ** WBSE ** | 135 | 671,900.51 | 578,795.00 | 93,113.51 | .00 | 93,113.51 | |
| | 50,000.000 | | | | | | |
| ** WBSE ** | 146 | 671,900.51 | 630,893.29 | 41,015.22 | .00 | 41,015.22 | |
| | 50,000.000 | | | | | | |
| ** WBSE ** | CXL 146 | -671,900.51 | -630,893.29 | -41,015.22 | .00 | -41,015.22 | |
| | -50,000.000 | | | | | | |
| ** WBSE ** | 319 | 13,508,445.50 | 9,783,262.36 | 3,725,183.22 | .00 | 3,725,183.22 | |
| | 782,500.000 | | | | | | |



STATE STREET
 Serving Institutional Investors Worldwide

FOR PUBLIC DISCLOSURE

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECY |
|-------------|------------------------------|------------------------------|---------------|----------------|-----------|----------------|--------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | CM/L S | BASE CURR | CM/L S | NET SECY |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECY | CM/L S | CM/L S | NET BAS SECY |
| ** WBSE ** | 342 | 1,792,847.50 | 1,387,283.84 | 405,563.66 | 03DEC03 | 08DEC03 | 1.000000 |
| | 103,182.000 | | | | .00 | 405,563.66 | |
| ** WBSE ** | CXL 342 | -1,792,847.50 | -1,387,283.84 | -405,563.66 | 03DEC03 | 08DEC03 | 1.000000 |
| | -103,182.000 | | | | .00 | -405,563.66 | |
| ** WBSE ** | 350 | 2,910,410.40 | 2,255,800.30 | 654,602.02 | 03DEC03 | 08DEC03 | 1.000000 |
| | 167,500.000 | | | | .00 | 654,602.02 | |
| ** WBSE ** | 346 | 1,117,138.43 | 860,524.54 | 248,613.89 | 04DEC03 | 09DEC03 | 1.000000 |
| | 64,310.000 | | | | .00 | 248,613.89 | |
| ** WBSE ** | CXL 346 | -1,117,138.43 | -860,524.54 | -248,613.89 | 04DEC03 | 09DEC03 | 1.000000 |
| | -64,310.000 | | | | .00 | -248,613.89 | |
| 05329W102 | TOTAL | 17,090,764.49 | 12,617,065.74 | 4,472,898.75 L | .00 | 4,472,898.75 L | |
| 05354R200 | AVECIA GROUP PLC | PIK PREF SHS 16PCT | | 13JUN03 | 10JUN03 | 1.000000 | |
| ** WB1J ** | 281 | 1,314,000.00 | 1,204,500.00 | 109,500.00 | .00 | 109,500.00 | |
| | 73,000.000 | | | | | | |
| ** WB1J ** | CXL 281 | -1,314,000.00 | -1,204,500.00 | -109,500.00 | 13JUN03 | 10JUN03 | 1.000000 |
| | -73,000.000 | | | | .00 | -109,500.00 | |
| ** WB1J ** | 304 | 1,419,120.00 | 1,204,500.00 | 214,620.00 | 13JUN03 | 10JUN03 | 1.000000 |
| | 70,840.000 | | | | .00 | 214,620.00 | |
| 05354R200 | TOTAL | 1,419,120.00 | 1,204,500.00 | 214,620.00 L | .00 | 214,620.00 L | |
| 105530109 | BRASIL TELECOM PARTICIPACOES | SPONSORED ADR REPSTG PFD SHS | | 22APR03 | 22APR03 | 1.000000 | |
| ** WB2X ** | ADJC- 329 | 3,665.70 | 3,665.70 | .00 | .00 | .00 | |
| | .000 | | | | | | |
| ** WB2X ** | ADXC- 329 | -3,665.70 | -3,665.70 | .00 | .00 | .00 | |
| | .000 | | | | | | |
| ** WB2X ** | ADJC- 427 | 3,665.70 | 3,665.70 | .00 | .00 | .00 | |



STATE STREET
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FOR PUBLIC DISCLOSURE

ATTACHMENT N

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|----------------|----------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | | | |
| | .000 | | | | | | |
| ** WB2X ** | ADXC- 427 | -3,665.70 | -3,665.70 | 22APR03 | 22APR03 | 1.000000 | .00 |
| | .000 | | | .00 | | .00 | |
| ** WB2X ** | ADJC- 428 | 3,665.70 | 3,665.70 | 22APR03 | 22APR03 | 1.000000 | .00 |
| | .000 | | | .00 | | .00 | |
| 105530109 | TOTAL | 3,665.70 | 3,665.70 | .00 L | | .00 | .00 L |
| 110122108 | BRISTOL MYERS SQUIBB CO | | | 04NOV03 | 07NOV03 | 1.000000 | |
| ** WB3E ** | 281 | 23,061,514.48 | 32,186,629.65 | | | .00 | -9,125,115.17 |
| | 926,500.000 | | | | | | |
| ** WB3E ** | CXL 281 | -23,061,514.48 | -32,186,629.65 | 04NOV03 | 07NOV03 | 1.000000 | 9,125,115.17 |
| | -926,500.000 | | | | | .00 | |
| ** WB3E ** | 298 | 23,060,614.47 | 32,186,629.65 | 04NOV03 | 07NOV03 | 1.000000 | -9,126,015.18 |
| | 926,500.000 | | | | | .00 | |
| 110122108 | TOTAL | 23,060,614.47 | 32,186,629.65 | -9,126,015.18 L | | .00 | -9,126,015.18 L |
| 112723101 | BROOKFIELD HOMES CORP | | | 09JAN03 | 16JAN03 | 1.000000 | |
| ** WB2E ** | 037 | 100,525.17 | .00 | | | .00 | 100,525.17 |
| | 10,257.000 | | | | | | |
| 126304401 | CSC HLDGS INC | | | 06JAN03 | 09JAN03 | 1.000000 | |
| ** WB2L ** | 660 | 134,745.94 | 113,265.62 | | | .00 | 21,480.32 |
| | 1,375.000 | | | | | | |
| ** WB2L ** | 664 | 398,762.99 | 337,603.13 | 07JAN03 | 10JAN03 | 1.000000 | 61,159.86 |
| | 4,090.000 | | | | | .00 | |



STATE STREET
 Serving Investors for Over 200 Years

FOR PUBLIC DISCLOSURE

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|----------------|----------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | | | |
| 126304401 | TOTAL | 533,508.93 | 450,868.75 | 82,640.18 L | | .00 | 82,640.18 L |
| 126408103 | CSX CORP | | | 03NOV03 | 04NOV03 | 1.000000 | |
| ** WB3E ** | 274 | 3,265,616.93 | 2,893,730.00 | | | .00 | 371,886.93 |
| | 100,000.000 | | | | | | |
| ** WB3E ** | 321 | 18,176,628.79 | 15,406,398.50 | 02DEC03 | 05DEC03 | 1.000000 | 2,770,230.29 |
| | 535,000.000 | | | | | .00 | |
| ** WB3E ** | 344 | 14,101,536.85 | 11,978,003.00 | 03DEC03 | 08DEC03 | 1.000000 | 2,123,533.85 |
| | 415,000.000 | | | | | .00 | |
| 126408103 | TOTAL | 35,543,782.57 | 30,278,131.50 | 5,265,651.07 L | | .00 | 5,265,651.07 L |
| 14149Y108 | CARDINAL HEALTH INC | | | 28MAY03 | 02JUN03 | 1.000000 | |
| ** WB3E ** | 137 | 28,853,529.92 | 32,525,361.50 | | | .00 | -3,671,831.58 |
| | 510,000.000 | | | | | | |
| ** WB3E ** | 193 | 28,853,529.92 | 33,461,041.48 | 28MAY03 | 02JUN03 | 1.000000 | -4,607,511.56 |
| | 510,000.000 | | | | | .00 | |
| ** WB3E ** | CXL 193 | -28,853,529.92 | -33,461,041.48 | 28MAY03 | 02JUN03 | 1.000000 | 4,607,511.56 |
| | -510,000.000 | | | | | .00 | |
| ** WB3E ** | 136 | 20,431,094.60 | 25,241,652.00 | 29MAY03 | 03JUN03 | 1.000000 | -4,810,557.40 |
| | 360,000.000 | | | | | .00 | |
| ** WB3E ** | 202 | 20,431,094.60 | 23,619,558.69 | 29MAY03 | 03JUN03 | 1.000000 | -3,188,464.09 |
| | 360,000.000 | | | | | .00 | |
| ** WB3E ** | CXL 202 | -20,431,094.60 | -23,619,558.69 | 29MAY03 | 03JUN03 | 1.000000 | 3,188,464.09 |
| | -360,000.000 | | | | | .00 | |



STATE STREET
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FOR PUBLIC DISCLOSURE

ATTACHMENT N

| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 14149Y188 | TOTAL | 49,284,624.52 | 57,767,013.58 | -8,482,388.98 L | | .00 | -8,482,388.98 L |
| 184496966 | CLEAN HARBORS INC | | WTS EXP 38APR00 | 07AUG03 | 07AUG03 | 1.000000 | |
| ** WB1J ** | 460 2,753.00 | | .00 | 2,753.00 | | .00 | 2,753.00 |
| | 294.000 | | | | | | |
| 191216100 | COCA COLA CO | | COM | 02DEC03 | 05DEC03 | 1.000000 | |
| ** WB3E ** | 320 14,011,023.41 | | 13,566,698.00 | 444,333.41 | | .00 | 444,333.41 |
| | 300,000.000 | | | | | | |
| 19699A988 | COLOR SPOT NURSERIES INC | | 13 SER B CUMULATIVE PFD STK PA | 15DEC01 | 15DEC01 | 1.000000 | |
| ** WB1J ** | 131 31.30 | | 40.57 | -9.27 | | .00 | -9.27 |
| | .403 | | | | | | |
| ** WB1J ** | CKL 385 -31.30 | | -40.57 | 15DEC01 9.27 | 18APR02 | 1.000000 | 9.27 |
| | -.403 | | | | | .00 | |
| ** WB1J ** | 133 78.00 | | 89.00 | 15MAR02 -19.00 | 15MAR02 | 1.000000 | -19.00 |
| | .892 | | | | | .00 | |
| ** WB1J ** | CKL 387 -78.00 | | -89.00 | 15MAR02 19.00 | 18APR02 | 1.000000 | 19.00 |
| | -.892 | | | | | .00 | |
| 19699A988 | TOTAL | .00 | .00 | .00 L | | .00 | .00 L |
| 228227104 | CROWN CASTLE INTL CORP | | COM | 18NOV03 | 21NOV03 | 1.000000 | |
| ** WB20 ** | 200 16,430.48 | | 13,674.37 | 2,756.11 | | .00 | 2,756.11 |
| | 1,375.000 | | | | | | |
| ** WB20 ** | CKL 200 -16,430.48 | | -13,674.37 | 18NOV03 -2,756.11 | 21NOV03 | 1.000000 | -2,756.11 |
| | -1,375.000 | | | | | .00 | |
| ** WB20 ** | 251 16,430.48 | | 17,146.25 | 18NOV03 -715.77 | 21NOV03 | 1.000000 | -715.77 |
| | 1,375.000 | | | | | .00 | |
| ** WB20 ** | 237 2.36 | | 2.59 | 04DEC03 -.23 | 04DEC03 | 1.000000 | -.23 |
| | .260 | | | | | .00 | |



STATE STREET
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FOR PUBLIC DISCLOSURE

| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| ** WB20 ** | CKL 237 -2.36 | | -2.59 | 04DEC03 .23 | 04DEC03 | 1.000000 | .23 |
| | -.260 | | | | | .00 | |
| ** WB20 ** | 252 2.36 | | 3.24 | 04DEC03 -.00 | 05DEC03 | 1.000000 | -.00 |
| | .260 | | | | | .00 | |
| 228227104 | TOTAL | 16,432.84 | 17,149.49 | -716.65 L | | .00 | -716.65 L |
| 254687186 | DISNEY WALT CO | | DISNEY COM | 02DEC03 | 05DEC03 | 1.000000 | |
| ** WB3E ** | 322 45,216,278.16 | | 30,299,550.00 | 14,916,728.16 | | .00 | 14,916,728.16 |
| | 2,000,000.000 | | | | | | |
| 264399186 | DUKE ENERGY CO | | COM | 02DEC03 | 05DEC03 | 1.000000 | |
| ** WB3E ** | 318 31,716,330.61 | | 35,566,245.90 | -3,849,915.29 | | .00 | -3,849,915.29 |
| | 1,700,000.000 | | | | | | |
| ** WB3E ** | 341 21,624,582.50 | | 23,424,608.00 | -1,800,017.50 | 03DEC03 | 1.000000 | -1,800,017.50 |
| | 1,220,000.000 | | | | 08DEC03 | .00 | |
| 264399186 | TOTAL | 53,340,913.11 | 58,998,845.90 | -5,649,932.79 L | | .00 | -5,649,932.79 L |
| 313549966 | FEDERAL MOGUL CORP | | | 28FEB03 | 28FEB03 | 1.000000 | |
| ** WB1X ** | 257 20,537.60 | | 20,460.50 | 77.02 | | .00 | 77.02 |
| | 20,537.600 | | | | | | |
| ** WB1X ** | 778 16,790.66 | | 16,727.70 | 30MAY03 62.96 | 30MAY03 | 1.000000 | 62.96 |
| | 16,790.660 | | | | | .00 | |
| ** WB1X ** | 506 1,402,776.24 | | 1,397,515.83 | 29AUG03 5,260.41 | 29AUG03 | 1.000000 | 5,260.41 |
| | 1,402,776.240 | | | | | .00 | |
| 313549966 | TOTAL | 1,440,104.50 | 1,434,704.11 | 5,400.39 L | | .00 | 5,400.39 L |



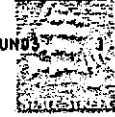
STATE STREET
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FOR PUBLIC DISCLOSURE

BILL & MELINDA GATES FOUNDATION
COMPOSITE
SUMMARY REALIZED GAIN/LOSS REPORT
JANUARY 1, 2003 TO DECEMBER 31, 2003

ATTACHMENT N

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|----------------------------|----------------------------|---------------|-------------------|-----------------|---------------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | NET BAS SECTY GN/LS | NET BAS SECTY GN/LS |
| 344419106 | FOMENTO ECONOMICO MEXICANO | SPONSORED ADR UNIT 1 SER B | | 14MAY03 | 19MAY03 | 1.000000 | |
| WB2G | 726 | 805,312.26 | 772,745.70 | 32,566.56 | .00 | 32,566.56 | |
| | 21,000.000 | | | | | | |
| 35100E104 | FOUR SEASONS HOTELS INC | LTD VTB SH | | 12MAY03 | 15MAY03 | 1.000000 | |
| WB3E | 086 | 1,199,088.14 | 915,943.83 | 283,144.31 | .00 | 283,144.31 | |
| | 34,200.000 | | | | | | |
| WB3E | 086 | -1,199,088.14 | -915,943.83 | -283,144.31 | .00 | -283,144.31 | |
| | -34,200.000 | | | | | | |
| WB3E | 156 | 1,199,088.14 | 925,368.90 | 273,719.24 | .00 | 273,719.24 | |
| | 34,200.000 | | | | | | |
| WB3E | 095 | 544,426.68 | 423,155.34 | 121,271.34 | .00 | 121,271.34 | |
| | 15,800.000 | | | | | | |
| WB3E | 095 | -544,426.68 | -423,155.34 | -121,271.34 | .00 | -121,271.34 | |
| | -15,800.000 | | | | | | |
| WB3E | 155 | 544,426.68 | 440,140.60 | 104,286.08 | .00 | 104,286.08 | |
| | 15,800.000 | | | | | | |
| WB3E | 154 | 1,822,819.52 | 1,392,850.00 | 429,969.52 | .00 | 429,969.52 | |
| | 50,000.000 | | | | | | |
| WB3E | 201 | 1,822,819.52 | 1,339,099.17 | 483,720.35 | .00 | 483,720.35 | |
| | 50,000.000 | | | | | | |
| WB3E | 201 | -1,822,819.52 | -1,339,099.17 | -483,720.35 | .00 | -483,720.35 | |
| | -50,000.000 | | | | | | |
| WB3E | 153 | 1,811,430.06 | 1,393,142.00 | 418,288.06 | .00 | 418,288.06 | |
| | 50,000.000 | | | | | | |
| WB3E | 210 | 1,811,430.06 | 1,339,099.17 | 472,330.89 | .00 | 472,330.89 | |
| | 50,000.000 | | | | | | |

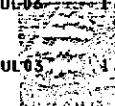


STATE STREET
472,330.89

FOR PUBLIC DISCLOSURE

BILL & MELINDA GATES FOUNDATION
COMPOSITE
SUMMARY REALIZED GAIN/LOSS REPORT
JANUARY 1, 2003 TO DECEMBER 31, 2003

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|---------------|---------------|-------------------|-----------------|---------------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | NET BAS SECTY GN/LS | NET BAS SECTY GN/LS |
| WB3E | 210 | -1,811,430.06 | -1,339,099.17 | -472,330.89 | .00 | -472,330.89 | |
| | -50,000.000 | | | | | | |
| WB3E | 152 | 2,125,395.36 | 1,394,850.00 | 730,545.36 | .00 | 730,545.36 | |
| | 50,000.000 | | | | | | |
| WB3E | 347 | 2,125,395.36 | 1,339,099.17 | 786,296.19 | .00 | 786,296.19 | |
| | 50,000.000 | | | | | | |
| WB3E | 347 | -2,125,395.36 | -1,339,099.17 | -786,296.19 | .00 | -786,296.19 | |
| | -50,000.000 | | | | | | |
| WB3E | 151 | 2,179,227.84 | 1,394,850.00 | 784,377.84 | .00 | 784,377.84 | |
| | 50,000.000 | | | | | | |
| WB3E | 383 | 2,179,227.84 | 1,339,099.17 | 840,128.67 | .00 | 840,128.67 | |
| | 50,000.000 | | | | | | |
| WB3E | 383 | -2,179,227.84 | -1,339,099.17 | -840,128.67 | .00 | -840,128.67 | |
| | -50,000.000 | | | | | | |
| WB3E | 150 | 2,050,198.92 | 1,394,850.00 | 655,348.92 | .00 | 655,348.92 | |
| | 50,000.000 | | | | | | |
| WB3E | 385 | 2,050,198.92 | 1,339,099.17 | 711,099.75 | .00 | 711,099.75 | |
| | 50,000.000 | | | | | | |
| WB3E | 385 | -2,050,198.92 | -1,339,099.17 | -711,099.75 | .00 | -711,099.75 | |
| | -50,000.000 | | | | | | |
| WB3E | 149 | 2,021,525.27 | 1,394,850.00 | 626,675.27 | .00 | 626,675.27 | |
| | 50,000.000 | | | | | | |
| WB3E | 391 | 2,021,525.27 | 1,339,099.17 | 682,426.10 | .00 | 682,426.10 | |
| | 50,000.000 | | | | | | |
| WB3E | 391 | -2,021,525.27 | -1,339,099.17 | -682,426.10 | .00 | -682,426.10 | |
| | -50,000.000 | | | | | | |



STATE STREET
682,426.10

FOR PUBLIC DISCLOSURE

ATTACHMENT N

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|---------------|---------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE | BASE | BASE SECTY GN/LS | | | NET BAS SECTY GN/LS |
| | -50,000.000 | | | | | | |
| ** WB3E ** | 148 4,763,146.84 | 2,765,168.70 | 1,997,978.14 | 21AUG03 | 26AUG03 | 1.000000 | 1,997,978.14 |
| | 100,000.000 | | | | | .00 | |
| ** WB3E ** | 456 4,763,146.84 | 2,678,198.35 | 2,084,948.49 | 21AUG03 | 26AUG03 | 1.000000 | 2,084,948.49 |
| | 100,000.000 | | | | | .00 | |
| ** WB3E ** | CXL 456 -4,763,146.84 | -2,678,198.35 | -2,084,948.49 | 21AUG03 | 26AUG03 | 1.000000 | -2,084,948.49 |
| | -100,000.000 | | | | | .00 | |
| ** WB3E ** | 462 316,664.39 | 182,159.55 | 134,504.84 | 27AUG03 | 02SEP03 | 1.000000 | 134,504.84 |
| | 6,600.000 | | | | | .00 | |
| ** WB3E ** | 463 1,192,016.65 | 690,150.00 | 501,866.65 | 27AUG03 | 02SEP03 | 1.000000 | 501,866.65 |
| | 25,000.000 | | | | | .00 | |
| ** WB3E ** | 102 893,365.63 | 516,232.20 | 377,133.43 | 28AUG03 | 03SEP03 | 1.000000 | 377,133.43 |
| | 18,700.000 | | | | | .00 | |
| ** WB3E ** | 264 1,355,873.96 | 650,857.50 | 705,016.46 | 24OCT03 | 29OCT03 | 1.000000 | 705,016.46 |
| | 25,000.000 | | | | | .00 | |
| ** WB3E ** | 294 2,966,911.10 | 1,301,715.00 | 1,665,196.10 | 07NOV03 | 13NOV03 | 1.000000 | 1,665,196.10 |
| | 50,000.000 | | | | | .00 | |
| ** WB3E ** | 304 798,565.60 | 390,514.50 | 408,051.10 | 28NOV03 | 25NOV03 | 1.000000 | 408,051.10 |
| | 15,000.000 | | | | | .00 | |
| ** WB3E ** | 306 1,309,050.67 | 650,857.50 | 658,201.17 | 24NOV03 | 28NOV03 | 1.000000 | 658,201.17 |
| | 25,000.000 | | | | | .00 | |
| ** WB3E ** | 308 1,325,472.91 | 650,857.50 | 674,615.41 | 25NOV03 | 01DEC03 | 1.000000 | 674,615.41 |
| | 25,000.000 | | | | | .00 | |
| ** WB3E ** | 336 9,505,515.25 | 4,782,500.91 | 4,723,014.34 | 02DEC03 | 05DEC03 | 000000 | 4,723,014.34 |
| | 183,700.000 | | | | | .00 | |



STATE STREET
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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|------------------|---------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE | BASE | BASE SECTY GN/LS | | | NET BAS SECTY GN/LS |
| ** WB3E ** | 340 9,975,849.56 | 5,083,897.72 | 4,891,951.84 | 03DEC03 | 08DEC03 | 1.000000 | 4,891,951.84 |
| | 195,000.000 | | | | | .00 | |
| 35100E104 | TOTAL | 27,395,812.58 | 20,760,739.77 | L | | .00 | 20,760,739.77 |
| 370442717 | GENERAL MTRS CORP | SR DEB COM SER C | | 30JUL03 | 04AUG03 | 1.000000 | |
| ** WB2L ** | 233 69,682.20 | 78,500.00 | -817.80 | | | .00 | -817.80 |
| | 2,820.000 | | | | | | |
| ** WB2L ** | CXL 233 -69,682.20 | -78,500.00 | -817.80 | 30JUL03 | 04AUG03 | 1.000000 | 817.80 |
| | -2,820.000 | | | | | .00 | |
| ** WB2L ** | 371 69,537.94 | 78,500.00 | -962.06 | 30JUL03 | 11AUG03 | 1.000000 | -962.06 |
| | 2,820.000 | | | | | .00 | |
| ** WB2L ** | 240 236,390.37 | 239,125.00 | -2,734.63 | 31JUL03 | 05AUG03 | 1.000000 | -2,734.63 |
| | 9,565.000 | | | | | .00 | |
| ** WB2L ** | CXL 240 -236,390.37 | -239,125.00 | -2,734.63 | 31JUL03 | 05AUG03 | 1.000000 | 2,734.63 |
| | -9,565.000 | | | | | .00 | |
| ** WB2L ** | 372 235,901.06 | 239,125.00 | -3,223.94 | 31JUL03 | 11AUG03 | 1.000000 | -3,223.94 |
| | 9,565.000 | | | | | .00 | |
| ** WB2L ** | 277 61,690.80 | 63,125.00 | -1,434.20 | 01AUG03 | 06AUG03 | 1.000000 | -1,434.20 |
| | 2,525.000 | | | | | .00 | |
| ** WB2L ** | CXL 277 -61,690.80 | -63,125.00 | -1,434.20 | 01AUG03 | 06AUG03 | 1.000000 | 1,434.20 |
| | -2,525.000 | | | | | .00 | |
| ** WB2L ** | 373 61,561.66 | 63,125.00 | -1,563.34 | 01AUG03 | 06AUG03 | 1.000000 | -1,563.34 |
| | 2,525.000 | | | | | .00 | |
| ** WB2L ** | 308 319,908.75 | 328,125.00 | -8,216.25 | 05AUG03 | 08AUG03 | 000000 | -8,216.25 |
| | 13,125.000 | | | | | .00 | |
| ** WB2L ** | CXL 308 -319,908.75 | -328,125.00 | -8,216.25 | 05AUG03 | 08AUG03 | 000000 | 8,216.25 |
| | | | | | | .00 | |



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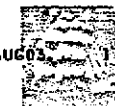
| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECTY GN/LS NET BAS SECTY GN/LS |
|-------------------------|--|--|---|---------------------------|--------------------|--|
| | -13,125.000 | | | | | |
| ** WB2L ** | 404 319,237.53 | 328,125.00 | 05AUG03 -8,887.47 | 13AUG03 | 1.000000 .00 | -8,887.47 |
| | 13,125.000 | | | | | |
| 370442717 | TOTAL 686,238.19 | 700,875.00 | -14,636.81 L | | .00 | -14,636.81 L |
| 40049J206 | GRUPO TELEVISION SA DE CV | SPONSORED ADR REPSTG ORD PARTN | 30JUL03 | 04AUG03 | 1.000000 | |
| ** WB2G ** | 102 1,606,390.15 | 1,602,762.90 | 3,627.25 | | .00 | 3,627.25 |
| | 43,200.000 | | | | | |
| 437076102 | HOME DEPOT INC | COM | 02DEC03 | 05DEC03 | 1.000000 | |
| ** WB3E ** | 335 36,104,507.42 | 37,997,560.00 | -1,893,052.58 | | .00 | -1,893,052.58 |
| | 1,000,000.000 | | | | | |
| 478160104 | JOHNSON + JOHNSON | COM | 04NOV03 | 07NOV03 | 1.000000 | |
| ** WB3E ** | 282 29,742,281.51 | 37,811,870.50 | -8,069,588.99 | | .00 | -8,069,588.99 |
| | 605,000.000 | | | | | |
| 532457108 | LILLY ELI + CO | COM | 06AUG03 | 11AUG03 | 1.000000 | |
| ** WB3E ** | 168 12,592,150.19 | 14,670,742.50 | -2,078,592.31 | | .00 | -2,078,592.31 |
| | 200,000.000 | | | | | |
| ** WB3E ** | 169 28,343,272.42 | 32,540,010.00 | -4,196,737.58 | 11AUG03 | 1.000000 .00 | -4,196,737.58 |
| | 450,000.000 | | | | | |
| ** WB3E ** | 412 28,343,272.42 | 30,853,707.29 | -2,510,434.87 | 11AUG03 | 1.000000 .00 | -2,510,434.87 |
| | 450,000.000 | | | | | |
| ** WB3E ** | CXL 412 -28,343,272.42 | -30,853,707.29 | 2,510,434.87 | 11AUG03 | 1.000000 .00 | 2,510,434.87 |
| | -450,000.000 | | | | | |
| ** WB3E ** | 414 12,592,150.19 | 13,712,758.80 | -1,120,608.61 | 11AUG03 | 1.000000 .00 | -1,120,608.61 |
| | 200,000.000 | | | | | |
| ** WB3E ** | CXL 414 -12,592,150.19 | -13,712,758.80 | 1,120,608.61 | 11AUG03 | 1.000000 .00 | 1,120,608.61 |
| | -200,000.000 | | | | | |
| ** WB3E ** | | | | 07AUG03 | 12AUG03 | 1.000000 |



STATE STREET
Securities Corporation

FOR PUBLIC DISCLOSURE

| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECTY GN/LS NET BAS SECTY GN/LS |
|-------------------------|--|--|---|---------------------------|--------------------|--|
| | 166 26,039,602.33 | 30,254,533.00 | -4,214,936.67 | | .00 | -4,214,936.67 |
| | 410,000.000 | | | | | |
| ** WB3E ** | 167 4,754,064.82 | 5,536,117.50 | -782,052.68 | 07AUG03 | 12AUG03 | 1.000000 .00 |
| | 75,000.000 | | | | | |
| ** WB3E ** | 426 4,754,064.82 | 5,142,204.55 | -388,219.73 | 07AUG03 | 12AUG03 | 1.000000 .00 |
| | 75,000.000 | | | | | |
| ** WB3E ** | CXL 426 -4,754,064.82 | -5,142,204.55 | 388,219.73 | 07AUG03 | 12AUG03 | 1.000000 .00 |
| | -75,000.000 | | | | | |
| ** WB3E ** | 428 26,039,602.33 | 28,111,155.53 | -2,071,553.20 | 07AUG03 | 12AUG03 | 1.000000 .00 |
| | 410,000.000 | | | | | |
| ** WB3E ** | CXL 428 -26,039,602.33 | -28,111,155.53 | 2,071,553.20 | 07AUG03 | 12AUG03 | 1.000000 .00 |
| | -410,000.000 | | | | | |
| ** WB3E ** | 163 3,800,929.97 | 4,672,422.00 | -871,492.03 | 08AUG03 | 13AUG03 | 1.000000 .00 |
| | 60,000.000 | | | | | |
| ** WB3E ** | 164 21,446,537.44 | 25,398,422.35 | -3,951,884.91 | 08AUG03 | 13AUG03 | 1.000000 .00 |
| | 340,700.000 | | | | | |
| ** WB3E ** | 165 25,238.82 | 29,507.72 | -4,268.90 | 08AUG03 | 13AUG03 | 1.000000 .00 |
| | 400.000 | | | | | |
| ** WB3E ** | 431 25,238.82 | 27,425.52 | -2,186.70 | 08AUG03 | 13AUG03 | 1.000000 .00 |
| | 400.000 | | | | | |
| ** WB3E ** | CXL 431 -25,238.82 | -27,425.52 | 2,186.70 | 08AUG03 | 13AUG03 | 1.000000 .00 |
| | -400.000 | | | | | |
| ** WB3E ** | 433 21,446,537.44 | 23,359,684.61 | -1,913,147.17 | 08AUG03 | 13AUG03 | 1.000000 .00 |
| | 340,700.000 | | | | | |
| ** WB3E ** | CXL 433 -21,446,537.44 | -23,359,684.61 | 1,913,147.17 | 08AUG03 | 13AUG03 | 1.000000 .00 |
| | -340,700.000 | | | | | |



STATE STREET
Securities Corporation

FOR PUBLIC DISCLOSURE

ATTACHMENT N

| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|-------------------------------|--|-------------------------------------|----------|---|---------------------------|-----------------|--------------------------------------|
| ** WB3E ** | 435 60,000.000 | 3,800,929.97 | 4,113,827.64 | | 08AUG03 -312,897.67 | 13AUG03 | 1.000000 .00 | -312,897.67 |
| ** WB3E ** | CXL 435 -60,000.000 | -3,800,929.97 | -4,113,827.64 | | 08AUG03 312,897.67 | 13AUG03 | 1.000000 .00 | 312,897.67 |
| ** WB3E ** | 162 44,900.000 | 2,028,832.41 | 3,496,529.13 | | 11AUG03 -667,696.72 | 14AUG03 | 1.000000 .00 | -667,696.72 |
| ** WB3E ** | 438 44,900.000 | 2,028,832.41 | 3,078,514.35 | | 11AUG03 -249,681.94 | 14AUG03 | 1.000000 .00 | -249,681.94 |
| ** WB3E ** | CXL 438 -44,900.000 | -2,028,832.41 | -3,078,514.35 | | 11AUG03 249,681.94 | 14AUG03 | 1.000000 .00 | 249,681.94 |
| ** WB3E ** | 280 457,000.000 | 29,904,725.02 | 29,871,338.60 | | 04NOV03 33,386.42 | 07NOV03 | 1.000000 .00 | 33,386.42 |
| 532457100 | TOTAL | 129,735,353.42 | 146,469,622.00 | | -16,734,269.38 L | | .00 | -16,734,269.38 L |
| 591097209 | METAL MGMT INC | | COM NEW | | 08AUG03 | 13AUG03 | 1.000000 | |
| ** WB1J ** | 405 190,000.000 | 3,548,903.64 | 784,628.53 | | 2,764,355.13 | | .00 | 2,764,355.13 |
| 61745C105 | MORGAN STANLEY INDIA INVT FD | | COM | | 01MAY03 | 01MAY03 | 1.000000 | |
| ** WB1A ** | 092 541,321.000 | 5,393,301.00 | 5,393,301.00 | | .00 | | .00 | .00 |
| ** WB1A ** | 788 541,321.000 | 5,403,712.24 | 5,393,301.00 | | 10,410.44 | 01MAY03 | 1.000000 .00 | 10,410.44 |
| ** WB1A ** | CXL 788 -541,321.000 | -5,403,712.24 | -5,393,301.00 | | -10,410.44 | 01MAY03 | 1.000000 .00 | -10,410.44 |



STATE STREET
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| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|-------------------------------|--|-------------------------------------|----------|---|---------------------------|-----------------|--------------------------------------|
| 61745C105 | TOTAL | 5,393,301.00 | 5,393,301.00 | | .00 | | .00 | .00 |
| 62940M104 | NTL INC DEL | | COM | | 27JAN03 | 30JAN03 | 1.000000 | |
| ** WB2I ** | 365 .029 | .40 | 1.94 | | -1.54 | | .00 | -1.54 |
| ** WB2I ** | 366 .640 | 11.21 | 51.06 | | -40.65 | 27JAN03 30JAN03 | 1.000000 .00 | -40.65 |
| 62940M104 | TOTAL | 11.61 | 53.00 | | -42.19 L | | .00 | -42.19 L |
| 62940M153 | NTL INC NEW | | RTS EXP 17NOV03 | | 11NOV03 | 12NOV03 | 1.000000 | |
| ** WB2I ** | 578 .493 | .00 | 9.44 | | -9.44 | | .00 | -9.44 |
| ** WB2I ** | 575 23,979.000 | 519,362.50 | 519,362.50 | | .00 | 17NOV03 | 1.000000 .00 | .00 |
| ** WB2I ** | CXL 575 -23,979.000 | -519,362.50 | -519,362.50 | | .00 | 17NOV03 | 1.000000 .00 | .00 |
| ** WB2I ** | 613 23,979.000 | 959,160.00 | 519,362.50 | | 439,797.42 | 17NOV03 | 1.000000 .00 | 439,797.42 |
| ** WB2I ** | CXL 613 -23,979.000 | -959,160.00 | -519,362.50 | | -439,797.42 | 17NOV03 | 1.000000 .00 | -439,797.42 |
| ** WB2I ** | 633 23,979.000 | 1,359,160.00 | 519,362.50 | | 839,797.42 | 17NOV03 | 1.000000 .00 | 839,797.42 |
| ** WB2I ** | CXL 633 -23,979.000 | -1,359,160.00 | -519,362.50 | | -839,797.42 | 17NOV03 | 1.000000 .00 | -839,797.42 |
| ** WB2I ** | 634 | 959,160.00 | 519,362.50 | | 439,797.42 | 17NOV03 | 1.000000 | |



STATE STREET
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ATTACHMENT N

| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 23,979.000 | | | | | | | |
| 62940M153 | TOTAL | | .00 | .00 | | .00 | .00 |
| | | | 959,160.00 | 519,372.02 | 439,787.98 L | .00 | 439,787.98 L |
| 63905A101 | NATUZZI S P A | ADR | | | 12MAR03 | 17MAR03 | 1.000000 |
| ** WB2M ** | 435 | | 1,417,243.16 | 2,408,333.69 | -991,090.53 | .00 | -991,090.53 |
| | 196,300.000 | | | | | | |
| 693390809 | PIMCO FDS | INTL FD INSTL CL | | | 24JAN03 | 29JAN03 | 1.000000 |
| ** WB1E ** | 315 | | 429,676.58 | 402,148.52 | 27,528.06 | .00 | 27,528.06 |
| | 59,843.530 | | | | | | |
| ** WB1E ** | 179 | | 2,740,462.90 | 2,321,483.16 | 418,979.74 | 24JUL03 | 1.000000 |
| | 369,833.043 | | | | | .00 | 418,979.74 |
| ** WB1E ** | CXL 179 | | -2,740,462.90 | -2,321,483.16 | -418,979.74 | 24JUL03 | 1.000000 |
| | -369,833.043 | | | | | .00 | -418,979.74 |
| ** WB1E ** | 222 | | 2,740,462.90 | 2,321,483.16 | 418,979.74 | 24JUL03 | 1.000000 |
| | 369,833.043 | | | | | .00 | 418,979.74 |
| ** WB1E ** | CXL 222 | | -2,740,462.90 | -2,321,483.16 | -418,979.74 | 24JUL03 | 1.000000 |
| | -369,833.043 | | | | | .00 | -418,979.74 |
| ** WB1E ** | 253 | | 2,777,446.21 | 2,321,483.16 | 455,963.05 | 24JUL03 | 1.000000 |
| | 369,833.043 | | | | | .00 | 455,963.05 |
| ** WB1E ** | CXL 253 | | -2,777,446.21 | -2,321,483.16 | -455,963.05 | 24JUL03 | 1.000000 |
| | -369,833.043 | | | | | .00 | -455,963.05 |
| ** WB1E ** | 387 | | 2,729,367.90 | 2,321,483.16 | 407,884.74 | 24JUL03 | 1.000000 |
| | 369,833.043 | | | | | .00 | 407,884.74 |
| ** WB1E ** | 744 | | 2,766,351.21 | 2,321,483.16 | 444,868.05 | 24JUL03 | 1.000000 |
| | 369,833.043 | | | | | .00 | 444,868.05 |



STATE STREET

FOR PUBLIC DISCLOSURE

| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| ** WB1E ** | CXL 744 | | -2,766,351.21 | -2,321,483.16 | -444,868.05 | 24JUL03 | 1.000000 |
| | -369,833.043 | | | | | .00 | -444,868.05 |
| ** WB1E ** | 747 | | 2,751,557.90 | 2,321,483.16 | 430,074.74 | 24JUL03 | 1.000000 |
| | 369,833.043 | | | | | .00 | 430,074.74 |
| ** WB1E ** | CXL 747 | | -2,751,557.90 | -2,321,483.16 | -430,074.74 | 24JUL03 | 1.000000 |
| | -369,833.043 | | | | | .00 | -430,074.74 |
| 693390809 | TOTAL | | 3,159,044.48 | 2,723,631.68 | 435,412.80 L | .00 | 435,412.80 L |
| 69367F306 | PTV INC | PFD 10PCT | | | 30JAN03 | 31JAN03 | 1.000000 |
| ** WB2I ** | 368 | | 2.16 | .00 | 2.16 | .00 | 2.16 |
| | .955 | | | | | | |
| ** WB2I ** | 369 | | .65 | .00 | .65 | .00 | .65 |
| | .328 | | | | | | |
| ** WB2I ** | 412 | | 196.56 | .00 | 196.56 | 27MAR03 | 1.000000 |
| | 56.000 | | | | | .00 | 196.56 |
| 69367F306 | TOTAL | | 199.37 | .00 | 199.37 L | .00 | 199.37 L |
| 717081103 | PFIZER INC | COM | | | 02OCT03 | 07OCT03 | 1.000000 |
| ** WB3E ** | 230 | | 7,717,663.21 | 10,174,575.00 | -2,456,911.79 | .00 | -2,456,911.79 |
| | 250,000.000 | | | | | | |
| ** WB3E ** | 239 | | 24,495,329.71 | 32,151,657.00 | -7,656,327.29 | 08OCT03 | 1.000000 |
| | 790,000.000 | | | | | .00 | -7,656,327.29 |
| ** WB3E ** | 248 | | 2,158,026.84 | 2,744,469.00 | -586,442.16 | 09OCT03 | 1.000000 |
| | 70,000.000 | | | | | .00 | -586,442.16 |



STATE STREET

FOR PUBLIC DISCLOSURE

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------------|----------------|----------------|---------------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | | | |
| 717081105 | TOTAL | | | | | | |
| | 34,371,019.76 | 45,078,781.00 | | -10,699,681.24 L | | .00 | -10,699,681.24 L |
| 76099R995 | RENT WAY INC CREDIT AGREEMENT | | | SPECIAL FUNDING | | | |
| ** WBIX ** | | | | 20FEB03 | 20FEB03 | 1.000000 | |
| | 1,000,000.000 | 1,000,000.00 | 975,000.00 | 25,000.00 | | .00 | 25,000.00 |
| 78462F103 | SPDR TRUST | | | UNIT SER 1 S + P DEP RCPT | | | |
| ** WBSE ** | | | | 19MAY03 | 22MAY03 | 1.000000 | |
| | 100,000.000 | 9,347,132.30 | 8,920,971.59 | 426,160.71 | | .00 | 426,160.71 |
| ** WBSE ** | | | | 19MAY03 | 22MAY03 | 1.000000 | |
| | 100,000.000 | -9,347,132.30 | -8,920,971.59 | -426,160.71 | | .00 | -426,160.71 |
| ** WBSE ** | | | | 19MAY03 | 22MAY03 | 1.000000 | |
| | 100,000.000 | 9,368,561.30 | 8,920,971.59 | 447,589.71 | | .00 | 447,589.71 |
| ** WBSE ** | | | | 19MAY03 | 22MAY03 | 1.000000 | |
| | 100,000.000 | -9,368,561.30 | -8,920,971.59 | -447,589.71 | | .00 | -447,589.71 |
| ** WBSE ** | | | | 19MAY03 | 22MAY03 | 1.000000 | |
| | 388,000.000 | 36,141,166.84 | 34,613,369.78 | 1,527,797.06 | | .00 | 1,527,797.06 |
| ** WBSE ** | | | | 19MAY03 | 22MAY03 | 1.000000 | |
| | 388,000.000 | -36,141,166.84 | -34,613,369.78 | -1,527,797.06 | | .00 | -1,527,797.06 |
| ** WBSE ** | | | | 19MAY03 | 22MAY03 | 1.000000 | |
| | 200,000.000 | 18,694,124.61 | 17,841,943.19 | 852,181.42 | | .00 | 852,181.42 |
| ** WBSE ** | | | | 19MAY03 | 22MAY03 | 1.000000 | |
| | 200,000.000 | -18,694,124.61 | -17,841,943.19 | -852,181.42 | | .00 | -852,181.42 |
| ** WBSE ** | | | | 19MAY03 | 22MAY03 | 1.000000 | |
| | 200,000.000 | 18,694,124.61 | 21,727,085.20 | -3,032,960.59 | | .00 | -3,032,960.59 |
| ** WBSE ** | | | | 19MAY03 | 22MAY03 | 1.000000 | |
| | 388,000.000 | 36,141,166.84 | 41,860,449.20 | -4,919,282.36 | | .00 | -4,919,282.36 |



STATE STREET
 Serving Institutional Investors Worldwide

FOR PUBLIC DISCLOSURE

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|------------------------------|----------------|----------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | | | |
| ** WBSE ** | | | | 19MAY03 | 22MAY03 | 1.000000 | |
| | 100,000.000 | 9,368,561.30 | 10,111,462.60 | -742,901.30 | | .00 | -742,901.30 |
| ** WBSE ** | | | | 19MAY03 | 22MAY03 | 1.000000 | |
| | 100,000.000 | 9,347,132.30 | 9,558,400.00 | -211,267.70 | | .00 | -211,267.70 |
| ** WBSE ** | | | | 22MAY03 | 28MAY03 | 1.000000 | |
| | 788,000.000 | 73,576,369.00 | 70,297,256.15 | 3,279,112.93 | | .00 | 3,279,112.93 |
| ** WBSE ** | | | | 22MAY03 | 28MAY03 | 1.000000 | |
| | 788,000.000 | -73,576,369.00 | -70,297,256.15 | -3,279,112.93 | | .00 | -3,279,112.93 |
| ** WBSE ** | | | | 22MAY03 | 28MAY03 | 1.000000 | |
| | 788,000.000 | 73,576,369.00 | 81,972,034.50 | -8,395,665.42 | | .00 | -8,395,665.42 |
| 78462F103 | TOTAL | | | | | | |
| | 147,127,354.13 | 164,429,431.50 | | -17,302,077.37 L | | .00 | -17,302,077.37 L |
| 82028K200 | SHAW COMMUNICATIONS INC | | | | | | |
| ** WBSE ** | | | | 02DEC03 | 05DEC03 | 1.000000 | |
| | 100,000.000 | 1,523,220.43 | 872,281.90 | 650,946.45 | | .00 | 650,946.45 |
| 907816100 | UNION PAC CORP | | | | | | |
| ** WBSE ** | | | | 02DEC03 | 05DEC03 | 1.000000 | |
| | 500,000.000 | 32,211,641.02 | 29,755,519.50 | 2,456,121.52 | | .00 | 2,456,121.52 |
| 911312104 | UNITED PARCEL SVC INC | | | | | | |
| ** WBSE ** | | | | 02DEC03 | 05DEC03 | 1.000000 | |
| | 500,000.000 | 36,453,992.47 | 31,844,850.00 | 4,609,942.47 | | .00 | 4,609,942.47 |
| 914906102 | UNIVISION COMMUNICATIONS INC | | | | | | |
| ** WBIA ** | | | | 01MAY03 | 01MAY03 | 1.000000 | |
| | 100,000.000 | 2,179,290.00 | 2,179,290.00 | .00 | | .00 | .00 |
| ** WBIA ** | | | | 01MAY03 | 01MAY03 | 1.000000 | |
| | 100,000.000 | 2,124,490.75 | 2,179,290.00 | -54,799.25 | | .00 | -54,799.25 |
| ** WBIA ** | | | | 01MAY03 | 01MAY03 | 0.000000 | |
| | 100,000.000 | -2,124,490.75 | -2,179,290.00 | 54,799.25 | | .00 | 54,799.25 |



STATE STREET
 Serving Institutional Investors Worldwide

FOR PUBLIC DISCLOSURE

BILL & MELINDA GATES FOUNDATION
COMPOSITE
SUMMARY REALIZED GAIN/LOSS REPORT
JANUARY 1, 2003 TO DECEMBER 31, 2003

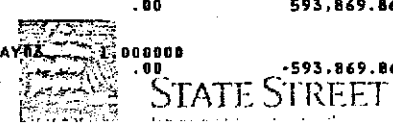
Table with columns: ASSET ID, SECURITY DESCRIPTION, MAT DATE, MAT RATE, LOCAL COST, TRD DT, STL DT, SELL RATE, NET SECY GN/LS. Includes rows for 914906102 TOTAL and 957990922 WESTERN ASSET HIGH YIELD LLC.



FOR PUBLIC DISCLOSURE

BILL & MELINDA GATES FOUNDATION
COMPOSITE
SUMMARY REALIZED GAIN/LOSS REPORT
JANUARY 1, 2003 TO DECEMBER 31, 2003

Table with columns: ASSET ID, SECURITY DESCRIPTION, MAT DATE, MAT RATE, LOCAL COST, TRD DT, STL DT, SELL RATE, NET SECY GN/LS. Includes rows for 316,225.578, 957990922 TOTAL, and 957992928 WESTERN ASSET EMERGING MARKET.



FOR PUBLIC DISCLOSURE

| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/L'S BASE SECY GN/L'S | STL DT BASE CURR GN/L'S | SELL RATE GN/L'S | NET SECY GN/L'S NET BAS SECY GN/L'S |
|---------------------------|--|-------------------------------------|-------------------------------------|---|----------------------------|---------------------|--|
| ** WB1H ** 123,867.950 | 653 2,120,000.00 | 1,526,130.14 | | 29APR03 593,869.86 | 02MAY03 | 1.000000 .00 | 593,869.86 |
| ** WB2H ** 63,358.560 | 601 1,130,000.00 | 850,107.02 | | 22MAY03 279,892.98 | 28MAY03 | 1.000000 .00 | 279,892.98 |
| ** WB2H ** 27,728.480 | 195 500,000.00 | 372,044.05 | | 29AUG03 127,955.95 | 04SEP03 | 1.000000 .00 | 127,955.95 |
| ** WB2H ** 59,925.500 | 600 1,110,000.00 | 804,044.29 | | 29SEP03 305,955.71 | 02OCT03 | 1.000000 .00 | 305,955.71 |
| ** WB2H ** 57,284.980 | 235 1,071,000.00 | 768,415.30 | | 30OCT03 302,384.62 | 04NOV03 | 1.000000 .00 | 302,384.62 |
| ** WB1H ** 19,834.020 | 311 300,000.00 | 244,367.46 | | 24NOV03 135,632.54 | 28NOV03 | 1.000000 .00 | 135,632.54 |
| ** WB2H ** 364,893.780 | 456 6,991,000.00 | 4,913,965.33 | | 24NOV03 2,077,034.67 | 28NOV03 | 1.000000 .00 | 2,077,034.67 |
| ** WB1H ** 60,407.450 | 300 1,159,000.00 | 745,242.99 | | 26NOV03 413,757.01 | 02DEC03 | 1.000000 .00 | 413,757.01 |
| ** WB2H ** 146,599.860 | 565 2,809,000.00 | 1,990,726.09 | | 26NOV03 818,273.91 | 02DEC03 | 1.000000 .00 | 818,273.91 |
| ** WB1H ** 40,537.680 | 528 941,000.00 | 598,014.39 | | 11DEC03 342,985.61 | 16DEC03 | 1.000000 .00 | 342,985.61 |
| ** WB2H ** 112,652.010 | 707 2,184,000.00 | 1,543,093.12 | | 11DEC03 640,906.88 | 16DEC03 | 1.000000 .00 | 640,906.88 |
| ** WB1H ** 35,056.570 | 599 691,000.00 | 431,910.73 | | 23DEC03 259,001.27 | 29DEC03 | 1.000000 .00 | 259,001.27 |
| ** WB2H ** 771 | 1,614,000.00 | 1,139,125.19 | | 23DEC03 474,874.81 | 29DEC03 | 1.000000 .00 | |



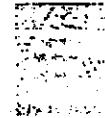
FOR PUBLIC DISCLOSURE

| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/L'S BASE SECY GN/L'S | STL DT BASE CURR GN/L'S | SELL RATE GN/L'S | NET SECY GN/L'S NET BAS SECY GN/L'S |
|-----------------------------|--|-------------------------------------|-------------------------------------|---|----------------------------|---------------------|--|
| 81,003.210 | | | | | | | |
| 957992928 | TOTAL | 20,410,000.00 | 20,741,125.62 | 7,668,074.30 L | | .00 | 7,668,074.30 L |
| 975995952 | WESTERN ASSET INVEST GRADE | | | 10JUN03 | 12JUN03 | 1.000000 | |
| ** WB2H ** 999,999.600 | 189 1,044,954.49 | 13,082,559.56 | | -12,037,605.07 | | .00 | -12,037,605.07 |
| ** WB2H ** -999,999.600 | CKL 189 -1,044,954.49 | -13,082,559.56 | | 12,037,605.07 | 12JUN03 | 1.000000 .00 | 12,037,605.07 |
| ** WB2H ** 220,468.110 | 197 2,700,000.00 | 3,165,035.00 | | -305,035.00 | 26JUN03 | 1.000000 .00 | -305,035.00 |
| ** WB2H ** -220,468.110 | CKL 197 -2,700,000.00 | -3,165,035.00 | | 305,035.00 | 26JUN03 | 1.000000 .00 | 305,035.00 |
| ** WB2H ** 86,490.940 | 323 1,050,000.00 | 1,114,017.09 | | -66,017.09 | 09JUL03 | 1.000000 .00 | -66,017.09 |
| ** WB2H ** -86,490.940 | CKL 323 -1,050,000.00 | -1,114,017.09 | | 66,017.09 | 09JUL03 | 1.000000 .00 | 66,017.09 |
| ** WB2H ** 299,803.700 | 640 3,610,000.00 | 3,072,260.07 | | -262,260.07 | 31JUL03 | 1.000000 .00 | -262,260.07 |
| ** WB2H ** -299,803.700 | CKL 640 -3,610,000.00 | -3,072,260.07 | | 262,260.07 | 31JUL03 | 1.000000 .00 | 262,260.07 |
| ** WB2H ** 1,400,703.750 | 662 22,690,000.00 | 19,165,799.76 | | 3,524,200.24 | 31JUL03 | 1.000000 .00 | 3,524,200.24 |
| ** WB2H ** 267,590.540 | 228 4,250,000.00 | 3,455,377.30 | | 794,622.62 | 26AUG03 | 1.000000 .00 | 794,622.62 |



FOR PUBLIC DISCLOSURE

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | SELL RATE | NET SECTY GN/LS |
|--------------|-------------------------|------------------|------------------|-------------------|-----------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | | NET BAS SECTY GN/LS |
| 975995952 | TOTAL | 26,940,000.00 | 22,621,177.14 | 4,318,822.86 L | .00 | 4,318,822.86 L |
| USD TOTAL | | 7,572,591.80 | 7,572,591.80 | .00 | .00 | .00 |
| | | 845,354,533.97 | 849,011,223.16 | -3,656,689.19 L | .00 | -3,656,689.19 L |
| EQUITY TOTAL | | 7,572,591.80 | 7,572,591.80 | .00 | .00 | .00 |
| | | 1,675,786,725.45 | 1,647,715,974.81 | -36,004,382.28 L | 64,075,132.92 | 28,070,750.64 L |



STATE STREET

ATTACHMENT O (GAINS/LOSSES – FIXED INCOME)

WB2C

ANNUAL

BILL & MELINDA GATES FOUNDATION
 - COMPOSITE -
 SUMMARY REALIZED GAIN/LOSS REPORT
 JANUARY 1, 2003 TO DECEMBER 31, 2003

PAGE: 185
 AS-OF DATE: 31DEC03

FOR PUBLIC DISCLOSURE

| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| FIXED INCOME | | | | | | | |
| ** AUSTRALIAN DOLLAR ** | | | | | | | |
| 606011117 | AUSTRALIA(CMNLTH) 6.75PCT B 2006/11/15 | 6.750 | | 24OCT03 | 31OCT03 | 1.426228 | |
| ** WB1S ** | 185 5,791,743.10 | 5,992,590.44 | -200,847.34 | | | | -200,847.34 |
| | 5,590,000.000 4,060,881.64 | 3,935,403.12 | -140,824.15 | | | 266,302.67 | 125,478.52 |
| ** WB1A ** | 597 413,728,000.00 | 414,576,000.00 | -848,000.00 | 28OCT03 | 31OCT03 | 1.418238 | -848,000.00 |
| | 400,000,000.000 291,719,612.95 | 289,705,630.58 | -597,924.80 | | | 2,611,907.17 | 2,013,982.37 |
| 606011117 | TOTAL | 413,728,000.00 | 414,576,000.00 | -848,000.00 L | | 2,611,907.17 | -848,000.00 L |
| | 291,719,612.95 | 289,705,630.58 | -597,924.80 L | | | | 2,013,982.37 L |
| | 5,791,743.10 | 5,992,590.44 | -200,847.34 S | | | 266,302.67 | -200,847.34 S |
| | 4,060,881.64 | 3,935,403.12 | -140,824.15 S | | | | 125,478.52 S |
| 606806110 | AUSTRALIA (CMNLTH) 7.5PCT 15 2005/07/15 | 7.500 | | 19DEC03 | 30DEC03 | 1.358142 | |
| ** WB1S ** | 314 3,942,469.20 | 3,959,391.80 | -16,922.60 | | | | -16,922.60 |
| | 3,820,000.000 2,902,840.20 | 2,776,128.22 | -12,460.11 | | | 139,172.09 | 126,711.98 |
| AUD TOTAL | 413,728,000.00 | 414,576,000.00 | -848,000.00 L | | | 2,611,907.17 | -848,000.00 L |
| | 291,719,612.95 | 289,705,630.58 | -597,924.80 L | | | | 2,013,982.37 L |
| | 9,734,212.30 | 9,951,982.24 | -217,769.94 S | | | 405,474.76 | -217,769.94 S |
| | 6,963,721.84 | 6,711,531.34 | -153,284.26 S | | | | 252,190.50 S |
| ** CANADIAN DOLLAR ** | | | | | | | |
| 110709DJ8 | BRITISH COLUMBIA PRO GLOBAL BO 2003/06/16 | 7.750 | | 16JUN03 | 16JUN03 | 1.339850 | |
| ** WB1A ** | 489 20,000,000.00 | 20,000,000.00 | .00 | | | | .00 |
| | 20,000,000.000 14,927,044.07 | 12,590,988.23 | .00 | | | 2,336,055.84 | 2,336,055.84 |
| 135087UL6 | CANADA GOVT CDN BD 2021/12/01 | 4.250 | | 30JUN03 | 30JUN03 | 1.353550 | |
| ** WB1S ** | 12,096.00 | 12,096.00 | .00 | | | | .00 |
| | 12,096.000 8,936.50 | 8,309.85 | .00 | | | 626.65 | 626.65 |
| ** WB1S ** | 328 3,822.00 | 3,822.00 | .00 | 31DEC03 | 31DEC03 | 1.307800 | .00 |
| | 3,822.000 2,922.47 | 2,626.92 | .00 | | | 295.55 | 295.55 |

STATE STREET

FOR PUBLIC DISCLOSURE

ATTACHMENT O

| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT SELL RATE BASE CURR GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|--|--------------------------------------|
| 135087UL6 | TOTAL | 15,918.00 11,858.97 | 15,918.00 10,936.77 | .00 S .00 S | 922.20 | .00 S 922.20 S |
| 135087WHS | CANADA GOVT | 6PCT 1JUN 2008/06/01 | 6.000 | 25JUN03 | 30JUN03 | 1.344300 |
| ** WB2V ** | 644 | 1,551,130.00 | 1,497,315.77 | 53,814.23 40,031.41 | 170,604.79 | 53,814.23 210,636.20 |
| | 1,400,000.000 | 1,153,857.03 | 943,220.83 | | | |
| ** WB2V ** | CXL 644 | -1,551,130.00 | -1,497,315.77 | -53,814.23 -40,031.41 | -170,604.79 | -53,814.23 -210,636.20 |
| | -1,400,000.000 | -1,153,857.03 | -943,220.83 | | | |
| ** WB2V ** | 648 | 1,551,130.00 | 1,497,315.77 | 53,814.23 40,031.41 | 170,604.79 | 53,814.23 210,636.20 |
| | 1,400,000.000 | 1,153,857.03 | 943,220.83 | | | |
| 135087WHS | TOTAL | 1,551,130.00 1,153,857.03 | 1,497,315.77 943,220.83 | 53,814.23 L 40,031.41 L | 170,604.79 | 53,814.23 L 210,636.20 L |
| 135087WV2 | CANADA GOVT | 4PCT 1DEC 2031/12/01 | 4.000 | 14FEB03 | 20FEB03 | 1.519900 |
| ** WBSA ** | 277 | 386,540.55 | 365,110.90 | 21,429.65 14,099.38 | 6,099.85 | 21,429.65 20,199.23 |
| | 300,000.000 | 254,319.72 | 234,120.49 | | | |
| ** WBSA ** | CXL 277 | -386,540.55 | -365,110.90 | -21,429.65 -14,099.38 | -6,099.85 | -21,429.65 -20,199.23 |
| | -300,000.000 | -254,319.72 | -234,120.49 | | | |
| ** WBSA ** | 664 | 386,540.55 | 365,110.90 | 21,429.65 14,099.35 | 6,099.39 | 21,429.65 20,198.74 |
| | 300,000.000 | 254,319.23 | 234,120.49 | | | |
| ** WBSA ** | 359 | 128,641.22 | 121,703.63 | 6,937.59 4,583.50 | 2,366.57 | 6,937.59 6,950.07 |
| | 100,000.000 | 84,990.23 | 78,040.16 | | | |
| ** WBSA ** | CXL 359 | -128,641.22 | -121,703.63 | -6,937.59 -4,583.50 | -2,366.57 | -6,937.59 -6,950.07 |
| | -100,000.000 | -84,990.23 | -78,040.16 | | | |
| ** WBSA ** | 665 | 128,641.22 | 121,703.63 | 6,937.59 4,583.39 | 2,364.61 | 6,937.59 6,948.00 |
| | 100,000.000 | 84,988.16 | 78,040.16 | | | |
| ** WBSA ** | 470 | 129,419.55 | 121,703.63 | 7,715.92 5,127.88 | 2.16 | 7,715.92 7,970.04 |
| | 100,000.000 | 86,010.20 | 78,040.16 | | | |
| ** WBSA ** | | | | 21FEB03 | 26FEB03 | 1.504700 |
| | | | | | | |



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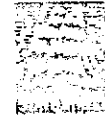
| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT SELL RATE BASE CURR GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|--|--------------------------------------|
| | CXL 470 | -129,419.55 | -121,703.63 | -7,715.92 -5,127.88 | -2,842.16 | -7,715.92 -7,970.04 |
| | -100,000.000 | -86,010.20 | -78,040.16 | | | |
| ** WBSA ** | 587 | 129,419.55 | 121,703.63 | 7,715.92 5,127.88 | 2,842.16 | 7,715.92 7,970.04 |
| | 100,000.000 | 86,010.20 | 78,040.16 | | | |
| ** WBSA ** | CXL 587 | -129,419.55 | -121,703.63 | -7,715.92 -5,127.88 | -2,842.16 | -7,715.92 -7,970.04 |
| | -100,000.000 | -86,010.20 | -78,040.16 | | | |
| ** WBSA ** | 666 | 129,419.55 | 121,703.63 | 7,715.92 5,127.95 | 2,843.29 | 7,715.92 7,971.24 |
| | 100,000.000 | 86,011.40 | 78,040.16 | | | |
| ** WBSA ** | 528 | 129,942.83 | 121,703.64 | 8,239.19 5,514.66 | 3,418.62 | 8,239.19 8,933.28 |
| | 100,000.000 | 86,973.44 | 78,040.16 | | | |
| ** WBSA ** | CXL 528 | -129,942.83 | -121,703.64 | -8,239.19 -5,514.66 | -3,418.62 | -8,239.19 -8,933.28 |
| | -100,000.000 | -86,973.44 | -78,040.16 | | | |
| ** WBSA ** | 667 | 129,942.83 | 121,703.64 | 8,239.19 5,514.66 | 3,418.62 | 8,239.19 8,933.28 |
| | 100,000.000 | 86,973.44 | 78,040.16 | | | |
| ** WBSA ** | 093 | 272,057.80 | 243,407.27 | 28,650.53 19,547.83 | 9,992.82 | 28,650.53 29,540.65 |
| | 200,000.000 | 185,620.98 | 156,080.33 | | | |
| ** WBSA ** | 163 | 138,211.66 | 121,703.63 | 16,508.03 11,186.23 | 4,429.06 | 16,508.03 15,615.29 |
| | 100,000.000 | 93,655.45 | 78,040.16 | | | |
| ** WBSA ** | 084 | 788,315.17 | 734,227.67 | 54,087.50 34,741.73 | 27,375.43 | 54,087.50 64,117.16 |
| | 600,000.000 | 535,503.81 | 471,386.45 | | | |
| ** WBSA ** | 085 | 263,331.29 | 248,087.89 | 15,243.40 10,354.87 | 8,842.15 | 15,243.40 19,197.02 |
| | 200,000.000 | 178,881.38 | 159,604.36 | | | |
| ** WBSA ** | 086 | 394,157.59 | 355,901.13 | 38,256.46 25,987.68 | 3.79 | 38,256.46 33,361.47 |
| | 300,000.000 | 267,751.91 | 234,390.44 | | | |
| ** WBSA ** | CXL 086 | -394,157.59 | -355,901.13 | -38,256.46 -25,987.68 | -3.79 | -38,256.46 -33,361.47 |
| | -300,000.000 | -267,751.91 | -234,390.44 | | | |



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ATTACHMENT 0

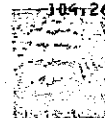
| ASSET ID SH SELL/BTC | SECURITY LOT | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT SELL RATE BASE CURR GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|-----------------|--|-------------------------------------|-------------------------------------|---|--|--------------------------------------|
| ** WB3A ** | 602 | 394,157.59 | 379,669.67 | 14,487.92 | 08APR03 | 11APR03 1.472100 | 14,487.92 |
| | 300,000.000 | 267,751.91 | 247,330.42 | 9,841.67 | | 10,579.82 | 20,421.49 |
| ** WB1A ** | *032 | 92,856,036.58 | 92,725,177.92 | 130,858.66 | 01MAY03 | 01MAY03 1.548428 | 130,858.66 |
| | 84,327,750.000 | 59,967,909.26 | 59,811,892.29 | 84,510.61 | | 71,506.36 | 156,016.97 |
| ** WB1A ** | CXL 032 | -92,856,036.58 | -92,725,177.92 | -130,858.66 | 01MAY03 | 01MAY03 1.548428 | -130,858.66 |
| | -84,327,750.000 | -59,967,909.26 | -59,811,892.29 | -84,510.61 | | -71,506.36 | -156,016.97 |
| ** WB1A ** | 033 | 92,725,177.92 | 92,725,177.92 | .00 | 01MAY03 | 01MAY03 1.548428 | .00 |
| | 84,327,750.000 | 59,883,398.65 | 59,811,892.29 | .00 | | 71,506.36 | 71,506.36 |
| ** WB1S ** | LLAN- 020 | 19,625.00 | 19,625.00 | .00 | 30JUN03 | 30JUN03 1.353550 | .00 |
| | 19,625.000 | 14,498.91 | 13,375.55 | .00 | | 1,123.36 | 1,123.36 |
| ** WB3D ** | LLAN- 033 | 588,750.00 | 588,750.00 | .00 | 30JUN03 | 30JUN03 1.353550 | .00 |
| | 588,750.000 | 434,967.31 | 380,408.94 | .00 | | 54,558.37 | 54,558.37 |
| ** WB3D ** | LLAN- 258 | 186,000.00 | 186,000.00 | .00 | 31DEC03 | 31DEC03 1.307800 | .00 |
| | 186,000.000 | 142,223.58 | 120,287.30 | .00 | | 21,936.28 | 21,936.28 |
| ** WB1S ** | LLAN- 329 | 6,200.00 | 6,200.00 | .00 | 31DEC03 | 31DEC03 1.307800 | .00 |
| | 6,200.000 | 4,740.79 | 4,227.84 | .00 | | 512.95 | 512.95 |
| 135087WV2 | TOTAL | 96,130,545.58 | 95,957,245.85 | 173,299.73 L | | | 173,299.73 L |
| | | 62,234,295.30 | 61,893,351.42 | 116,997.68 L | | 223,946.20 | 340,943.88 L |
| | | 25,825.00 | 25,825.00 | .00 S | | | .00 S |
| | | 19,239.70 | 17,603.39 | .00 S | | 1,636.31 | 1,636.31 S |
| 135087XF4 | CANADA GOVT | BD | 2003/12/01 | 5.000 | 01DEC03 | 01DEC03 1.303150 | |
| ** WB1A ** | 778 | 25,000,000.00 | 25,000,000.00 | .00 | | | .00 |
| | 25,000,000.000 | 19,184,284.24 | 15,939,561.89 | .00 | | 3,244,722.35 | 3,244,722.35 |



STATE STREET

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| ASSET ID SH SELL/BTC | SECURITY LOT | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT SELL RATE BASE CURR GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|-----------------|--|-------------------------------------|-------------------------------------|---|--|--------------------------------------|
| 135087XH2 | CANADA GOVT | BD | 2012/06/01 | 5.250 | 09APR03 | 14APR03 1.467700 | |
| ** WB1S ** | 683 | 3,276,582.40 | 3,267,552.96 | 9,029.44 | | | 9,029.44 |
| | 3,248,000.000 | 2,232,460.58 | 2,216,266.80 | 6,152.10 | | 10,041.68 | 16,193.78 |
| ** WB1S ** | 685 | 2,025,000.00 | 2,012,040.00 | 12,960.08 | 10APR03 | 15APR03 1.456000 | 12,960.08 |
| | 2,000,000.000 | 1,390,796.70 | 1,364,696.31 | 8,901.10 | | 17,199.29 | 26,100.39 |
| ** WB1Q ** | 561 | 2,129,655.15 | 2,092,119.64 | 37,535.51 | 13MAY03 | 16MAY03 1.391550 | 37,535.51 |
| | 2,065,000.000 | 1,530,419.42 | 1,376,900.63 | 26,973.89 | | 126,544.90 | 153,518.79 |
| ** WB1Q ** | 562 | 1,915,242.00 | 1,884,427.38 | 30,814.62 | 13MAY03 | 16MAY03 1.391550 | 30,814.62 |
| | 1,860,000.000 | 1,376,337.18 | 1,240,210.74 | 22,144.10 | | 113,982.34 | 136,126.44 |
| ** WB1Q ** | 686 | 1,883,427.00 | 1,841,813.22 | 41,613.78 | 17JUL03 | 22JUL03 1.395450 | 41,613.78 |
| | 1,820,000.000 | 1,349,691.50 | 1,212,147.19 | 29,821.04 | | 107,723.27 | 137,544.31 |
| ** WB1Q ** | 690 | 568,553.31 | 556,523.03 | 12,030.28 | 17JUL03 | 22JUL03 1.395450 | 12,030.28 |
| | 550,000.000 | 407,433.66 | 366,263.05 | 8,621.08 | | 32,549.53 | 41,170.61 |
| ** WB1S ** | 235 | 1,739,100.00 | 1,836,363.81 | -97,263.81 | 12NOV03 | 17NOV03 1.301000 | -97,263.81 |
| | 1,700,000.000 | 1,336,740.96 | 1,358,752.89 | -74,760.81 | | 52,748.88 | -22,011.93 |
| 135087XH2 | TOTAL | 13,537,559.86 | 13,490,840.04 | 46,719.82 S | | | 46,719.82 S |
| | | 9,623,880.00 | 9,135,237.61 | 27,852.50 S | | 460,789.89 | 488,642.39 S |
| 135087XJ8 | CANADA GOVT | BD | 2007/09/01 | 4.500 | 09JUL03 | 14JUL03 1.376600 | |
| ** WB1Q ** | 497 | 5,392,275.00 | 5,303,953.63 | 88,321.37 | | | 88,321.37 |
| | 5,250,000.000 | 3,917,096.47 | 3,606,060.65 | 64,159.07 | | 246,876.75 | 311,035.82 |
| ** WB1Q ** | 685 | 2,694,195.00 | 2,630,187.62 | 64,007.38 | 17JUL03 | 22JUL03 1.395450 | 64,007.38 |
| | 2,625,000.000 | 1,930,699.78 | 1,783,951.74 | 45,868.63 | | 100,879.41 | 146,748.04 |
| ** WB1Q ** | 763 | 2,701,482.00 | 2,625,155.92 | 76,326.08 | 24JUL03 | 29JUL03 1.392800 | 76,326.08 |
| | 2,620,000.000 | 1,939,605.11 | 1,780,537.63 | 54,800.46 | | 104,267.02 | 159,067.48 |



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ATTACHMENT O

| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT SELL RATE BASE CURR GN/LS | NET SECY GN/LS NET BAS SECY GN/LS | |
|-------------------------|--|-------------------------------------|-------------------------------------|---|--|--------------------------------------|----------|
| 135087XJ8 | TOTAL | 10,787,952.00 7,787,401.36 | 10,559,297.17 7,170,550.02 | 228,654.83 S 164,828.16 S | 452,023.18 | 228,654.83 S 616,851.34 S | |
| 135087XK5 | CANADA GOVT | 3.5PCT 01 | 2004/06/01 | 3.500 | 05NOV03 | 07NOV03 | 1.329650 |
| ** WB1A ** | 631 | 100,410,000.00 75,516,113.26 | 99,380,706.91 62,949,467.77 | 1,029,293.09 774,108.30 | 11,792,537.19 | 1,029,293.09 12,566,645.49 | |
| 100,000,000.000 | | | | | | | |
| ** WB1A ** | 631 | -100,410,000.00 -75,516,113.26 | -99,380,706.91 -62,949,467.77 | -1,029,293.09 -774,108.30 | -11,792,537.19 | -1,029,293.09 -12,566,645.49 | |
| -100,000,000.000 | | | | | | | |
| ** WB1A ** | 633 | 100,410,000.00 75,516,113.26 | 99,380,706.91 62,949,467.77 | 1,029,293.09 774,108.30 | 11,792,537.19 | 1,029,293.09 12,566,645.49 | |
| 100,000,000.000 | | | | | | | |
| ** WB1A ** | 641 | 125,462,500.00 93,993,482.17 | 124,237,460.66 78,630,171.39 | 1,225,039.34 917,769.96 | 14,445,540.82 | 1,225,039.34 15,363,310.78 | |
| 125,000,000.000 | | | | | | | |
| 135087XK5 | TOTAL | 225,872,500.00 169,509,595.43 | 223,618,167.57 141,579,639.16 | 2,254,332.43 L 1,691,878.26 L | 26,238,078.01 | 2,254,332.43 L 27,929,956.27 L | |
| 135087XM1 | CANADA GOVT | BD | 2013/06/01 | 5.250 | 21JUL03 | 24JUL03 | 1.407100 |
| ** WB1Q ** | 727 | 1,065,843.00 757,474.95 | 1,063,958.87 764,588.90 | 1,884.13 1,339.02 | -8,452.97 | 1,884.13 -7,113.95 | |
| 1,035,000.000 | | | | | | | |
| ** WB1Q ** | 741 | 2,674,381.05 1,896,724.14 | 2,664,542.48 1,914,811.79 | 9,838.57 6,977.71 | 25JUL03 | 1.410000 | |
| 2,595,000.000 | | | | | | 9,838.57 -18,087.65 | |
| 135087XM1 | TOTAL | 3,740,224.05 2,654,199.09 | 3,728,501.35 2,679,400.69 | 11,722.70 S 8,316.73 S | -33,518.33 | 11,722.70 S -25,201.60 S | |
| 135087XQ2 | CANADA GOVT | DEB | 2036/12/01 | 3.000 | 30JUN03 | 30JUN03 | 1.358750 |
| ** WB3D ** | 043 | 51,400.00 37,828.89 | 51,400.00 37,819.14 | .00 .00 | 9.75 | .00 9.75 | |
| 51,400.000 | | | | | | | |
| ** WB3D ** | 259 | 22,100.00 16,898.61 | 22,100.00 16,262.62 | .00 .00 | 31DEC03 | 1.307800 | |
| 22,100.000 | | | | | | .00 635.99 | |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT SELL RATE BASE CURR GN/LS | NET SECY GN/LS NET BAS SECY GN/LS | |
|-------------------------|--|-------------------------------------|-------------------------------------|---|--|--------------------------------------|----------|
| 135087XQ2 | TOTAL | 73,500.00 54,727.50 | 73,500.00 54,081.76 | .00 L .00 L | 645.74 | .00 L 645.74 L | |
| CAD TOTAL | | 368,627,675.58 267,063,803.57 | 366,146,229.19 233,000,843.29 | 2,481,446.39 L 1,848,907.35 L | 32,214,052.93 | 2,481,446.39 L 34,062,960.28 L | |
| | | 28,107,478.91 20,096,579.12 | 27,820,381.56 19,013,728.48 | 287,097.35 S 200,997.39 S | 881,853.25 | 287,097.35 S 1,082,850.64 S | |
| ** DANISH KRONE ** | | | | | | | |
| 4244481I9 | DENMARK (KINGDOM) | BPCT BDS | 2004/03/15 | 8.000 | 27OCT03 | 30OCT03 | 6.311850 |
| ** WB1S ** | 191 | 27,651,778.00 4,380,930.79 | 27,748,229.79 4,094,399.22 | -94,451.79 -15,281.06 | 301,812.63 | -94,451.79 286,531.57 | |
| 24,860,000.000 | | | | | | | |
| 5143981I9 | UNIKREDIT REALRED | 6.00PCT B | 2029/07/01 | 6.000 | 14FEB03 | 01APR03 | 6.885045 |
| ** WB1R ** | 020 | 4,354,882.00 632,513.22 | 4,445,202.19 649,106.08 | -90,320.19 -13,118.32 | -3,474.54 | -90,320.19 -16,592.86 | |
| 4,354,882.000 | | | | | | | |
| ** WB1R ** | 251 | 23,411,262.43 3,683,622.44 | 23,199,962.58 3,387,649.82 | 211,299.85 33,246.77 | 13JUN03 | 6.355500 | |
| 22,729,381.000 | | | | | | 262,705.85 | |
| ** WB1R ** | 314 | 3,597,108.00 557,418.93 | 3,671,816.74 536,165.11 | -74,708.74 -11,577.10 | 02JUL03 | 6.453150 | |
| 3,597,108.000 | | | | | | 32,830.92 | |
| 5143981I9 | TOTAL | 31,363,252.43 4,873,554.59 | 31,314,981.51 4,572,941.81 | 46,270.92 S 8,551.35 S | 292,062.23 | 46,270.92 S 300,613.58 S | |
| 5144131I6 | REALKREDIT DANMARK | | 2029/10/01 | 6.000 | 14FEB03 | 01APR03 | 6.885045 |
| ** WB1R ** | 019 | 4,498,993.00 653,444.24 | 4,378,415.05 507,786.82 | 120,577.95 17,513.02 | 128,144.40 | 120,577.95 145,657.42 | |
| 4,498,993.000 | | | | | | | |
| ** WB1R ** | 254 | 26,396,745.24 4,153,370.34 | 24,943,150.21 2,893,088.62 | 1,453,595.03 228,714.50 | 13JUN03 | 6.355500 | |
| 25,627,908.000 | | | | | | 1,031,647.22 | |
| ** WB1R ** | 315 | 3,634,324.00 563,186.04 | 3,537,295.11 410,260.38 | 97,028.89 15,035.98 | 02JUL03 | 6.453150 | |
| 3,634,324.000 | | | | | | 152,801.76 | |
| | | | | | | 97,028.89 152,917.66 | |

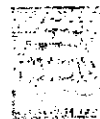


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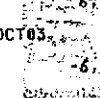
| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------------|---------------|---------------|-------------------|-----------------|---------------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET BAS SECTY GN/LS | NET SECTY GN/LS |
| | SHARES/PAR BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | | | NET BAS SECTY GN/LS |
| 5144131I6 | TOTAL | 34,530,062.24 | 32,858,860.37 | 1,671,201.87 L | | | 1,671,201.87 L |
| | | 5,370,000.62 | 3,811,063.82 | 261,263.42 L | | 1,297,673.38 | 1,558,936.80 L |
| 5144631I1 | NYKREDIT | 6PCT BND | 2629/10/01 | 6.000 | 09JAN03 | 14JAN03 | 7.095400 |
| ** WBIR ** | 705 | 62,958,173.29 | 61,073,911.41 | 1,884,261.88 | | | 1,884,261.88 |
| | 61,362,742.000 | 8,873,097.12 | 8,084,463.88 | 265,561.05 | | 523,072.19 | 788,633.24 |
| 5387101I7 | REALKREDIT DANMARK | 4PCT 01JA | 2006/01/01 | 4.000 | 26MAR03 | 31MAR03 | 6.955650 |
| ** WBIR ** | 049 | 31,212,158.72 | 31,116,077.98 | 96,080.74 | | | 96,080.74 |
| | 30,681,371.000 | 4,487,310.14 | 4,385,297.81 | 13,813.34 | | 88,198.99 | 102,012.33 |
| 5722931I1 | UNIKREDIT REALKRED | 6PCT BDS | 2032/10/01 | 6.000 | 02JAN03 | 02JAN03 | 7.166100 |
| ** WBIR ** | 690 | 179,650.00 | 173,632.82 | 6,017.18 | | | 6,017.18 |
| | 179,650.000 | 25,069.42 | 20,855.55 | 839.67 | | 3,374.20 | 4,213.87 |
| ** WBIR ** | CXL 690 | -179,650.00 | -173,632.82 | -6,017.18 | 02JAN03 | 02JAN03 | 7.166100 |
| | -179,650.000 | -25,069.42 | -20,855.55 | -839.67 | | -3,374.20 | -4,213.87 |
| ** WBIR ** | 700 | 179,650.00 | 173,632.82 | 6,017.18 | 02JAN03 | 02JAN03 | 7.166100 |
| | 179,650.000 | 25,069.42 | 20,855.55 | 839.67 | | 3,374.20 | 4,213.87 |
| ** WBIR ** | CXL 700 | -179,650.00 | -173,632.82 | -6,017.18 | 02JAN03 | 02JAN03 | 7.166100 |
| | -179,650.000 | -25,069.42 | -20,855.55 | -839.67 | | -3,374.20 | -4,213.87 |
| ** WBIR ** | 018 | 4,544,125.00 | 4,393,294.01 | 150,830.99 | 14FEB03 | 01APR03 | 6.885045 |
| | 4,544,125.000 | 659,999.32 | 527,746.59 | 21,907.04 | | 110,346.69 | 150,830.99 |
| ** WBIR ** | 250 | 36,716,723.02 | 34,553,600.57 | 2,163,122.45 | 10JUN03 | 13JUN03 | 6.355500 |
| | 35,734,037.000 | 5,777,157.27 | 4,151,428.53 | 340,354.41 | | 1,285,374.33 | 2,163,122.45 |
| ** WBIR ** | 313 | 4,034,095.00 | 3,900,479.73 | 133,615.27 | 02JUL03 | 02JUL03 | 6.453150 |
| | 4,034,095.000 | 625,135.79 | 468,597.60 | 20,705.43 | | 135,832.76 | 133,615.27 |



STATE STREET

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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------------|---------------|---------------|-------------------|-----------------|---------------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET BAS SECTY GN/LS | NET SECTY GN/LS |
| | SHARES/PAR BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | | | NET BAS SECTY GN/LS |
| 5722931I1 | TOTAL | 45,294,943.02 | 42,847,374.31 | 2,447,568.71 L | | | 2,447,568.71 L |
| | | 7,062,292.38 | 5,147,771.72 | 382,966.88 L | | 1,531,553.78 | 1,914,520.66 L |
| 7335341I4 | DENMARK KINGDOM OF | 5PCT 15NO | 2013/11/15 | 5.000 | 27OCT03 | 30OCT03 | 6.311850 |
| ** WBIS ** | 190 | 27,162,270.00 | 26,708,041.61 | 454,228.39 | | | 454,228.39 |
| | 26,100,000.000 | 4,303,376.98 | 3,630,525.20 | 71,964.38 | | 600,887.40 | 672,851.78 |
| 7505821I1 | NYKREDIT | 5PCT BDS | 2035/10/01 | 5.000 | 31DEC03 | 02JAN04 | 5.914950 |
| ** WBIR ** | 589 | 270,154.00 | 255,700.76 | 14,453.24 | | | 14,453.24 |
| | 270,154.000 | 45,673.08 | 38,600.71 | 2,443.51 | | 4,628.86 | 7,072.37 |
| 7533001I5 | REALKREDIT DANMARK | 5PCT NTS | 2035/10/01 | 5.000 | 14FEB03 | 01APR03 | 6.885045 |
| ** WBIR ** | 017 | 112,129.00 | 106,970.64 | 5,158.36 | | | 5,158.36 |
| | 112,159.000 | 16,285.88 | 14,719.57 | 749.21 | | 817.10 | 1,566.31 |
| ** WBIR ** | CXL 017 | -112,129.00 | -106,970.64 | -5,158.36 | 14FEB03 | 01APR03 | 6.885045 |
| | -112,159.000 | -16,285.88 | -14,719.57 | -749.21 | | -817.10 | -1,566.31 |
| ** WBIR ** | 056 | 112,159.00 | 106,970.64 | 5,188.36 | 01APR03 | 01APR03 | 6.813050 |
| | 112,159.000 | 16,462.38 | 14,719.59 | 761.53 | | 981.26 | 1,742.79 |
| ** WBIR ** | 312 | 318,209.00 | 303,532.82 | 14,676.18 | 02JUL03 | 02JUL03 | 6.453150 |
| | 318,209.000 | 49,310.65 | 41,768.47 | 2,274.27 | | 5,267.91 | 7,542.18 |
| ** WBIR ** | CXL 312 | -318,209.00 | -303,532.82 | -14,676.18 | 02JUL03 | 02JUL03 | 6.453150 |
| | -318,209.000 | -49,310.65 | -41,768.47 | -2,274.27 | | -5,267.91 | -7,542.18 |
| ** WBIR ** | 325 | 318,209.00 | 303,532.82 | 14,676.18 | 02JUL03 | 02JUL03 | 6.453150 |
| | 318,209.000 | 49,310.65 | 41,768.47 | 2,274.27 | | 5,267.91 | 7,542.18 |
| ** WBIR ** | 456 | 344,248.00 | 328,417.77 | 15,830.23 | 22AUG03 | 01OCT03 | 6.340450 |
| | 344,248.000 | 54,293.94 | 45,194.04 | 2,496.70 | | 6,603.20 | 15,830.23 |
| ** WBIR ** | 450 | 344,248.00 | 328,417.77 | 15,830.23 | 01OCT03 | 01OCT03 | 6.340450 |
| | 344,248.000 | 54,293.94 | 45,194.04 | 2,496.70 | | 6,603.20 | 9,099.90 |
| ** WBIR ** | CXL 450 | -344,248.00 | -328,417.77 | -15,830.23 | 01OCT03 | 01OCT03 | 6.340450 |
| | -344,248.000 | -54,293.94 | -45,194.04 | -2,496.70 | | -6,603.20 | -9,099.90 |



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| ASSET ID | SECURITY | DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECY GN/LS |
|---------------|-------------------|----------------------|----------------|---------------|------------------|-----------------|--------------|--------------------|
| SH SELL/BTC | LOT | LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECY GN/LS | BASE CURR GN/LS | | NET BAS SECY GN/LS |
| SHARES/PAR | BASE | PRINCIPAL NET | BASE | BASE COST | BASE SECY GN/LS | BASE CURR GN/LS | | NET BAS SECY GN/LS |
| ** WBIR ** | 598 | 360,332.00 | 343,813.65 | 47,316.01 | 31DEC03 | 02JAN04 | 5.914950 | 16,518.35 |
| | 360,332.000 | 60,918.06 | 47,316.01 | | 2,792.64 | | 10,810.21 | 13,602.05 |
| 753300115 | TOTAL | 360,332.00 | 343,813.65 | 47,316.01 | 16,518.35 L | | | 16,518.35 L |
| | | 60,918.06 | | | 2,792.64 L | | 10,810.21 | 13,602.05 L |
| | | 774,616.00 | 738,921.23 | 101,682.10 | 35,694.77 S | | 12,852.37 | 35,694.77 S |
| | | 120,066.97 | | | 5,532.50 S | | | 18,384.87 S |
| 99NWXI19 | NORDEA REALKREDIT | 4.0PCT 01 2006/01/01 | 4.000 | | 29JAN03 | 03FEB03 | 6.848200 | |
| ** WBIR ** | 730 | 31,239,771.95 | 31,139,398.93 | 4,388,431.83 | 100,373.02 | | 150,460.68 | 100,373.02 |
| | 30,681,371.000 | 4,561,749.36 | | | 14,656.85 | | | 173,117.53 |
| DKK TOTAL | | 80,185,337.26 | 76,050,848.33 | 9,006,151.55 | 4,135,288.93 L | | 2,840,037.37 | 4,135,288.93 L |
| | | 12,493,211.86 | | | 647,022.94 L | | | 3,487,060.31 L |
| | | 212,632,174.39 | 210,097,263.22 | 29,296,541.76 | 2,534,911.17 S | | 1,981,975.35 | 2,534,911.17 S |
| | | 31,645,759.03 | | | 367,241.92 S | | | 2,349,217.27 S |
| ** AUSTRIA ** | | | | | | | | |
| 759680114 | AUSTRIA (REP OF) | 3.0PCT 20 2013/10/20 | 3.800 | | 17OCT03 | 22OCT03 | 8.859550 | |
| ** WBIR ** | 477 | 6,933,090.46 | 7,295,825.47 | 8,571,928.67 | -362,735.01 | | -83,969.31 | -362,735.01 |
| | 7,293,000.000 | 8,065,953.45 | | | -422,005.71 | | | -505,975.02 |
| ** WBIR ** | 536 | 7,024,395.00 | 7,383,553.81 | 8,716,328.88 | -359,158.81 | 20NOV03 | 25NOV03 | 8.839137 |
| | 7,350,000.000 | 8,378,975.18 | | | -428,009.74 | | 82,656.84 | -359,158.81 |
| 759680114 | TOTAL | 13,957,485.46 | 14,679,379.28 | 17,288,257.55 | -721,893.82 S | | -1,313.27 | -721,893.82 S |
| | | 16,436,928.83 | | | -850,015.45 S | | | -851,328.72 S |
| AUSTRIA TOTAL | | .00 | .00 | .00 | .00 | | .00 | .00 |
| | | .00 | .00 | .00 | .00 | | .00 | .00 |
| | | .00 | .00 | .00 | .00 L | | .00 | .00 L |
| | | .00 | .00 | .00 | .00 L | | .00 | .00 L |
| | | 13,957,485.46 | 14,679,379.28 | 17,288,257.55 | -721,893.82 S | | -1,313.27 | -721,893.82 S |
| | | 16,436,928.83 | | | -850,015.45 S | | | -851,328.72 S |



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| ASSET ID | SECURITY | DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECY GN/LS |
|---------------|------------------|---------------------|----------------|----------------|------------------|-----------------|---------------|--------------------|
| SH SELL/BTC | LOT | LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECY GN/LS | BASE CURR GN/LS | | NET BAS SECY GN/LS |
| SHARES/PAR | BASE | PRINCIPAL NET | BASE | BASE COST | BASE SECY GN/LS | BASE CURR GN/LS | | NET BAS SECY GN/LS |
| ** BELGIUM ** | | | | | | | | |
| 413583118 | BELGIUM(KINGDOM) | 7.25 PCT 2004/04/29 | 7.250 | | 01JUL03 | 01JUL03 | 0.870815 | |
| ** WB2Z ** | 642 | 15,637,500.00 | 15,447,375.62 | 15,340,039.37 | 198,124.38 | | 2,398,947.23 | 190,124.38 |
| | 15,000,000.000 | 17,957,315.84 | | | 218,329.24 | | | 2,617,276.47 |
| ** WB2Z ** | CXL 642 | -15,637,500.00 | -15,447,375.62 | -15,340,039.37 | -190,124.38 | 01JUL03 | 01JUL03 | 8.870815 |
| | -15,000,000.000 | -17,957,315.84 | | | -218,329.24 | | -2,398,947.23 | -190,124.38 |
| ** WB2Z ** | 643 | 15,447,375.62 | 15,447,375.62 | 15,340,039.37 | .00 | 01JUL03 | 01JUL03 | 0.870815 |
| | 15,000,000.000 | 17,738,986.68 | | | .00 | | 2,398,947.23 | .00 |
| ** WB2Z ** | CXL 643 | -15,447,375.62 | -15,447,375.62 | -15,340,039.37 | .00 | 01JUL03 | 01JUL03 | 8.870815 |
| | -15,000,000.000 | -17,738,986.68 | | | .00 | | -2,398,947.23 | .00 |
| ** WB2Z ** | 724 | 15,447,375.62 | 15,447,375.62 | 15,389,573.16 | .00 | 01JUL03 | 01JUL03 | 0.993051 |
| | 15,000,000.000 | 15,555,462.91 | | | .00 | | 145,889.75 | .00 |
| ** WB2Z ** | CXL 724 | -15,447,375.62 | -15,447,375.62 | -15,389,573.16 | .00 | 01JUL03 | 01JUL03 | 0.993051 |
| | -15,000,000.000 | -15,555,462.91 | | | .00 | | -145,889.75 | .00 |
| ** WB2Z ** | 725 | 15,447,375.62 | 15,447,375.62 | 15,393,336.41 | .00 | 01JUL03 | 01JUL03 | 1.003755 |
| | 15,000,000.000 | 15,389,573.31 | | | .00 | | -3,763.10 | .00 |
| ** WB2Z ** | CXL 725 | -15,447,375.62 | -15,447,375.62 | -15,393,336.41 | .00 | 01JUL03 | 01JUL03 | 1.003755 |
| | -15,000,000.000 | -15,389,573.31 | | | .00 | | 3,763.10 | .00 |
| ** WB2Z ** | 726 | 15,447,375.62 | 15,447,375.62 | 15,393,336.42 | .00 | 01JUL03 | 01JUL03 | 1.003510 |
| | 15,000,000.000 | 15,393,336.42 | | | .00 | | 85.38 | .00 |
| ** WB2Z ** | CXL 726 | -15,447,375.62 | -15,447,375.62 | -15,393,251.84 | .00 | 01JUL03 | 01JUL03 | 1.003510 |
| | -15,000,000.000 | -15,393,336.42 | | | .00 | | -85.38 | .00 |
| ** WB2Z ** | 727 | 15,447,375.62 | 15,447,375.62 | 15,393,252.83 | .00 | 01JUL03 | 01JUL03 | 1.003516 |
| | 15,000,000.000 | 15,393,252.83 | | | .00 | | -93 | .00 |
| ** WB3G ** | 171 | 9,887,125.08 | 9,783,337.89 | 11,234,691.51 | 103,787.11 | 09JUL03 | 14JUL03 | 883041 |
| | 9,500,000.000 | 11,196,677.16 | | | 117,533.74 | | | 103,787.11 |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/L |
|-------------|-------------------------|----------------|----------------|------------------|----------------|--------------|--------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/L | BASE CURR GN/L | GN/L | NET BAS SECTY GN/L |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/L | | | |
| ** WB3G ** | CXL 171 | -9,887,125.00 | -9,783,337.89 | 09JUL03 | 14JUL03 | 0.883041 | -103,787.11 |
| | -9,500,000.000 | -11,196,677.16 | -11,234,691.51 | -103,787.11 | | 155,548.09 | 38,014.35 |
| | | | | -117,533.74 | | | |
| ** WB3G ** | 261 | 9,887,125.00 | 9,783,337.89 | 09JUL03 | 14JUL03 | 0.883041 | 103,787.11 |
| | 9,500,000.000 | 11,196,677.16 | 9,749,059.62 | 103,787.11 | | 1,330,083.80 | 1,447,617.54 |
| | | | | 117,533.74 | | | |
| ** WB3G ** | 174 | 3,121,800.00 | 3,089,475.13 | 10JUL03 | 15JUL03 | 0.881523 | 32,324.87 |
| | 3,000,000.000 | 3,541,371.01 | 3,547,797.32 | 32,324.87 | | -43,095.65 | -6,426.31 |
| | | | | 36,669.34 | | | |
| ** WB3G ** | CXL 174 | -3,121,800.00 | -3,089,475.13 | 10JUL03 | 15JUL03 | 0.881523 | -32,324.87 |
| | -3,000,000.000 | -3,541,371.01 | -3,547,797.32 | -32,324.87 | | 43,095.65 | 6,426.31 |
| | | | | -36,669.34 | | | |
| ** WB3G ** | 181 | 1,561,050.00 | 1,544,737.56 | 10JUL03 | 15JUL03 | 0.881523 | 16,312.44 |
| | 1,500,000.000 | 1,770,855.67 | 1,773,898.66 | 16,312.44 | | -21,547.83 | -3,042.99 |
| | | | | 18,504.84 | | | |
| ** WB3G ** | CXL 181 | -1,561,050.00 | -1,544,737.56 | 10JUL03 | 15JUL03 | 0.881523 | -16,312.44 |
| | -1,500,000.000 | -1,770,855.67 | -1,773,898.66 | -16,312.44 | | 21,547.83 | 3,042.99 |
| | | | | -18,504.84 | | | |
| ** WB3G ** | 262 | 3,121,800.00 | 3,089,475.13 | 10JUL03 | 15JUL03 | 0.881523 | 32,324.87 |
| | 3,000,000.000 | 3,541,371.01 | 3,078,650.41 | 32,324.87 | | 426,051.26 | 462,720.60 |
| | | | | 36,669.34 | | | |
| ** WB3G ** | 263 | 1,561,050.00 | 1,544,737.56 | 10JUL03 | 15JUL03 | 0.881523 | 16,312.44 |
| | 1,500,000.000 | 1,770,855.67 | 1,539,325.20 | 16,312.44 | | 213,025.63 | 231,530.47 |
| | | | | 18,504.84 | | | |
| ** WB3G ** | 248 | 362,425.00 | 360,438.76 | 11AUG03 | 14AUG03 | 0.882924 | 1,986.24 |
| | 350,000.000 | 410,482.67 | 413,909.69 | 1,986.24 | | -5,676.64 | -3,427.02 |
| | | | | 2,249.62 | | | |
| ** WB3G ** | CXL 248 | -362,425.00 | -360,438.76 | 11AUG03 | 14AUG03 | 0.882924 | -1,986.24 |
| | -350,000.000 | -410,482.67 | -413,909.69 | -1,986.24 | | 5,676.64 | 3,427.02 |
| | | | | -2,249.62 | | | |
| ** WB3G ** | 264 | 362,425.00 | 360,438.76 | 11AUG03 | 14AUG03 | 0.882924 | 1,986.24 |
| | 350,000.000 | 410,482.67 | 359,175.88 | 1,986.24 | | 49,057.17 | 51,306.79 |
| | | | | 2,249.62 | | | |

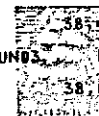


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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/L |
|---------------|--|----------------|----------------|------------------|----------------|---------------|--------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/L | BASE CURR GN/L | GN/L | NET BAS SECTY GN/L |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/L | | | |
| 413583118 | TOTAL | 30,379,775.62 | 30,225,364.96 | 154,410.66 L | | 2,018,216.93 | 154,410.66 L |
| | | 32,312,638.54 | 30,119,464.87 | 174,957.54 L | | | 2,193,174.47 L |
| 542359117 | BELGIUM (KINGDOM OF) 5.5PCT BD 2028/03/28 | 5.500 | | 29JUL03 | 04AUG03 | 0.869301 | |
| ** WB1S ** | 047 | 215,410.00 | 212,299.80 | 3,111.08 | | 30,201.16 | 3,111.08 |
| | 200,000.000 | 247,796.80 | 214,016.90 | 3,578.74 | | | 33,779.90 |
| 587638110 | BELGIUM (KINGDOM OF) 5.75PCT 2 2010/09/28 | 5.750 | | 23JAN03 | 30JAN03 | 0.928721 | |
| ** WB1S ** | 506 | 4,476,800.00 | 4,160,920.32 | 315,879.68 | | 567,456.69 | 315,879.68 |
| | 4,000,000.000 | 4,820,392.77 | 3,912,812.75 | 340,123.33 | | | 907,580.02 |
| 721569114 | FORTIS BANK BELGIUM FRN PERPE 2049/12/31 | 1.000 | | 14MAY03 | 19MAY03 | 0.870019 | |
| ** WB1R ** | 180 | 3,685,260.00 | 3,393,460.31 | 291,799.69 | | 883,431.25 | 291,799.69 |
| | 3,400,000.000 | 4,235,838.53 | 3,017,012.66 | 335,394.62 | | | 1,218,825.87 |
| 737641113 | BELGIUM (KINGDOM OF) 5.5PCT 28 2017/09/28 | 5.500 | | 26JUN03 | 01JUL03 | 0.873591 | |
| ** WB2V ** | 641 | 2,022,792.00 | 1,951,866.36 | 70,925.64 | | 99,269.76 | 70,925.64 |
| | 1,780,000.000 | 2,315,490.89 | 2,135,032.52 | 81,188.61 | | | 180,458.37 |
| 753852115 | BELGIUM (KINGDOM) 4.25PCT 8 2013/09/28 | 4.250 | | 26FEB03 | 03MAR03 | 0.926649 | |
| ** WB1S ** | 576 | 7,017,300.00 | 6,882,316.06 | 134,983.94 | | 16,569.76 | 134,983.94 |
| | 6,900,000.000 | 7,572,770.27 | 7,410,531.61 | 145,668.90 | | | 162,238.66 |
| 99NSGP115 | BELGIUM KINGDOM ZCP 17APR 2003/04/17 | 0.010 | | 17APR03 | 17APR03 | 0.917137 | |
| ** WB2Z ** | 420 | 75,000,000.00 | 75,000,000.00 | .00 | | 6,724,935.29 | .00 |
| | 75,000,000.000 | 81,776,223.18 | 75,051,287.89 | .00 | | | 6,724,935.29 |
| BELGIUM TOTAL | | 115,564,627.62 | 114,731,611.95 | 833,015.67 L | | 10,293,309.92 | 833,015.67 L |
| | | 125,460,583.91 | 114,235,609.89 | 931,664.10 L | | | 11,224,974.02 L |
| | | 7,232,710.00 | 7,094,615.06 | 138,094.94 S | | 46,770.92 | 138,094.94 S |
| | | 7,820,567.07 | 7,624,548.51 | 149,247.64 S | | | 196,018.56 S |
| ** GERMANY ** | | | | | | | |
| 453980117 | GERMANY (FEDERAL REPU 5PCT 17FE 2006/02/17 | 5.000 | | 09JUN03 | 16JUN03 | 0.850376 | |
| ** WB1S ** | 801 | 536,950.80 | 531,707.40 | 4,342.60 | | 387,442.17 | 4,342.60 |
| | 500,000.000 | 630,368.21 | 586,819.36 | 5,106.68 | | | 43,548.85 |
| ** WB1R ** | 242 | 428,960.00 | 424,960.55 | 3,999.45 | 10JUN03 | 0.855981 | 3,999.45 |
| | 400,000.000 | 501,132.62 | 458,378.36 | 4,672.36 | 12JUN03 | 38,081.90 | 42,154.26 |



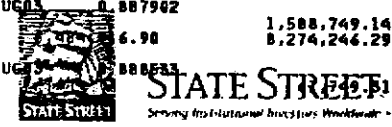
STATE STREET

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ATTACHMENT O

| ASSET ID | SECURITY | DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY |
|-----------------|---|---------------------|----------------|----------------|----------------|-----------|---------------|---------------------|
| SH SELL/BTC | LOT | LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | GN/LN | BASE CURR | GN/LN | GN/LN |
| SHARES/PAR | BASE | PRINCIPAL NET | BASE | BASE | SECTY GN/LN | GN/LN | GN/LN | NET BAS SECTY GN/LN |
| ** WB1R ** | 379 | 1,318,250.00 | 1,325,875.00 | 1,591,155.98 | 11AUG03 | 13AUG03 | 0.882924 | -7,625.00 |
| 1,250,000.000 | | 1,493,050.36 | | | -7,625.00 | | 530.46 | -8,105.42 |
| ** WB1R ** | 409 | 4,527,040.00 | 4,560,835.00 | 5,164,626.32 | 15AUG03 | 19AUG03 | 0.888533 | -33,795.00 |
| 4,300,000.000 | | 5,094,959.89 | | | -33,795.00 | | -31,631.83 | -69,666.43 |
| ** WB1S ** | 229 | 138,687.50 | 131,781.66 | 149,189.22 | 05NOV03 | 10NOV03 | 0.870663 | -1,094.16 |
| 125,000.000 | | 150,101.13 | | | -1,094.16 | | 2,168.61 | 911.91 |
| ** WB1R ** | 529 | 5,373,510.00 | 5,459,000.00 | 6,198,147.70 | 10NOV03 | 13NOV03 | 0.869150 | -85,490.00 |
| 5,150,000.000 | | 6,182,488.64 | | | -85,490.00 | | 82,701.41 | -15,659.08 |
| 453980117 | TOTAL | 12,314,497.50 | 12,434,159.61 | 14,058,316.94 | -119,662.11 \$ | | 138,292.72 | -119,662.11 \$ |
| ----- | | 14,052,100.85 | | | -136,508.81 \$ | | | -6,216.09 \$ |
| 464042113 | GERMANY (FEDERAL REP 5.25PCT B 2011/01/04 | | 5.250 | | 23JAN03 | 03FEB03 | 0.928721 | |
| ** WB1S ** | 589 | 435,698.00 | 426,511.35 | 417,844.78 | 9,178.65 | | 41,401.16 | 9,178.65 |
| 400,000.000 | | 469,129.85 | | | 9,883.11 | | | 51,204.27 |
| ** WB1S ** | 531 | 54,505.00 | 53,316.86 | 52,232.96 | 1,268.14 | 31JAN03 | 0.922892 | 1,268.14 |
| 50,000.000 | | 59,145.60 | | | 1,374.09 | | 5,538.55 | 6,912.64 |
| ** WB1S ** | 615 | 1,103,400.00 | 1,112,450.23 | 1,238,086.15 | -9,050.23 | 13MAR03 | 0.918811 | -9,050.23 |
| 1,000,000.000 | | 1,200,899.84 | | | -9,849.94 | 19MAR03 | | -29,106.29 |
| ** WB1R ** | 234 | 3,486,260.00 | 3,162,673.95 | 2,752,184.39 | 323,586.05 | 10JUN03 | 0.844096 | 323,586.05 |
| 3,100,000.000 | | 4,130,170.83 | | | 383,352.19 | | 994,633.45 | 1,377,985.64 |
| ** WB1R ** | 403 | 25,898,812.50 | 24,310,063.36 | 20,894,062.71 | 1,588,749.14 | 19AUG03 | 0.884995 | 1,588,749.14 |
| 23,925,000.000 | | 29,264,360.25 | | | 1,795,206.91 | | 6,575,098.63 | 8,378,297.54 |
| ** WB1R ** | 403 | -25,898,812.50 | -24,310,063.36 | -20,894,062.71 | -1,588,749.14 | 19AUG03 | 0.884995 | -1,588,749.14 |
| -23,925,000.000 | | -29,264,360.25 | | | -1,795,206.91 | | -6,575,098.63 | -8,378,297.54 |
| ** WB1R ** | 404 | 25,898,812.50 | 24,310,063.36 | 20,894,302.16 | 1,588,749.14 | 19AUG03 | 0.887902 | 1,588,749.14 |
| 23,925,000.000 | | 29,168,548.45 | | | 1,789,329.39 | | 6.90 | 8,274,246.29 |
| ** WB1R ** | 415 | 974,230.00 | 914,488.69 | | 61,749.31 | 20AUG03 | 0.887902 | |



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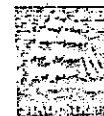
| ASSET ID | SECURITY | DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY |
|----------------|---|---------------------|---------------|---------------|----------------|-----------|--------------|---------------------|
| SH SELL/BTC | LOT | LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | GN/LN | BASE CURR | GN/LN | GN/LN |
| SHARES/PAR | BASE | PRINCIPAL NET | BASE | BASE | SECTY GN/LN | GN/LN | GN/LN | NET BAS SECTY GN/LN |
| 900,000.000 | | 1,098,698.44 | 785,989.58 | | 69,495.80 | | 243,213.34 | 312,709.14 |
| ** WB1R ** | 433 | 8,918,782.00 | 8,386,757.81 | 7,208,177.88 | 531,944.19 | 10SEP03 | 0.892021 | 531,944.19 |
| 8,255,000.000 | | 9,998,309.45 | | | 596,335.95 | | 2,193,795.62 | 2,790,131.57 |
| 464042113 | TOTAL | 39,288,084.50 | 36,773,975.81 | 31,640,653.93 | 2,506,028.69 L | | 9,916,559.31 | 2,506,028.69 L |
| ----- | | 44,395,726.57 | | | 2,838,513.33 L | | | 12,755,072.64 L |
| | | 1,593,675.00 | 1,592,278.44 | | 1,394.56 \$ | | | 1,394.56 \$ |
| | | 1,729,174.51 | 1,708,883.89 | | 1,407.26 \$ | | 27,683.36 | 29,098.62 \$ |
| 464491112 | GERMANY (FEDERAL REP 5.5PCT BD 2031/01/04 | | 5.500 | | 19JUN03 | 24JUN03 | 0.855798 | |
| ** WB1S ** | 014 | 3,377,864.00 | 3,056,828.93 | 2,895,303.51 | 150,121.40 | | 405,898.01 | 150,121.40 |
| 2,962,000.000 | | 3,947,035.16 | | | 175,416.84 | | | 580,514.87 |
| ** WB1S ** | | | | | 170,914.47 | | 271,503.21 | 170,914.47 |
| | | | | | 199,713.57 | | | 471,216.78 |
| ** WB1R ** | 474 | 3,916,657.50 | 3,793,318.16 | 3,308,503.37 | 123,339.34 | 17OCT03 | 0.859550 | 123,339.34 |
| 3,669,000.000 | | 4,556,637.19 | | | 143,492.92 | 22OCT03 | | 1,248,133.82 |
| ** WB1R ** | 527 | 6,262,850.00 | 5,931,958.89 | 5,198,106.74 | 338,899.91 | 10NOV03 | 0.869150 | 338,899.91 |
| 5,900,000.000 | | 7,205,718.23 | | | 388,716.69 | 13NOV03 | | 2,015,611.47 |
| ** WB1R ** | 537 | 3,904,244.00 | 3,933,772.71 | 4,268,417.82 | 38,222.47 | 20NOV03 | 0.839137 | 38,222.47 |
| 3,640,000.000 | | 4,652,713.44 | | | 45,549.74 | 25NOV03 | | 217,046.58 |
| ** WB1R ** | | | | | -67,731.18 | | 247,946.33 | -67,731.18 |
| | | | | | -80,715.29 | | | 167,231.04 |
| 464491112 | TOTAL | 17,461,636.38 | 16,715,869.89 | 15,462,331.44 | 642,583.12 L | | 3,316,148.53 | 642,583.12 L |
| ----- | | 20,362,104.82 | | | 745,176.21 L | | | 4,061,324.74 L |
| | | 7,282,128.88 | 6,998,601.64 | | 103,183.29 \$ | | 519,449.54 | 103,183.29 \$ |
| | | 8,599,748.68 | 7,163,721.33 | | 118,998.28 \$ | | | 638,447.82 \$ |
| 491620113 | TREUHANDANSTALT 6PCT | | 2003/11/12 | 6.000 | 12NOV03 | 12NOV03 | 0.859439 | |
| ** WB2Z ** | 159 | 40,000,000.00 | 40,000,000.00 | 39,705,989.88 | .00 | | | .00 |
| 40,000,000.000 | | 46,541,988.44 | | | .00 | | | .00 |



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ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECY GN/L |
|-------------|-------------------------|---------------|-----------------|-----------------|----------------|--------------|-------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECY GN/L | BASE CURR GN/L | GN/L | NET BAS SECY GN/L |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECY GN/L | | | |
| 517871112 | GERMANY(FED REP) | 6PCT D4JA | 2007/01/04 | 6.000 | 15OCT03 | 20OCT03 | 0.859328 |
| WB1R | 470 | 1,161,592.00 | 1,179,149.99 | -17,557.99 | | | -17,557.99 |
| | 1,070,000.000 | 1,351,744.62 | 1,358,638.38 | -20,432.24 | | 13,538.48 | -6,893.76 |
| WB2L | 659 | 915,895.50 | 915,050.20 | 845.30 | 21NOV03 | 26NOV03 | 0.842105 |
| | 845,000.000 | 1,087,625.90 | 1,099,911.61 | 1,003.79 | | -13,289.50 | 845.30 |
| | | | | | | | -12,285.71 |
| WB2L | 762 | 894,076.00 | 898,806.70 | -4,730.70 | 04DEC03 | 09DEC03 | 0.829875 |
| | 830,000.000 | 1,077,361.58 | 1,080,386.55 | -5,700.49 | | 2,675.52 | -4,730.70 |
| | | | | | | | -3,024.97 |
| 517871112 | TOTAL | 1,809,971.50 | 1,813,856.90 | -3,885.40 | | | -3,885.40 |
| | | 2,164,987.48 | 2,180,298.16 | -4,696.70 | | -10,613.98 | -15,310.68 |
| | | 1,161,592.00 | 1,179,149.99 | -17,557.99 | | | -17,557.99 |
| | | 1,351,744.62 | 1,358,638.38 | -20,432.24 | | 13,538.48 | -6,893.76 |
| 526131110 | DT PFANDBRIEF/HYPO | 4.75PCT P | 2003/03/20 | 4.750 | 20MAR03 | 20MAR03 | 0.941868 |
| WB2Z | 348 | 49,000,000.00 | 49,000,000.00 | .00 | | | .00 |
| | 49,000,000.000 | 52,024,275.16 | 48,812,885.77 | .00 | | 3,211,389.39 | 3,211,389.39 |
| 533114117 | WESTDT LANDESBANK | 4.75PCT B | 2003/12/12 | 4.750 | 12DEC03 | 12DEC03 | 0.815528 |
| WB2Z | 235 | 25,000,000.00 | 25,000,000.00 | .00 | | | .00 |
| | 25,000,000.000 | 30,654,986.71 | 24,860,279.43 | .00 | | 5,794,707.28 | 5,794,707.28 |
| 539363114 | GERMANY FED REPUBLIC | 5.25PCT B | 2008/01/04 | 5.250 | 09JUN03 | 16JUN03 | 0.850376 |
| WB1S | 797 | 288,106.00 | 286,076.98 | 2,029.02 | | | 2,029.02 |
| | 260,000.000 | 338,798.37 | 334,636.41 | 2,386.03 | | 1,775.93 | 4,161.96 |
| 539998117 | DGZ DEKABK DEUTSCHE | 4.25PCT B | 2003/01/09 | 4.250 | 09JAN03 | 09JAN03 | 0.955247 |
| WB2Z | 186 | 15,000,000.00 | 15,000,000.00 | .00 | | | .00 |
| | 15,000,000.000 | 15,702,744.94 | 14,946,429.97 | .00 | | 756,314.97 | 756,314.97 |
| 550218114 | GERMANY (FED REP) | 4.75 | 4JUL 2008/07/04 | 4.750 | 24JUN03 | 27JUN03 | 0.868244 |
| WB1R | 286 | 1,810,230.00 | 1,714,919.27 | 95,310.73 | | | 95,310.73 |
| | 1,660,000.000 | 2,084,932.35 | 1,701,697.24 | 109,774.13 | | 273,460.98 | 383,235.11 |



STATE STREET

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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECY GN/L |
|-------------|-------------------------|---------------|---------------|-----------------|----------------|--------------|-------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECY GN/L | BASE CURR GN/L | GN/L | NET BAS SECY GN/L |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECY GN/L | | | |
| 552161114 | MUNCHENER HYPOTHEK | 4.25PCT I | 2003/08/11 | 4.250 | 11AUG03 | 11AUG03 | 0.882924 |
| WB2Z | 722 | 13,000,000.00 | 13,000,000.00 | .00 | | | .00 |
| | 13,000,000.000 | 14,723,804.09 | 12,943,171.98 | .00 | | 1,780,632.11 | 1,780,632.11 |
| 556364110 | GERMANY FEDERAL REPU | 4.125PCT | 2008/07/04 | 4.125 | 13JAN03 | 17JAN03 | 0.949082 |
| WB1S | 459 | 307,515.00 | 307,581.00 | -66.00 | | | -66.00 |
| | 300,000.000 | 324,013.10 | 324,082.64 | -69.54 | | .00 | -69.54 |
| WB1S | 510 | 103,220.00 | 102,507.16 | 712.84 | 23JAN03 | 03FEB03 | 0.928721 |
| | 100,000.000 | 111,142.10 | 108,006.18 | 767.55 | | 2,368.37 | 712.84 |
| | | | | | | | 3,135.92 |
| WB1S | 550 | 279,936.00 | 279,990.00 | -54.00 | 07FEB03 | 12FEB03 | 0.925626 |
| | 270,000.000 | 302,428.84 | 302,487.18 | -58.34 | | .00 | -54.00 |
| | | | | | | | -58.34 |
| WB1S | 716 | 518,040.00 | 514,613.92 | 3,426.08 | 25APR03 | 30APR03 | 0.907606 |
| | 500,000.000 | 570,776.31 | 549,011.05 | 3,774.85 | | 17,990.41 | 3,426.08 |
| | | | | | | | 21,765.26 |
| WB1S | 799 | 244,490.00 | 237,871.43 | 6,618.57 | 09JUN03 | 16JUN03 | 0.850376 |
| | 230,000.000 | 287,508.11 | 261,573.57 | 7,783.11 | | 18,151.43 | 6,618.57 |
| | | | | | | | 25,934.54 |
| 556364110 | TOTAL | 1,453,201.00 | 1,442,563.51 | 10,637.49 | | | 10,637.49 |
| | | 1,595,868.46 | 1,545,160.62 | 12,197.63 | | 38,510.21 | 50,707.84 |
| 556746118 | DT GENOSSCH HYPDBK | 3.75PCT P | 2003/11/12 | 3.750 | 12NOV03 | 12NOV03 | 0.859439 |
| WB2Z | 160 | 30,500,000.00 | 30,500,000.00 | .00 | | | .00 |
| | 30,500,000.000 | 35,488,266.18 | 30,405,641.99 | .00 | | 5,082,624.19 | 5,082,624.19 |
| 559875112 | GERMANY FED REP | 3.75PCT B | 2009/01/04 | 3.750 | 21FEB03 | 27FEB03 | 0.925027 |
| WB1S | 570 | 245,784.00 | 245,880.00 | -96.00 | | | -96.00 |
| | 240,000.000 | 265,704.67 | 265,808.46 | -103.78 | | -.01 | -103.79 |
| WB1S | 617 | 1,264,269.50 | 1,267,186.61 | -2,917.11 | 13MAR03 | 19MAR03 | 0.918811 |
| | 1,235,000.000 | 1,375,984.29 | 1,387,163.39 | -3,174.88 | | -8,004.22 | -2,917.11 |
| | | | | | | | -11,179.10 |
| WB1R | 053 | 2,276,100.00 | 2,252,064.67 | 24,035.33 | 27MAR03 | 01APR03 | 0.932879 |
| | 2,250,000.000 | 2,439,866.26 | 2,352,645.89 | 25,764.68 | | 61,455.69 | 24,035.33 |
| | | | | | | | 87,220.37 |
| WB1S | 666 | 806,400.00 | 822,976.91 | -16,576.91 | 03APR03 | 08APR03 | 0.931402 |



STATE STREET

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ATTACHMENT O

| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|-------------------------------|--|----------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| | 800,000.000 | 865,791.57 | | 907,134.88 | -17,797.80 | | -23,545.51 | -41,343.31 |
| WB1S | 795 | 208,820.80 | | 205,569.30 | 09JUN03 | 16JUN03 | 0.850376 | 3,250.70 |
| | 200,000.000 | 245,561.97 | | 226,572.31 | 3,250.70 | | 15,167.00 | 18,989.66 |
| WB2L | 099 | 1,900,679.98 | | 1,895,415.98 | 15SEP03 | 19SEP03 | 0.887311 | 5,264.00 |
| | 1,880,000.000 | 2,198,010.28 | | 2,107,909.81 | 5,264.00 | | 84,167.94 | 90,100.47 |
| WB1S | 222 | 500,900.00 | | 503,000.00 | 04NOV03 | 10NOV03 | 0.869490 | -2,100.00 |
| | 500,000.000 | 576,084.83 | | 580,107.37 | -2,100.00 | | -9,607.33 | -12,022.54 |
| WB1S | 224 | 601,740.00 | | 603,600.00 | 04NOV03 | 07NOV03 | 0.869490 | -1,860.00 |
| | 600,000.000 | 692,060.86 | | 705,728.84 | -1,860.00 | | -11,520.79 | -13,667.98 |
| WB1S | 236 | 1,116,416.00 | | 1,126,720.00 | 12NOV03 | 17NOV03 | 0.859439 | -10,304.00 |
| | 1,120,000.000 | 1,299,005.51 | | 1,317,346.51 | -10,304.00 | | -6,365.78 | -18,355.00 |
| WB1S | 274 | 553,960.00 | | 553,300.00 | 20NOV03 | 25NOV03 | 0.839157 | 660.00 |
| | 550,000.000 | 660,154.42 | | 646,918.11 | 660.00 | | 12,449.79 | 13,256.31 |
| WB1S | 311 | 748,425.00 | | 754,500.00 | 03DEC03 | 09DEC03 | 0.825934 | -6,075.00 |
| | 750,000.000 | 906,155.94 | | 882,161.05 | -6,075.00 | | 31,350.20 | 23,994.89 |
| 559875112 | TOTAL | 1,900,679.98 | | 1,895,415.98 | 5,264.00 L | | 84,167.94 | 5,264.00 L |
| | | 2,198,010.28 | | 2,107,909.81 | 5,932.53 L | | 61,371.04 | 90,100.47 L |
| | | 8,322,814.50 | | 8,334,797.49 | -11,982.99 S | | 46,769.51 | -11,982.99 S |
| | | 9,326,370.32 | | 9,279,606.81 | -14,401.53 S | | | 46,769.51 S |
| 564171119 | CORE 1999 1 LTD | FRN 17MAR 2009/03/17 | | 1.000 | 13MAY03 | 14MAY03 | 0.868319 | |
| WB1R | 164 | 770,392.92 | | 771,656.03 | -1,263.11 | | | -1,263.11 |
| | 771,164.000 | 887,223.39 | | 680,142.62 | -1,454.66 | | 208,535.43 | 207,080.77 |
| 572601115 | GERMANY FED REP | 4.5PCT 04 2009/07/04 | | 4.500 | 09JUN03 | 16JUN03 | 0.850376 | |
| WB1S | 794 | 540,450.00 | | 530,871.23 | 9,578.77 | | | 9,578.77 |
| | 500,000.000 | 635,542.40 | | 582,866.65 | 11,264.16 | | 61,611.59 | 52,675.75 |



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| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|---------------------------------|--|----------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 589564116 | GERMANY (FED REP) | 4.25PCT 8 2005/02/18 | | 4.250 | 12MAY03 | 14MAY03 | 0.866063 | |
| WB1R | 160 | 2,000,142.80 | | 1,961,262.74 | 38,880.06 | | | 38,880.06 |
| | 1,934,000.000 | 2,309,465.71 | | 1,923,687.19 | 44,892.80 | | 340,885.64 | 385,778.52 |
| 598131113 | GERMANY (FEDERAL REPU DEUT 5.PC | 2005/05/20 | | 5.000 | 30APR03 | 06MAY03 | 0.896057 | |
| WB2V | 554 | 830,720.00 | | 827,860.94 | 10,859.06 | | | 10,859.06 |
| | 800,000.000 | 936,011.89 | | 820,067.71 | 12,118.72 | | 103,825.46 | 115,944.18 |
| WB2V | 024 | 1,440,735.00 | | 1,435,140.91 | 28OCT03 | 31OCT03 | 0.855652 | 5,594.09 |
| | 1,390,000.000 | 1,683,786.17 | | 1,434,466.04 | 6,537.81 | | 242,782.32 | 249,320.13 |
| 598131113 | TOTAL | 2,279,455.00 | | 2,263,001.85 | 16,453.15 L | | 346,697.78 | 16,453.15 L |
| | | 2,619,798.06 | | 2,254,533.75 | 18,656.53 L | | | 365,264.31 L |
| 719912110 | GERMANY (FEDERAL REP 4.5PCT 18 | 2006/08/18 | | 4.500 | 09JUN03 | 16JUN03 | 0.850376 | |
| WB1S | 803 | 501,114.00 | | 495,553.37 | 5,560.63 | | | 5,560.63 |
| | 470,000.000 | 589,285.21 | | 542,121.92 | 6,539.83 | | 40,624.26 | 47,143.29 |
| WB3G | 090 | 1,588,350.00 | | 1,591,350.00 | 02JUL03 | 07JUL03 | 0.868319 | -3,000.00 |
| | 1,500,000.000 | 1,829,224.05 | | 1,845,330.17 | -3,454.95 | | -12,651.17 | -16,104.12 |
| WB3G | 091 | 1,059,200.00 | | 1,060,900.00 | 02JUL03 | 07JUL03 | 0.868319 | -1,700.00 |
| | 1,000,000.000 | 1,219,828.20 | | 1,230,220.12 | -1,957.81 | | -8,434.11 | -10,391.92 |
| WB3G | 094 | 10,584,000.00 | | 10,609,000.00 | 02JUL03 | 07JUL03 | 0.868319 | -25,000.00 |
| | 10,000,000.000 | 12,189,068.77 | | 12,302,201.15 | -25,000.00 | | -84,341.12 | -113,132.38 |
| WB3G | 096 | 2,648,000.00 | | 2,652,250.00 | 02JUL03 | 07JUL03 | 0.868319 | -4,250.00 |
| | 2,500,000.000 | 3,049,570.49 | | 3,075,550.29 | -4,894.51 | | -21,085.29 | -25,979.80 |
| WB3G | 095 | 5,288,500.00 | | 5,304,500.00 | 03JUL03 | 08JUL03 | 0.867830 | -16,000.00 |
| | 5,000,000.000 | 6,093,935.45 | | 6,151,100.50 | -16,000.00 | | -38,728.34 | -57,165.13 |
| WB3G | 242 | 2,093,600.00 | | 2,104,400.00 | 08AUG03 | 13AUG03 | 0.885041 | -10,800.00 |
| | 2,000,000.000 | 2,370,897.84 | | 2,428,581.65 | -12,230.46 | | 3.35 | -57,603.81 |
| WB3G | 328 | 5,218,250.00 | | 5,245,700.00 | 10OCT03 | 15OCT03 | 0.847135 | -27,450.00 |
| | 5,000,000.000 | 6,159,880.86 | | 5,979,711.48 | -27,450.00 | | 1.99 | -57,450.00 |



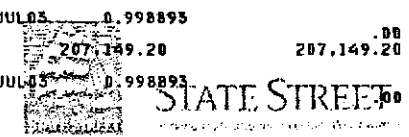
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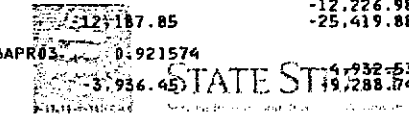
ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECY GN/LS |
|-----------------|---|----------------|----------------|------------------|-----------------|----------------|--------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECY GN/LS | BASE CURR GN/LS | NET SECY GN/LS | NET BAS SECY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECY GN/LS | BASE CURR GN/LS | NET SECY GN/LS | NET BAS SECY GN/LS |
| ** WB36 ** | 335 | 520,000.00 | 518,450.00 | 150CT03 | 20OCT03 | 0.859328 | 1,550.00 |
| 500,000.000 | 605,124.01 | 561,274.09 | 1,803.74 | 1,550.00 | 42,046.18 | 43,849.92 | 43,849.92 |
| 719912110 | TOTAL | 28,999,900.00 | 29,086,550.00 | -86,450.00 L | | | -86,450.00 L |
| ----- | | 33,517,528.87 | 33,573,969.53 | -100,365.38 L | | 43,924.72 | -56,440.66 L |
| | | 501,114.00 | 495,553.37 | 5,560.63 S | | | 5,560.63 S |
| | | 589,285.21 | 542,121.92 | 6,539.03 S | | 40,624.26 | 47,163.29 S |
| 720980114 | GERMANY FEDERAL REPU 4PCT 16FE 2007/02/16 | 4.000 | | 10JUN03 | 13JUN03 | 0.855981 | |
| ** WB1R ** | 252 | 724,853.78 | 694,546.20 | 38,307.50 | | | 30,307.50 |
| 687,000.000 | 846,810.50 | 693,919.16 | 35,406.74 | 117,484.40 | | 152,891.34 | |
| 721158116 | GERMANY FEDERAL REPU 3.75PCT S 2003/09/12 | 3.750 | | 01JUL03 | 07JUL03 | 0.862366 | |
| ** WB3G ** | 197 | 45,139,500.00 | 44,981,475.37 | 158,024.63 | | | 158,024.63 |
| 45,000,000.000 | 52,343,784.42 | 51,654,456.30 | 183,245.43 | 183,245.43 | 506,082.69 | 689,328.12 | |
| ** WB3G ** | 197 | -45,139,500.00 | -44,981,475.37 | -158,024.63 | 07JUL03 | 0.862366 | -158,024.63 |
| -45,000,000.000 | -52,343,784.42 | -51,654,456.30 | -183,245.43 | -183,245.43 | -506,082.69 | -689,328.12 | |
| ** WB3G ** | 273 | 45,139,500.00 | 44,981,475.37 | 158,024.63 | 07JUL03 | 0.862366 | 158,024.63 |
| 45,000,000.000 | 52,343,784.42 | 44,824,293.32 | 183,245.43 | 183,245.43 | 7,336,245.67 | 7,519,491.10 | |
| ** WB2Z ** | 638 | 45,138,600.00 | 44,981,475.37 | 157,124.63 | 01JUL03 | 0.870815 | 157,124.63 |
| 45,000,000.000 | 51,834,890.30 | 44,833,211.80 | 180,434.00 | 180,434.00 | 6,821,244.50 | 7,003,678.50 | |
| ** WB2Z ** | 638 | -45,138,600.00 | -44,981,475.37 | -157,124.63 | 01JUL03 | 0.870815 | -157,124.63 |
| -45,000,000.000 | -51,834,890.30 | -44,833,211.80 | -180,434.00 | -180,434.00 | -6,821,244.50 | -7,003,678.50 | |
| ** WB2Z ** | 639 | 44,981,475.37 | 44,981,475.37 | .00 | 01JUL03 | 0.870815 | .00 |
| 45,000,000.000 | 51,654,456.30 | 44,833,211.80 | .00 | .00 | 6,821,244.50 | 6,821,244.50 | |
| ** WB2Z ** | 639 | -44,981,475.37 | -44,981,475.37 | .00 | 01JUL03 | 0.870815 | .00 |
| -45,000,000.000 | -51,654,456.30 | -44,833,211.80 | .00 | .00 | -6,821,244.50 | -6,821,244.50 | |
| ** WB2Z ** | 743 | 44,981,475.37 | 44,981,475.37 | .00 | 01JUL03 | 0.998895 | .00 |
| 45,000,000.000 | 45,031,307.38 | 44,824,158.18 | .00 | .00 | 207,149.20 | 207,149.20 | |
| ** WB2Z ** | 743 | -44,981,475.37 | -44,981,475.37 | .00 | 01JUL03 | 0.998895 | .00 |



FOR PUBLIC DISCLOSURE

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECY GN/LS |
|-----------------|---|-----------------|----------------|------------------|-----------------|----------------|--------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECY GN/LS | BASE CURR GN/LS | NET SECY GN/LS | NET BAS SECY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECY GN/LS | BASE CURR GN/LS | NET SECY GN/LS | NET BAS SECY GN/LS |
| | | -45,000,000.000 | -45,031,307.38 | -44,824,158.18 | .00 | -207,149.20 | -207,149.20 |
| ** WB2Z ** | 744 | 44,981,475.37 | 44,981,475.37 | .00 | 01JUL03 | 0.996636 | .00 |
| 45,000,000.000 | 45,133,287.41 | 44,824,297.58 | .00 | .00 | 308,989.83 | 308,989.83 | |
| ** WB2Z ** | 744 | -44,981,475.37 | -44,981,475.37 | .00 | 01JUL03 | 0.996636 | .00 |
| -45,000,000.000 | -45,133,287.41 | -44,824,297.58 | .00 | .00 | -308,989.83 | -308,989.83 | |
| ** WB2Z ** | 745 | 44,981,475.37 | 44,981,475.37 | .00 | 01JUL03 | 0.996705 | .00 |
| 45,000,000.000 | 45,130,149.72 | 44,824,293.32 | .00 | .00 | 305,876.40 | 305,876.40 | |
| ** WB2Z ** | 745 | -44,981,475.37 | -44,981,475.37 | .00 | 01JUL03 | 0.996705 | .00 |
| -45,000,000.000 | -45,130,149.72 | -44,824,293.32 | .00 | .00 | -305,876.40 | -305,876.40 | |
| ** WB2Z ** | 747 | 44,981,475.37 | 44,981,475.37 | .00 | 01JUL03 | 1.003506 | .00 |
| 45,000,000.000 | 44,824,293.32 | 44,823,875.20 | .00 | .00 | 418.12 | 418.12 | |
| ** WB2Z ** | 799 | 65,000,000.00 | 65,000,000.00 | .00 | 12SEP03 | 0.884877 | .00 |
| 65,000,000.000 | 73,456,536.89 | 64,765,275.82 | .00 | .00 | 8,691,261.07 | 8,691,261.07 | |
| 721158116 | TOTAL | 155,120,975.37 | 154,962,950.74 | 158,024.63 L | | | 158,024.63 L |
| ----- | | 170,624,614.63 | 154,413,444.34 | 183,245.43 L | | 16,027,924.86 | 16,211,170.29 L |
| 723373119 | KREDITANSTALT FUR WI 3.75PCT 2 2004/11/26 | 3.750 | | 17MAR03 | 20MAR03 | 0.935346 | |
| ** WB2Z ** | 334 | 7,635,750.00 | 7,494,428.56 | 141,321.44 | | | 141,321.44 |
| 7,500,000.000 | 8,163,556.59 | 7,468,259.34 | 151,090.01 | 151,090.01 | 544,207.24 | 695,297.25 | |
| 728146114 | GERMANY (FED REP) SPCT BDS 2012/01/04 | 5.000 | | 23JAN03 | 30JAN03 | 0.928721 | |
| ** WB1S ** | 507 | 4,333,297.50 | 4,203,884.48 | 129,413.02 | | | 129,413.02 |
| 4,050,000.000 | 4,645,876.51 | 4,214,910.93 | 139,345.44 | 139,345.44 | 311,620.14 | 450,965.58 | |
| ** WB1R ** | 721 | 985,504.00 | 952,857.63 | 32,646.37 | 23JAN03 | 0.928721 | 32,646.37 |
| 920,000.000 | 1,061,141.07 | 937,067.96 | 35,151.97 | 35,151.97 | 88,921.14 | 124,073.11 | |
| ** WB1S ** | 686 | 544,812.60 | 557,039.58 | -12,226.98 | 10APR03 | 0.924044 | -12,226.98 |
| 510,000.000 | 589,595.95 | 615,015.83 | -13,232.03 | -13,232.03 | 12,187.85 | -25,419.88 | |
| ** WB1S ** | 693 | 202,464.00 | 207,396.53 | -4,932.53 | 16APR03 | 0.921574 | -4,932.53 |
| 190,000.000 | 219,693.70 | 228,982.44 | -5,352.29 | -5,352.29 | 3,936.45 | 4,932.53 | |



FOR PUBLIC DISCLOSURE

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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|----------------|---|---------------|---------------|----------------|-----------------|---------------|---------------------|
| SH SELL/BTC | LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE | BASE | BASE | SECTY GN/LS | BASE | GN/LS | NET BAS SECTY GN/LS |
| ** WB1R ** | 159 | 4,548,258.00 | 4,357,078.23 | 12MAY03 | 14MAY03 | 0.866063 | 191,179.77 |
| 4,180,000.000 | | 5,251,647.98 | 4,362,126.19 | 191,179.77 | | 668,775.99 | 889,521.79 |
| 220,745.80 | | | | | | | |
| ** WB1R ** | 183 | 3,358,300.00 | 3,183,353.93 | 21MAY03 | 28MAY03 | 0.854884 | 174,946.07 |
| 3,053,000.000 | | 3,928,369.23 | 3,191,511.12 | 174,946.07 | | 532,215.06 | 736,858.11 |
| 204,643.05 | | | | | | | |
| ** WB1R ** | 263 | 4,604,260.00 | 4,373,483.50 | 12JUN03 | 17JUN03 | 0.852479 | 310,776.50 |
| 4,200,000.000 | | 5,494,868.49 | 4,368,554.16 | 310,776.50 | | 761,758.14 | 1,126,314.33 |
| 364,556.19 | | | | | | | |
| ** WB1S ** | 018 | 606,870.00 | 588,841.60 | 24JUN03 | 30JUN03 | 0.868244 | 18,028.40 |
| 550,000.000 | | 698,942.50 | 648,782.43 | 18,028.40 | | 29,415.86 | 50,188.07 |
| 20,764.21 | | | | | | | |
| ** WB2V ** | 485 | 6,478,635.00 | 6,709,285.00 | 02JUL03 | 09JUL03 | 0.868319 | -30,650.00 |
| 6,130,000.000 | | 7,691,453.26 | 7,704,604.31 | -30,650.00 | | 22,147.04 | -13,151.05 |
| -35,298.09 | | | | | | | |
| ** WB2V ** | 693 | 1,877,742.00 | 1,893,485.08 | 03JUL03 | 09JUL03 | 0.867830 | -15,743.00 |
| 1,730,000.000 | | 2,163,721.01 | 2,174,382.62 | -15,743.00 | | 7,479.04 | -10,661.61 |
| -18,140.65 | | | | | | | |
| ** WB2V ** | 750 | 3,535,800.00 | 3,570,201.72 | 14AUG03 | 19AUG03 | 0.887902 | -34,401.72 |
| 3,320,000.000 | | 3,982,196.23 | 4,040,647.38 | -34,401.72 | | -19,706.19 | -58,451.15 |
| -38,744.96 | | | | | | | |
| ** WB1R ** | 428 | 2,233,560.00 | 2,186,362.31 | 01SEP03 | 04SEP03 | 0.910830 | 47,197.69 |
| 2,100,000.000 | | 2,452,224.90 | 2,183,886.34 | 47,197.69 | | 216,520.23 | 268,338.59 |
| 51,818.33 | | | | | | | |
| 728146114 | TOTAL | 12,092,177.00 | 12,172,971.72 | -80,794.72 L | | 9,919.89 | -80,794.72 L |
| ----- | | 13,837,370.50 | 13,919,634.31 | -92,183.70 L | | | -82,263.81 L |
| | | 21,497,326.10 | 20,618,297.79 | 887,028.31 S | | 2,593,102.26 | 887,028.31 S |
| | | 24,362,380.33 | 20,750,837.40 | 1,018,440.67 S | | | 3,611,542.93 S |
| 732665117 | GERMANY (FEDERAL REP 4.25PCT 1 2004/03/12 4.250 | | | | 19JUN03 | 24JUN03 | 0.855798 |
| ** WB2Z ** | 602 | 60,954,000.00 | 60,422,101.96 | | | | 531,898.04 |
| 60,000,000.000 | | 71,224,751.64 | 60,146,324.86 | 531,898.04 | | 10,456,903.89 | 11,078,426.78 |
| 621,522.89 | | | | | | | |



STATE STREET

Securities Institutional Investor, Member SIPC

FOR PUBLIC DISCLOSURE

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-----------------|--|----------------|----------------|----------------|-----------------|---------------|---------------------|
| SH SELL/BTC | LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE | BASE | BASE | SECTY GN/LS | BASE | GN/LS | NET BAS SECTY GN/LS |
| 733815117 | GERMANY (FED REP) 4.5PCT 17 2007/08/17 4.500 | | | | 24MAR03 | 27MAR03 | 0.938086 |
| ** WB1R ** | 841 | 2,091,800.00 | 2,053,700.00 | 38,099.12 | | 157,152.06 | 38,099.12 |
| 2,000,000.000 | | 2,229,859.53 | 2,032,093.79 | 40,613.68 | | | 197,765.74 |
| ** WB1S ** | 802 | 375,970.00 | 367,168.16 | 8,809.84 | 09JUN03 | 16JUN03 | 0.850376 |
| 350,000.000 | | 442,122.07 | 404,575.02 | 10,359.93 | | 27,187.12 | 8,809.84 |
| 18,547.05 | | | | | | | 37,547.05 |
| ** WB1R ** | 318 | 30,774,800.00 | 29,732,074.91 | 1,042,725.09 | 03JUL03 | 08JUL03 | 0.867830 |
| 29,000,000.000 | | 35,461,783.99 | 29,407,298.18 | 1,201,531.51 | | 4,852,954.30 | 1,042,725.09 |
| 6,054,485.81 | | | | | | | 6,054,485.81 |
| ** WB1Q ** | 733 | 3,796,272.00 | 3,785,787.17 | 10,484.83 | 22JUL03 | 25JUL03 | 0.880747 |
| 3,600,000.000 | | 4,310,286.61 | 4,111,987.13 | 11,904.48 | | 184,395.00 | 10,484.83 |
| 198,299.48 | | | | | | | 198,299.48 |
| ** WB1Q ** | 748 | 3,259,302.50 | 3,237,066.69 | 22,235.81 | 23JUL03 | 28JUL03 | 0.873859 |
| 3,085,000.000 | | 3,729,780.78 | 3,483,275.38 | 25,445.54 | | 221,059.94 | 22,235.81 |
| 246,505.48 | | | | | | | 246,505.48 |
| ** WB1Q ** | 619 | 4,231,205.00 | 4,240,521.64 | -9,316.64 | 09OCT03 | 14OCT03 | 0.852115 |
| 4,049,000.000 | | 4,945,532.82 | 4,653,332.08 | -10,933.55 | | 323,134.29 | -9,316.64 |
| 312,200.74 | | | | | | | 312,200.74 |
| 733815117 | TOTAL | 44,529,349.50 | 43,416,311.45 | 1,113,038.05 S | | 5,747,882.71 | 1,113,038.05 S |
| ----- | | 51,139,345.80 | 44,092,561.50 | 1,278,921.59 S | | | 7,046,804.30 S |
| 739261118 | GERMANY (FED REP) 4PCT SCHA 2004/06/25 4.800 | | | | 01JUL03 | 01JUL03 | 0.870815 |
| ** WB2Z ** | 640 | 15,291,000.00 | 15,003,074.60 | 287,925.40 | | 2,278,570.72 | 287,925.40 |
| 15,000,000.000 | | 17,559,412.73 | 14,950,203.01 | 330,639.00 | | | 2,609,209.72 |
| ** WB2Z ** | CXL 640 | -15,291,000.00 | -15,003,074.60 | -287,925.40 | 01JUL03 | 01JUL03 | 0.870815 |
| -15,000,000.000 | | -17,559,412.73 | -14,950,203.01 | -330,639.00 | | -2,278,570.72 | -287,925.40 |
| -2,609,209.72 | | | | | | | -2,609,209.72 |
| ** WB2Z ** | 641 | 15,003,074.60 | 15,003,074.60 | .00 | 01JUL03 | 01JUL03 | 0.870815 |
| 15,000,000.000 | | 17,228,773.73 | 14,950,203.01 | .00 | | 2,278,570.72 | .00 |
| 2,278,570.72 | | | | | | | 2,278,570.72 |
| ** WB2Z ** | CXL 641 | -15,003,074.60 | -15,003,074.60 | .00 | 01JUL03 | 01JUL03 | 0.870815 |
| -15,000,000.000 | | -17,228,773.73 | -14,950,203.01 | .00 | | 2,278,570.72 | .00 |
| -2,278,570.72 | | | | | | | -2,278,570.72 |
| ** WB2Z ** | 746 | 15,003,074.60 | 15,003,074.60 | .00 | 01JUL03 | 01JUL03 | 0.870815 |
| 15,000,000.000 | | 15,056,133.16 | 14,950,494.44 | .00 | | 956475 | .00 |
| | | | | | | | |



STATE STREET

Securities Institutional Investor, Member SIPC

FOR PUBLIC DISCLOSURE

ATTACHMENT O

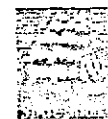
| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-----------------|---|----------------|----------------|-------------------|-----------------|--------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| ** WB2Z ** | CXL 746 | -15,003,074.60 | -15,003,074.60 | 01JUL03 | 01JUL03 | 0.996475 | .00 |
| -15,000,000.000 | -15,056,133.16 | -14,950,494.44 | .00 | .00 | -105,638.72 | | -105,638.72 |
| ** WB2Z ** | 748 | 15,003,074.60 | 15,003,074.60 | 01JUL03 | 01JUL03 | 1.003516 | .00 |
| 15,000,000.000 | 14,950,494.44 | 14,950,508.61 | .00 | .00 | -14.17 | | -14.17 |
| ** WB3G ** | 109 | 3,057,000.00 | 3,000,614.92 | 03JUL03 | 08JUL03 | 0.867830 | 56,385.08 |
| 3,000,000.000 | 3,522,579.30 | 3,445,754.75 | 56,385.08 | 64,972.49 | 11,852.06 | | 76,824.55 |
| ** WB3G ** | CXL 109 | -3,057,000.00 | -3,000,614.92 | 03JUL03 | 08JUL03 | 0.867830 | -56,385.08 |
| -3,000,000.000 | -3,522,579.30 | -3,445,754.75 | -56,385.08 | -64,972.49 | -11,852.06 | | -76,824.55 |
| ** WB3G ** | 275 | 3,057,000.00 | 3,000,614.92 | 03JUL03 | 08JUL03 | 0.867830 | 56,385.08 |
| 3,000,000.000 | 3,522,579.30 | 2,990,098.89 | 56,385.08 | 64,972.49 | 467,507.92 | | 532,480.41 |
| ** WB3G ** | 129 | 12,229,200.00 | 12,002,459.68 | 04JUL03 | 09JUL03 | 0.867830 | 226,740.32 |
| 12,000,000.000 | 14,091,699.99 | 13,783,018.98 | 226,740.32 | 261,272.74 | 47,408.27 | | 308,681.01 |
| ** WB3G ** | CXL 129 | -12,229,200.00 | -12,002,459.68 | 04JUL03 | 09JUL03 | 0.867830 | -226,740.32 |
| -12,000,000.000 | -14,091,699.99 | -13,783,018.98 | -226,740.32 | -261,272.74 | -47,408.27 | | -308,681.01 |
| ** WB3G ** | 276 | 12,229,200.00 | 12,002,459.68 | 04JUL03 | 09JUL03 | 0.867829 | 226,740.32 |
| 12,000,000.000 | 14,091,699.99 | 11,960,395.55 | 226,740.32 | 261,272.74 | 1,870,031.70 | | 2,131,304.44 |
| 739261118 | TOTAL | 30,289,274.60 | 30,006,149.20 | 283,125.40 L | | 2,337,525.45 | 283,125.40 L |
| ----- | ----- | 32,564,773.73 | 29,901,003.05 | 326,245.23 L | | | 2,663,770.68 L |
| 744044111 | GERMANY (FEDERAL REP 3.25PCT S 2004/09/24 | 3.250 | | 14JAN03 | 20JAN03 | 0.945850 | |
| ** WB1S ** | 464 | 252,375.00 | 251,958.35 | 416.65 | | 416.65 | |
| 250,000.000 | 266,823.49 | 258,771.92 | 440.50 | | 7,611.07 | | 8,051.57 |
| ** WB1S ** | 668 | 2,275,425.00 | 2,265,345.07 | 10,079.93 | 10APR03 | 0.934579 | 10,079.93 |
| 2,250,000.000 | 2,434,705.89 | 2,326,499.99 | 10,785.53 | | 97,420.37 | | 108,205.90 |



STATE STREET

FOR PUBLIC DISCLOSURE

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|---------------|---|----------------------|---------------|-------------------|-----------------|------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| 744044111 | TOTAL | 2,527,800.00 | 2,517,303.42 | 10,496.58 S | | 105,031.44 | 10,496.58 S |
| ----- | ----- | 2,701,529.38 | 2,585,271.91 | 11,226.03 S | | | 116,257.47 S |
| 753243117 | GERMANY(FED REP) | 4.5PCT BD 2013/01/04 | 4.500 | 12MAY03 | 15MAY03 | 0.866063 | |
| ** WB1S ** | 749 | 1,047,900.00 | 1,031,454.08 | 16,445.92 | | 16,445.92 | |
| 1,000,000.000 | 1,209,958.17 | 1,136,465.81 | 18,989.29 | | 54,503.07 | | 73,492.36 |
| ** WB1S ** | 784 | 1,060,300.00 | 1,031,282.73 | 02JUN03 | 05JUN03 | 0.853424 | 29,017.27 |
| 1,000,000.000 | 1,242,407.05 | 1,136,248.29 | 29,017.27 | 34,001.00 | 72,157.76 | | 106,158.76 |
| ** WB1S ** | 023 | 417,600.00 | 412,406.37 | 08JUL03 | 11JUL03 | 0.885191 | 5,193.63 |
| 400,000.000 | 471,762.59 | 454,383.24 | 5,193.63 | 5,867.24 | 11,512.11 | | 17,379.35 |
| ** WB1R ** | 402 | 8,886,145.00 | 9,092,913.86 | 14AUG03 | 19AUG03 | 0.887902 | -206,768.86 |
| 8,650,000.000 | 10,008,024.54 | 10,388,280.95 | -206,768.86 | -232,873.52 | -147,382.89 | | -380,256.41 |
| ** WB1S ** | 089 | 2,577,311.00 | 2,627,652.40 | 08SEP03 | 12SEP03 | 0.900941 | -50,341.40 |
| 2,530,000.000 | 2,860,687.88 | 2,981,224.45 | -50,341.40 | -55,876.47 | -64,660.10 | | -120,536.57 |
| 753243117 | TOTAL | 13,989,256.00 | 14,195,709.44 | -206,453.44 S | | -73,870.05 | -206,453.44 S |
| ----- | ----- | 15,792,840.23 | 16,096,602.74 | -229,892.46 S | | | -303,762.51 S |
| 759205110 | GERMANY (FEDERAL REP 3PCT 11AP 2008/04/11 | 3.000 | | 20JUN03 | 25JUN03 | 0.860400 | |
| ** WB1R ** | 285 | 3,231,680.00 | 3,256,800.00 | -25,120.00 | | -43,313.48 | -25,120.00 |
| 3,200,000.000 | 3,756,020.45 | 3,828,529.65 | -29,195.72 | | | | -72,509.20 |
| ** WB1Q ** | 170 | 2,334,107.50 | 2,345,289.75 | 29OCT03 | 03NOV03 | 0.855286 | -9,182.25 |
| 2,385,000.000 | 2,731,375.82 | 2,752,316.00 | -9,182.25 | -10,735.88 | -10,204.30 | | -20,940.18 |
| ** WB2J ** | 754 | 859,687.50 | 871,952.68 | 16DEC03 | 19DEC03 | 0.810866 | -12,265.18 |
| 875,000.000 | 1,060,209.08 | 980,104.84 | -12,265.18 | -15,126.03 | 95,230.27 | | 80,104.24 |
| 759205110 | TOTAL | 859,687.50 | 871,952.68 | -12,265.18 L | | 95,230.27 | -12,265.18 L |
| ----- | ----- | 1,060,209.08 | 980,104.84 | -15,126.03 L | | | 80,104.24 L |



STATE STREET

FOR PUBLIC DISCLOSURE

BILL & MELINDA GATES FOUNDATION
COMPOSITE
SUMMARY REALIZED GAIN/LOSS REPORT
JANUARY 1, 2003 TO DECEMBER 31, 2003

ATTACHMENT O

Table with columns: ASSET ID, SECURITY DESCRIPTION, MAT DATE, MAT RATE, LOCAL COST, TRD DT, LOCAL SECY GN/LS, STL DT, SELL RATE, NET SECY GN/LS. Includes entries for 99PEN1116, GERMANY TOTAL, SPAIN, 528598118, 553219119, 757296111.



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BILL & MELINDA GATES FOUNDATION
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Table with columns: ASSET ID, SECURITY DESCRIPTION, MAT DATE, MAT RATE, LOCAL COST, TRD DT, LOCAL SECY GN/LS, STL DT, SELL RATE, NET SECY GN/LS. Includes entries for 757296111, SPAIN TOTAL, FRANCE, 439371118.



STATE STREET
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ATTACHMENT O

| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LN BASE SECY GN/LN | STL DT SELL RATE BASE CURR GN/LN | NET SECY GN/LN NET BAS SECY GN/LN |
|-------------------------|--|--|---|--|--------------------------------------|
| ** WB2Z ** | 740 26,220,973.55 | 26,220,973.55 | 01JUL03 | 1.007871 | .00 |
| 25,000,000.000 | 26,016,185.79 | 26,447,946.53 | .00 | -431,760.74 | -431,760.74 |
| ** WB2Z ** | CXL 740 -26,220,973.55 | -26,220,973.55 | 01JUL03 | 1.007871 | .00 |
| -25,000,000.000 | -26,016,185.79 | -26,447,946.53 | .00 | 431,760.74 | 431,760.74 |
| ** WB2Z ** | 741 26,220,973.55 | 26,220,973.55 | 01JUL03 | 1.007966 | .00 |
| 25,000,000.000 | 26,013,739.13 | 26,447,992.86 | .00 | -434,253.73 | -434,253.73 |
| ** WB2Z ** | CXL 741 -26,220,973.55 | -26,220,973.55 | 01JUL03 | 1.007966 | .00 |
| -25,000,000.000 | -26,013,739.13 | -26,447,992.86 | .00 | 434,253.73 | 434,253.73 |
| ** WB2Z ** | 742 26,220,973.55 | 26,220,973.55 | 01JUL03 | 1.007964 | .00 |
| 25,000,000.000 | 26,013,796.32 | 26,447,991.78 | .00 | -434,195.46 | -434,195.46 |
| ** WB2Z ** | CXL 742 -26,220,973.55 | -26,220,973.55 | 01JUL03 | 1.007964 | .00 |
| -25,000,000.000 | -26,013,796.32 | -26,447,991.78 | .00 | 434,195.46 | 434,195.46 |
| ** WB2Z ** | 749 26,220,973.55 | 26,220,973.55 | 01JUL03 | 0.991416 | .00 |
| 25,000,000.000 | 26,447,991.78 | 26,439,769.75 | .00 | 8,222.03 | 8,222.03 |
| ** WB2Z ** | CXL 749 -26,220,973.55 | -26,220,973.55 | 01JUL03 | 0.991416 | .00 |
| -25,000,000.000 | -26,447,991.78 | -26,439,769.75 | .00 | -8,222.03 | -8,222.03 |
| ** WB2Z ** | 750 26,220,973.55 | 26,220,973.55 | 01JUL03 | 0.991724 | .00 |
| 25,000,000.000 | 26,439,769.75 | 26,439,925.44 | .00 | -155.69 | -155.69 |
| ** WB3G ** | 172 4,236,800.00 | 4,195,355.77 | 09JUL03 | 0.883041 | 41,444.23 |
| 4,000,000.000 | 4,797,965.21 | 4,817,734.84 | 41,444.23 | -66,703.16 | -19,769.63 |
| ** WB3G ** | CXL 172 -4,236,800.00 | -4,195,355.77 | 09JUL03 | 0.883041 | -41,444.23 |
| -4,000,000.000 | -4,797,965.21 | -4,817,734.84 | -41,444.23 | 66,703.16 | 19,769.63 |
| ** WB3G ** | 279 4,236,800.00 | 4,195,355.77 | 09JUL03 | 0.883041 | 41,444.23 |
| 4,000,000.000 | 4,797,965.21 | 4,230,363.16 | 41,444.23 | 520,668.52 | 567,602.05 |
| ** WB3G ** | 195 7,399,700.00 | 7,341,872.59 | 16JUL03 | 0.891742 | 57,827.41 |
| | | | 57,827.41 | 21JUL03 | 197,855.76 |



FOR PUBLIC DISCLOSURE

| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LN BASE SECY GN/LN | STL DT SELL RATE BASE CURR GN/LN | NET SECY GN/LN NET BAS SECY GN/LN |
|-------------------------|--|--|---|--|--------------------------------------|
| 7,000,000.000 | 8,298,027.91 | 8,431,035.98 | 64,847.69 | -197,855.76 | -133,008.07 |
| ** WB3G ** | CXL 195 -7,399,700.00 | -7,341,872.59 | 16JUL03 | 0.891742 | -57,827.41 |
| -7,000,000.000 | -8,298,027.91 | -8,431,035.98 | -57,827.41 | 197,855.76 | 133,008.07 |
| ** WB3G ** | 280 7,399,700.00 | 7,341,872.59 | 16JUL03 | 0.891742 | 57,827.41 |
| 7,000,000.000 | 8,298,027.91 | 7,403,135.53 | 57,827.41 | 830,044.69 | 894,892.38 |
| ** WB3G ** | 310 1,048,900.00 | 1,048,838.94 | 08SEP03 | 0.900941 | 61.06 |
| 1,000,000.000 | 1,164,227.18 | 1,057,590.79 | 61.06 | 106,568.62 | 106,636.39 |
| ** WB3G ** | 316 7,339,850.00 | 7,341,872.60 | 15SEP03 | 0.885230 | -2,022.60 |
| 7,000,000.000 | 8,291,460.98 | 7,403,135.53 | -2,022.60 | 890,610.28 | 888,325.45 |
| 439371118 | TOTAL 46,246,223.55 | 46,148,913.45 | 97,310.10 L | 2,347,736.42 | 97,310.10 L |
| ----- | 48,993,451.03 | 46,534,150.45 | 109,564.16 L | | 2,457,300.58 L |
| 444927110 | FRANCE REPUBLIC 5.5PCT BD 2010/10/25 5.000 | | 28JAN03 | 0.922892 | |
| ** WB1S ** | 535 321,465.00 | 301,488.75 | 19,976.25 | 19,976.25 | 19,976.25 |
| 290,000.000 | 348,323.53 | 281,500.37 | 21,645.27 | 45,177.89 | 46,823.14 |
| ** WB1S ** | 564 1,120,300.00 | 1,039,314.53 | 20FEB03 | 0.924257 | 80,985.47 |
| 1,000,000.000 | 1,212,108.75 | 970,376.66 | 80,985.47 | 154,109.85 | 241,732.09 |
| ** WB1S ** | 102 2,246,937.00 | 2,130,907.68 | 11SEP03 | 0.893975 | 116,029.32 |
| 2,055,000.000 | 2,513,422.64 | 1,988,059.72 | 116,029.32 | 395,572.58 | 525,362.92 |
| 444927110 | TOTAL 3,688,702.00 | 3,471,710.96 | 216,991.04 L | 594,860.32 | 216,991.04 L |
| ----- | 4,073,854.92 | 3,239,936.75 | 239,057.85 L | | 833,918.17 L |
| 447103115 | REPUBLIC OF FRANCE 2003/01/12 5.000 | | 12JAN03 | 0.948992 | |
| ** WB2Z ** | 195 76,000,000.00 | 76,000,000.00 | .00 | .00 | .00 |
| 76,000,000.000 | 80,084,974.37 | 75,719,053.98 | .00 | 4,365,920.39 | 4,365,920.39 |
| 506017115 | FRANCE (GOVT OF) 6.5PCT OA 2006/10/25 6.500 | | 30JUN03 | 0.870815 | |
| ** WB1R ** | 307 562,150.00 | 564,800.00 | -2,650.00 | -2,650.00 | -2,650.00 |
| 500,000.000 | 645,544.69 | 653,369.39 | -3,043.15 | -3,043.15 | -7,815.70 |
| ** WB1R ** | 530 3,429,622.50 | 3,508,133.35 | 10NOV03 | 0.869150 | -78,510.85 |
| 3,145,000.000 | 3,945,950.06 | 4,058,484.96 | -78,510.85 | -22,204.29 | -78,510.85 |



FOR PUBLIC DISCLOSURE

ATTACHMENT O

| ASSET ID SH SELL/BTC | SECURITY LOT | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT SELL RATE BASE CURR GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|----------------------|--|-------------------------------------|----------|---|--|--------------------------------------|
| ** WB1R ** | CXL 530 | -3,429,622.50 | -3,500,133.35 | | 10NOV03 | 14NOV03 0.869150 | 78,510.85 |
| | -3,145,000.000 | -3,945,950.06 | -4,058,484.96 | | 90,330.61 | 22,204.29 | 112,534.90 |
| ** WB1R ** | 532 | 3,429,622.50 | 3,500,440.80 | | 10NOV03 | 13NOV03 0.869150 | -78,837.50 |
| | 3,145,000.000 | 3,945,950.07 | 4,058,860.78 | | -98,706.44 | -22,204.27 | -112,910.71 |
| 506017115 | TOTAL | 3,991,772.50 | 4,073,260.80 | | -81,487.50 S | | -81,487.50 S |
| | | 4,591,494.74 | 4,712,221.17 | | -93,749.57 S | -26,976.84 | -120,726.41 S |
| 559551119 | FRANCE (GOVT OF) | 4.5PCT BT 2003/07/12 | 4.500 | | 12JUL03 | 12JUL03 0.804648 | |
| ** WB2Z ** | 672 | 50,000,000.00 | 50,000,000.00 | | .00 | | .00 |
| | 50,000,000.000 | 54,519,974.72 | 49,797,440.43 | | .00 | 6,722,534.29 | 6,722,534.29 |
| 563081111 | FRANCE (REPUBLIC OF) | 3.5PCT BT 2004/07/12 | 3.500 | | 19JUN03 | 24JUN03 0.855798 | |
| ** WB2Z ** | 689 | 30,493,500.00 | 30,015,437.32 | | 478,062.68 | | 478,062.68 |
| | 30,000,000.000 | 35,631,654.07 | 29,908,601.75 | | 558,616.24 | 5,164,358.08 | 5,722,974.34 |
| 579517116 | FRANCE (REPUBLIC OF) | 3.4PCT OA 2029/07/25 | 3.400 | | 31JAN03 | 28FEB03 0.931556 | |
| ** WB3A ** | 669 | 119,992.81 | 109,303.08 | | 10,689.73 | | 10,689.73 |
| | 100,000.000 | 128,866.28 | 108,516.12 | | 11,475.12 | 8,817.66 | 20,292.78 |
| ** WB3A ** | 716 | 119,992.81 | 109,303.08 | | 10,689.73 | | 10,689.73 |
| | 100,000.000 | 128,866.28 | 108,516.12 | | 11,480.24 | 8,869.92 | 20,350.16 |
| ** WB3A ** | CXL 716 | -119,992.81 | -109,303.08 | | -10,689.73 | | -10,689.73 |
| | -100,000.000 | -128,866.28 | -108,516.12 | | -11,480.24 | -8,869.92 | -20,350.16 |
| ** WB3A ** | 276 | 122,324.17 | 109,303.08 | | 13,021.09 | | 13,021.09 |
| | 100,000.000 | 132,030.53 | 108,516.12 | | 14,054.31 | 9,460.10 | 23,514.41 |
| ** WB3A ** | CXL 276 | -122,324.17 | -109,303.08 | | -13,021.09 | | -13,021.09 |
| | -100,000.000 | -132,030.53 | -108,516.12 | | -14,054.31 | -9,460.10 | -23,514.41 |
| ** WB3A ** | 670 | 122,324.17 | 109,303.08 | | 13,021.09 | | 13,021.09 |
| | 100,000.000 | 132,030.52 | 108,516.12 | | 14,054.62 | 9,462.78 | 23,517.40 |
| ** WB3A ** | 864 | 124,231.52 | 109,303.08 | | 14,928.44 | | 14,928.44 |
| | 100,000.000 | 136,390.46 | 108,516.12 | | 16,389.53 | 11MAR03 910052 | 27,316.34 |



FOR PUBLIC DISCLOSURE

| ASSET ID SH SELL/BTC | SECURITY LOT | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT SELL RATE BASE CURR GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|-------------------|--|-------------------------------------|----------|---|--|--------------------------------------|
| ** WB3A ** | CXL 864 | -124,231.52 | -109,303.08 | | -14,928.44 | | -14,928.44 |
| | -100,000.000 | -136,390.46 | -108,516.12 | | -16,389.53 | -11,484.81 | -27,874.34 |
| ** WB3A ** | 865 | 124,231.52 | 109,303.08 | | 14,928.44 | | 14,928.44 |
| | 100,000.000 | 136,390.46 | 108,516.12 | | 16,389.53 | 11,484.81 | 27,874.34 |
| ** WB3A ** | 178 | 123,576.84 | 109,190.80 | | 14,386.86 | | 14,386.86 |
| | 100,000.000 | 144,342.44 | 108,384.94 | | 16,805.79 | 19,171.71 | 35,977.58 |
| ** WB3A ** | LLAN- 221 | 664.00 | 664.00 | | .00 | | .00 |
| | 664.000 | 742.50 | 708.39 | | .00 | 54.11 | 54.11 |
| 579517116 | TOTAL | 490,789.36 | 437,744.04 | | 53,025.32 L | | 53,025.32 L |
| | | 542,357.84 | 434,641.71 | | 58,725.86 L | 48,991.87 | 107,716.13 L |
| 591455113 | FRANCE (REPUBLIC) | 5.0PCT BT 2005/07/12 | 5.000 | | 01JUL03 | 01JUL03 0.869008 | |
| ** WB2Z ** | 634 | 68,635,125.00 | 42,064,452.77 | | 26,570,672.23 | | 26,570,672.23 |
| | 40,000,000.000 | 78,980,943.48 | 47,935,186.67 | | 30,575,850.15 | 469,926.78 | 31,045,776.93 |
| ** WB2Z ** | CXL 634 | -68,635,125.00 | -42,064,452.77 | | -26,570,672.23 | | -26,570,672.23 |
| | -40,000,000.000 | -78,980,943.48 | -47,935,186.67 | | -30,575,850.15 | -469,926.78 | -31,045,776.93 |
| ** WB2Z ** | 635 | 40,134,218.14 | 42,064,452.77 | | -1,930,234.63 | | -1,930,234.63 |
| | 40,000,000.000 | 46,183,922.29 | 47,935,186.67 | | -2,221,192.05 | 469,927.67 | -1,751,264.38 |
| ** WB2Z ** | CXL 635 | -40,134,218.14 | -42,064,452.77 | | 1,930,234.63 | | 1,930,234.63 |
| | -40,000,000.000 | -46,183,922.29 | -47,935,186.67 | | 2,221,192.05 | -469,927.67 | 1,751,264.38 |
| ** WB2Z ** | 634 | 42,064,453.51 | 42,064,452.77 | | .74 | | .74 |
| | 40,000,000.000 | 48,405,114.34 | 47,935,186.67 | | .85 | 469,926.82 | 469,927.67 |
| ** WB2Z ** | CXL 634 | -42,064,453.51 | -42,064,452.77 | | -.74 | | -.74 |
| | -40,000,000.000 | -48,405,114.34 | -47,935,186.67 | | -.85 | -469,926.82 | -469,927.67 |
| ** WB2Z ** | 637 | 42,064,452.77 | 42,064,452.77 | | .00 | | .00 |
| | 40,000,000.000 | 48,405,113.49 | 47,935,186.67 | | .00 | 6.82 | 469,926.82 |
| ** WB2Z ** | CXL 637 | -42,064,452.77 | -42,064,452.77 | | .00 | | .00 |



FOR PUBLIC DISCLOSURE

ATTACHMENT O

| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT SELL RATE BASE CURR GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|--|---|--|--------------------------------------|
| -40,000,000.000 | -48,405,113.49 | -47,935,186.67 | .00 | -469,926.82 | -469,926.82 |
| ** WB2Z ** | 728 42,064,452.77 | 42,061,751.76 | 01JUL03 2,701.01 | 01JUL03 1.139565 | 2,701.01 |
| 40,000,000.000 | 36,912,721.33 | 47,964,419.17 | 2,370.22 | -11,054,068.06 | -11,051,697.84 |
| ** WB2Z ** | CXL 728 -42,064,452.77 | -42,061,751.76 | 01JUL03 -2,701.01 | 01JUL03 1.139565 | -2,701.01 |
| -40,000,000.000 | -36,912,721.33 | -47,964,419.17 | -2,370.22 | 11,054,068.06 | 11,051,697.84 |
| ** WB2Z ** | 729 42,064,452.77 | 42,061,751.76 | 01JUL03 2,701.01 | 01JUL03 1.139565 | 2,701.01 |
| 40,000,000.000 | 36,912,721.33 | 47,964,419.17 | 2,370.22 | -11,054,068.06 | -11,051,697.84 |
| ** WB2Z ** | CXL 729 -42,064,452.77 | -42,061,751.76 | 01JUL03 -2,701.01 | 01JUL03 1.139565 | -2,701.01 |
| -40,000,000.000 | -36,912,721.33 | -47,964,419.17 | -2,370.22 | 11,054,068.06 | 11,051,697.84 |
| ** WB2Z ** | 730 42,064,452.77 | 42,061,751.76 | 01JUL03 2,701.01 | 01JUL03 1.139565 | 2,701.01 |
| 40,000,000.000 | 36,912,721.33 | 47,964,419.17 | 2,370.22 | -11,054,068.06 | -11,051,697.84 |
| ** WB2Z ** | CXL 730 -42,064,452.77 | -42,061,751.76 | 01JUL03 -2,701.01 | 01JUL03 1.139565 | -2,701.01 |
| -40,000,000.000 | -36,912,721.33 | -47,964,419.17 | -2,370.22 | 11,054,068.06 | 11,051,697.84 |
| ** WB2Z ** | 731 42,061,751.76 | 42,061,751.76 | 01JUL03 .00 | 01JUL03 1.128802 | .00 |
| 40,000,000.000 | 37,262,285.21 | 47,963,428.73 | .00 | -10,701,143.52 | -10,701,143.52 |
| ** WB2Z ** | CXL 731 -42,061,751.76 | -42,061,751.76 | 01JUL03 .00 | 01JUL03 1.128802 | .00 |
| -40,000,000.000 | -37,262,285.21 | -47,963,428.73 | .00 | 10,701,143.52 | 10,701,143.52 |
| ** WB2Z ** | 732 42,061,751.76 | 42,061,751.76 | 01JUL03 .00 | 01JUL03 1.128802 | .00 |
| 40,000,000.000 | 37,262,285.21 | 47,963,428.73 | .00 | -10,701,143.52 | -10,701,143.52 |
| ** WB2Z ** | CXL 732 -42,061,751.76 | -42,061,751.76 | 01JUL03 .00 | 01JUL03 1.128802 | .00 |
| -40,000,000.000 | -37,262,285.21 | -47,963,428.73 | .00 | 10,701,143.52 | 10,701,143.52 |
| ** WB2Z ** | 733 42,061,751.76 | 42,061,751.76 | 01JUL03 .00 | 01JUL03 1.129146 | .00 |
| 40,000,000.000 | 37,250,913.01 | 47,963,460.73 | .00 | -10,712,547.72 | -10,712,547.72 |
| ** WB2Z ** | CXL 733 -42,061,751.76 | -42,061,751.76 | 01JUL03 .00 | 01JUL03 1.129146 | .00 |
| -40,000,000.000 | -37,250,913.01 | -47,963,460.73 | .00 | 10,712,547.72 | 10,712,547.72 |

STATE STREET

FOR PUBLIC DISCLOSURE

| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT SELL RATE BASE CURR GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|--|---|--|--------------------------------------|
| ** WB2Z ** | 734 42,061,751.76 | 42,061,751.76 | 01JUL03 .00 | 01JUL03 0.885624 | .00 |
| 40,000,000.000 | 47,493,895.24 | 47,934,634.18 | .00 | -440,738.94 | -440,738.94 |
| ** WB2Z ** | CXL 734 -42,061,751.76 | -42,061,751.76 | 01JUL03 .00 | 01JUL03 0.885624 | .00 |
| -40,000,000.000 | -47,493,895.24 | -47,934,634.18 | .00 | 440,738.94 | 440,738.94 |
| ** WB2Z ** | 735 42,061,751.76 | 42,061,751.76 | 01JUL03 .00 | 01JUL03 0.877835 | .00 |
| 40,000,000.000 | 47,915,295.90 | 47,933,448.25 | .00 | -18,152.35 | -18,152.35 |
| ** WB2Z ** | CXL 735 -42,061,751.76 | -42,061,751.76 | 01JUL03 .00 | 01JUL03 0.877835 | .00 |
| -40,000,000.000 | -47,915,295.90 | -47,933,448.25 | .00 | 18,152.35 | 18,152.35 |
| ** WB2Z ** | 736 42,061,751.76 | 42,061,751.76 | 01JUL03 .00 | 01JUL03 0.877517 | .00 |
| 40,000,000.000 | 47,932,651.81 | 47,933,399.41 | .00 | -747.60 | -747.60 |
| ** WB3G ** | 107 6,333,900.00 | 6,309,667.92 | 03JUL03 24,232.08 | 08JUL03 0.867830 | 24,232.08 |
| 6,000,000.000 | 7,298,549.26 | 7,260,767.02 | 27,922.61 | 9,859.63 | 37,782.24 |
| ** WB3G ** | CXL 107 -6,333,900.00 | -6,309,667.92 | 03JUL03 -24,232.08 | 08JUL03 0.867830 | -24,232.08 |
| -6,000,000.000 | -7,298,549.26 | -7,260,767.02 | -27,922.61 | -9,859.63 | -37,782.24 |
| ** WB3G ** | 120 3,162,900.00 | 3,154,833.96 | 03JUL03 8,066.04 | 08JUL03 0.867830 | 8,066.04 |
| 3,000,000.000 | 3,644,607.81 | 3,630,383.51 | 9,294.49 | 4,929.81 | 14,224.30 |
| ** WB3G ** | CXL 120 -3,162,900.00 | -3,154,833.96 | 03JUL03 -8,066.04 | 08JUL03 0.867830 | -8,066.04 |
| -3,000,000.000 | -3,644,607.81 | -3,630,383.51 | -9,294.49 | -4,929.81 | -14,224.30 |
| ** WB3G ** | 127 6,332,400.00 | 6,309,667.91 | 03JUL03 22,732.09 | 08JUL03 0.867830 | 22,732.09 |
| 6,000,000.000 | 7,296,820.81 | 7,260,767.02 | 26,194.17 | 9,859.62 | 36,053.79 |
| ** WB3G ** | CXL 127 -6,332,400.00 | -6,309,667.91 | 03JUL03 -22,732.09 | 08JUL03 0.867830 | -22,732.09 |
| -6,000,000.000 | -7,296,820.81 | -7,260,767.02 | -26,194.17 | -9,859.62 | -36,053.79 |
| ** WB3G ** | 266 6,333,900.00 | 6,309,262.76 | 03JUL03 24,637.24 | 08JUL03 0.867830 | 24,637.24 |
| 6,000,000.000 | 7,298,549.26 | 7,189,897.77 | 28,389.48 | 80,262.01 | 108,651.49 |
| ** WB3G ** | 267 3,162,900.00 | 3,154,631.38 | 03JUL03 8,268.62 | 08JUL03 0.867830 | 8,268.62 |

STATE STREET

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ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECY GN/LS |
|-----------------|-------------------------|----------------|-------------|------------------|-----------------|--------------------|--------------------|
| SM SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECY GN/LS | BASE CURR GN/LS | NET SECY GN/LS | NET BAS SECY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECY GN/LS | BASE CURR GN/LS | NET BAS SECY GN/LS | NET BAS SECY GN/LS |
| 3,000,000.000 | 3,644,607.81 | 3,594,948.89 | 9,527.93 | | 40,130.99 | 49,658.92 | |
| WB3G ** | | | | 03JUL03 | 08JUL03 | 0.867830 | |
| 268 | 6,332,400.00 | 6,389,262.77 | 23,137.23 | | 80,262.02 | 23,137.23 | |
| 6,000,000.000 | 7,296,820.81 | 7,189,897.77 | 26,661.82 | | | 106,923.04 | |
| WB3G ** | | | | 04JUL03 | 09JUL03 | 0.867830 | |
| 121 | 26,385,000.00 | 26,290,282.98 | 94,717.02 | | 41,081.71 | 94,717.02 | |
| 25,000,000.000 | 30,403,420.02 | 30,253,195.94 | 109,142.37 | | | 150,224.08 | |
| WB3G ** | | | | 04JUL03 | 09JUL03 | 0.867830 | |
| CXL 121 | -26,385,000.00 | -26,290,282.98 | -94,717.02 | | -41,081.71 | -94,717.02 | |
| -25,000,000.000 | -30,403,420.02 | -30,253,195.94 | -109,142.37 | | | -150,224.08 | |
| WB3G ** | | | | 04JUL03 | 09JUL03 | 0.867830 | |
| 269 | 26,385,000.00 | 26,288,594.85 | 96,405.15 | | 334,425.04 | 96,405.15 | |
| 25,000,000.000 | 30,403,420.02 | 29,957,907.38 | 111,087.60 | | | 445,512.64 | |
| WB3G ** | | | | 07AUG03 | 11AUG03 | 0.876655 | |
| 233 | 1,567,650.00 | 1,576,500.00 | -8,850.00 | | -12,297.17 | -8,850.00 | |
| 1,500,000.000 | 1,788,217.71 | 1,810,610.07 | -10,095.19 | | | -22,392.36 | |
| WB3G ** | | | | 07AUG03 | 11AUG03 | 0.876655 | |
| CXL 233 | -1,567,650.00 | -1,576,500.00 | 8,850.00 | | 12,297.17 | 8,850.00 | |
| -1,500,000.000 | -1,788,217.71 | -1,810,610.07 | 10,095.19 | | | 22,392.36 | |
| WB3G ** | | | | 07AUG03 | 11AUG03 | 0.876655 | |
| 271 | 1,567,650.00 | 1,576,500.00 | -8,850.00 | | -12,297.17 | -8,850.00 | |
| 1,500,000.000 | 1,788,217.71 | 1,810,610.07 | -10,095.19 | | | -22,392.36 | |
| WB3G ** | | | | 27OCT03 | 30OCT03 | 0.849365 | |
| 345 | 3,117,300.00 | 3,153,000.00 | -35,700.00 | | 90,944.85 | -35,700.00 | |
| 3,000,000.000 | 3,670,153.59 | 3,621,220.14 | -42,031.40 | | | 48,933.45 | |
| WB3G ** | | | | 27OCT03 | 30OCT03 | 0.849365 | |
| 346 | 3,117,900.00 | 3,153,000.00 | -35,100.00 | | 90,944.85 | -35,100.00 | |
| 3,000,000.000 | 3,670,860.00 | 3,621,220.14 | -41,324.99 | | | 49,639.86 | |
| WB3G ** | | | | 03NOV03 | 06NOV03 | 0.871688 | |
| 356 | 1,557,000.00 | 1,576,500.00 | -19,500.00 | | -2,050.13 | -19,500.00 | |
| 1,500,000.000 | 1,786,189.55 | 1,810,610.07 | -22,370.39 | | | -24,420.52 | |
| WB3G ** | | | | 03NOV03 | 06NOV03 | 0.871688 | |
| 358 | 2,595,250.00 | 2,627,500.00 | -32,250.00 | | 3,416.89 | -32,250.00 | |
| 2,500,000.000 | 2,977,269.39 | 3,017,683.46 | -36,997.18 | | | -40,414.07 | |
| WB3G ** | | | | 17DEC03 | 22DEC03 | 0.807689 | |
| 434 | 2,595,000.00 | 2,627,500.00 | -32,500.00 | | 25.11 | -32,500.00 | |
| 2,500,000.000 | 3,212,870.38 | 3,017,683.45 | -40,238.26 | | | -135,184.85 | |



STATE STREET
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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECY GN/LS |
|----------------|---|----------------------|----------------|------------------|-----------------|--------------------|--------------------|
| SM SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECY GN/LS | BASE CURR GN/LS | NET SECY GN/LS | NET BAS SECY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECY GN/LS | BASE CURR GN/LS | NET BAS SECY GN/LS | NET BAS SECY GN/LS |
| 591455113 | TOTAL | 98,826,051.76 | 98,837,503.52 | -11,451.76 L | | | -11,451.76 L |
| | | 113,681,610.25 | 112,765,078.55 | -17,391.38 L | | 933,923.08 | 916,531.70 L |
| 711434118 | FRANCE (REP OF) | 4.5PCT BT 2006/07/12 | 4.500 | 05JUN03 | 11JUN03 | 0.844096 | |
| WB1R ** | | | | | | | |
| 235 | 15,972,000.00 | 15,154,796.82 | 817,203.98 | | 4,520,828.40 | 817,203.98 | |
| 15,000,000.000 | 18,922,010.35 | 13,433,048.91 | 968,141.04 | | | 5,488,969.44 | |
| WB1S ** | | | | 09JUN03 | 16JUN03 | 0.850376 | |
| 800 | 138,463.00 | 136,568.97 | 1,894.83 | | 13,974.07 | 1,894.03 | |
| 130,000.000 | 162,825.62 | 146,624.26 | 2,227.29 | | | 16,201.36 | |
| WB1R ** | | | | 10JUN03 | 11JUN03 | 0.855981 | |
| 263 | 1,065,200.00 | 1,010,423.82 | 54,774.98 | | 284,735.58 | 54,774.98 | |
| 1,000,000.000 | 1,244,420.15 | 895,691.35 | 63,993.22 | | | 348,728.80 | |
| WB1R ** | | | | 25JUN03 | 30JUN03 | 0.864454 | |
| 302 | 4,307,175.00 | 4,891,543.94 | 215,631.86 | | 1,106,103.60 | 215,631.86 | |
| 4,050,000.000 | 4,982,538.11 | 3,626,992.68 | 249,441.91 | | | 1,355,545.51 | |
| WB1S ** | | | | 02OCT03 | 07OCT03 | 0.855505 | |
| 142 | 314,145.00 | 313,491.98 | 453.82 | | 30,015.64 | 453.02 | |
| 300,000.000 | 367,204.17 | 336,658.99 | 529.54 | | | 30,545.18 | |
| WB1S ** | | | | 05NOV03 | 10NOV03 | 0.870663 | |
| 226 | 414,660.00 | 417,668.17 | -3,008.17 | | 31,429.81 | -3,008.17 | |
| 400,000.000 | 476,257.75 | 448,282.97 | -3,455.83 | | | 27,974.78 | |
| 711436118 | TOTAL | 21,344,375.00 | 20,256,762.98 | 1,087,612.82 L | | | 1,087,612.82 L |
| | | 25,148,976.61 | 17,955,732.86 | 1,281,576.17 L | | 5,911,667.58 | 7,193,243.75 L |
| | | 867,268.00 | 867,929.12 | -661.12 S | | 75,419.52 | -661.12 S |
| | | 1,086,287.54 | 931,566.22 | -698.20 S | | | 74,721.32 S |
| 721845118 | FRANCE (REPUBLIC OF) SPCT 250C 2011/10/25 | 5.000 | | 23JAN03 | 30JAN03 | 0.928721 | |
| WB1S ** | | | | | | | |
| 585 | 953,904.00 | 901,554.67 | 52,348.13 | | 148,848.50 | 52,348.13 | |
| 892,000.000 | 1,027,116.65 | 821,902.32 | 56,365.83 | | | 205,214.33 | |
| 721848112 | FRANCE (GOVT OF) 4PCT BTAN 2004/01/12 | 4.000 | | 01AUG03 | 05AUG03 | 0.888612 | |
| WB2Z ** | | | | | | | |
| 713 | 5,039,500.00 | 5,002,948.73 | 36,551.27 | | 645,303.23 | 36,551.27 | |
| 5,000,000.000 | 5,671,204.08 | 4,984,767.86 | 41,132.99 | | | 686,436.22 | |



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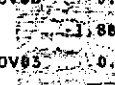
| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/L BASE SECY GN/L | STL DT BASE CURR GN/L | SELL RATE | NET SECY GN/L NET BAS SECY GN/L |
|-----------------------------|--|---|--|---|--------------------------|--------------------------|------------------------------------|
| 737589114 ** WB2Z ** | FRANCE (REPUBLIC) 489 25,000,000.000 | 4.75PCT B 26,687,500.00 30,302,324.94 | 2007/07/12 25,976,112.38 25,869,228.96 | 4.750 711,387.62 807,745.16 | 07MAY03 13MAY03 | 0.880708 3,625,350.82 | 711,387.62 4,433,095.98 |
| 738074116 ** WB1S ** | RENAULT REGIE NTL 607 350,000.000 | 6.125PCT 381,895.50 420,945.34 | 2009/06/26 362,636.79 354,442.62 | 6.125 19,258.71 21,227.97 | 12MAR03 18MAR03 | 0.907233 45,274.75 | 19,258.71 66,502.72 |
| 738074116 ** WB1S ** | 630 150,000.000 | 162,283.50 176,623.37 | 157,011.97 155,351.63 | 5,271.53 5,737.34 | 13MAR03 19MAR03 | 0.918811 15,534.40 | 5,271.53 21,271.74 |
| 738074116 ----- TOTAL | 544,179.00 597,568.71 | 544,179.00 597,568.71 | 519,648.76 509,794.25 | 24,530.24 S 26,965.31 S | | 60,809.15 | 24,530.24 S 87,774.46 S |
| 744190112 ** WB2Z ** | FRANCE (REPUBLIC) 607 30,000,000.000 | 3.5PCT BT 30,687,000.00 35,857,760.83 | 2005/01/12 30,110,418.74 29,997,264.25 | 3.500 576,581.26 673,735.23 | 19JUN03 24JUN03 | 0.855798 5,186,761.35 | 576,581.26 5,860,496.58 |
| 99PLP2117 ** WB3G ** | FRANCE (REP) 203 7,000,000.000 | 3PCT 12JU 6,924,400.00 7,952,672.62 | 2008/07/12 6,920,200.00 7,760,316.33 | 3.000 4,200.00 4,823.70 | 24JUL03 29JUL03 | 0.870701 187,532.59 | 4,200.00 192,356.29 |
| FRANCE TOTAL ----- | 397,381,946.47 445,485,934.93 | 397,381,946.47 445,485,934.93 | 394,079,328.79 405,788,196.18 | 3,302,617.68 L 3,813,951.03 L | | 35,883,787.72 | 3,302,617.68 L 39,697,738.75 L |
| UNITE KINGDOM ----- | 5,403,219.50 6,195,351.01 | 5,403,219.50 6,195,351.01 | 5,460,837.88 6,153,581.64 | -57,618.38 S -67,482.46 S | | 109,251.83 | -57,618.38 S 41,769.37 S |
| 004314113 ** WB1R ** | LLOYDS TSB CAPITAL 1 FRN PERP 010 4,160,000.000 | 0.000 4,856,176.00 5,266,870.78 | 2049/02/07 4,473,596.96 3,957,640.28 | 1.000 382,579.04 414,934.39 | 03MAR03 06MAR03 | 0.922023 894,296.11 | 382,579.04 1,309,230.50 |
| 010400112 ** WB1R ** | FKI PLC 094 460,000.000 | 6.625PCT 423,200.00 463,107.86 | 2010/02/22 371,547.31 371,752.42 | 6.625 51,652.69 56,523.55 | 23APR03 28APR03 | 0.913826 34,831.89 | 51,652.69 91,355.44 |



STATE STREET

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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/L BASE SECY GN/L | STL DT BASE CURR GN/L | SELL RATE | NET SECY GN/L NET BAS SECY GN/L |
|-----------------------------|--|---|--|---|--------------------------|------------------------|------------------------------------|
| 030391119 ** WB2Z ** | ASSOCIATES CORPN 633 5,000,000.000 | N AMERICA 5,000,000.00 5,741,747.67 | 2003/06/30 5,000,000.00 4,982,850.16 | 1.000 .00 .00 | 30JUN03 30JUN03 | 0.870815 758,897.51 | .00 758,897.51 |
| 032370111 ** WB3G ** | INVENSYS PLC 380 300,000.000 | 5.5PCT MT 300,750.00 352,057.86 | 2005/04/01 278,250.00 312,752.90 | 5.500 22,500.00 26,338.49 | 13NOV03 18NOV03 | 0.854263 12,966.47 | 22,500.00 39,304.96 |
| 032370111 ** WB1R ** | 534 840,000.000 | 842,100.00 985,762.00 | 813,051.14 730,356.72 | 29,048.86 34,094.58 | 13NOV03 18NOV03 | 0.854263 221,400.70 | 29,048.86 255,405.28 |
| 032370111 ----- TOTAL | 1,142,850.00 1,337,819.86 | 1,142,850.00 1,337,819.86 | 1,091,301.14 1,043,109.62 | 51,548.86 L 60,343.07 L | | 234,367.17 | 51,548.86 L 294,710.24 L |
| 044563117 ** WB1S ** | KON KPN NV 678 500,000.000 | 4.75PCT N 503,000.00 536,625.49 | 2008/11/05 502,619.91 544,615.34 | 4.750 380.89 405.50 | 08APR03 13APR03 | 0.937339 -8,395.35 | 380.89 -7,989.85 |
| 059459110 ** WB3G ** | GLOBALDRIVE B.V. 321 77,387.430 | FRN 17JUN 77,387.43 86,960.28 | 2008/06/17 77,441.60 89,801.32 | 1.000 -54.17 -60.87 | 17SEP03 17SEP03 | 0.889917 -2,780.17 | -54.17 -2,841.04 |
| 059459110 ** WB3G ** | 339 69,450.000 | 69,450.00 80,798.09 | 69,498.61 80,590.62 | -48.61 -56.55 | 17OCT03 17OCT03 | 0.859550 264.02 | -48.61 207.47 |
| 059459110 ** WB3G ** | CXL 339 -69,450.000 | -69,450.00 -80,798.09 | -69,498.61 -80,590.62 | 48.61 56.55 | 17OCT03 17OCT03 | 0.859550 -264.02 | 48.61 -207.47 |
| 059459110 ** WB3G ** | 352 69,473.810 | 69,473.01 80,824.86 | 69,521.64 80,617.33 | -48.63 -56.58 | 17OCT03 17OCT03 | 0.859550 264.11 | -48.63 207.53 |
| 059459110 ** WB3G ** | 388 63,329.620 | 63,329.62 75,321.12 | 63,373.95 73,488.46 | -44.33 -52.72 | 18NOV03 18NOV03 | 0.840795 1,885.38 | -44.33 1,832.66 |
| 059459110 ** WB3G ** | CXL 388 -63,329.620 | -63,329.62 -75,321.12 | -63,373.95 -73,488.46 | 44.33 52.72 | 18NOV03 18NOV03 | 0.840795 -1,885.38 | 44.33 -1,832.66 |
| 059459110 ** WB3G ** | 417 64,229.61 | 64,229.61 | 64,274.57 | -44.96 | 18NOV03 18NOV03 | 0.840795 | -44.96 |

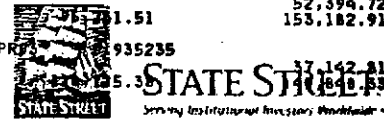


STATE STREET

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ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | HAT DATE | HAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|--------------|--------------|------------------|-----------------|------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | | NET BAS SECTY GN/LS |
| | 64,229.610 | 76,391.52 | 74,532.82 | -53.47 | | 1,912.17 | 1,858.78 |
| ** WB1R ** | | | | | | | |
| | 192 | 578,551.38 | 579,229.20 | 16MAY03 | 20MAY03 | 0.866514 | -677.82 |
| | 578,551.380 | 667,676.90 | 522,953.00 | | | 145,506.14 | 144,723.90 |
| 059459110 | TOTAL | 789,641.43 | 790,467.01 | -825.58 L | | | -825.58 L |
| | 911,853.56 | 767,904.47 | 767,904.47 | -953.16 L | | 144,902.25 | 143,949.89 L |
| 074497111 | HSBC HOLDING PLC | 5.5PCT 15 | 2009/07/15 | 5.500 | 06AUG03 | 08AUG03 | 0.881990 |
| ** WB1R ** | | | | | | | |
| | 362 | 641,788.00 | 617,520.67 | 24,179.33 | | | 24,179.33 |
| | 600,000.000 | 727,559.27 | 619,409.83 | 27,414.52 | | 80,734.92 | 188,149.44 |
| 082938114 | ROLLS ROYCE PLC | 6.375 PCT | 2007/06/14 | 6.375 | 18JUN03 | 13JUN03 | 0.855981 |
| ** WB1R ** | | | | | | | |
| | 245 | 711,490.08 | 654,852.56 | 56,637.44 | | | 56,637.44 |
| | 450,000.000 | 831,198.35 | 577,960.06 | 66,166.70 | | 187,071.59 | 253,238.29 |
| ** WB1R ** | | | | | | | |
| | 293 | 1,020,675.00 | 936,870.71 | 83,804.29 | 25JUN03 | 30JUN03 | 0.864454 |
| | 930,000.000 | 1,180,716.39 | 824,863.50 | 96,944.77 | | 256,908.12 | 83,804.29 |
| ** WB1R ** | | | | | | | |
| | 309 | 458,010.00 | 423,095.23 | 34,914.77 | 01JUL03 | 04JUL03 | 0.862366 |
| | 420,000.000 | 531,108.60 | 373,411.00 | 40,487.18 | | 117,210.34 | 157,697.52 |
| 082938114 | TOTAL | 2,190,175.00 | 2,014,818.50 | 175,356.50 L | | | 175,356.50 L |
| | 2,543,023.34 | 1,778,234.64 | 1,778,234.64 | 203,598.65 L | | 561,198.05 | 764,788.78 L |
| 085269111 | GREAT UNIVERSAL STOR | 5.125PCT | 2004/10/05 | 5.125 | 26MAR03 | 01APR03 | 0.936637 |
| ** WB1S ** | | | | | | | |
| | 654 | 463,635.00 | 453,450.17 | 10,176.83 | | | 10,176.83 |
| | 450,000.000 | 494,999.66 | 431,386.37 | 10,865.29 | | 52,748.00 | 63,613.29 |
| 300320111 | BRITISH TELECOM PLC | 7.125PCT | 2011/02/15 | 7.125 | 11MAR03 | 17MAR03 | 0.904427 |
| ** WB1S ** | | | | | | | |
| | 402 | 568,205.00 | 522,511.62 | 43,582.19 | | | 43,582.19 |
| | 500,000.000 | 620,240.60 | 459,921.25 | 48,187.63 | | 113,995.38 | 162,183.81 |
| ** WB1S ** | | | | | | | |
| | 605 | 567,820.00 | 515,425.28 | 52,394.72 | 11MAR03 | 17MAR03 | 0.904427 |
| | 590,000.000 | 627,822.92 | 474,640.01 | 57,931.40 | | 11.51 | 52,394.72 |
| ** WB1R ** | | | | | | | |
| | 088 | 618,585.00 | 581,442.19 | 37,142.81 | 09APR03 | 14APR03 | 0.935235 |
| | 550,000.000 | 641,422.00 | 511,581.67 | 39,714.95 | | 25.33 | 153,182.91 |



FOR PUBLIC DISCLOSURE

| ASSET ID | SECURITY DESCRIPTION | HAT DATE | HAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|---------------|---------------|------------------|-----------------|-------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | | NET BAS SECTY GN/LS |
| ** WB1R ** | | | | | | | |
| | 353 | 1,485,510.00 | 1,366,725.48 | 118,784.52 | 04AUG03 | 07AUG03 | 0.881990 |
| | 1,300,000.000 | 1,684,270.79 | 1,191,185.16 | 134,677.85 | | 358,487.78 | 118,784.52 |
| 300320111 | TOTAL | 2,472,300.00 | 2,470,679.29 | 199,509.52 L | | | 199,509.52 L |
| | 2,975,941.39 | 2,162,688.00 | 2,162,688.00 | 222,588.00 L | | 582,528.54 | 805,188.97 L |
| | | 1,136,025.00 | 1,037,936.90 | 54,505.91 S | | | 54,505.91 S |
| | | 1,256,871.52 | 934,561.24 | 68,265.68 S | | 99,061.57 | 159,327.25 S |
| 305002110 | UNILEVER NV | 5.125PCT | 2006/06/07 | 5.125 | 06JAN03 | 09JAN03 | 0.955475 |
| ** WB1S ** | | | | | | | |
| | 450 | 526,950.00 | 501,819.11 | 25,930.89 | | | 25,930.89 |
| | 500,000.000 | 551,505.79 | 435,241.73 | 27,139.27 | | 89,124.79 | 116,264.86 |
| ** WB1S ** | | | | | | | |
| | 594 | 532,515.08 | 500,972.83 | 31,542.97 | 07MAR03 | 12MAR03 | 0.905746 |
| | 500,000.000 | 587,929.72 | 435,167.57 | 34,825.40 | | 117,936.75 | 31,542.97 |
| 305002110 | TOTAL | 1,059,465.08 | 1,001,991.14 | 57,473.86 L | | | 57,473.86 L |
| | 1,139,455.51 | 878,409.30 | 878,409.30 | 61,964.67 L | | 207,061.54 | 269,026.21 L |
| 306066114 | TELSTRA CORP LTD | 6.375PCT | 2011/06/29 | 6.375 | 04AUG03 | 07AUG03 | 0.881990 |
| ** WB1R ** | | | | | | | |
| | 354 | 1,235,630.00 | 1,132,213.19 | 103,416.81 | | | 103,416.81 |
| | 1,100,000.000 | 1,400,956.92 | 1,037,012.06 | 117,253.95 | | 246,690.91 | 363,946.86 |
| ** WB1R ** | | | | | | | |
| | 354 | -1,235,630.00 | -1,132,213.19 | -103,416.81 | 04AUG03 | 07AUG03 | 0.881990 |
| | -1,100,000.000 | -1,400,956.92 | -1,037,012.06 | -117,253.95 | | -246,690.91 | -103,416.81 |
| ** WB1R ** | | | | | | | |
| | 360 | 1,234,530.00 | 1,132,213.19 | 102,316.81 | 04AUG03 | 07AUG03 | 0.881990 |
| | 1,100,000.000 | 1,399,749.74 | 1,037,012.06 | 116,006.77 | | 246,690.91 | 102,316.81 |
| 306066114 | TOTAL | 1,234,530.00 | 1,132,213.19 | 102,316.81 L | | | 102,316.81 L |
| | 1,399,749.74 | 1,037,012.06 | 1,037,012.06 | 116,006.77 L | | 246,690.91 | 362,497.68 L |
| 306276119 | SAINSBURY (J) PLC | 5.625PCT | 2008/07/11 | 5.625 | 13JAN03 | 17JAN03 | 0.949082 |
| ** WB1S ** | | | | | | | |
| | 461 | 425,092.00 | 406,238.28 | 18,853.00 | | | 18,853.00 |
| | 400,000.000 | 447,898.00 | 368,874.93 | 19,865.30 | | 59,157.85 | 79,023.15 |
| ** WB1S ** | | | | | | | |
| | 548 | 287,396.10 | 274,162.57 | 13,233.53 | 07FEB03 | 12FEB03 | 0.925626 |
| | 270,000.000 | 318,488.36 | 248,917.11 | 14,296.84 | | 4.41 | 13,233.53 |



FOR PUBLIC DISCLOSURE

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECY GN/LS |
|-------------|--------------------------------|--------------|------------------------------|----------------------------|-----------------------------|------------|-----------------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECY GN/LS |
| 306276119 | TOTAL | | 712,488.10 758,386.44 | 680,400.77 617,792.04 | 32,087.33 L 34,162.14 L | 106,432.26 | 32,087.33 L 140,594.40 L |
| 307392113 | NATIONAL GRID GROUP 6.125PCT | 2011/08/23 | 6.125 | 04AUG03 | 07AUG03 | 0.881990 | |
| WB1R | 352 | 1,337,340.00 | 1,281,146.45 | 56,193.55 | | | 56,193.55 |
| | 1,240,000.000 | 1,516,275.69 | 1,288,594.47 | 63,712.23 | | 163,968.99 | 227,681.22 |
| 312264117 | BMW US CAPITAL LLC 5.125PCT | 2009/01/28 | 5.125 | 06MAR03 | 12MAR03 | 0.910852 | |
| WB1S | 588 | 1,066,600.00 | 976,306.12 | 90,293.88 | | | 90,293.88 |
| | 1,000,000.000 | 1,170,991.55 | 898,987.74 | 99,131.23 | | 172,872.58 | 272,003.81 |
| 314170114 | NORTHERN ROCK PLC FRN 5MAR0 | 2007/03/05 | 1.000 | 24OCT03 | 29OCT03 | 0.845773 | |
| WB3G | 344 | 2,498,750.00 | 2,498,500.00 | 250.00 | | | 250.00 |
| | 2,500,000.000 | 2,954,397.93 | 2,897,261.72 | 295.59 | | 56,840.62 | 57,136.21 |
| 314489118 | HILTON GROUP FINANCE 6.5PCT MT | 2009/07/17 | 6.500 | 20JUN03 | 25JUN03 | 0.860400 | |
| WB1R | 284 | 117,757.50 | 106,409.42 | 11,348.08 | | | 11,348.08 |
| | 105,000.000 | 136,863.67 | 96,652.28 | 13,189.31 | | 27,022.08 | 40,211.39 |
| WB1R | 329 | 1,012,740.30 | 927,163.03 | 85,577.27 | 16JUL03 | 0.891742 | 85,577.27 |
| | 915,000.000 | 1,135,687.56 | 842,195.95 | 95,966.40 | | 197,525.21 | 293,491.61 |
| 314489118 | TOTAL | | 1,130,497.80 1,272,551.23 | 1,033,572.45 938,848.23 | 96,925.35 L 109,155.71 L | 224,547.29 | 96,925.35 L 333,703.00 L |
| 314957114 | MORGAN STANLEY DW 5.75PCT B | 2009/04/01 | 5.750 | 12MAR03 | 17MAR03 | 0.907233 | |
| WB1S | 611 | 1,082,080.00 | 1,083,364.28 | -1,284.28 | | | -1,284.28 |
| | 1,000,000.000 | 1,192,725.57 | 1,166,606.00 | -1,415.60 | | 27,535.17 | 26,119.57 |
| 315449111 | TESCO PLC 5.25PCT | 2008/05/07 | 5.250 | 12FEB03 | 17FEB03 | 0.932879 | |
| WB1S | 551 | 536,250.00 | 514,381.78 | 21,868.22 | | | 21,868.22 |
| | 500,000.000 | 574,833.39 | 510,464.78 | 23,441.65 | | 40,926.96 | 64,368.61 |
| 317783111 | ST GEORGE BANK LTD FRN (MTN) | 2007/06/25 | 1.000 | 28JUL03 | 31JUL03 | 0.870474 | |
| WB3G | 208 | 1,000,600.00 | 1,001,100.00 | -500.00 | | | -500.00 |
| | 1,000,000.000 | 1,149,488.67 | 1,160,876.01 | -574.40 | | -10,812.94 | -11,387.34 |



STATE STREET

FOR PUBLIC DISCLOSURE

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECY GN/LS |
|---------------------|--------------------------------|--------------------------------|--------------------------------|----------------------------------|--------------------------|--------------|----------------------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECY GN/LS |
| 323804117 | ALLIED IRISH BANKS P FRN (MTN) | 2013/06/12 | 1.000 | 07AUG03 | 12AUG03 | 0.876655 | |
| WB3G | 237 | 3,021,000.00 | 3,023,700.00 | -2,700.00 | | | -2,700.00 |
| | 3,000,000.000 | 3,446,053.47 | 3,482,245.58 | -3,079.89 | | -33,112.22 | -36,192.11 |
| 330225116 | ABBEY NATL TREASURY FRN 14MAY | 2008/05/14 | 1.000 | 30JUL03 | 04AUG03 | 0.878117 | |
| WB3G | 212 | 999,600.00 | 999,350.00 | 250.00 | | | 250.00 |
| | 1,000,000.000 | 1,138,344.89 | 1,158,846.71 | 284.70 | | -20,786.52 | -20,501.82 |
| WB3G | 388 | 1,500,600.00 | 1,499,025.00 | 1,575.00 | 05SEP03 | 0.906618 | 1,575.00 |
| | 1,500,000.000 | 1,655,162.38 | 1,738,270.06 | 1,737.23 | | -84,844.91 | -83,107.68 |
| 330225116 | TOTAL | | 2,500,200.00 2,793,507.27 | 2,498,375.00 2,897,116.77 | 1,825.00 L 2,021.93 L | -105,631.43 | 1,825.00 L -103,609.50 L |
| 330335113 | GRANITE MORTGAGES FRN 20JUL | 2043/07/20 | 1.000 | 24JUL03 | 29JUL03 | 0.870701 | |
| WB3G | 205 | 3,016,000.00 | 3,005,100.00 | 900.00 | | | 900.00 |
| | 3,000,000.000 | 3,452,390.66 | 3,484,715.31 | 1,033.65 | | -33,358.30 | -32,324.65 |
| 330749115 | PILLAR FUNDING SER FRN 2 | 2010/05/15 | 1.000 | 24JUL03 | 29JUL03 | 0.870701 | |
| WB3G | 200 | 3,002,400.00 | 3,003,600.00 | -1,200.00 | | | -1,200.00 |
| | 3,000,000.000 | 3,448,256.06 | 3,387,911.08 | -1,378.20 | | 61,723.18 | 60,344.98 |
| 332524110 | GEN MOTORS ACC CP 6PCT 03JU | 2008/07/03 | 6.000 | 13NOV03 | 18NOV03 | 0.854263 | |
| WB1S | 237 | 309,807.00 | 309,044.14 | 762.86 | | | 762.86 |
| | 300,000.000 | 362,659.98 | 362,679.40 | 893.00 | | -912.42 | -19.42 |
| 99NGYS116 | CHESTER ASSET RECEIV SER 2002 | 2011/07/15 | 1.000 | 24JUL03 | 29JUL03 | 0.870701 | |
| WB3G | 202 | 2,998,500.00 | 2,998,500.00 | .00 | | | .00 |
| | 3,000,000.000 | 3,443,776.91 | 3,477,061.94 | .00 | | -33,285.03 | -33,285.03 |
| UNITED KINGDOM TOTA | | 38,815,573.33 44,033,210.49 | 37,717,915.45 38,943,677.29 | 1,095,546.69 L 1,220,111.35 L | | 3,863,277.51 | 1,095,546.69 L 5,083,388.86 L |
| | | 7,499,637.00 8,295,849.98 | 7,147,325.73 7,129,057.61 | 308,729.08 S 341,237.05 S | | 663,372.31 | 308,729.08 S 1,004,409.36 S |



STATE STREET

FOR PUBLIC DISCLOSURE

ATTACHMENT O

| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT SELL RATE BASE CURR GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|--|--------------------------------------|
| ** GREECE ** | | | | | | |
| 562229117 | GREECE REP OF | 6.5PCT | 0N 2014/01/31 | 6.500 | 26JUN03 | 01JUL03 0.873591 |
| ** WB2V ** | | | | | | |
| | 642 | 1,911,946.00 | 1,853,418.38 | 58,527.62 | | 58,527.62 |
| | 1,570,000.000 | 2,188,605.43 | 1,997,052.60 | 66,996.59 | 124,556.24 | 191,552.83 |
| GREECE TOTAL | | 1,911,946.00 | 1,853,418.38 | 58,527.62 L | 124,556.24 | 58,527.62 L |
| ----- | | 2,188,605.43 | 1,997,052.60 | 66,996.59 L | | 191,552.83 L |
| ** IRELAND ** | | | | | | |
| 333958119 | VALENTIA TELECOM LTD | 7.25PCT | 1 2013/08/15 | 7.250 | 28NOV03 | 28NOV03 0.867417 |
| ** WB1R ** | | | | | | |
| | 549 | 150,000.00 | 150,000.00 | .00 | | .00 |
| | 150,000.000 | 172,927.14 | 172,552.43 | .00 | 374.71 | 374.71 |
| ** WB1R ** | | | | | | |
| | CXL 549 | -150,000.00 | -150,000.00 | .00 | 28NOV03 28NOV03 0.867417 | .00 |
| | -150,000.000 | -172,927.14 | -172,552.43 | .00 | -374.71 | -374.71 |
| ** WB1R ** | | | | | | |
| | 578 | 150,000.00 | 150,000.00 | .00 | 02DEC03 11DEC03 0.867417 | .00 |
| | 150,000.000 | 172,927.14 | 172,552.43 | .00 | 374.71 | 374.71 |
| 333958119 TOTAL | | 150,000.00 | 150,000.00 | .00 S | 374.71 | .00 S |
| ----- | | 172,927.14 | 172,552.43 | .00 S | | 374.71 S |
| IRELAND TOTAL | | 150,000.00 | 150,000.00 | .00 S | 374.71 | .00 S |
| ----- | | 172,927.14 | 172,552.43 | .00 S | | 374.71 S |
| ** ITALY ** | | | | | | |
| 724865113 | SCCI SPA | | FRN 31JAN 2008/01/31 | 1.000 | 06FEB03 | 10FEB03 0.923489 |
| ** WB1R ** | | | | | | |
| | 738 | 4,210,920.00 | 4,211,059.51 | -139.51 | | -139.51 |
| | 4,200,000.000 | 4,559,794.43 | 3,802,040.83 | -151.07 | 757,904.67 | 757,753.60 |
| ** WB1R ** | | | | | | |
| | CXL 738 | -4,210,920.00 | -4,211,059.51 | 139.51 | 06FEB03 10FEB03 0.923489 | 139.51 |
| | -4,200,000.000 | -4,559,794.43 | -3,802,040.83 | 151.07 | -757,904.67 | -757,753.60 |
| ** WB1R ** | | | | | | |
| | 746 | 4,210,920.00 | 4,211,059.51 | -139.51 | 06FEB03 11FEB03 0.923489 | -139.51 |
| | 4,200,000.000 | 4,559,794.43 | 3,802,040.83 | -151.07 | 757,904.67 | 757,753.60 |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT SELL RATE BASE CURR GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|--|--------------------------------------|
| 724865113 | TOTAL | 4,210,920.00 | 4,211,059.51 | -139.51 S | 757,904.67 | -139.51 S |
| ----- | | 4,559,794.43 | 3,802,040.83 | -151.07 S | | 757,753.60 S |
| 729912118 | TELECOM ITALIA SPA | 6.25PCT | C 2012/02/01 | 6.250 | 07MAR03 | 12MAR03 0.985746 |
| ** WB1S ** | | | | | | |
| | 591 | 369,344.50 | 339,817.15 | 29,527.35 | | 29,527.35 |
| | 350,000.000 | 407,779.33 | 342,009.34 | 32,608.03 | 33,169.96 | 65,749.99 |
| ** WB1S ** | | | | | | |
| | 592 | 368,123.00 | 339,817.15 | 28,305.85 | 07MAR03 12MAR03 0.985746 | 28,305.85 |
| | 350,000.000 | 406,430.72 | 342,009.34 | 31,251.42 | 33,169.96 | 64,421.38 |
| ** WB1S ** | | | | | | |
| | 705 | 315,100.00 | 310,207.40 | 4,972.52 | 24APR03 30APR03 0.987565 | 4,972.52 |
| | 300,000.000 | 347,200.91 | 328,453.19 | 5,478.97 | 13,340.75 | 18,027.72 |
| ** WB1S ** | | | | | | |
| | 774 | 323,498.00 | 319,409.26 | 4,000.74 | 22MAY03 28MAY03 0.856018 | 4,000.74 |
| | 300,000.000 | 377,900.93 | 345,861.32 | 4,673.64 | 27,365.95 | 32,039.61 |
| 729912118 TOTAL | | 1,376,137.50 | 1,309,331.04 | 66,806.46 S | 107,054.62 | 66,806.46 S |
| ----- | | 1,539,391.89 | 1,358,333.19 | 74,004.00 S | | 181,058.70 S |
| 754874113 | ITALY (REPUBLIC) | 2.75PCT | 0 2006/02/01 | 2.750 | 29APR03 | 05MAY03 0.907441 |
| ** WB2Z ** | | | | | | |
| | 444 | 49,915,000.00 | 49,775,126.61 | 139,873.39 | | 139,873.39 |
| | 50,000,000.000 | 55,006,330.99 | 54,011,037.11 | 154,140.40 | 041,153.40 | 995,293.08 |
| 99PBMK115 | IMSER SECURITISATION SERIES 1 | 2025/09/04 | 1.000 | 24JUL03 | 29JUL03 | 0.870701 |
| ** WB3G ** | | | | | | |
| | 201 | 1,319,340.00 | 1,314,640.00 | 4,699.20 | | 4,699.20 |
| | 1,320,000.000 | 1,515,261.84 | 1,491,263.01 | 5,397.03 | 18,601.00 | 23,998.03 |
| ITALY TOTAL | | 51,234,340.00 | 51,089,767.41 | 144,572.59 L | 859,755.20 | 144,572.59 L |
| ----- | | 56,521,592.03 | 55,502,300.12 | 159,573.51 L | | 1,019,292.71 L |
| | | 5,587,057.50 | 5,520,390.55 | 66,666.95 S | | 66,666.95 S |
| | | 6,099,186.32 | 5,160,374.02 | 73,853.01 S | 864,959.29 | 938,812.30 S |
| ** JAPAN ** | | | | | | |
| 550506112 | JAPAN BK INTL COOP | 4.625PCT | 2003/07/23 | 4.625 | 23JUL03 | 23JUL03 0.873859 |
| ** WB2Z ** | | | | | | |
| | 608 | 4,500,000.00 | 4,500,000.00 | .00 | | .00 |
| | 4,500,000.000 | 5,149,572.18 | 4,535,787.60 | .00 | 4.50 | 613,784.50 |



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|-------------------------|--|-------------------------------------|-------------------------------------|---|--|--|
| JAPAN TOTAL | | 4,500,000.00 | 4,500,000.00 | .00 L | 613,784.50 | .00 L 613,784.50 L |
| ** LUXEMBOURG ** | | | | | | |
| 753367114 | JOHNSON DIVERSEY 9.625PCT | 2012/05/15 | 9.625 | 30OCT03 | 04NOV03 0.855652 | |
| ** WB1R ** | 483 53,625.00 | 50,000.00 | 3,625.00 | 4,236.54 | 13,289.94 | 3,625.00 17,526.48 |
| 50,000.000 | 62,671.50 | 45,145.02 | | | | |
| 756357112 | SCCI S.P.A. FRN 31JUL | 2007/07/31 | 1.000 | 24JUL03 | 29JUL03 0.870701 | |
| ** WB3G ** | 199 3,013,800.00 | 3,019,500.00 | -5,700.00 | -6,546.45 | -33,518.14 | -5,700.00 -40,064.59 |
| 3,000,000.000 | 3,461,348.96 | 3,501,413.55 | | | | |
| 99NZSK118 | SANITEC INT SA SEC REG | 2012/05/15 | 9.000 | 30MAY03 | 04JUN03 0.850232 | |
| ** WB1R ** | 220 114,450.00 | 120,000.00 | -5,550.00 | -6,527.63 | 32,585.14 | -5,550.00 26,057.53 |
| 120,000.000 | 134,610.31 | 108,552.78 | | | | |
| LUXEMBOURG TOTAL | | 3,867,425.00 | 3,069,500.00 | -2,075.00 L | -20,228.20 | -2,075.00 L -22,538.11 L |
| ----- | 3,524,020.46 | 3,546,558.57 | -2,309.91 L | | | |
| | 114,450.00 | 120,000.00 | -5,550.00 S | | 32,585.14 | -5,550.00 S 26,057.53 S |
| | 134,610.31 | 108,552.78 | -6,527.63 S | | | |
| ** NETHERLANDS ** | | | | | | |
| 404022118 | NETHERLANDS (KINGDOM 7.25PCT | 0 2004/10/01 | 7.250 | 04APR03 | 10APR03 0.934579 | |
| ** WB1S ** | 667 3,723,002.40 | 3,707,010.32 | 15,992.08 | 17,111.54 | 126,228.25 | 15,992.08 143,339.79 |
| 3,484,000.000 | 3,983,614.44 | 3,840,274.65 | | | | |
| ** WB1M ** | 349 9,555,300.00 | 9,313,024.56 | 242,275.44 | 273,868.03 | 1,769,069.78 | 242,275.44 2,042,937.81 |
| 9,000,000.000 | 10,801,306.29 | 8,758,368.48 | | | | |
| 404022118 | TOTAL | 9,555,300.00 | 9,313,024.56 | 242,275.44 L | 1,769,069.78 | 242,275.44 L 2,042,937.81 L |
| ----- | 10,801,306.29 | 8,758,368.48 | 273,868.03 L | | | |
| | 3,723,002.40 | 3,707,010.32 | 15,992.08 S | | 126,228.25 | 15,992.08 S 143,339.79 S |
| | 3,983,614.44 | 3,840,274.65 | 17,111.54 S | | | |

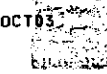


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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS | STL DT SELL RATE BASE CURR GN/LS | NET SECTY GN/LS NET BAS SECTY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|--|--|
| 428069111 | NETHERLANDS (KINGDOM 7.75PCT | 0 2005/03/01 | 7.750 | 16APR03 | 23APR03 0.921574 | |
| ** WB1S ** | 695 1,101,405.00 | 1,095,804.01 | 5,600.99 | 6,077.63 | 64,610.31 | 5,600.99 70,687.94 |
| 1,010,000.000 | 1,195,134.63 | 1,124,446.69 | | | | |
| 436571116 | NETHERLANDS (KINGDOM 6PCT 15JA | 2006/01/15 | 6.000 | 19JUN03 | 24JUN03 0.855798 | |
| ** WB2Z ** | 611 27,291,250.00 | 26,894,831.42 | 396,418.58 | 463,215.13 | 2,729,268.54 | 396,418.58 3,192,483.67 |
| 25,000,000.000 | 31,889,826.80 | 28,697,343.13 | | | | |
| 518711119 | NETHERLANDS (KINGDOM 5.75PCT | 1 2007/02/15 | 5.750 | 28JAN03 | 31JAN03 0.922892 | |
| ** WB1S ** | 529 175,568.00 | 175,288.00 | 280.00 | 303.39 | 2,752.08 | 280.00 3,055.47 |
| 160,000.000 | 190,236.78 | 187,181.31 | | | | |
| ** WB1S ** | 193 323,430.00 | 324,833.59 | -3,403.59 | -4,007.22 | 33,368.38 | -3,403.59 29,361.16 |
| 300,000.000 | 380,790.35 | 351,429.19 | | | | |
| 518711119 | TOTAL | 498,998.00 | 502,121.59 | -3,123.59 S | 36,120.46 | -3,123.59 S 32,416.63 S |
| ----- | 571,027.13 | 538,610.50 | -3,703.83 S | | | |
| 560036118 | NETHERLANDS KINGDOM 3.75PCT | 1 2009/07/15 | 3.750 | 04APR03 | 10APR03 0.934579 | |
| ** WB1S ** | 671 626,750.00 | 636,632.46 | -9,882.46 | -10,574.24 | -11,692.11 | -9,882.46 -22,266.35 |
| 625,000.000 | 670,622.81 | 692,889.16 | | | | |
| ** WB1S ** | 189 609,024.00 | 620,437.95 | -11,413.95 | -13,438.22 | 55,301.23 | -11,413.95 41,863.01 |
| 610,000.000 | 717,034.49 | 675,171.48 | | | | |
| 560036118 | TOTAL | 1,235,774.00 | 1,257,070.41 | -21,296.41 S | 43,609.12 | -21,296.41 S 19,596.66 S |
| ----- | 1,387,657.30 | 1,368,060.64 | -24,012.46 S | | | |
| 730959116 | NETHERLANDS KINGDOM 5PCT 15JU | 2012/07/15 | 5.000 | 24JAN03 | 30JAN03 0.923617 | |
| ** WB1S ** | 517 214,720.00 | 208,334.34 | 6,385.66 | 4,913.75 | 15,528.07 | 6,385.66 22,441.82 |
| 200,000.000 | 232,477.31 | 210,035.49 | | | | |
| ** WB1S ** | 694 1,042,426.00 | 1,020,032.91 | 22,393.09 | 24,298.74 | 78,538.89 | 22,393.09 102,837.63 |
| 980,000.000 | 1,131,136.51 | 1,028,298.88 | | | | |
| ** WB1S ** | 145 2,001,274.00 | 1,947,160.93 | 54,113.07 | 62,064.96 | 270,779.49 | 54,113.07 332,844.45 |
| 1,870,000.000 | 2,295,360.13 | 1,962,515.68 | | | | |
| ** WB1S ** | 152 537,150.00 | 521,397.87 | 15,752.13 | | | |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT SELL RATE BASE CURR GN/LS | NET SECY GN/LS NET BAS SECY GN/LS | |
|-------------------------|--|--|---|--|--------------------------------------|--------------|
| | 500,000.000 | 616,271.92 | 525,535.95 | 18,072.41 | 98,735.97 | |
| ** WB1S ** | 289 | 885,360.00 | 875,445.80 | 20NOV03 | | |
| | 840,000.000 | 1,055,083.97 | 882,105.64 | 9,914.20 | 9,914.20 | |
| | | | 11,814.76 | 161,083.57 | 172,898.33 | |
| 730959116 | TOTAL | 4,680,930.00 | 4,572,371.85 | 108,558.15 S | 108,558.15 S | |
| | | 5,330,329.84 | 4,608,571.64 | 123,144.62 S | 721,758.20 S | |
| NETHERLANDS TOTAL | | 36,846,550.00 | 36,207,855.98 | 638,694.02 L | 638,694.02 L | |
| | | 42,691,133.09 | 37,455,711.61 | 737,083.16 L | 5,235,421.40 L | |
| | | 11,240,109.40 | 11,134,378.18 | 105,731.22 S | 105,731.22 S | |
| | | 12,467,763.34 | 11,479,964.12 | 118,637.58 S | 987,799.22 S | |
| ** PORTUGAL ** | | | | | | |
| 559554113 | PORTUGAL (REP OF) 5.375PCT | 2008/06/23 | 5.375 | 26JUN03 | 01JUL03 | 0.873591 |
| ** WB2V ** | 647 | 3,164,070.00 | 2,997,677.64 | 166,392.36 | 166,392.36 | |
| | 2,850,000.000 | 3,621,912.31 | 3,000,598.60 | 190,469.41 | 430,844.22 | 621,313.63 |
| 561305116 | PORTUGAL REPUBLIC OF 3.95PCT 1 | 2009/07/15 | 3.950 | 08APR03 | 11APR03 | 0.937339 |
| ** WB2V ** | 528 | 1,453,086.85 | 1,413,744.38 | 39,340.47 | 39,340.47 | |
| | 1,400,000.000 | 1,550,225.53 | 1,522,254.81 | 41,970.38 | -13,999.66 | 27,970.72 |
| 757355115 | PORTUGAL (REPUBLIC) 3PCT 17JU | 2006/07/17 | 3.000 | 28JUL03 | 31JUL03 | 0.870474 |
| ** WB2Z ** | 696 | 5,032,000.00 | 4,977,485.19 | 54,514.81 | 54,514.81 | |
| | 5,000,000.000 | 5,780,758.53 | 5,271,390.40 | 62,626.50 | 446,741.55 | 509,368.13 |
| PORTUGAL TOTAL | | 9,649,156.85 | 9,388,909.21 | 268,247.64 L | 268,247.64 L | |
| | | 10,952,896.37 | 9,794,243.89 | 295,066.37 L | 1,158,652.48 L | |
| ** INTERNATIONAL ** | | | | | | |
| 013619114 | MORGAN STANLEY DEAN 5.625PCT | 2005/07/12 | 5.625 | 20FEB03 | 25FEB03 | 0.924257 |
| ** WB1R ** | 777 | 4,345,734.00 | 4,200,184.30 | 145,548.50 | 145,548.50 | |
| | 4,120,000.000 | 4,701,868.42 | 3,462,228.89 | 157,476.22 | 882,172.11 | 1,039,648.33 |
| 318853111 | EUROPEAN AUTO SECURI FRN 11OCT | 2009/10/01 | 1.000 | 16OCT03 | 16OCT03 | 0.855139 |
| ** WB3C ** | 337 | 479,542.50 | 479,638.41 | -95.91 | -95.91 | |
| | 479,542.500 | 560,777.25 | 554,188.91 | -112.16 | 4,588.34 | |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT SELL RATE BASE CURR GN/LS | NET SECY GN/LS NET BAS SECY GN/LS | | |
|-------------------------|--|--|---|--|--------------------------------------|--------------|----------|
| 469446111 | SANPAOLO IMI CAPITAL PERPETUAL | 2049/12/31 | 8.126 | 23APR03 | 28APR03 | 0.913826 | |
| ** WB1R ** | 096 | 3,351,768.00 | 3,167,941.46 | 183,826.54 | 183,826.54 | | |
| | 2,848,000.000 | 3,667,840.48 | 2,789,804.53 | 281,161.43 | 676,874.52 | 878,035.95 | |
| 472779110 | KON KPN | 3.5PCT CN | 2005/11/24 | 3.500 | 14MAY03 | 19MAY03 | 0.870019 |
| ** WB1R ** | 176 | 467,062.50 | 422,547.18 | 44,515.32 | 44,515.32 | | |
| | 470,000.000 | 536,841.72 | 393,287.33 | 51,145.92 | 92,388.47 | 143,554.39 | |
| ** WB1R ** | 176 | 467,062.50 | 422,547.18 | 44,515.32 | 44,515.32 | | |
| | 470,000.000 | 536,841.72 | 393,287.33 | 51,145.92 | -92,388.47 | -143,554.39 | |
| ** WB1R ** | 178 | 467,062.50 | 422,547.18 | 44,515.32 | 44,515.32 | | |
| | 470,000.000 | 536,841.72 | 393,287.33 | 51,145.92 | 92,388.47 | 143,554.39 | |
| 472779110 | TOTAL | | | | | | |
| | | 467,062.50 | 422,547.18 | 44,515.32 S | 44,515.32 S | | |
| | | 536,841.72 | 393,287.33 | 51,145.92 S | 92,388.47 | 143,554.39 S | |
| 475372111 | DAIMLERCHRYSLER MORT FRN 13JUN | 2003/04/13 | 1.000 | 13JUN03 | 13JUN03 | 0.847529 | |
| ** WB2Z ** | 598 | 15,000,000.00 | 15,000,000.00 | .00 | .00 | | |
| | 15,000,000.000 | 17,698,509.43 | 14,948,542.39 | .00 | 2,749,967.04 | 2,749,967.04 | |
| 480061113 | WOLTERS KLUNER NV | 6.125PCT | 2005/12/15 | 6.125 | 06NOV03 | 11NOV03 | 0.874661 |
| ** WB3C ** | 369 | 3,181,280.00 | 3,232,500.00 | -51,300.00 | -51,300.00 | | |
| | 3,000,000.000 | 3,637,046.25 | 3,724,807.86 | -58,651.29 | -29,090.32 | -87,741.61 | |
| 484194111 | AXA | FLTC RT 1 | 2020/12/15 | 1.000 | 05FEB03 | 10FEB03 | 0.922211 |
| ** WB1R ** | 735 | 2,135,308.50 | 2,153,741.83 | -18,433.33 | -18,433.33 | | |
| | 2,070,000.000 | 2,315,422.94 | 1,849,804.45 | -19,988.19 | 485,606.68 | 465,618.49 | |
| 551268110 | PARIBAS | 5.625PCT | 2008/08/07 | 5.625 | 11AUG03 | 14AUG03 | 0.882924 |
| ** WB3C ** | 253 | 1,625,250.00 | 1,655,250.00 | -30,000.00 | -30,000.00 | | |
| | 1,500,000.000 | 1,840,758.64 | 1,919,428.64 | -33,978.01 | -44,691.97 | -78,669.98 | |
| 562681119 | EUROPEAN INVESTMENT 4.5PCT 15 | 2003/02/15 | 4.500 | 15FEB03 | 15FEB03 | 0.926484 | |
| ** WB2Z ** | 272 | 5,000,000.00 | 5,000,000.00 | .00 | .00 | | |
| | 5,000,000.000 | 5,394,747.27 | 4,981,016.74 | .00 | 415,730.53 | | |



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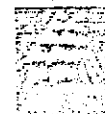
| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/L |
|-------------|-------------------------------|---------------|--------------|------------------|----------------|-----------|--------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/L | BASE CURR GN/L | | NET BAS SECTY GN/L |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/L | BASE CURR GN/L | | NET BAS SECTY GN/L |
| 564014111 | RESEAU FERRE DE FR 4.625PCT | 2014/03/17 | 4.625 | 13OCT03 | 14OCT03 | 0.856384 | |
| WB1R | 463 3,062,280.00 | 2,830,702.62 | 2,568,124.93 | 231,577.38 | | | 231,577.38 |
| | 3,020,000.000 | 3,575,825.79 | | 270,433.01 | 737,287.85 | | 1,007,700.86 |
| 570905112 | HOUSEHOLD FINANCE CO 5.125PCT | 2009/06/24 | 5.125 | 02OCT03 | 08OCT03 | 0.855505 | |
| WB1S | 161 839,920.00 | 819,488.14 | 879,701.93 | 20,431.86 | | | 20,431.86 |
| | 800,000.000 | 981,782.69 | | 23,882.81 | 78,197.95 | | 102,080.76 |
| 579452116 | CELTIC RES IRISH 4 CL A MTC | 2031/10/06 | 1.000 | 21JAN03 | 21JAN03 | 0.936461 | |
| WB1R | 720 33,326.21 | 33,384.17 | 29,426.10 | -57.96 | | | -57.96 |
| | 33,326.210 | 35,587.40 | | -61.89 | 6,223.19 | | 6,161.30 |
| WB1R | 097 23,568.36 | 23,609.03 | 20,809.81 | -40.67 | | | -40.67 |
| | 23,568.360 | 25,829.76 | | -44.57 | 5,064.52 | | 5,019.95 |
| WB1R | 163 1,012,705.33 | 1,013,132.94 | 893,005.16 | -427.61 | | | -427.61 |
| | 1,011,390.530 | 1,166,282.58 | | -492.46 | 273,769.88 | | 273,277.42 |
| WB1R | 163 -1,012,705.33 | -1,013,132.94 | -893,005.16 | 427.61 | | | 427.61 |
| | -1,011,390.530 | -1,166,282.58 | | -492.46 | -273,769.88 | | -273,277.42 |
| WB1R | 200 1,012,705.33 | 1,013,132.98 | 893,005.20 | -427.65 | | | -427.65 |
| | 1,011,390.570 | 1,166,282.58 | | -492.50 | 273,769.88 | | 273,277.38 |
| WB3G | 198 37,133.00 | 37,214.69 | 43,154.17 | -81.69 | | | -81.69 |
| | 37,133.000 | 41,635.37 | | -91.59 | -1,427.21 | | -1,518.80 |
| WB3G | 340 35,777.79 | 35,777.79 | 35,856.50 | -78.71 | | | -78.71 |
| | 35,777.790 | 41,602.42 | 41,579.21 | -91.52 | 114.73 | | 23.21 |
| 579452116 | TOTAL | 1,142,510.69 | 1,143,197.37 | -686.68 L | | | -686.68 L |
| | | 1,310,937.53 | 1,027,974.49 | -782.07 L | 283,745.11 | | 282,963.04 L |



STATE STREET

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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/L |
|-------------|--------------------------------|---------------|---------------|------------------|----------------|-----------|--------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/L | BASE CURR GN/L | | NET BAS SECTY GN/L |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/L | BASE CURR GN/L | | NET BAS SECTY GN/L |
| 587273116 | BRAZIL (FEDERATIVE R 11PCT BND | 2010/02/04 | 11.000 | 29OCT03 | 03NOV03 | 0.855284 | |
| WB1S | 210 940,500.00 | 930,474.48 | 1,040,804.88 | 10,025.52 | | | 10,025.52 |
| | 900,000.000 | 1,099,632.17 | | 11,721.83 | 47,105.46 | | 58,827.29 |
| 592327113 | MEXICO(UTD MEX ST) 7.5PCT SM | 2010/03/08 | 7.500 | 28OCT03 | 31OCT03 | 0.855652 | |
| WB1S | 205 491,400.00 | 503,371.80 | 577,328.35 | -11,971.80 | | | -11,971.80 |
| | 450,000.000 | 574,298.90 | | -13,991.44 | 10,961.99 | | -3,029.45 |
| 594871118 | DEXIA MUNI AGENCY 5.375 BDS | 2007/04/26 | 5.375 | 09SEP03 | 12SEP03 | 0.894095 | |
| WB1R | 432 13,926,720.00 | 13,224,178.37 | 11,703,381.00 | 702,541.63 | | | 702,541.63 |
| | 13,040,000.000 | 15,576,331.37 | | 785,757.25 | 3,087,193.12 | | 3,872,950.37 |
| 594940111 | HSBC CAPITAL FUNDING FRN 2049 | 2049/12/29 | 1.000 | 04AUG03 | 07AUG03 | 0.881990 | |
| WB1R | 363 1,519,677.60 | 1,424,283.40 | 1,429,149.09 | 95,394.20 | | | 95,394.20 |
| | 1,252,000.000 | 1,723,010.01 | | 108,157.92 | 185,703.00 | | 293,860.92 |
| 597524110 | VNU NV 6.625PCT | 2007/05/30 | 6.625 | 25JUL03 | 30JUL03 | 0.866514 | |
| WB1R | 336 594,988.20 | 543,504.47 | 547,380.18 | 51,483.73 | | | 51,483.73 |
| | 540,000.000 | 686,645.80 | | 59,414.77 | 79,850.85 | | 139,265.62 |
| WB1R | 338 596,443.90 | 545,513.01 | 549,405.41 | 50,930.89 | | | 50,930.89 |
| | 542,000.000 | 686,118.96 | | 58,588.33 | 78,125.22 | | 136,713.55 |
| 597524110 | TOTAL | 1,191,432.10 | 1,089,017.48 | 102,414.62 L | | | 102,414.62 L |
| | | 1,372,764.76 | 1,096,785.59 | 118,003.10 L | 157,976.07 | | 275,979.17 L |
| 659144112 | PHILIPPINES (REPUBLI 9.125PCT | 2010/02/22 | 9.125 | 28OCT03 | 31OCT03 | 0.855652 | |
| WB1S | 199 157,125.00 | 160,757.75 | 184,378.46 | -3,632.75 | | | -3,632.75 |
| | 150,000.000 | 183,631.90 | | -4,245.59 | 3,499.03 | | -746.56 |
| WB1S | 257 416,000.00 | 428,482.15 | 491,430.88 | -12,482.15 | | | -12,482.15 |
| | 400,000.000 | 490,360.99 | | -14,713.96 | 13,664.07 | | -1,049.89 |
| 659144112 | TOTAL | 573,125.00 | 589,239.90 | -16,114.90 S | | | -16,114.90 S |
| | | 674,012.89 | 675,809.34 | -18,959.55 S | 17,163.10 | | -1,796.45 S |



STATE STREET

FOR PUBLIC DISCLOSURE

BILL & MELINDA GATES FOUNDATN
 - COMPOSITE -
 SUMMARY REALIZED GAIN/LOSS REPORT
 JANUARY 1, 2003 TO DECEMBER 31, 2003

ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY CN/LS |
|-------------|---|--------------|--------------|-------------------|-----------------|--------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY CN/LS | BASE CURR CN/LS | | NET BAS SECTY CN/LS |
| | SHARES/PAR BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY CN/LS | | | |
| 660396115 | PHILIPPINES (REP OF) 9.125PCT | 2010/02/22 | 9.125 | 25APR03 | 30APR03 | 0.907606 | |
| WB1S | 709 | 451,125.00 | 447,248.45 | 3,884.55 | | | 3,884.55 |
| | 450,000.000 | 497,049.38 | 480,382.44 | 4,280.00 | | 12,386.94 | 16,666.94 |
| WB1S | 747 | 521,562.50 | 494,944.50 | 09MAY03 | 14MAY03 | 0.870436 | |
| | 500,000.000 | 599,196.84 | 533,775.58 | 24,614.00 | | 37,141.18 | 24,614.00 |
| | | | | 28,280.88 | | | 65,421.26 |
| 660396115 | TOTAL | 972,687.50 | 944,186.95 | 28,500.55 S | | | 28,500.55 S |
| | | 1,096,246.22 | 1,014,158.02 | 32,560.00 S | | 49,528.12 | 82,088.20 S |
| 704783112 | BCA POP BERGAMO FRN PERP | 2049/12/29 | 1.000 | 08DEC03 | 11DEC03 | 0.818498 | |
| WB1R | 565 | 3,742,880.00 | 3,253,971.63 | 508,908.57 | | | 508,908.57 |
| | 3,200,000.000 | 4,597,298.96 | 2,849,612.03 | 621,759.18 | | 1,125,927.03 | 1,747,686.93 |
| 705454119 | BANK NEDERLANDSE GEM 4.75PCT (2006/02/28 | 4.750 | | 05AUG03 | 08AUG03 | 0.881290 | |
| WB3C | 216 | 3,132,000.00 | 3,181,800.00 | -49,800.00 | | | -49,800.00 |
| | 3,000,000.000 | 3,553,881.24 | 3,689,616.70 | -56,508.07 | | -79,227.39 | -135,735.46 |
| 706063117 | CASINO GUICHARD PERR 6.0 PCT 0 2008/03/06 | 6.000 | | 21MAY03 | 26MAY03 | 0.854884 | |
| WB1S | 769 | 279,775.60 | 273,110.99 | 6,664.61 | | | 6,664.61 |
| | 260,000.000 | 327,267.33 | 292,697.52 | 7,795.92 | | 26,773.89 | 34,569.81 |
| 706945115 | FRANCE TELECOM FRN 14MAR 2008/03/14 | 1.000 | | 04AUG03 | 07AUG03 | 0.881990 | |
| WB1R | 349 | 933,501.00 | 943,459.68 | -10,158.68 | | | -10,158.68 |
| | 830,000.000 | 1,058,403.16 | 1,084,719.92 | -11,517.91 | | -14,798.85 | -26,316.76 |
| 707136110 | DAIMLERCHRYSLER INTL 7PCT 21MA 2011/03/21 | 7.000 | | 04AUG03 | 07AUG03 | 0.881990 | |
| WB1R | 346 | 885,392.00 | 749,592.00 | 55,800.00 | | | 55,800.00 |
| | 720,000.000 | 913,153.21 | 652,136.24 | 63,266.02 | | 197,750.95 | 261,016.97 |
| 708933119 | KONINKLIJKE KPN NV FRN 12APR 2006/04/12 | 1.000 | | 14MAY03 | 19MAY03 | 0.870019 | |
| WB1R | 181 | 949,457.20 | 917,878.00 | 31,579.20 | | | 31,579.20 |
| | 860,000.000 | 1,091,306.28 | 904,110.21 | 36,297.14 | | 150,898.93 | 187,196.07 |



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BILL & MELINDA GATES FOUNDATN
 - COMPOSITE -
 SUMMARY REALIZED GAIN/LOSS REPORT
 JANUARY 1, 2003 TO DECEMBER 31, 2003

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY CN/LS |
|-------------|---|---------------|---------------|-------------------|-----------------|--------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY CN/LS | BASE CURR CN/LS | | NET BAS SECTY CN/LS |
| | SHARES/PAR BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY CN/LS | | | |
| 709524115 | SOGERIM SA 7PCT 20AP 2011/04/20 | 7.000 | | 24JAN03 | 29JAN03 | 0.923617 | |
| WB1S | 510 | 558,558.00 | 514,895.14 | 43,654.86 | | | 43,654.86 |
| | 500,000.000 | 604,742.00 | 584,348.36 | 47,265.12 | | 51,128.52 | 98,393.64 |
| 709525112 | SOGERIM 6.125PCT 2006/04/20 | 6.125 | | 26FEB03 | 03MAR03 | 0.926649 | |
| WB1R | 802 | 427,364.00 | 417,181.57 | 10,182.43 | | | 10,182.43 |
| | 400,000.000 | 461,192.97 | 417,109.21 | 10,988.44 | | 33,095.32 | 44,083.76 |
| WB1R | 358 | 1,487,640.00 | 1,452,366.34 | 04AUG03 | 07AUG03 | 0.881990 | |
| | 1,400,000.000 | 1,686,685.79 | 1,450,848.18 | 35,273.66 | | 195,844.34 | 35,273.66 |
| | | | | 39,993.27 | | | 235,837.61 |
| 709525112 | TOTAL | 1,915,004.00 | 1,869,547.91 | 45,456.09 S | | | 45,456.09 S |
| | | 2,147,878.76 | 1,867,957.39 | 50,981.71 S | | 228,939.66 | 279,921.37 S |
| 711180112 | CO OP CENTRALE RABOD 4.75PCT E 2005/05/02 | 4.750 | | 06AUG03 | 11AUG03 | 0.879121 | |
| WB3C | 224 | 3,103,500.00 | 3,133,500.00 | -30,000.00 | | | -30,000.00 |
| | 3,000,000.000 | 3,530,230.77 | 3,610,730.21 | -34,125.00 | | -46,374.44 | -80,499.44 |
| 712047112 | WORLDCOM INC 6.75PCT 1 2008/05/15 | 6.750 | | 17JUL03 | 22JUL03 | 0.894174 | |
| WB1R | 330 | 777,600.00 | 2,890,573.60 | -2,112,973.60 | | | -2,112,973.60 |
| | 2,880,000.000 | 869,629.40 | 2,603,776.30 | -2,363,045.23 | | 628,898.25 | -1,734,146.98 |
| 713587116 | TREVI FINANCE NO.3 FRN 16AUG 2011/08/16 | 1.000 | | 15AUG03 | 15AUG03 | 0.888533 | |
| WB3C | 291 | 112,175.00 | 111,625.34 | 549.66 | | | 549.66 |
| | 112,175.000 | 126,247.42 | 126,973.81 | 618.62 | | -1,345.01 | -726.39 |
| 716849117 | ROBERT BOSCH GMBH 5.25PCT 1 2006/07/19 | 5.250 | | 21JUL03 | 25JUL03 | 0.883236 | |
| WB1S | 841 | 133,033.75 | 128,500.49 | 4,533.26 | | | 4,533.26 |
| | 125,000.000 | 150,620.84 | 124,857.85 | 5,132.56 | | 20,630.43 | 25,762.99 |
| 720879118 | UNILEVER NV 17SEP03 F 2003/09/17 | 1.000 | | 17SEP03 | 17SEP03 | 0.889917 | |
| WB22 | 011 | 20,000,000.00 | 20,000,000.00 | .00 | | | .00 |
| | 20,000,000.000 | 22,474,006.00 | 19,938,334.34 | .00 | | 2,543,671.66 | 2,543,671.66 |



STATE STREET
 Serving Institutional Investors Worldwide

FOR PUBLIC DISCLOSURE

SUMMARY REALIZED GAIN/LOSS REPORT JANUARY 1, 2003 TO DECEMBER 31, 2003

ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECY GN/L |
|-------------|---|---------------|---------------|-----------------|----------------|--------------|-------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECY GN/L | BASE CURR GN/L | GN/L | NET BAS SECY GN/L |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECY GN/L | BASE CURR GN/L | GN/L | NET BAS SECY GN/L |
| 722723116 | INTERNATIONAL CRD RE SER 5X CL 2010/03/15 | 1.000 | | 15SEP03 | 15SEP03 | 0.885230 | |
| WB3G | 320 | 583,160.63 | 583,452.21 | -291.58 | | | -291.58 |
| | 583,160.630 | 658,767.36 | 663,676.80 | -329.38 | | -4,580.06 | -4,909.44 |
| 725052117 | AT+T CORP FLTG RTE 2003/11/21 | 1.000 | | 21NOV03 | 21NOV03 | 0.838118 | |
| WB22 | 187 | 10,000,000.00 | 10,000,000.00 | .00 | | | .00 |
| | 10,000,000.000 | 11,931,494.13 | 9,966,567.66 | .00 | | 1,964,926.47 | 1,964,926.47 |
| 725216118 | SINGAPORE TELECOMS 6PCT 21NO 2011/11/21 | 6.000 | | 04AUG03 | 07AUG03 | 0.881990 | |
| WB1R | 357 | 2,603,852.72 | 2,445,707.60 | 158,145.12 | | | 158,145.12 |
| | 2,423,000.000 | 2,952,247.44 | 2,404,828.23 | 179,304.89 | | 368,014.32 | 547,319.21 |
| 725842111 | CONTINENTAL AG 6.875PCT 2008/12/05 | 6.875 | | 28APR03 | 02MAY03 | 0.909339 | |
| WB1S | 717 | 204,700.00 | 199,839.18 | 4,860.82 | | | 4,860.82 |
| | 184,000.000 | 225,108.57 | 215,885.94 | 5,345.44 | | 3,877.19 | 9,222.63 |
| WB1S | 719 | 51,244.00 | 49,959.80 | 1,284.20 | | | 1,284.20 |
| | 46,000.000 | 56,353.02 | 53,971.49 | 1,412.23 | | 969.30 | 2,381.53 |
| 725842111 | TOTAL | 255,944.00 | 249,798.98 | 6,145.02 S | | | 6,145.02 S |
| | 281,461.59 | 269,857.43 | 269,857.43 | 6,757.67 S | | 4,846.49 | 11,604.16 S |
| 726491111 | AHOLD FINANCE USA 5.875PCT 2012/03/14 | 5.875 | | 03APR03 | 08APR03 | 0.931402 | |
| WB1R | 060 | 310,980.00 | 413,692.55 | -102,712.55 | | | -102,712.55 |
| | 426,000.000 | 333,883.76 | 405,276.41 | -110,277.36 | | 38,884.71 | -71,392.65 |
| WB1R | 326 | 126,150.00 | 140,904.41 | -14,754.41 | | | -14,754.41 |
| | 145,000.000 | 142,858.60 | 138,065.88 | -16,708.64 | | 21,501.36 | 4,792.72 |
| WB1R | 327 | 126,150.00 | 140,863.88 | -14,733.88 | | | -14,733.88 |
| | 145,000.000 | 142,858.60 | 137,181.51 | -16,685.39 | | 22,362.48 | 5,677.09 |
| 726491111 | TOTAL | 563,280.00 | 695,480.84 | -132,200.84 S | | | -132,200.84 S |
| | 619,600.96 | 680,523.80 | 680,523.80 | -143,671.39 S | | 82,748.55 | -60,922.84 S |

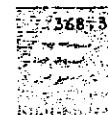


STATE STREET

FOR PUBLIC DISCLOSURE

SUMMARY REALIZED GAIN/LOSS REPORT JANUARY 1, 2003 TO DECEMBER 31, 2003

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECY GN/L |
|-------------|---|---------------|---------------|-----------------|----------------|-------------|-------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECY GN/L | BASE CURR GN/L | GN/L | NET BAS SECY GN/L |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECY GN/L | BASE CURR GN/L | GN/L | NET BAS SECY GN/L |
| 727131117 | SIENA MORTGAGES SPA FRN 28FEB 2037/02/28 | 1.000 | | 05NOV03 | 05NOV03 | 0.870663 | |
| WB3G | 382 | 22,377.00 | 22,415.04 | -38.04 | | | -38.04 |
| | 22,377.000 | 25,701.10 | 25,434.35 | -43.69 | | 310.44 | 266.75 |
| 728413118 | RABOBANK NEDERLAND 4.5PCT 22 2007/01/22 | 4.500 | | 05AUG03 | 08AUG03 | 0.881290 | |
| WB3G | 217 | 2,596,750.00 | 2,651,750.00 | -55,000.00 | | | -55,000.00 |
| | 2,500,000.000 | 2,946,532.92 | 3,074,970.49 | -62,408.51 | | -66,029.06 | -128,437.57 |
| 728700118 | DAIMLERCHRYSLER NT 5.625PCT 2007/01/16 | 5.625 | | 21JAN03 | 24JAN03 | 0.936461 | |
| WB1S | 502 | 167,960.00 | 162,520.49 | 5,439.51 | | | 5,439.51 |
| | 160,000.000 | 179,356.11 | 158,810.82 | 5,808.58 | | 14,736.71 | 20,545.29 |
| 729857115 | STREAM 1 BV FRN 16SEP 2086/09/16 | 1.000 | | 06FEB03 | 10FEB03 | 0.923489 | |
| WB1R | 022 | 2,238,188.08 | 2,235,914.61 | 2,273.47 | | | 2,273.47 |
| | 2,234,835.840 | 2,423,621.81 | 2,011,869.04 | 2,461.83 | | 409,290.94 | 411,752.77 |
| WB1R | 739 | 2,238,188.08 | 2,235,914.60 | 2,273.48 | | | 2,273.48 |
| | 2,234,835.830 | 2,423,621.81 | 2,011,869.03 | 2,461.84 | | 409,290.94 | 411,752.78 |
| WB1R | 739 | -2,238,188.08 | -2,235,914.60 | -2,273.48 | | | -2,273.48 |
| | -2,234,835.830 | -2,423,621.81 | -2,011,869.03 | -2,461.84 | | -409,290.94 | -411,752.78 |
| 729857115 | TOTAL | 2,238,188.08 | 2,235,914.61 | 2,273.47 L | | | 2,273.47 L |
| | 2,423,621.81 | 2,011,869.04 | 2,011,869.04 | 2,461.83 L | | 409,290.94 | 411,752.77 L |
| 731543117 | KAMPS AG 8.5PCT BD 2009/02/15 | 8.500 | | 23APR03 | 28APR03 | 0.913826 | |
| WB1R | 093 | 253,200.00 | 240,000.00 | 13,200.00 | | | 13,200.00 |
| | 240,000.000 | 277,076.82 | 209,520.07 | 14,444.76 | | 53,111.99 | 67,556.75 |
| 732195115 | SHILE FRN 12NOV 2027/11/13 | 1.000 | | 25NOV03 | 25NOV03 | 0.847889 | |
| WB3G | 390 | 231,921.00 | 232,709.53 | -788.53 | | | -788.53 |
| | 231,921.000 | 273,527.55 | 268,151.06 | -929.99 | | 6,306.48 | 5,376.49 |
| 732249110 | NATIONAL RURAL UTILI 6.5PCT (M 2007/03/14 | 6.500 | | 04AUG03 | 07AUG03 | 0.881990 | |
| WB1R | 350 | 1,625,344.20 | 1,507,032.23 | 118,311.97 | | | 118,311.97 |
| | 1,503,000.000 | 1,842,814.77 | 1,340,355.59 | 134,142.08 | | 368,317.10 | 502,459.18 |



STATE STREET

FOR PUBLIC DISCLOSURE

BILL & MELINDA GATES FOUNDATION
COMPOSITE -
SUMMARY REALIZED GAIN/LOSS REPORT
JANUARY 1, 2003 TO DECEMBER 31, 2003

ATTACHMENT O

Table with columns: ASSET ID, SECURITY DESCRIPTION, MAT DATE, MAT RATE, LOCAL COST, TRD DT, STL DT, SELL RATE, NET SECTY GN/LS. Includes entries for FIDELITY INTERNATIONAL, MICHELIN FINANCE LUX, TELECOM ITALIA SPA, TDC A S, BOMBARDIER CAPITAL F, FONTERRA CO OP GROUP, DEUTSCHE TELEKOM INT.



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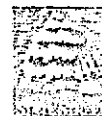
BILL & MELINDA GATES FOUNDATION
COMPOSITE -
SUMMARY REALIZED GAIN/LOSS REPORT
JANUARY 1, 2003 TO DECEMBER 31, 2003

Table with columns: ASSET ID, SECURITY DESCRIPTION, MAT DATE, MAT RATE, LOCAL COST, TRD DT, STL DT, SELL RATE, NET SECTY GN/LS. Includes entries for RBS CAPITAL TRUST A, KLOECKNER PENTAPLA, SANITEC INTERNATIONAL, FACT 2001 LIMITED.



FOR PUBLIC DISCLOSURE ATTACHMENT O

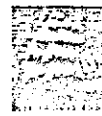
| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT SELL RATE BASE CURR GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|--|---|--|--------------------------------------|
| | | 80,613.00 86,674.85 | 80,661.72 72,828.13 | -48.72 S -52.35 S | |
| 751093118 | CITIGROUP INC 4.625PCT | 2007/11/14 4.625 | | 13,899.07 | -48.72 S 13,846.72 S |
| ** WBIS ** | | | 29APR03 | 0.907441 | |
| | 721 364,826.00 350,000.000 402,038.25 | 349,823.68 353,060.97 | 15,002.32 16,532.56 | | 15,002.32 48,977.28 |
| ** WBIR ** | | | 04AUG03 | 0.881990 | |
| | 347 1,925,971.20 1,856,000.000 2,183,665.57 | 1,855,114.49 1,872,290.73 | 70,856.71 80,337.32 | 07AUG03 231,037.52 | 70,856.71 311,374.84 |
| ** WBIS ** | | | 02SEP03 | 0.920387 | |
| | 083 309,048.00 300,000.000 335,780.49 | 299,859.51 302,635.04 | 9,188.49 9,983.29 | 08SEP03 23,162.16 | 9,188.49 33,145.45 |
| 751093118 | TOTAL | 2,599,845.20 2,921,484.31 | 2,504,797.68 2,527,986.74 | 95,047.52 S 106,853.17 S | 95,047.52 S 393,497.57 S |
| 751822110 | DUTCH MBS 2000 1B V FRN 26DEC 2076/12/26 1.000 | | | 0.923489 | |
| ** WBIR ** | | | 04FEB03 | 10FEB03 | |
| | 741 1,115,658.55 1,115,101.010 1,208,090.79 | 1,115,831.25 1,003,975.01 | -172.70 -187.01 | 204,302.79 | -172.70 204,115.78 |
| ** WBIR ** | | | 04FEB03 | 10FEB03 | |
| | CXL 741 -1,115,658.55 -1,115,101.010 -1,208,090.79 | -1,115,831.25 -1,003,975.01 | 172.70 187.01 | -204,302.79 | 172.70 -204,115.78 |
| ** WBIR ** | | | 04FEB03 | 10FEB03 | |
| | 775 1,115,658.55 1,115,101.010 1,208,090.79 | 1,115,831.25 1,003,975.01 | -172.70 -187.01 | 204,302.79 | -172.70 204,115.78 |
| ** WBIR ** | | | 10FEB03 | 10FEB03 | |
| | 774 47,649.54 47,649.540 51,206.55 | 47,680.75 42,901.10 | -31.21 -33.54 | 8,338.99 | -31.21 8,305.45 |
| ** WBIR ** | | | 10FEB03 | 10FEB03 | |
| | CXL 774 -47,649.54 -47,649.540 -51,206.55 | -47,680.75 -42,901.10 | 31.21 33.54 | -8,338.99 | 31.21 -8,305.45 |
| ** WBIR ** | | | 10FEB03 | 10FEB03 | |
| | 776 47,649.56 47,649.560 51,320.96 | 47,680.76 42,901.08 | -31.20 -33.60 | 8,453.48 | -31.20 8,419.88 |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT SELL RATE BASE CURR GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|--|---|--|--------------------------------------|
| 751822110 | TOTAL | 1,143,308.11 1,259,411.75 | 1,143,512.01 1,046,876.09 | -203.90 L -220.61 L | |
| 751823118 | SWAFE I BV FRN 2FEB3 2032/02/02 1.000 | | | 0.922211 | |
| ** WBIR ** | | | 05FEB03 | 05FEB03 | |
| | 743 53,413.41 53,413.410 57,918.86 | 53,481.43 48,288.14 | -68.02 -73.76 | 9,704.48 | -68.02 9,630.72 |
| ** WBIR ** | | | 13MAY03 | 14MAY03 | |
| | 168 796,454.94 796,295.680 917,237.72 | 797,302.23 719,877.31 | -847.29 -975.78 | 198,336.19 | -847.29 197,360.41 |
| 751823118 | TOTAL | 796,454.94 917,237.72 | 797,302.23 719,877.31 | -847.29 L -975.78 L | -847.29 L 197,360.41 L |
| ** WBIR ** | | | | | |
| | 53,413.41 57,918.86 | 53,481.43 48,288.14 | -68.02 S -73.76 S | 9,704.48 | -68.02 S 9,630.72 S |
| 751824116 | ABSOLUTE FUNDING FRN 01OCT 2010/10/01 1.000 | | | 0.868319 | |
| ** WBIR ** | | | 13MAY03 | 15MAY03 | |
| | 165 995,000.00 1,000,000.000 1,145,892.24 | 1,001,545.14 904,244.44 | -6,545.14 -7,537.71 | 249,185.51 | -6,545.14 241,647.80 |
| 751985115 | CREDIT LYONNAIS (NTN) FRN 2014/03/25 1.000 | | | 0.870781 | |
| ** WB3G ** | | | 24JUL03 | 29JUL03 | |
| | 206 3,039,600.00 3,000,000.000 3,490,980.26 | 3,036,900.00 3,499,418.09 | 2,700.00 3,100.95 | -11,538.78 | 2,700.00 -8,437.83 |
| 753503114 | FRANCE TELECOM 7.25PCT B 2013/01/28 7.250 | | | 0.907565 | |
| ** WBIS ** | | | 24APR03 | 30APR03 | |
| | 712 349,349.53 310,000.000 384,950.59 | 330,325.80 365,211.09 | 19,023.73 20,961.29 | -1,241.79 | 19,023.73 19,719.50 |
| 753871115 | GOLDMAN SACHS GP I 4.125PCT 2008/02/06 4.125 | | | 0.878117 | |
| ** WBIS ** | | | 30JUL03 | 04AUG03 | |
| | 048 508,050.00 500,000.000 578,567.55 | 497,988.58 536,221.34 | 10,061.42 11,457.95 | 30,888.26 | 10,061.42 42,346.21 |
| 754564113 | EURO INV BANK 3.25PCT B 2008/10/15 3.250 | | | 0.907565 | |
| ** WB22 ** | | | 24APR03 | 29APR03 | |
| | 428 24,770,000.00 25,000,000.000 27,292,810.98 | 24,902,300.26 27,102,769.31 | -132,300.26 -145,774.97 | 335,816.64 | -132,300.26 190,041.67 |



STATE STREET

FOR PUBLIC DISCLOSURE

ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECY GN/LS |
|-------------|---|----------------------|---------------|------------------|-----------------|----------------|--------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECY GN/LS | BASE CURR GN/LS | NET SECY GN/LS | NET BAS SECY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECY GN/LS | | | |
| 758636117 | IF SKADEFORSAKRING A FRN 30MAR 2021/03/30 | 2021/03/30 | 1.000 | 12JUN03 | 17JUN03 | 0.852479 | |
| ** WB1R ** | 268 | 191,000.00 | 168,082.53 | 22,917.47 | | | 22,917.47 |
| | 200,000.000 | 224,052.44 | 187,584.00 | 26,883.32 | 9,584.24 | | 36,467.56 |
| ** WB1R ** | 317 | 237,500.00 | 210,154.74 | 27,345.24 | | 0.867830 | 27,345.26 |
| | 250,000.000 | 273,671.11 | 234,530.40 | 31,509.93 | 7,622.70 | | 39,132.71 |
| ** WB1R ** | 321 | 285,000.00 | 252,185.69 | 32,814.31 | | 0.867830 | 32,814.31 |
| | 300,000.000 | 328,405.33 | 281,446.08 | 37,811.91 | 9,147.34 | | 46,959.25 |
| ** WB1R ** | 322 | 285,000.00 | 252,185.69 | 32,814.31 | | 0.867830 | 32,814.31 |
| | 300,000.000 | 328,405.33 | 281,446.08 | 37,811.91 | 9,147.34 | | 46,959.25 |
| 758636117 | TOTAL | 998,500.00 | 882,400.65 | 115,891.35 S | | | 115,891.35 S |
| ----- | 1,154,534.21 | 985,015.44 | 134,017.47 S | 35,501.70 | | | 149,518.77 S |
| 759736114 | RHODIA | 8PCT 01JU 2010/06/01 | 8.000 | 30DEC03 | 05JAN04 | 0.798053 | |
| ** WB1R ** | 580 | 134,250.00 | 158,000.00 | -15,750.00 | | | -15,750.00 |
| | 150,000.000 | 160,221.91 | 174,787.49 | -19,735.53 | 13,169.95 | | -6,565.58 |
| 99LAYE112 | UNITED KINGDOM TREAS 4.75PCT 2 2003/01/28 | 2003/01/28 | 4.750 | 28JAN03 | 28JAN03 | 0.922892 | |
| ** WB2Z ** | 228 | 15,000,000.00 | 15,000,000.00 | .00 | | | .00 |
| | 15,000,000.000 | 14,253,256.87 | 14,942,584.18 | .00 | 1,318,469.89 | | 1,318,469.89 |
| 99LQPJ116 | GENERAL MOTORS ACCEP FRN NTS 2 2003/08/29 | 2003/08/29 | 1.000 | 29AUG03 | 29AUG03 | 0.910030 | |
| ** WB2Z ** | 798 | 15,000,000.00 | 15,000,000.00 | .00 | | | .00 |
| | 15,000,000.000 | 16,468,495.77 | 14,948,025.48 | .00 | 1,520,470.37 | | 1,520,470.37 |
| 99LSVF113 | HOLMES FINANCING | 15JUL40 V 2040/07/15 | 1.000 | 06FEB03 | 10FEB03 | 0.923489 | |
| ** WB1R ** | 748 | 2,202,860.00 | 2,204,251.88 | -1,391.88 | | | -1,391.88 |
| | 2,200,000.000 | 2,385,366.80 | 1,942,908.50 | -1,507.20 | 443,965.50 | | 442,458.30 |
| 99LUBX111 | LANDESBANK BADEN WUR 5.125PCT | 2006/01/16 | 5.125 | 06AUG03 | 11AUG03 | 0.879121 | |
| ** WB3G ** | 222 | 3,141,600.00 | 3,198,600.00 | -57,000.00 | | | -57,000.00 |
| | 3,000,000.000 | 3,573,569.51 | 3,709,897.99 | -64,837.49 | 70,499.99 | | -135,528.48 |



STATE STREET

Serving Institutional Investors Worldwide

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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECY GN/LS |
|-------------|---|----------------------|--------------|------------------|-----------------|----------------|--------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECY GN/LS | BASE CURR GN/LS | NET SECY GN/LS | NET BAS SECY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECY GN/LS | | | |
| 99LZBJ111 | FRANCE TELECOM | 6.75PCT 1 2008/03/14 | 6.750 | 10MAR03 | 13MAR03 | 0.904481 | |
| ** WB1S ** | 601 | 694,846.48 | 655,188.40 | 39,666.00 | | | 39,666.00 |
| | 620,000.000 | 748,226.64 | 660,587.90 | 43,854.98 | 63,863.74 | | 107,718.74 |
| 99MHU119 | SANDANDER CENTRAL HI VAR 28MAR 2011/03/28 | 2011/03/28 | 1.000 | 07AUG03 | 12AUG03 | 0.876655 | |
| ** WB3G ** | 236 | 1,718,020.00 | 1,708,330.00 | 9,690.00 | | | 9,690.00 |
| | 1,700,000.000 | 1,959,744.71 | 1,980,980.23 | 11,053.38 | -32,288.90 | | -21,235.52 |
| 99MKNUI15 | LUSITANO GLOBAL CDO FRN 08JUL 2015/07/08 | 2015/07/08 | 1.000 | 05SEP03 | 05SEP03 | 0.906618 | |
| ** WB3G ** | 314 | 184,822.40 | 184,299.35 | 523.05 | | | 523.05 |
| | 184,822.400 | 203,859.18 | 209,124.52 | 576.92 | -5,842.24 | | -5,265.34 |
| ** WB3G ** | 423 | 70,375.40 | 70,176.24 | 199.14 | | 0.818498 | 199.16 |
| | 70,375.400 | 85,981.15 | 79,629.00 | 243.32 | 6,108.83 | | 6,352.15 |
| 99MKNUI15 | TOTAL | 255,197.80 | 254,475.59 | 722.21 L | | | 722.21 L |
| ----- | 289,840.33 | 288,753.52 | 820.24 L | 266.57 | | | 1,086.81 L |
| 99MWTW119 | BANQUE PSA FINANCE | 4.875PCT 2007/01/30 | 4.875 | 12MAR03 | 18MAR03 | 0.907233 | |
| ** WB1S ** | 609 | 218,938.00 | 202,665.05 | 8,272.95 | | | 8,272.95 |
| | 200,000.000 | 232,504.97 | 197,357.57 | 9,118.88 | 26,030.52 | | 35,149.40 |
| ** WB1S ** | 622 | 283,500.00 | 275,383.44 | 8,116.56 | | 0.918811 | 8,116.56 |
| | 270,000.000 | 308,558.95 | 272,209.73 | 8,833.77 | 27,507.45 | | 36,341.22 |
| 99MWTW119 | TOTAL | 494,438.00 | 478,048.49 | 16,389.51 S | | | 16,389.51 S |
| ----- | 541,057.92 | 469,567.30 | 17,952.65 S | 53,537.97 | | | 71,490.62 S |
| 99MYPT116 | ENERGIE BADEN WURTT 5.875PCT | 2012/02/28 | 5.875 | 15MAY03 | 20MAY03 | 0.872182 | |
| ** WB1R ** | 182 | 2,191,400.00 | 1,967,924.39 | 223,475.61 | | | 223,475.61 |
| | 2,000,000.000 | 2,512,548.99 | 1,738,643.83 | 254,225.89 | 517,679.27 | | 773,905.16 |
| 99NDNH119 | JOHNSON DIVERSEY INC EURO NTS | 2012/05/15 | 9.625 | 13JAN03 | 05FEB03 | 1.107541 | |
| ** WB1R ** | 787 | 435,750.00 | 435,038.93 | 711.87 | | | 711.87 |
| | 420,000.000 | 393,438.81 | 392,796.78 | 642.82 | .01 | | 642.83 |



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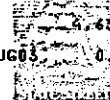
| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|---|----------------------|-------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | | | |
| 99NFRDI19 | RHODIA SA | 6PCT 26MA 2006/03/26 | 6.000 | 30DEC03 | 05JAN04 | 0.798053 | |
| WB3G ** | 442 | 270,000.00 | 298,125.00 | -28,125.00 | | | -28,125.00 |
| | 300,000.000 | 338,323.40 | 336,270.14 | -35,242.02 | | 37,295.28 | 2,053.26 |
| WB1R ** | 581 | 157,500.00 | 148,537.50 | -11,037.50 | 30DEC03 | 0.798053 | |
| | 175,000.000 | 197,355.32 | 156,966.67 | -13,830.54 | | 54,219.19 | -11,037.50 |
| 99NFRDI19 | TOTAL | 427,500.00 | 466,662.50 | -39,162.50 L | | | -39,162.50 L |
| | | 535,678.72 | 493,236.81 | -49,072.56 L | | 91,514.47 | 42,441.91 L |
| 99NTFBI16 | DAIMLERCHRYSLER UK H 4PCT 03DE 2004/12/03 | 4.000 | | 24JAN03 | 30JAN03 | 0.923617 | |
| WB1S ** | 521 | 251,725.00 | 251,968.84 | -243.84 | | | -243.84 |
| | 250,000.000 | 272,542.63 | 266,393.35 | -264.01 | | 6,413.29 | 6,149.28 |
| 99PDEY110 | DEUTSCHE TELEKOM INT 6.625PCT 2018/03/29 | 6.625 | | 04AUG03 | 08AUG03 | 0.881990 | |
| WB1S ** | 061 | 196,056.00 | 197,885.46 | -1,829.46 | | | -1,829.46 |
| | 180,000.000 | 222,288.23 | 231,820.60 | -2,074.24 | | -7,458.13 | -9,532.37 |
| 99PHAVI11 | SAFILD CAPITAL INTER 9.625PCT 2013/05/15 | 9.625 | | 04DEC03 | 09DEC03 | 0.829119 | |
| WB3G ** | 407 | 171,770.00 | 200,720.00 | -28,950.00 | | | -28,950.00 |
| | 193,000.000 | 207,171.71 | 228,318.97 | -34,916.58 | | 13,769.32 | -21,147.26 |
| WB1R ** | 556 | 171,770.00 | 193,000.00 | -21,230.00 | 04DEC03 | 0.829119 | |
| | 193,000.000 | 207,171.71 | 222,847.53 | -25,605.49 | | 9,929.67 | -15,675.82 |
| WB1R ** | CXL 556 | -171,770.00 | -193,000.00 | 21,230.00 | 04DEC03 | 0.829119 | |
| | -193,000.000 | -207,171.71 | -222,847.53 | 25,605.49 | | -9,929.67 | 15,675.82 |
| WB3G ** | 418 | 92,555.00 | 111,280.00 | -18,725.00 | 09DEC03 | 0.819471 | |
| | 107,000.000 | 112,944.81 | 126,580.98 | -22,850.11 | | 9,213.94 | -13,636.17 |
| WB1R ** | 570 | 146,945.00 | 193,000.00 | -26,055.00 | 09DEC03 | 0.819471 | |
| | 193,000.000 | 203,722.89 | 222,847.53 | -31,794.90 | | 12,670.26 | -19,124.64 |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|---|----------------------|-------------|-------------------|-----------------|------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | | | |
| 99PHAVI11 | TOTAL | 264,325.00 | 312,000.00 | -47,675.00 L | | | -47,675.00 L |
| | | 320,116.52 | 354,899.95 | -57,766.69 L | | 22,983.26 | -34,783.43 L |
| | | 166,945.00 | 193,000.00 | -26,055.00 S | | | -26,055.00 S |
| | | 203,722.89 | 222,847.53 | -31,794.90 S | | 12,670.26 | -19,124.64 S |
| 99PNKHI18 | ACE FUNDING | 2002 1 FR 2033/12/30 | 1.000 | 16SEP03 | 16SEP03 | 0.893615 | |
| WB3G ** | 319 | 342,220.06 | 342,391.17 | -171.11 | | | -171.11 |
| | 342,220.060 | 382,961.41 | 397,036.95 | -191.48 | | -13,884.06 | -14,075.54 |
| WB3G ** | 436 | 291,134.46 | 291,280.03 | -145.57 | 16DEC03 | 0.810866 | |
| | 291,134.460 | 359,041.40 | 337,768.45 | -179.52 | | 21,452.47 | -145.57 |
| 99PNKHI18 | TOTAL | 633,356.52 | 633,671.20 | -316.68 L | | | -316.68 L |
| | | 742,002.81 | 734,805.40 | -371.00 L | | 7,568.41 | 7,197.41 L |
| 99PNKHI15 | DEUTSCHE HYPOTHEKENB FRN 27MAY 2040/05/24 | J.000 | | 27AUG03 | 05NOV03 | 0.917852 | |
| WB3G ** | 377 | 111,325.00 | 110,991.03 | 333.97 | | | 333.97 |
| | 111,325.000 | 121,288.62 | 125,491.81 | 363.86 | | -4,767.05 | -4,403.19 |
| WB3G ** | CXL 377 | -111,325.00 | -110,991.03 | -333.97 | 27AUG03 | 0.917852 | |
| | -111,325.000 | -121,288.62 | -125,491.81 | -363.86 | | 4,767.05 | 4,403.19 |
| WB3G ** | 420 | 111,312.50 | 110,978.56 | 333.94 | 27AUG03 | 0.917748 | |
| | 111,312.500 | 121,288.62 | 125,677.70 | 363.87 | | -4,752.95 | -4,389.08 |
| WB3G ** | CXL 420 | -111,312.50 | -110,978.56 | -333.94 | 27AUG03 | 0.917748 | |
| | -111,312.500 | -121,288.62 | -125,677.70 | -363.87 | | 4,752.95 | 4,389.08 |
| WB3G ** | 421 | 111,312.50 | 110,978.56 | 333.94 | 27AUG03 | 0.917748 | |
| | 111,312.500 | 121,288.62 | 125,677.70 | 363.87 | | -4,752.95 | -4,389.08 |
| WB3G ** | 293 | 105,423.68 | 110,991.02 | 5,567.34 | 28AUG03 | 0.916842 | |
| | 111,325.000 | 114,985.66 | 125,491.81 | 6,072.30 | | -4,633.85 | -5,567.34 |
| WB3G ** | CXL 293 | -105,423.68 | -110,991.02 | -5,567.34 | 28AUG03 | 0.916842 | |
| | -111,325.000 | -114,985.66 | -125,491.81 | -6,072.30 | | 4,633.85 | 10,706.15 |
| WB3G ** | 299 | 111,325.00 | 110,991.02 | 333.98 | 28AUG03 | 0.916842 | |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT SELL RATE BASE CURR GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|----------------|---|--|--------------------------------------|
| | 111,325.000 | 121,422.23 | 125,691.81 | 364.27 | -4,633.05 | -4,269.58 |
| ** WB3G ** | CXL 299 | -111,325.00 | -110,991.02 | 28AUG03 -333.98 | 0.916842 | -333.98 |
| | -111,325.000 | -121,422.23 | -125,691.81 | -364.27 | 4,633.05 | 4,269.58 |
| ** WB3G ** | 318 | 111,325.00 | 110,991.02 | 28AUG03 333.98 | 0.916842 | 333.98 |
| | 111,325.000 | 121,422.23 | 125,691.81 | 364.27 | -4,633.05 | -4,269.58 |
| ** WB3G ** | CXL 318 | -111,325.00 | -110,991.02 | 28AUG03 -333.98 | 0.916842 | -333.98 |
| | -111,325.000 | -121,422.23 | -125,691.81 | -364.27 | 4,633.05 | 4,269.58 |
| ** WB3G ** | 386 | 111,312.50 | 110,978.54 | 28AUG03 333.94 | 0.916842 | 333.94 |
| | 111,312.500 | 121,408.60 | 125,677.70 | 364.23 | -4,633.33 | -4,269.10 |
| ** WB3G ** | CXL 386 | -111,312.50 | -110,978.54 | 28AUG03 -333.94 | 0.916842 | -333.94 |
| | -111,312.500 | -121,408.60 | -125,677.70 | -364.23 | 4,633.33 | 4,269.10 |
| ** WB3G ** | 397 | 107,183.00 | 106,861.45 | 28AUG03 321.55 | 0.916842 | 321.55 |
| | 107,183.000 | 116,994.55 | 121,015.28 | 358.71 | -4,461.44 | -4,118.73 |
| ** WB3G ** | CXL 397 | -107,183.00 | -106,861.45 | 28AUG03 -321.55 | 0.916842 | -321.55 |
| | -107,183.000 | -116,994.55 | -121,015.28 | -358.71 | 4,461.44 | 4,118.73 |
| ** WB3G ** | 422 | 107,183.00 | 106,861.45 | 27NOV03 321.55 | 0.840442 | 321.55 |
| | 107,183.000 | 127,531.78 | 121,015.28 | 382.60 | 6,133.82 | 6,516.42 |
| 99PNNH115 | TOTAL | 218,495.58 | 217,848.81 | 655.49 L | | 655.49 L |
| | ----- | 248,820.32 | 246,692.98 | 746.47 L | 1,380.87 | 2,127.34 L |
| INTERNATIONAL TOTAL | | 178,247,129.44 | 178,365,049.54 | -312,200.51 L | | -312,200.51 L |
| | ----- | 208,626,888.89 | 178,925,184.22 | -293,912.38 L | 21,555,400.88 | 21,261,488.50 L |
| | | 28,043,225.26 | 27,129,163.61 | 913,211.91 S | | 913,211.91 S |
| | ----- | 31,445,646.67 | 27,867,332.21 | 1,032,584.72 S | 2,544,115.12 | 3,576,699.84 S |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT SELL RATE BASE CURR GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|--------------------------------------|----------------------|---|--|--------------------------------------|
| EUR TOTAL | 1,417,790,519.88 1,589,551,898.69 | 1,407,067,975.78 1,427,046,612.08 | | 18,422,948.41 L 11,952,555.95 L | | 10,422,948.41 L 161,420,478.28 L |
| | 205,339,991.77 233,820,732.82 | 202,434,582.61 213,974,798.61 | | 2,672,633.36 S 3,010,178.41 S | 15,074,394.72 | 2,672,633.36 S 18,084,565.13 S |
| | | | ** POUND STERLING ** | | | |
| 017774113 | NATIONWIDE BLDG SOC 7.971PCT | 2049/03/13 | 7.971 | 03DEC03 | 08DEC03 | 0.578720 |
| ** WB2A ** | 218 | 350,535.00 | 320,751.55 | 29,783.45 | | 29,783.45 |
| | 300,000.000 | 605,787.42 | 450,983.32 | 51,464.35 | 103,339.75 | 154,804.10 |
| 024041118 | UK TREASURY STOCK 6PCT STOC | 2028/12/07 | 6.000 | 30APR03 | 01MAY03 | 0.625684 |
| ** WB1R ** | 105 | 1,846,975.00 | 1,930,528.04 | -42,224.94 | | -42,224.94 |
| | 1,550,000.000 | 2,983,894.42 | 2,849,837.71 | -67,486.08 | 211,393.14 | 143,987.06 |
| ** WB1R ** | | | | -21,328.08 -34,087.42 | 24,237.27 | -21,328.08 -9,850.35 |
| ** WB2A ** | 772 | 426,965.00 | 432,039.95 | 08AUG03 -5,074.95 | 13AUG03 | 0.621272 |
| | 350,000.000 | 687,243.27 | 473,799.94 | -8,148.65 | 21,611.98 | -5,074.95 13,443.33 |
| 024041118 | TOTAL | 2,293,948.00 | 2,362,567.99 | -47,299.91 L | | -47,299.91 L |
| ----- | 3,671,137.69 | 3,523,637.65 | | -75,654.73 L | 233,005.12 | 157,350.39 L |
| | 1,866,975.00 | 1,930,528.04 | | -21,328.08 S | | -21,328.08 S |
| | 2,983,894.42 | 2,849,837.71 | | -34,087.42 S | 24,237.27 | -9,850.35 S |
| 028754112 | HIGHBURY FINANCE BV 7.017PCT | 2023/03/20 | 7.017 | 20MAR03 | 20MAR03 | 0.638814 |
| ** WB2A ** | 545 | 2,182.24 | 2,348.24 | -186.02 | | -186.02 |
| | 2,182.240 | 3,416.08 | 3,458.53 | -291.20 | 248.75 | -42.45 |
| ** WB2A ** | CXL 545 | -2,182.24 | -2,348.24 | 20MAR03 186.02 | 20MAR03 | 0.638814 |
| | -2,182.240 | -3,416.08 | -3,458.53 | 291.20 | -248.75 | 186.02 42.45 |
| ** WB2A ** | 599 | 2,182.24 | 2,375.70 | -193.44 | | -193.44 |
| | 2,182.240 | 3,416.08 | 3,470.18 | -392.84 | 248.74 | -54.19 |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|---|----------------------|--------------|-------------------|-----------------|-----------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | | | |
| 028754112 | TOTAL | 2,182.24 | 2,375.70 | -193.46 L | | | -193.46 L |
| | | 3,416.08 | 3,470.18 | -302.84 L | | 248.74 | -54.10 L |
| 029370116 | SUMMIT FINANCE (LAW) FRN GTD B 2028/03/31 | | 1.000 | 31MAR03 | 31MAR03 | 0.632651 | |
| ** WB2A ** | 552 | 1,356.95 | 1,454.82 | -97.87 | | | -97.87 |
| | 1,356.950 | 2,144.86 | 2,883.36 | -154.70 | | 216.20 | 61.50 |
| ** WB2A ** | 146 | 1,400.97 | 1,500.16 | 30SEP03 | 01OCT03 | 0.601902 | |
| | 1,400.970 | 2,327.57 | 2,147.54 | -99.19 | | | -99.19 |
| | | | | -164.79 | | 344.82 | 180.03 |
| 029370116 | TOTAL | 2,757.92 | 2,954.98 | -197.06 L | | | -197.06 L |
| | | 4,472.43 | 4,230.90 | -319.49 L | | 561.02 | 241.53 L |
| 030426113 | U K TREASURY | 5.75PCT S 2009/12/07 | 5.750 | 08MAY03 | 13MAY03 | 0.624961 | |
| ** WB1R ** | 125 | 800,445.00 | 791,778.52 | 8,666.48 | | | 8,666.48 |
| | 730,000.000 | 1,280,791.92 | 1,273,001.26 | 13,867.23 | | -6,076.57 | 7,790.66 |
| ** WB2A ** | 581 | 416,670.00 | 401,790.25 | 08MAY03 | 13MAY03 | 0.624961 | |
| | 380,000.000 | 666,713.60 | 631,230.93 | 14,879.75 | | | 14,879.75 |
| | | | | 23,809.09 | | 11,673.58 | 35,482.67 |
| ** WB2A ** | 773 | 325,620.00 | 316,634.58 | 08AUG03 | 13AUG03 | 0.621272 | |
| | 300,000.000 | 524,118.26 | 497,409.43 | 8,985.42 | | | 8,985.42 |
| | | | | 14,462.94 | | 12,245.89 | 26,708.83 |
| 030426113 | TOTAL | 742,290.00 | 718,424.83 | 23,865.17 L | | | 23,865.17 L |
| | | 1,190,831.86 | 1,128,640.36 | 38,272.03 L | | 23,919.47 | 62,191.50 L |
| | | 800,445.00 | 791,778.52 | 8,666.48 S | | | 8,666.48 S |
| | | 1,280,791.92 | 1,273,001.26 | 13,867.23 S | | -6,076.57 | 7,790.66 S |
| 043933113 | HOUSING ASSOCIATION FRN 07JUN 2027/06/07 | | 1.000 | 10JUN03 | 11JUN03 | 0.606465 | |
| ** WB2A ** | 616 | 4,745.28 | 5,797.24 | -1,051.96 | | | -1,051.96 |
| | 4,745.280 | 7,824.49 | 8,484.12 | -1,734.58 | | 1,074.95 | -659.63 |
| ** WB2A ** | 232 | 4,941.02 | 6,019.82 | 09DEC03 | 09DEC03 | 0.574201 | |
| | 4,941.020 | 8,605.04 | 8,801.99 | -1,078.80 | | | -1,078.80 |
| | | | | -1,878.78 | | 1,481.83 | -196.95 |



STATE STREET

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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|---|---------------------|--------------|-------------------|-----------------|-----------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | | | |
| 043933113 | TOTAL | 9,686.30 | 11,817.04 | -2,130.76 L | | | -2,130.76 L |
| | | 16,429.53 | 17,286.11 | -3,613.36 L | | 2,756.78 | -856.58 L |
| 048930114 | U K TREASURY STOCK NEW LONG | 2032/06/07 | 4.250 | 30APR03 | 01MAY03 | 0.625684 | |
| ** WB1R ** | 104 | 2,916,790.00 | 3,010,661.81 | -93,871.81 | | | -93,871.81 |
| | 3,100,000.000 | 4,661,762.17 | 4,463,729.90 | -150,030.78 | | 348,062.97 | 198,832.27 |
| ** WB1R ** | 113 | 2,366,500.00 | 2,373,125.00 | 02MAY03 | 06MAY03 | 0.623714 | |
| | 2,500,000.000 | 3,794,206.96 | 3,822,983.35 | -6,625.00 | | | -6,625.00 |
| | | | | -10,621.86 | | -18,154.53 | -28,776.39 |
| ** WB2A ** | 734 | 308,903.50 | 332,691.05 | 29JUL03 | 31JUL03 | 0.615139 | |
| | 335,000.000 | 502,168.62 | 519,965.27 | -23,787.55 | | | -23,787.55 |
| | | | | -38,678.20 | | 20,873.55 | -17,796.65 |
| 048930114 | TOTAL | 3,225,693.50 | 3,343,352.86 | -117,659.36 L | | | -117,659.36 L |
| | | 5,163,930.79 | 4,983,695.17 | -188,700.90 L | | 368,936.52 | 180,235.62 L |
| | | 2,366,500.00 | 2,373,125.00 | -6,625.00 S | | | -6,625.00 S |
| | | 3,794,206.96 | 3,822,983.35 | -10,621.86 S | | -18,154.53 | -28,776.39 S |
| 056684116 | TRANSCO | 5.375PCT 2009/12/07 | 5.375 | 02JAN03 | 07JAN03 | 0.625704 | |
| ** WB2A ** | 327 | 640,710.00 | 589,685.12 | 51,024.88 | | | 51,024.88 |
| | 630,000.000 | 1,023,982.58 | 831,477.16 | 81,547.95 | | 110,957.47 | 192,505.42 |
| 066517116 | SMITHS INDUSTRIES PL 7.25PCT 3 2016/06/30 | | 7.250 | 02MAY03 | 08MAY03 | 0.623714 | |
| ** WB1R ** | 115 | 461,096.00 | 427,493.92 | 33,602.08 | | | 33,602.08 |
| | 400,000.000 | 739,274.73 | 606,172.88 | 53,874.18 | | 79,227.67 | 133,101.85 |
| ** WB1R ** | 459 | 459,692.00 | 426,904.36 | 09OCT03 | 14OCT03 | 0.601287 | |
| | 400,000.000 | 764,513.45 | 605,035.34 | 32,787.64 | | | 32,787.64 |
| | | | | 54,529.10 | | 104,949.01 | 159,478.11 |
| 066517116 | TOTAL | 920,788.00 | 854,398.28 | 66,389.72 L | | | 66,389.72 L |
| | | 1,503,788.18 | 1,211,208.22 | 108,403.28 L | | 184,176.68 | 292,579.96 L |
| 066865119 | U K TREASURY STOCK 5PCT STK | 2004/06/07 | 5.000 | 05SEP03 | 08SEP03 | 0.630694 | |
| ** WB2A ** | 853 | 353,508.88 | 350,802.17 | 2,697.83 | | | 2,697.83 |
| | 350,000.000 | 560,491.90 | 508,119.56 | 4,277.54 | | 48,094.80 | 52,372.34 |



STATE STREET

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BILL & MELINDA GATES FOUNDATION
COMPOSITE
SUMMARY REALIZED GAIN/LOSS REPORT
JANUARY 1, 2003 TO DECEMBER 31, 2003

ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECY GN/L |
|-------------|--------------------------------|--------------|--------------|-----------------|----------------|-------------------|-------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECY GN/L | BASE CURR GN/L | NET SECY GN/L | NET BAS SECY GN/L |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECY GN/L | BASE CURR GN/L | NET BAS SECY GN/L | NET BAS SECY GN/L |
| 073522117 | LEHMAN BROTHERS HLDC 6.95PCT 2 | 2004/06/22 | 6.950 | 29AUG03 | 03SEP03 | 0.632211 | |
| WBZA | 035 | 1,001,462.00 | 984,517.25 | 16,944.75 | | | 16,944.75 |
| | 980,000.000 | 1,584,062.91 | 1,382,170.11 | 26,802.37 | | 175,090.43 | 201,892.88 |
| 079825118 | NORDISKA INVESTING 6PCT 10AU | 2004/08/10 | 6.000 | 22JUL03 | 25JUL03 | 0.624902 | |
| WBZA | 712 | 1,148,842.00 | 1,141,209.34 | 27,632.66 | | | 27,632.66 |
| | 1,140,000.000 | 1,870,440.40 | 1,604,003.54 | 44,219.19 | | 222,217.75 | 266,436.94 |
| 085241110 | PEARSON PLC | 7PCT BDS | 2014/10/27 | 7.000 | 02OCT03 | 07OCT03 | 0.598749 |
| WBZA | 117 | 143,767.00 | 133,767.40 | 9,999.60 | | | 9,999.60 |
| | 130,000.000 | 240,112.31 | 195,491.84 | 16,700.82 | | 27,919.65 | 44,620.47 |
| 085494115 | GNK PLCI | 6.75PCT B | 2019/10/28 | 6.750 | 04MAR03 | 07MAR03 | 0.632271 |
| WB1R | 012 | 126,360.00 | 126,171.93 | 188.07 | | | 188.07 |
| | 130,000.000 | 199,851.92 | 180,501.30 | 297.45 | | 19,052.27 | 19,349.72 |
| WBZA | 477 | 38,880.00 | 38,822.13 | 57.87 | | | 57.87 |
| | 40,000.000 | 61,492.62 | 55,538.06 | 91.53 | | 5,862.23 | 5,953.74 |
| WB1R | 273 | 628,314.00 | 563,079.49 | 65,234.51 | | | 65,234.51 |
| | 580,000.000 | 1,061,065.20 | 805,640.50 | 110,164.77 | | 145,259.93 | 255,424.70 |
| WBZA | 621 | 173,320.00 | 155,332.27 | 17,995.73 | | | 17,995.73 |
| | 160,000.000 | 292,707.64 | 222,245.65 | 30,390.29 | | 40,071.70 | 70,441.99 |
| 085494115 | TOTAL | | | | | | |
| | | 966,882.00 | 883,485.82 | 83,476.18 L | | | 83,476.18 L |
| | | 1,615,116.48 | 1,263,926.31 | 140,944.04 L | | 210,246.13 | 351,190.17 L |
| 088808113 | TREASURY | 8.50 STK | 2005/12/07 | 8.500 | 06MAR03 | 12MAR03 | 0.624064 |
| WB1S | 586 | 2,844,834.00 | 2,716,879.56 | 127,954.44 | | | 127,954.44 |
| | 2,510,000.000 | 4,558,561.30 | 3,894,281.27 | 205,034.16 | | 459,245.87 | 664,280.03 |
| WBZA | 182 | 2,693,250.00 | 2,711,833.16 | -18,583.16 | | | -18,583.16 |
| | 2,500,000.000 | 4,570,307.13 | 4,188,368.65 | -31,534.67 | | 413,473.15 | 381,938.48 |



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BILL & MELINDA GATES FOUNDATION
COMPOSITE
SUMMARY REALIZED GAIN/LOSS REPORT
JANUARY 1, 2003 TO DECEMBER 31, 2003

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECY GN/L |
|-------------|-------------------------|--------------|--------------|-----------------|----------------|-------------------|-------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECY GN/L | BASE CURR GN/L | NET SECY GN/L | NET BAS SECY GN/L |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECY GN/L | BASE CURR GN/L | NET BAS SECY GN/L | NET BAS SECY GN/L |
| 088808113 | TOTAL | | | | | | |
| | | 5,538,004.00 | 5,428,712.72 | 109,371.20 L | | | 109,371.20 L |
| | | 9,120,868.43 | 8,082,649.92 | 173,499.49 L | | 872,719.02 | 1,046,218.51 L |
| 088815118 | TREASURY | 8PCT STK | 2015/12/07 | 8.000 | 12MAY03 | 15MAY03 | 0.620048 |
| WBZA | 586 | 541,160.00 | 505,415.45 | 35,744.55 | | | 35,744.55 |
| | 400,000.000 | 871,646.52 | 711,178.46 | 57,573.75 | | 102,894.31 | 160,468.06 |
| 089326115 | U K TREASURY STOCK | FRN INDEX | 2030/07/22 | 1.000 | 14FEB03 | 24FEB03 | 0.620059 |
| WBZA | 427 | 190,658.00 | 177,200.00 | 13,450.00 | | | 13,450.00 |
| | 100,000.000 | 307,478.74 | 275,652.23 | 21,691.40 | | 10,127.03 | 31,818.51 |
| 089877117 | CONVERSION | 9.5PCT ST | 2005/04/18 | 9.500 | 21JUL03 | 22JUL03 | 0.626253 |
| WBZA | 703 | 4,849,900.00 | 4,682,927.47 | 166,972.53 | | | 166,972.53 |
| | 4,400,000.000 | 7,744,314.20 | 6,530,154.43 | 266,621.53 | | 939,538.24 | 1,206,159.77 |
| 099971116 | U K TREASURY STOCK | 7.25PCT B | 2007/12/07 | 7.250 | 15JAN03 | 17JAN03 | 0.623616 |
| WBZA | 349 | 636,527.00 | 621,509.22 | 15,018.50 | | | 15,018.50 |
| | 563,000.000 | 1,020,704.73 | 971,005.54 | 24,083.06 | | 25,616.13 | 49,699.19 |
| 099979119 | U K TREASURY STOCK | 8PCT STK | 2021/06/07 | 8.000 | 08AUG03 | 13AUG03 | 0.621272 |
| WBZA | 769 | 1,707,840.00 | 1,618,035.04 | 89,804.94 | | | 89,804.94 |
| | 1,200,000.000 | 2,748,940.80 | 2,326,759.47 | 144,550.15 | | 277,631.26 | 422,181.41 |
| 099983111 | U K TREASURY STOCK | 7.5PCT ST | 2006/12/07 | 7.500 | 19FEB03 | 24FEB03 | 0.626999 |
| WB1S | 559 | 1,461,183.00 | 1,416,314.41 | 30,885.14 | | | 30,885.14 |
| | 1,290,000.000 | 2,330,439.12 | 2,104,164.26 | 47,982.76 | | 126,846.33 | 174,829.09 |
| WB1S | | | | 14,783.45 | | | 14,783.45 |
| | | | | 23,578.11 | | 27,867.66 | 51,445.77 |
| WBZA | 223 | 420,771.00 | 425,984.31 | -5,135.31 | | | -5,135.31 |
| | 390,000.000 | 726,145.01 | 666,887.21 | -8,862.26 | | 68,200.86 | 59,338.60 |
| WB3C | 408 | 277,431.50 | 276,949.31 | 482.19 | | | 482.19 |
| | 257,000.000 | 478,777.50 | 475,480.45 | 797.64 | | 2,499.51 | 3,297.15 |
| WBZA | 231 | 407,178.85 | 411,377.48 | -4,198.63 | | | -4,198.63 |
| | 377,000.000 | 711,015.82 | 643,776.91 | -7,331.65 | | 0.56 | 67,238.91 |
| WB3C | | | | | | | |
| | | | | | | | |



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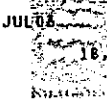
| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|---|--------------|--------------|-------------------|-----------------|---------------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET BAS SECTY GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | NET BAS SECTY GN/LS | NET BAS SECTY GN/LS |
| 419 | 54,002.50 | 54,045.00 | -42.50 | | | | -42.50 |
| 50,000.000 | 94,299.18 | 93,641.01 | -74.21 | | 732.38 | | 658.17 |
| ** WB1R ** | | | | 10DEC03 | 15DEC03 | 0.572672 | |
| 571 | 1,026,047.50 | 1,024,303.00 | 1,744.50 | | | | 1,744.50 |
| 950,000.000 | 1,791,684.42 | 1,761,267.77 | 3,046.25 | | 27,370.40 | | 30,416.65 |
| 099983111 | TOTAL | 2,620,566.85 | 2,584,612.51 | 21,170.89 L | | | 21,170.89 L |
| | | 4,340,677.51 | 3,983,849.82 | 32,512.28 L | | 272,849.64 | 305,361.92 L |
| | | 2,487,230.50 | 2,440,617.41 | 16,527.95 S | | | 16,527.95 S |
| | | 4,122,123.54 | 3,865,432.03 | 26,624.36 S | | 55,238.06 | 81,862.42 S |
| 304687119 | U K TREASURY STOCK SPCT 7MAR 2012/03/07 | 5.000 | | 10MAR03 | 13MAR03 | 0.625332 | |
| ** WB2A ** | | | | | | | |
| 493 | 858,040.00 | 821,163.94 | 36,876.06 | | | | 36,876.06 |
| 800,000.000 | 1,372,135.12 | 1,273,309.26 | 58,970.37 | | 39,855.49 | | 98,825.86 |
| ** WB2A ** | | | | 10APR03 | 15APR03 | 0.636072 | |
| 561 | 104,260.00 | 102,320.78 | 1,939.22 | | | | 1,939.22 |
| 100,000.000 | 163,912.26 | 158,564.33 | 3,048.74 | | 2,299.19 | | 5,347.93 |
| ** WB2A ** | | | | 16MAY03 | 21MAY03 | 0.615517 | |
| 591 | 106,190.00 | 102,300.00 | 3,890.00 | | | | 3,890.00 |
| 100,000.000 | 172,521.64 | 158,525.36 | 6,319.89 | | 7,676.39 | | 13,996.28 |
| ** WB2A ** | | | | 08AUG03 | 13AUG03 | 0.621272 | |
| 770 | 335,104.00 | 327,204.88 | 7,899.12 | | | | 7,899.12 |
| 320,000.000 | 539,383.71 | 507,837.25 | 12,714.43 | | 19,632.83 | | 32,346.46 |
| 304687119 | TOTAL | 1,403,594.00 | 1,352,989.60 | 50,604.40 L | | | 50,604.40 L |
| | | 2,247,952.73 | 2,097,436.20 | 81,053.43 L | | 69,463.10 | 150,516.53 L |
| 305197118 | P + O PRINCESS CRUIS 7.125PCT | 2012/06/25 | 7.125 | 29APR03 | 05MAY03 | 0.628694 | |
| ** WB1R ** | | | | | | | |
| 107 | 469,738.68 | 445,084.86 | 24,653.82 | | | | 24,653.82 |
| 444,000.000 | 747,165.84 | 630,992.74 | 39,214.34 | | 76,958.76 | | 116,173.10 |
| 309765118 | CENTRICA 5.875PXT | 2012/11/02 | 5.875 | 06JAN03 | 10JAN03 | 0.622026 | |
| ** WB2A ** | | | | | | | |
| 343 | 416,760.00 | 399,183.22 | 17,576.78 | | | | 17,576.78 |
| 400,000.000 | 670,004.15 | 581,420.27 | 28,257.31 | | 60,326.57 | | 88,583.88 |



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|-------------|-------------------------------|--------------|--------------|-------------------|-----------------|---------------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET BAS SECTY GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | NET BAS SECTY GN/LS | NET BAS SECTY GN/LS |
| 313211117 | NORTHERN ROCK PLC FRN SB BD | 2017/02/28 | 1.000 | 27NOV03 | 02DEC03 | 0.585223 | |
| ** WB2A ** | | | | | | | |
| 211 | 150,448.50 | 152,061.53 | -1,613.03 | | | | -1,613.03 |
| 150,000.000 | 257,078.93 | 237,182.00 | -2,756.27 | | 22,653.20 | | 19,896.93 |
| ** WB1R ** | | | | 27NOV03 | 02DEC03 | 0.585223 | |
| 547 | 341,016.60 | 344,525.86 | -3,509.26 | | | | -3,509.26 |
| 340,000.000 | 582,712.23 | 543,889.34 | -5,996.45 | | 44,819.34 | | 38,822.89 |
| ** WB2A ** | | | | 28NOV03 | 03DEC03 | 0.581446 | |
| 213 | 169,654.90 | 172,336.07 | -2,681.17 | | | | -2,681.17 |
| 170,000.000 | 291,781.01 | 268,804.13 | -4,611.21 | | 27,588.09 | | 22,976.88 |
| ** WB1R ** | | | | 28NOV03 | 03DEC03 | 0.581446 | |
| 551 | 648,680.50 | 658,651.16 | -9,970.66 | | | | -9,970.66 |
| 650,000.000 | 1,115,633.27 | 1,039,781.38 | -17,148.04 | | 92,999.93 | | 75,851.89 |
| 313211117 | TOTAL | 1,309,800.50 | 1,327,574.62 | -17,774.12 L | | | -17,774.12 L |
| | | 2,247,205.44 | 2,089,656.85 | -30,511.97 L | | 188,060.56 | 157,548.59 L |
| 314043113 | ANNINGTON FINANCE 4 8.07PCT 1 | 2023/01/10 | 8.070 | 07AUG03 | 12AUG03 | 0.618162 | |
| ** WB1R ** | | | | | | | |
| 364 | 189,168.00 | 163,036.36 | 26,131.64 | | | | 26,131.64 |
| 160,000.000 | 306,016.86 | 238,126.64 | 42,273.13 | | 25,617.09 | | 67,890.22 |
| ** WB1R ** | | | | 07AUG03 | 12AUG03 | 0.618162 | |
| 367 | 59,205.00 | 50,948.86 | 8,256.14 | | | | 8,256.14 |
| 50,000.000 | 95,775.87 | 74,414.57 | 13,355.95 | | 8,005.35 | | 21,361.30 |
| ** WB2A ** | | | | 07AUG03 | 12AUG03 | 0.618162 | |
| 755 | 70,938.00 | 61,138.64 | 9,799.36 | | | | 9,799.36 |
| 60,000.000 | 114,756.33 | 89,297.50 | 15,852.41 | | 9,606.42 | | 25,458.83 |
| ** WB2A ** | | | | 07AUG03 | 12AUG03 | 0.618162 | |
| 758 | 23,682.00 | 20,379.55 | 3,302.45 | | | | 3,302.45 |
| 20,000.000 | 38,310.35 | 29,765.84 | 5,342.37 | | 3,202.14 | | 8,544.51 |
| 314043113 | TOTAL | 342,993.00 | 295,503.41 | 47,489.59 L | | | 47,489.59 L |
| | | 554,859.41 | 431,604.55 | 76,823.86 L | | 46,431.00 | 123,254.86 L |
| 314499117 | HILTON GROUP FINANCE 7.125PCT | 2012/07/11 | 7.125 | 24JUL03 | 29JUL03 | 0.619905 | |
| ** WB2A ** | | | | | | | |
| 717 | 67,038.00 | 61,145.41 | 5,892.59 | | | | 5,892.59 |
| 60,000.000 | 108,142.38 | 89,176.03 | 9,505.63 | | 9,460.72 | | 18,966.35 |
| ** WB2A ** | | | | 24JUL03 | 29JUL03 | 0.619905 | |
| 719 | 133,860.00 | 122,290.82 | 11,569.18 | | | | 11,569.18 |
| 120,000.000 | 215,936.32 | 178,352.06 | 18,662.83 | | 18,921.48 | | 37,584.26 |



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|-------------|---|--------------|-------------------|--------------|---------|------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL SECTY GN/LS | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE SECTY GN/LS | BASE | BASE | CURR GN/LS | NET BAS SECTY GN/LS |
| 314499117 | TOTAL | 208,898.00 | 183,436.23 | 17,461.77 L | | | 17,461.77 L |
| | | 324,078.70 | 267,528.89 | 28,168.46 L | | 28,382.15 | 56,550.61 L |
| 329128115 | MARBLE ARCH RESIDE FRN 08MAR 2035/05/08 1.000 | | | 22SEP03 | 22SEP03 | 0.606833 | |
| ** WB3G ** | 322 | 160,459.67 | 160,299.21 | 160.46 | | | 160.46 |
| | 160,459.670 | 264,421.46 | 268,068.23 | 264.42 | | -3,903.19 | -3,638.77 |
| ** WB3G ** | 440 | 184,082.87 | 183,897.99 | 184.88 | 22DEC03 | 0.567601 | 184.88 |
| | 184,082.070 | 324,315.97 | 387,523.26 | 324.31 | 22DEC03 | 16,468.60 | 16,792.71 |
| 329128115 | TOTAL | 344,541.74 | 344,197.20 | 344.54 L | | | 344.54 L |
| ----- | ----- | 588,737.43 | 575,583.49 | 588.73 L | | 12,565.21 | 13,153.94 L |
| 405502118 | DEUTSCHE TELEKOM INT STEP BDS 2030/06/15 1.000 | | | 11AUG03 | 14AUG03 | 0.623908 | |
| ** WB2A ** | 788 | 124,127.80 | 102,388.72 | 21,738.28 | | | 21,738.28 |
| | 108,000.000 | 198,950.81 | 158,888.98 | 34,842.12 | | 6,819.71 | 40,861.83 |
| 450481119 | CS GROUP FINANCE US 7PCT 05OC 2020/10/05 7.000 | | | 14JAN03 | 17JAN03 | 0.622239 | |
| ** WB2A ** | 346 | 442,322.88 | 458,830.26 | -16,508.26 | | | -16,508.26 |
| | 436,000.000 | 710,855.48 | 645,253.56 | -26,538.41 | | 92,132.33 | 65,601.92 |
| ** WB2A ** | 543 | 212,873.76 | 216,199.51 | -3,325.75 | 16APR03 | 0.634538 | -3,325.75 |
| | 198,000.000 | 335,478.35 | 310,184.96 | -5,241.21 | 23APR03 | 30,534.60 | 25,293.39 |
| 450481119 | TOTAL | 655,195.76 | 675,829.77 | -19,834.81 L | | | -19,834.81 L |
| ----- | ----- | 1,046,333.83 | 955,438.52 | -31,771.62 L | | 122,666.93 | 90,895.31 L |
| 471935119 | BSCN INTERNATIONAL L 6.80PCT E 2010/11/29 6.000 | | | 07OCT03 | 10OCT03 | 0.599592 | |
| ** WB2A ** | 129 | 393,598.80 | 397,014.99 | -3,418.19 | | | -3,418.19 |
| | 360,000.000 | 656,444.38 | 648,154.77 | -5,780.86 | | 13,990.47 | 8,289.61 |
| 514994115 | FRIENDS PROVIDENT 9.125PCT 2049/11/29 9.125 | | | 26NOV03 | 01DEC03 | 0.585223 | |
| ** WB2A ** | 203 | 85,500.80 | 87,181.12 | -1,681.12 | | | -1,681.12 |
| | 88,000.000 | 146,898.16 | 129,716.98 | -2,872.61 | | 19,253.87 | 16,381.26 |
| ** WB2A ** | 203 | -85,500.80 | -87,181.12 | 1,681.12 | 26NOV03 | 0.585223 | 1,681.12 |
| | -80,000.000 | -146,898.16 | -129,716.98 | -2,872.61 | 01DEC03 | 3.87 | -16,381.26 |
| ** WB2A ** | 294 | 85,500.80 | 87,181.12 | -1,681.12 | 26NOV03 | 585223 | -1,681.12 |
| | 88,000.000 | 146,898.16 | 129,716.98 | -2,872.61 | 01DEC03 | 3.87 | -16,381.26 |



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|-------------|-------------------------|-------------|-------------------|-----------|---------|------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL SECTY GN/LS | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE SECTY GN/LS | BASE | BASE | CURR GN/LS | NET BAS SECTY GN/LS |
| ** WB3G ** | 389 | 74,812.50 | 72,870.88 | 1,942.58 | 26NOV03 | 0.585223 | 1,942.58 |
| | 70,000.000 | 127,835.89 | 122,173.88 | 3,319.25 | 01DEC03 | 2,342.76 | 5,662.81 |
| ** WB3G ** | 389 | -74,812.50 | -72,870.88 | -1,942.58 | 26NOV03 | 0.585223 | -1,942.58 |
| | -70,000.000 | -127,835.89 | -122,173.88 | -3,319.25 | 01DEC03 | -2,342.76 | -5,662.81 |
| ** WB3G ** | 394 | 74,812.50 | 72,870.88 | 1,942.58 | 26NOV03 | 0.585223 | 1,942.58 |
| | 70,000.000 | 127,835.89 | 122,173.88 | 3,319.25 | 01DEC03 | 2,342.76 | 5,662.81 |
| ** WB1R ** | 539 | 224,437.50 | 224,971.16 | -533.66 | 26NOV03 | 0.585223 | -533.66 |
| | 210,000.000 | 383,507.66 | 355,867.42 | -911.89 | 01DEC03 | 29,352.13 | 28,448.24 |
| ** WB1R ** | 539 | -224,437.50 | -224,971.16 | 533.66 | 26NOV03 | 0.585223 | 533.66 |
| | -210,000.000 | -383,507.66 | -355,867.42 | 911.89 | 01DEC03 | -29,352.13 | -28,448.24 |
| ** WB1R ** | 543 | 224,437.50 | 224,971.16 | -533.66 | 26NOV03 | 0.585223 | -533.66 |
| | 210,000.000 | 383,507.66 | 355,867.42 | -911.89 | 01DEC03 | 29,352.13 | 28,448.24 |
| ** WB2A ** | 210 | 44,200.80 | 45,385.81 | -1,185.81 | 27NOV03 | 0.585223 | -1,185.81 |
| | 60,000.000 | 109,781.78 | 97,287.62 | -2,826.25 | 02DEC03 | 14,448.41 | 12,414.16 |
| ** WB3G ** | 395 | 53,500.80 | 52,050.88 | 1,450.88 | 27NOV03 | 0.585223 | 1,450.88 |
| | 50,000.000 | 91,418.14 | 87,267.84 | 2,477.69 | 02DEC03 | 1,673.39 | 4,151.88 |
| ** WB1R ** | 545 | 160,500.00 | 160,693.63 | -193.63 | 27NOV03 | 0.585223 | -193.63 |
| | 150,000.000 | 274,254.43 | 253,619.49 | -330.87 | 02DEC03 | 20,965.81 | 20,634.94 |
| ** WB2A ** | 219 | 57,645.80 | 58,448.66 | -795.66 | 04DEC03 | 0.581463 | -795.66 |
| | 54,000.000 | 99,137.84 | 89,883.84 | -1,368.38 | 09DEC03 | 11,422.40 | 10,054.82 |
| ** WB3G ** | 481 | 50,172.58 | 48,927.88 | 1,245.58 | 04DEC03 | 0.581463 | 1,245.58 |
| | 47,000.000 | 86,286.66 | 82,831.83 | 2,142.81 | 09DEC03 | 2,113.62 | 4,255.63 |
| ** WB1R ** | 555 | 159,857.50 | 159,624.71 | -567.21 | 04DEC03 | 0.581463 | -567.21 |
| | 149,000.000 | 273,547.87 | 251,932.18 | -975.49 | 09DEC03 | 20,848.46 | 21,614.97 |
| ** WB2A ** | 222 | 117,780.00 | 117,843.59 | -143.59 | 05DEC03 | 579453 | -143.59 |



STATE STREET
Serving Institutional Investors Worldwide

FOR PUBLIC DISCLOSURE

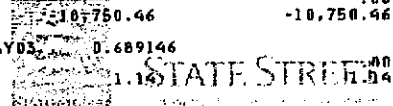
ATTACHMENT O

| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE MAT RATE LOCAL COST BASE COST | TRD DT GN/LS GN/LS | STL DT SELL RATE BASE CURR GN/LS | NET SECTY GN/LS NET BAS SECTY GN/LS | |
|-------------------------|--|--|------------------------------|--|--|----------------------------|
| | 110,000.000 | 283,120.85 | 185,989.79 | -247.80 | 17,378.86 | 17,131.06 |
| ** WB3C ** | 410 96,300.00 90,000.000 | 166,189.79 | 93,690.00 157,080.70 | 05DEC03 2,610.00 4,504.21 | 10DEC03 0.579458 4,604.88 | 2,610.00 9,109.09 |
| ** WB1R ** | 562 310,300.00 290,000.000 | 535,500.54 | 310,685.07 490,346.96 | 05DEC03 -385.07 -664.53 | 10DEC03 0.579457 45,818.11 | -385.07 45,153.58 |
| ** WB2A ** | 226 52,430.00 49,000.000 | 90,842.78 | 52,495.05 82,851.64 | 08DEC03 -65.05 -112.71 | 11DEC03 0.577151 8,103.85 | -65.05 7,991.14 |
| ** WB3G ** | 414 53,500.00 50,000.000 | 92,696.71 | 52,050.00 87,267.06 | 08DEC03 1,450.00 2,512.34 | 11DEC03 0.577151 2,917.31 | 1,450.00 5,429.65 |
| ** WB1R ** | 563 161,570.00 151,000.000 | 279,944.07 | 161,770.45 255,318.32 | 08DEC03 -200.45 -347.31 | 11DEC03 0.577151 24,973.06 | -200.45 24,625.75 |
| 514994115 | TOTAL | 1,721,625.00 2,960,082.39 | 1,718,678.25 2,727,033.81 | 2,946.75 L 5,097.66 L | 227,950.92 | 2,946.75 L 233,048.58 L |
| 516844110 | UNION BANK OF SWITZE BPCT 08JA 2007/01/08 8.000 | | | 20FEB03 | 25FEB03 | 0.627353 |
| ** WB2A ** | 433 1,220,032.80 1,080,000.000 | 1,944,730.95 | 1,145,269.09 1,613,167.65 | 74,763.71 119,173.27 | 212,390.03 | 74,763.71 331,563.30 |
| 525456117 | INNOGY 8.125PCT 2822/06/09 8.125 | | | 10JUN03 | 03JUL03 | 0.606465 |
| ** WB2A ** | 618 500,000.000 | .00 797,097.51 | 566,714.64 797,097.51 | -566,714.64 -934,455.64 | 137,358.13 | -566,714.64 -797,097.51 |
| ** WB2A ** | CXL 618 -500,000.000 | .00 .00 | -566,714.64 -797,097.51 | 10JUN03 566,714.64 934,455.64 | 03JUL03 0.606465 -137,358.13 | 566,714.64 797,097.51 |
| ** WB2A ** | 619 500,000.000 | 566,714.64 797,097.51 | 566,714.64 797,881.68 | 10JUN03 .00 .00 | 03JUL03 0.710972 -784.17 | .00 -784.17 |
| ** WB2A ** | CXL 619 -500,000.000 | -566,714.64 -797,097.51 | -566,714.64 -797,881.68 | 10JUN03 .00 .00 | 03JUL03 0.710972 784.17 | .00 784.17 |
| ** WB2A ** | 667 500,000.000 | 566,714.64 797,097.51 | 566,714.64 797,881.68 | 10JUN03 .00 .00 | 03JUL03 0.710972 784.17 | .00 784.17 |



FOR PUBLIC DISCLOSURE

| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE MAT RATE LOCAL COST BASE COST | TRD DT GN/LS GN/LS | STL DT SELL RATE BASE CURR GN/LS | NET SECTY GN/LS NET BAS SECTY GN/LS | |
|-------------------------|--|--|--------------------------|--|--|---------------------------|
| 525456117 | TOTAL | 566,714.64 797,097.51 | 566,714.64 797,881.68 | .00 L .00 L | -784.17 -784.17 L | |
| 526523118 | CREDIT SUISSE (LONDO FRN 29JUL 2049/07/29 1.000 | | | 15JAN03 | 20JAN03 | 0.623614 |
| ** WB2A ** | 347 40,000.000 | 41,672.00 66,823.17 | 41,933.83 58,953.57 | -261.83 -419.86 | 8,289.46 | -261.83 7,869.60 |
| ** WB2A ** | 571 190,000.000 | 208,240.00 331,861.86 | 199,648.22 280,889.14 | 24APR03 8,591.78 13,692.30 | 29APR03 0.627490 37,280.42 | 8,591.78 50,972.72 |
| 526523118 | TOTAL | 249,912.00 398,685.03 | 241,582.05 339,842.71 | 8,329.95 L 13,272.44 L | 45,569.88 | 8,329.95 L 58,842.32 L |
| 530165112 | DSL BANK 7.25PCT N 2007/08/07 7.250 | | | 22MAY03 | 28MAY03 | 0.612482 |
| ** WB2A ** | 595 360,000.000 | 403,812.00 659,304.27 | 375,311.63 526,346.17 | 28,500.37 46,532.58 | 86,425.52 | 28,500.37 132,958.18 |
| 535929116 | HEALTH MGMT ASSOC 7.181 GTD 2027/09/30 7.181 | | | 30SEP03 | 01OCT03 | 0.601902 |
| ** WB2A ** | 147 603,980 | 603.90 1,003.32 | 697.07 997.89 | -93.17 -154.79 | 160.22 | -93.17 5.43 |
| 541418112 | OPUS SERIES 1 2007/09/21 1.000 | | | 17MAR03 | 17MAR03 | 0.634176 |
| ** WB1R ** | 023 188,700.000 | 188,700.00 297,551.47 | 188,639.99 273,728.05 | 60.01 94.63 | 23,728.79 | 60.01 23,823.42 |
| ** WB1R ** | 201 56,500.000 | 81,951.55 134,515.28 | 56,483.42 81,961.43 | 27MAY03 25,468.13 41,803.39 | 27MAY03 0.609236 10,750.46 | 25,468.13 52,553.85 |
| ** WB1R ** | CXL 201 -56,500.000 | -81,951.55 -134,515.28 | -56,483.42 -81,961.43 | 27MAY03 -25,468.13 -41,803.39 | 27MAY03 0.609236 -10,750.46 | -25,468.13 -52,553.85 |
| ** WB1R ** | 202 56,500.000 | 56,483.42 92,711.89 | 56,483.42 81,961.43 | .00 .00 | 10,750.46 | .00 10,750.46 |
| ** WB1R ** | CXL 202 -56,500.000 | -56,483.42 -92,711.89 | -56,483.42 -81,961.43 | 27MAY03 .00 .00 | 27MAY03 0.609236 10,750.46 | .00 -10,750.46 |
| ** WB1R ** | 204 56,500.000 | 56,483.42 81,961.43 | 56,483.42 81,960.29 | 27MAY03 .00 .00 | 27MAY03 0.689146 10,750.46 | .00 10,750.46 |



FOR PUBLIC DISCLOSURE

BILL & MELINDA GATES FOUNDATION
 — COMPOSITE —
 SUMMARY REALIZED GAIN/LOSS REPORT
 JANUARY 1, 2003 TO DECEMBER 31, 2003

ATTACHMENT O

| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT SELL RATE BASE CURR GN/LS | NET SECY GN/LS NET BAS SECY GN/LS | |
|-------------------------|--|--|---|--|--------------------------------------|----------------------------|
| ** WB1R ** | CXL 204 -56,500.000 | -56,483.42 -81,961.43 | -56,483.42 -81,960.29 | 27MAY03 .00 .00 | 27MAY03 0.689146 -1.14 | .00 -1.14 |
| ** WB1R ** | 272 56,500.000 | 56,500.00 94,965.17 | 56,483.42 81,960.29 | 16JUN03 16.58 27.87 | 16JUN03 0.594955 12,977.01 | 16.58 13,004.88 |
| 541418112 | TOTAL | 188,700.00 297,551.47 | 188,639.99 273,720.05 | 40.81 L 94.63 L | 23,720.79 | 60.81 L 23,823.42 L |
| | | 56,500.00 94,965.17 | 56,483.42 81,960.29 | 16.58 S 27.87 S | 12,977.01 | 16.58 S 13,004.88 S |
| 561805115 | CARLTON COMMUNICATIONS PLC | 2009/03/02 5.625 | 16DEC03 | 19DEC03 | 0.571478 | |
| ** WB1R ** | 579 300,000.000 | 300,210.00 525,322.06 | 275,650.78 443,564.93 | 24,559.38 42,975.05 | 38,782.08 | 24,559.38 81,757.13 |
| 599431116 | PUNCH FUNDING II LTD 8.374PCT | 2029/06/28 8.374 | 05NOV03 | 05NOV03 | 0.594318 | |
| ** WB2A ** | 190 350,000.000 | 436,380.00 734,253.38 | 368,516.69 515,535.31 | 67,863.31 114,186.87 | 104,531.20 | 67,863.31 218,718.07 |
| 701635117 | GALA GROUP HLDGS 12PCT 01J 2010/06/01 12.000 | | 19MAR03 | 19MAR03 | 0.639652 | |
| ** WB1R ** | 036 135,000.000 | 170,645.40 266,778.50 | 141,330.44 204,684.37 | 29,314.96 45,829.54 | 16,264.59 | 29,314.96 62,094.13 |
| ** WB1R ** | CXL 036 -135,000.000 | -170,645.40 -266,778.50 | -141,330.44 -204,684.37 | -29,314.96 -45,829.54 | -16,264.59 | -29,314.96 -62,094.13 |
| ** WB1R ** | 057 135,000.000 | 165,920.40 259,391.67 | 141,330.44 204,684.37 | 24,589.96 38,442.72 | 16,264.58 | 24,589.96 54,787.30 |
| 701635117 | TOTAL | 165,920.40 259,391.67 | 141,330.44 204,684.37 | 24,589.96 L 38,442.72 L | 16,264.58 | 24,589.96 L 54,787.30 L |
| 705414113 | BOMBARDIER INC 6.25PCT B 2006/02/23 6.250 | | 25FEB03 | 28FEB03 | 0.636193 | |
| ** WB2A ** | 445 36,000.000 | 30,600.00 48,098.62 | 35,356.11 51,681.92 | -4,756.11 -7,475.89 | 3,892.59 | -4,756.11 -3,583.34 |



STATE STREET
 Serving Institutional Investors Worldwide

FOR PUBLIC DISCLOSURE

BILL & MELINDA GATES FOUNDATION
 — COMPOSITE —
 SUMMARY REALIZED GAIN/LOSS REPORT
 JANUARY 1, 2003 TO DECEMBER 31, 2003

| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT SELL RATE BASE CURR GN/LS | NET SECY GN/LS NET BAS SECY GN/LS | |
|-------------------------|--|--|---|--|--------------------------------------|----------------------------|
| 708940114 | KONINKLIJKE KPN NV 8.25PCT (2008/04/11 8.250 | | 13MAY03 | 16MAY03 | 0.621813 | |
| ** WB2A ** | 589 345,000.000 | 392,196.00 630,729.82 | 394,984.87 631,625.85 | -2,788.87 -4,485.04 | 3,589.63 | -2,788.87 -896.03 |
| ** WB2A ** | 228 150,000.000 | 165,574.50 288,356.35 | 170,775.00 274,879.68 | -5,200.50 -9,056.93 | 22,533.68 | -5,200.50 13,474.75 |
| 708940114 | TOTAL | 557,770.50 919,086.17 | 565,759.87 906,505.45 | -7,989.37 L -13,541.99 L | 26,122.71 | -7,989.37 L 12,580.72 L |
| 711446117 | STANDARD CHARTERED 8.103PCT 2049/05/11 1.000 | | 16JUL03 | 21JUL03 | 0.626920 | |
| ** WB2A ** | 694 90,000.000 | 108,423.00 172,945.51 | 94,366.33 144,901.59 | 14,058.67 22,424.98 | 5,618.94 | 14,058.67 28,043.92 |
| ** WB2A ** | 720 90,000.000 | 108,945.00 175,744.67 | 94,362.65 144,897.58 | 14,582.35 23,523.52 | 7,323.57 | 14,582.35 38,847.89 |
| 711446117 | TOTAL | 217,368.00 348,690.18 | 188,726.98 289,799.17 | 28,641.02 L 45,948.50 L | 12,942.51 | 28,641.02 L 58,891.81 L |
| 726685113 | AHOLD FINANCE USA IN 6.5PCT EU 2017/03/14 6.500 | | 26FEB03 | 03MAR03 | 0.631792 | |
| ** WB2A ** | 451 280,000.000 | 170,800.00 270,342.14 | 275,682.74 439,797.58 | -104,882.74 -166,008.34 | 5,552.98 | -104,882.74 -160,455.34 |
| 727089117 | TELEREAL SECURITISAT FRN 10DEC 2033/12/10 1.000 | | 13MAR03 | 13MAR03 | 0.622374 | |
| ** WB1R ** | 073 10,600.000 | 10,600.00 17,031.56 | 10,612.39 15,196.89 | -12.39 -19.91 | 1,854.58 | -12.39 1,834.67 |
| ** WB1R ** | 207 2,453,413.270 | 2,453,413.28 4,027,032.68 | 2,454,254.19 3,517,334.58 | -2,840.91 -4,663.07 | 514,361.25 | -2,840.91 509,698.18 |
| ** WB1R ** | CXL 207 -2,453,413.270 | -2,453,413.28 -4,027,032.68 | -2,456,254.19 -3,517,334.58 | 2,840.91 4,663.07 | -514,361.25 | 2,840.91 -509,698.18 |
| ** WB1R ** | 311 2,453,422.110 | 2,453,413.28 4,027,032.68 | 2,456,273.01 3,517,363.54 | -2,859.73 -4,693.96 | 513.10 | -2,859.73 509,669.14 |

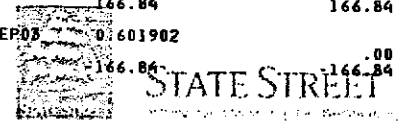


STATE STREET
 Serving Institutional Investors Worldwide

FOR PUBLIC DISCLOSURE

ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|--------------------------------|--------------|--------------|------------------|------------------|------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE SECTY GN/LS | | |
| 727089117 | TOTAL | 2,466,013.28 | 2,466,885.40 | -2,872.12 L | | | |
| | | 4,044,064.24 | 3,532,560.43 | -4,713.87 L | | 516,217.68 | -2,872.12 L |
| 729153119 | UPM KYHMENE CORP 6.625PCT | 2017/01/23 | 6.625 | 18DEC03 | 23DEC03 | 0.565883 | 511,503.81 L |
| ** WB2A ** | | | | | | | |
| | 244 | 229,899.60 | 214,300.34 | 15,599.26 | | | 15,599.26 |
| | 216,000.000 | 406,267.02 | 304,353.96 | 27,566.23 | | 74,346.83 | 101,913.06 |
| 734425114 | INTERNATIONAL LEASE 6.625 PCT | 2009/12/07 | 6.625 | 20JAN03 | 23JAN03 | 0.621987 | |
| ** WB2A ** | | | | | | | |
| | 357 | 371,147.00 | 367,129.99 | 4,017.01 | | | 4,017.01 |
| | 370,000.000 | 596,711.83 | 535,177.00 | 6,458.35 | | 55,076.48 | 61,534.83 |
| ** WB1R ** | | | | | | | |
| | 716 | 1,454,495.00 | 1,438,752.69 | 15,742.31 | 20JAN03 | 23JAN03 | 0.621987 |
| | 1,450,000.000 | 2,338,465.27 | 2,097,315.31 | 25,309.71 | | 215,840.25 | 15,742.31 |
| 734425114 | TOTAL | 371,147.00 | 367,129.99 | 4,017.01 L | | | 4,017.01 L |
| | | 596,711.83 | 535,177.00 | 6,458.35 L | | 55,076.48 | 61,534.83 L |
| | | 1,454,495.00 | 1,438,752.69 | 15,742.31 S | | | 15,742.31 S |
| | | 2,338,465.27 | 2,097,315.31 | 25,309.71 S | | 215,840.25 | 241,149.96 S |
| 734605111 | RWE FINANCE BV 6.25PCT N | 2030/06/03 | 6.250 | 17MAR03 | 20MAR03 | 0.634176 | |
| ** WB2A ** | | | | | | | |
| | 511 | 474,462.03 | 492,391.42 | -17,929.39 | | | -17,929.39 |
| | 489,000.000 | 748,155.13 | 772,537.20 | -28,271.95 | | 3,889.88 | -24,382.07 |
| 743614112 | UNIQUE PUB FINANCE C FR BDS 30 | 2013/09/30 | 1.000 | 31JUL03 | 31JUL03 | 0.622103 | |
| ** WB3G ** | | | | | | | |
| | LLAN- 241 | 44,885.00 | 44,885.00 | .00 | | | .00 |
| | 44,885.000 | 72,150.43 | 74,071.45 | .00 | | -1,921.02 | -1,921.02 |
| ** WB3G ** | | | | | | | |
| | LLXN- 241 | -44,885.00 | -44,885.00 | .00 | 31JUL03 | 31JUL03 | 0.622103 |
| | -44,885.000 | -72,150.43 | -74,071.45 | .00 | | 1,921.02 | 1,921.02 |
| ** WB3G ** | | | | | | | |
| | LLAN- 427 | 44,885.00 | 44,885.00 | .00 | 31JUL03 | 31JUL03 | 0.622103 |
| | 44,885.000 | 72,150.43 | 76,356.25 | .00 | | -4,205.82 | -4,205.82 |
| ** WB3G ** | | | | | | | |
| | LLAN- 324 | 14,962.50 | 14,962.50 | .00 | 30SEP03 | 30SEP03 | 0.601902 |
| | 14,962.500 | 24,858.70 | 24,691.86 | .00 | | 166.84 | 166.84 |
| ** WB3G ** | | | | | | | |
| | LLXN- 324 | -14,962.50 | -14,962.50 | .00 | 30SEP03 | 30SEP03 | 0.601902 |
| | -14,962.500 | -24,858.70 | -24,691.86 | .00 | | -166.84 | -166.84 |



FOR PUBLIC DISCLOSURE

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|---|------------|---------------|------------------|------------------|-------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE SECTY GN/LS | | |
| ** WB3G ** | | | | | | | |
| | 332 | 14,965.00 | 14,995.55 | 30SEP03 | 30SEP03 | 0.601902 | -30.55 |
| | 14,965.000 | 24,862.85 | 24,746.40 | -30.55 | | 167.21 | 116.45 |
| | | | | -50.76 | | | |
| ** WB3G ** | | | | | | | |
| | CXL 332 | -14,965.00 | -14,995.55 | 30SEP03 | 30SEP03 | 0.601902 | 30.55 |
| | -14,965.000 | -24,862.85 | -24,746.40 | 30.55 | | -167.21 | -116.45 |
| | | | | 50.76 | | | |
| ** WB3G ** | | | | | | | |
| | 428 | 14,965.00 | 14,532.20 | 30SEP03 | 30SEP03 | 0.601902 | 432.80 |
| | 14,965.000 | 24,862.85 | 24,721.50 | 432.80 | | -577.70 | 141.35 |
| | | | | 719.05 | | | |
| ** WB3G ** | | | | | | | |
| | 444 | 14,960.00 | 14,527.34 | 31DEC03 | 31DEC03 | 0.558612 | 432.66 |
| | 14,960.000 | 26,780.66 | 24,713.24 | 432.66 | | 1,292.89 | 2,067.42 |
| | | | | 774.53 | | | |
| 743614112 | TOTAL | 74,810.00 | 73,944.54 | 865.46 L | | | 865.46 L |
| | | 123,793.94 | 125,790.99 | 1,493.58 L | | -3,490.63 | -1,997.05 L |
| 99LZUJ110 | RMAC VAR 12JUN 2003/09/12 | 1.000 | | 03MAR03 | 03MAR03 | 0.632471 | |
| ** WB1E ** | | | | | | | |
| | 366 | .00 | 818,400.00 | -818,400.00 | | | -818,400.00 |
| | 6,000,000.000 | .00 | 1,165,401.92 | -1,293,563.32 | | 128,161.40 | -1,165,401.92 |
| ** WB1E ** | | | | | | | |
| | CXL 366 | .00 | -818,400.00 | 818,400.00 | 03MAR03 | 03MAR03 | 0.632471 |
| | -6,000,000.000 | .00 | -1,165,401.92 | 1,293,563.32 | | -128,161.40 | 1,165,401.92 |
| ** WB1E ** | | | | | | | |
| | 768 | .00 | 818,400.00 | -818,400.00 | 12SEP03 | 12SEP03 | 0.623228 |
| | 6,000,000.000 | .00 | 1,165,401.92 | -1,313,163.08 | | 147,761.16 | -1,165,401.92 |
| 99LZUJ110 | TOTAL | .00 | 818,400.00 | -818,400.00 L | | | -818,400.00 L |
| | | .00 | 1,165,401.92 | -1,313,163.08 L | | 147,761.16 | -1,165,401.92 L |
| 99MUZY112 | EUROPEAN LOAN CONDUI FRN 18OCT 2010/10/27 | 1.000 | | 28JAN03 | 28JAN03 | 0.609738 | |
| ** WB1R ** | | | | | | | |
| | 726 | 68,892.94 | 68,839.11 | 53.83 | | | 53.83 |
| | 60,892.940 | 99,867.39 | 88,281.94 | 88.28 | | 11,497.17 | 11,585.45 |
| ** WB1R ** | | | | | | | |
| | 169 | 2,341.40 | 2,339.41 | 28APR03 | 13MAY03 | 0.628832 | 1.99 |
| | 2,341.400 | 3,723.41 | 3,394.65 | 1.99 | | 325.60 | 328.76 |
| | | | | 3.16 | | | |



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ATTACHMENT O

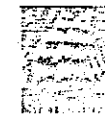
| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/L\$ BASE SECY GN/L\$ | STL DT SELL RATE BASE CURR GN/L\$ | NET SECY GN/L\$ NET BAS SECY GN/L\$ |
|-------------------------|--|--|---|---|--|
| 758647114 | TOTAL | 634,192,868.00 2,849,340.94 | 647,935,269.45 3,053,566.59 | -13,742,401.45 S -61,742.52 S | -13,742,401.45 S -204,225.65 S |
| HUF TOTAL | 592,368,255.00 2,699,553.95 | 627,651,954.34 2,798,204.10 | -35,283,699.34 L -160,795.67 L | 64,145.52 | -35,283,699.34 L -96,650.15 L |
| | 1,699,529,326.00 7,564,707.56 | 1,742,816,436.60 8,155,419.66 | -43,287,110.60 S -192,742.46 S | -397,969.64 | -43,287,110.60 S -590,712.10 S |
| ** ICELAND KRONA ** | | | | | |
| 722500118 | ICELAND(REP OF) 4.5PCT ID 2005/04/10 4.500 | | 26FEB03 | 03MAR03 77.855004 | |
| ** WB2V ** | 481 39,328,593.63 30,000,000.000 505,151.78 | 37,656,158.56 438,015.11 | 1,672,435.07 21,481.41 | 45,655.26 | 1,672,435.07 47,136.67 |
| ISK TOTAL | 39,328,593.63 505,151.78 | 37,656,158.56 438,015.11 | 1,672,435.07 L 21,481.41 L | 45,655.26 | 1,672,435.07 L 47,136.67 L |
| ** JAPANESE YEN ** | | | | | |
| 611137113 | JAPAN(GOVT OF) 1.8PCT 20 2008/06/20 1.800 | | 20JAN03 | 24JAN03 118.175000 | |
| ** WB1S ** | 495 441,988,200.00 410,000,000.000 3,740,115.93 | 427,178,187.00 3,187,615.84 | 14,810,013.00 125,322.72 | 427,177.37 | 14,810,013.00 552,500.09 |
| 635557114 | JAPAN(GOVT) 1.3PCT BD 2011/06/20 1.300 | | 08JAN03 | 15JAN03 119.345000 | |
| ** WB1S ** | 455 416,208,500.00 398,000,000.000 3,487,439.78 | 401,172,126.00 3,295,157.20 | 15,036,374.00 125,990.82 | 66,291.76 | 15,036,374.00 192,282.58 |
| 635557903 | JAPAN GOVT USE 63555 2011/06/20 1.300 | | 05AUG02 | 05AUG02 121.745003 | |
| ** WB1S ** | 472 401,729,260.00 398,000,000.000 3,299,759.74 | 401,331,309.00 3,296,491.01 | 397,951.00 3,268.73 | .00 | 397,951.00 3,268.73 |
| ** WB1S ** | CXL 472 -401,729,260.00 -398,000,000.000 -3,299,759.74 | -401,331,309.00 -3,296,491.01 | -397,951.00 -3,268.73 | .00 | -397,951.00 -3,268.73 |
| 635557903 | TOTAL | .00 .00 | .00 L .00 L | .00 | .00 L .00 L |



STATE STREET

FOR PUBLIC DISCLOSURE

| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/L\$ BASE SECY GN/L\$ | STL DT SELL RATE BASE CURR GN/L\$ | NET SECY GN/L\$ NET BAS SECY GN/L\$ | |
|-------------------------|--|--|---|---|--|--------------------------------|
| 637936118 | JAPAN (GOVT) 1.2BDS 20 2011/06/20 1.200 | | 08JAN03 | 15JAN03 119.345000 | | |
| ** WB1S ** | 456 125,538,710.00 121,000,000.000 1,051,897.52 | 119,861,358.00 957,545.22 | 5,677,352.00 47,570.92 | 46,781.38 | 5,677,352.00 94,352.30 | |
| ** WB1S ** | 234 110,576,400.00 110,000,000.000 1,017,075.06 | 109,062,785.00 871,532.26 | 1,513,615.00 13,922.14 | 131,620.66 | 1,513,615.00 145,542.80 | |
| 637936118 | TOTAL | 236,115,110.00 2,068,972.58 | 228,924,143.00 1,829,077.48 | 7,190,967.00 L 61,493.06 L | 178,402.04 | 7,190,967.00 L 239,895.10 L |
| 639736110 | JAPAN (GOVT OF) .05PCT BD 2006/09/20 0.500 | | 20JAN03 | 24JAN03 118.175000 | | |
| ** WB1S ** | 496 246,318,454.00 243,800,000.000 2,084,353.33 | 246,629,879.00 1,985,992.55 | -311,425.00 -2,635.29 | 100,996.07 | -311,425.00 98,360.78 | |
| ** WB1S ** | 002 336,256,240.00 332,000,000.000 2,853,619.38 | 335,436,437.00 2,700,922.18 | 819,803.00 6,957.21 | 145,739.99 | 819,803.00 152,697.20 | |
| 639736110 | TOTAL | 582,574,694.00 4,937,972.71 | 582,066,316.00 4,686,914.73 | 508,378.00 S 4,321.92 S | 246,736.06 | 508,378.00 S 251,057.98 S |
| JPY TOTAL | 236,115,110.00 2,068,972.58 | 228,924,143.00 1,829,077.48 | 7,190,967.00 L 61,493.06 L | 178,402.04 | 7,190,967.00 L 239,895.10 L | |
| | 1,440,771,394.00 12,165,528.42 | 1,410,416,629.00 11,169,687.77 | 30,354,765.00 S 255,635.46 S | 740,205.19 | 30,354,765.00 S 995,840.65 S | |
| ** SOUTH KOREAN WON ** | | | | | | |
| 644229119 | KOREA(REPUBLIC OF) 6.9PCT BD 2007/01/16 6.900 | | 29OCT03 | 05NOV03 1179.500000 | | |
| ** WB1S ** | 214 1,067,350,000.00 1,000,000,000.000 904,917.34 | 1,057,226,087.00 892,763.01 | 10,123,913.00 8,583.22 | 3,571.11 | 10,123,913.00 12,154.33 | |
| 652315115 | SOUTH KOREA (REPUBLIC) 7.17PCT 1 2007/04/10 7.170 | | 02APR03 | 04APR03 1254.700000 | | |
| ** WB1S ** | 660 2,485,081,000.00 2,300,000,000.000 1,980,617.68 | 2,470,874,107.00 2,104,439.19 | 14,206,893.00 11,322.94 | -135,144.45 | 14,206,893.00 -123,821.51 | |



STATE STREET

FOR PUBLIC DISCLOSURE

ATTACHMENT O

| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/L BASE SECY GN/L | STL DT SELL RATE BASE CURR GN/L | NET SECY GN/L NET BAS SECY GN/L |
|-------------------------|--|--|---|---------------------------------------|------------------------------------|
| 655988116 | SOUTH KOREA (REPUBLIC S. 77PCT 0 | 2007/10/09 5.770 | 05JUN03 | 09JUN03 1200.250000 | |
| WB1S ** | 001 3,168,991,484.00 | 3,077,713,172.00 | 91,278,312.00 | | 91,278,312.00 |
| | 2,640,276.18 | 2,620,889.93 | 76,049.62 | -56,663.17 | 19,386.25 |
| 3,000,000,000.000 | | | | | |
| WB1S ** | 798 3,168,990,000.00 | 3,077,713,172.00 | 91,276,828.00 | | 91,276,828.00 |
| | 2,640,274.94 | 2,620,889.93 | 76,048.18 | -56,663.17 | 19,385.01 |
| 3,000,000,000.000 | | | | | |
| WB1S ** | 798 -3,168,990,000.00 | -3,077,713,172.00 | -91,276,828.00 | | -91,276,828.00 |
| | -2,640,274.94 | -2,620,889.93 | -76,048.18 | 56,663.17 | -19,385.01 |
| -3,000,000,000.000 | | | | | |
| 655988116 | TOTAL | 3,168,991,484.00 | 91,278,312.00 S | | 91,278,312.00 S |
| | 2,640,276.18 | 2,620,889.93 | 76,049.62 S | -56,663.17 | 19,386.25 S |
| ----- | | | | | |
| 660321113 | KOREA TREAS BOND 4.75PCT 1 | 2006/03/12 4.750 | 28OCT03 | 31OCT03 1185.500000 | |
| WB1S ** | 208 1,197,727,200.00 | 1,193,170,457.00 | 4,556,743.00 | | 4,556,743.00 |
| | 1,010,313.96 | 1,006,937.26 | 3,843.73 | -467.03 | 3,376.70 |
| 1,200,000,000.000 | | | | | |
| WB1S ** | 208 -1,197,727,200.00 | -1,193,170,457.00 | -4,556,743.00 | | -4,556,743.00 |
| | -1,010,313.96 | -1,006,937.26 | -3,843.73 | 467.03 | -3,376.70 |
| -1,200,000,000.000 | | | | | |
| WB1S ** | 253 1,197,726,923.00 | 1,193,170,457.00 | 4,556,466.00 | | 4,556,466.00 |
| | 1,010,313.73 | 1,006,937.26 | 3,843.50 | -467.03 | 3,376.47 |
| 1,200,000,000.000 | | | | | |
| 660321113 | TOTAL | 1,197,726,923.00 | 4,556,466.00 S | | 4,556,466.00 S |
| | 1,010,313.73 | 1,006,937.26 | 3,843.50 S | -467.03 | 3,376.47 S |
| ----- | | | | | |
| KRW TOTAL | 7,919,149,407.00 | 7,798,983,823.00 | 120,165,584.00 S | | 120,165,584.00 S |
| | 6,536,124.93 | 6,625,029.39 | 99,799.08 S | -188,703.54 | -88,904.46 S |
| ----- | | | | | |
| ** NORWEGIAN KRONER ** | | | | | |
| 421743118 | NORWAY KINGDOM OF 6.0PCT BD | 2011/05/16 6.000 | 28APR03 | 02MAY03 7.055800 | |
| WB2V ** | 550 6,729,600.01 | 6,348,047.45 | 381,552.54 | | 381,552.54 |
| | 953,768.53 | 843,151.28 | 54,876.44 | 56,540.81 | 110,617.25 |
| 6,400,000,000.000 | | | | | |
| WB1R ** | 277 998,245.00 | 912,109.13 | 86,155.87 | | 86,155.87 |
| | 143,019.95 | 121,487.01 | 12,343.42 | 6,979.90 | 21,412.94 |
| 915,000,000.000 | | | | | |
| WB1R ** | 279 998,905.50 | 912,109.13 | 86,796.37 | | 86,796.37 |
| | 143,111.72 | 121,487.01 | 12,435.19 | 9,579.52 | 21,412.94 |
| 915,000,000.000 | | | | | |



STATE STREET
Serving institutions, investors, individuals

FOR PUBLIC DISCLOSURE

| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/L BASE SECY GN/L | STL DT SELL RATE BASE CURR GN/L | NET SECY GN/L NET BAS SECY GN/L |
|-------------------------|--|--|---|---------------------------------------|------------------------------------|
| WB2V ** | 634 10,084,620.00 | 9,027,291.01 | 25JUN03 | 30JUN03 7.144300 | |
| | 1,411,561.66 | 1,199,810.53 | 1,057,328.99 | | 1,057,328.99 |
| 9,100,000,000.000 | | | 147,996.16 | 64,554.97 | 212,551.13 |
| WB1R ** | 297 9,401,850.00 | 8,473,196.04 | 928,653.96 | | 928,653.96 |
| | 1,299,244.18 | 1,129,679.80 | 128,338.93 | 41,233.87 | 169,564.80 |
| 8,500,000,000.000 | | | | | |
| WB1R ** | 522 23,152,228.00 | 21,604,123.23 | 1,548,104.77 | | 1,548,104.77 |
| | 3,218,537.55 | 2,888,363.74 | 215,211.83 | 122,961.96 | 338,173.79 |
| 21,678,000,000.000 | | | | | |
| 421743118 | TOTAL | 39,966,440.01 | 2,986,986.32 L | | 2,986,986.32 L |
| | 5,583,867.74 | 4,922,525.57 | 417,284.43 L | 244,057.74 | 661,342.17 L |
| ----- | | | | | |
| | 11,399,020.50 | 10,297,414.30 | 1,101,606.20 S | | 1,101,606.20 S |
| | 1,585,375.77 | 1,372,893.32 | 153,109.54 S | 59,372.91 | 212,482.45 S |
| 460984118 | NORWAY (KINGDOM OF) 29NOV2004 | 2004/11/30 5.750 | 10OCT03 | 17OCT03 6.971900 | |
| WB2V ** | 008 11,635,214.50 | 11,173,988.43 | 461,226.87 | | 461,226.87 |
| | 1,668,872.83 | 1,492,397.72 | 66,155.80 | 118,320.11 | 176,475.11 |
| 11,315,000,000.000 | | | | | |
| 540788119 | NORWAY (KINGDOM OF) 5.5PCT 15 | 2009/05/15 5.500 | 15MAY03 | 20MAY03 6.852300 | |
| WB2V ** | 571 14,725,400.00 | 13,472,650.25 | 1,252,749.75 | | 1,252,749.75 |
| | 2,148,971.88 | 1,797,344.33 | 182,821.79 | 168,805.76 | 351,627.55 |
| 14,200,000,000.000 | | | | | |
| WB1R ** | 278 13,096,160.00 | 11,957,670.00 | 1,138,489.92 | | 1,138,489.92 |
| | 1,876,267.57 | 1,347,152.68 | 163,109.78 | 364,005.11 | 529,114.89 |
| 12,320,000,000.000 | | | | | |
| WB2V ** | 633 1,939,500.00 | 1,746,451.83 | 193,048.17 | | 193,048.17 |
| | 271,475.16 | 231,999.83 | 27,021.29 | 12,454.84 | 39,476.13 |
| 1,800,000,000.000 | | | | | |
| WB1R ** | 298 9,131,550.00 | 8,267,644.39 | 843,905.61 | | 843,905.61 |
| | 1,261,891.28 | 905,720.14 | 119,383.34 | 236,787.80 | 356,171.14 |
| 8,500,000,000.000 | | | | | |
| WB1R ** | 521 14,699,520.00 | 13,613,064.48 | 1,086,455.52 | | 1,086,455.52 |
| | 2,043,473.18 | 1,580,224.24 | 151,035.05 | 392,213.87 | 543,248.92 |
| 14,000,000,000.000 | | | | | |



STATE STREET
Serving institutions, investors, individuals

FOR PUBLIC DISCLOSURE

ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECY GN/LS |
|-------------|-------------------------|----------------------|---------------------|---------------------|-----------------|----------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECY GN/LS | BASE CURR GN/LS | NET SECY GN/LS | NET BAS SECY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECY GN/LS | BASE CURR GN/LS | NET SECY GN/LS | NET BAS SECY GN/LS |
| 54380019 | TOTAL | 662,971,350.00 | 655,168,304.48 | 7,803,043.52 L | | | 7,803,043.52 L |
| | | 84,947,863.08 | 48,855,713.43 | 999,819.79 S | 15,092,329.86 | | 16,092,149.65 L |
| 594656113 | SPINTAB AB | 5.75PCT 1 | 2005/06/15 | 5.750 | 18AUG03 | 20AUG03 | 8.294400 |
| ** WB1R ** | | | | | | | |
| | 416 | 20,944,994.00 | 20,443,308.98 | 503,607.02 | | | 503,607.02 |
| | 20,200,000.000 | 2,525,438.37 | 2,134,938.05 | 60,716.51 | 329,783.81 | | 398,588.32 |
| SEK TOTAL | | 702,430,302.00 | 693,678,377.15 | 8,759,924.85 L | | | 8,759,924.85 L |
| ----- | | 89,789,597.76 | 72,991,376.79 | 1,117,251.95 L | 15,680,969.02 | | 16,798,220.97 L |
| | | 38,788,672.18 | 39,884,943.22 | -296,271.12 S | | | -296,271.12 S |
| | | 4,745,537.14 | 4,618,777.83 | -35,311.70 S | 170,071.01 | | 134,759.31 S |
| | ** SINGAPORE DOLLAR ** | | | | | | |
| 614619117 | SINGAPORE GOVT | 4.375PCT | 2009/01/15 | 4.375 | 23JAN03 | 28JAN03 | 1.730850 |
| ** WB2V ** | | | | | | | |
| | 455 | 2,591,410.00 | 2,554,319.09 | 37,090.91 | | | 37,090.91 |
| | 2,300,000.000 | 1,497,189.24 | 1,443,850.85 | 21,429.38 | 31,909.89 | | 53,339.19 |
| 640428111 | SINGAPORE (GOVT) | 3.75PCT B | 2016/09/01 | 3.750 | 23JAN03 | 28JAN03 | 1.730850 |
| ** WB2V ** | | | | | | | |
| | 456 | 2,058,650.00 | 1,857,644.83 | 201,005.17 | | | 201,005.17 |
| | 1,900,000.000 | 1,189,386.72 | 1,805,948.22 | 116,138.98 | 67,307.68 | | 183,458.50 |
| 653562111 | SINGAPORE REPUBLIC | 3.5PCT 1J | 2012/07/01 | 3.500 | 23JAN03 | 28JAN03 | 1.730850 |
| ** WB2V ** | | | | | | | |
| | 449 | 2,844,408.00 | 1,987,368.46 | 137,039.54 | | | 137,039.54 |
| | 1,900,000.000 | 1,181,153.77 | 1,082,218.56 | 79,174.71 | 19,768.50 | | 98,935.21 |
| SGD TOTAL | | 6,694,468.00 | 6,319,324.38 | 375,135.62 L | | | 375,135.62 L |
| ----- | | 3,847,729.73 | 3,532,016.83 | 216,734.91 L | 118,977.99 | | 335,712.98 L |
| | ** TURKISH LIRA ** | | | | | | |
| 99NVAFI17 | TURKEY (GOVT) | ZCP T BIL | 2003/12/03 | 0.018 | 13MAR03 | 18MAR03 | 99999.000000 |
| ** WB1S ** | | | | | | | |
| | 624 | 1080,525,000,000.00 | 338,565,800,000.00 | 741,960,000,000.00 | | | 741,960,000,000.00 |
| | .000 | 1,080,526.88 | 338,565.34 | 741,960.74 | .00 | | 741,960.74 |
| ** WB1S ** | | | | | | | |
| | CXL 624 | -1080,525,000,000.00 | -338,565,000,000.00 | -741,960,000,000.00 | | | -741,960,000,000.00 |
| | -.000 | -1,080,526.88 | -338,565.34 | -741,960.74 | .00 | | -741,960.74 |
| ** WB1S ** | | | | | | | |
| | 625 | 540,262,500,000.00 | 507,847,500,000.00 | 32,415,000,000.00 | | | 32,415,000,000.00 |
| | 50,000,000,000.000 | 540,263.04 | 507,848.01 | 32,415.83 | .00 | | 32,415.83 |



STATE STREET
Serving Institutional Investors Worldwide

FOR PUBLIC DISCLOSURE

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECY GN/LS |
|-------------|-------------------------|---------------------|---------------------|---------------------|-----------------|----------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECY GN/LS | BASE CURR GN/LS | NET SECY GN/LS | NET BAS SECY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECY GN/LS | BASE CURR GN/LS | NET SECY GN/LS | NET BAS SECY GN/LS |
| 99NVAFI17 | TOTAL | 540,262,500,000.00 | 507,847,500,000.00 | 32,415,000,000.00 S | | | 32,415,000,000.00 S |
| | | 540,263.04 | 507,848.01 | 32,415.83 S | .00 | | 32,415.83 S |
| 99NVDY113 | TURKEY (GOVT OF) | ZCP 03DEC | 2003/12/03 | 0.018 | 13MAR03 | 18MAR03 | 99999.000000 |
| ** WB1S ** | | | | | | | |
| | 624 | 540,262,500,000.00 | 507,847,500,000.00 | 32,415,000,000.00 | | | 32,415,000,000.00 |
| | 50,000,000,000.000 | 540,263.04 | 507,848.01 | 32,415.83 | .00 | | 32,415.83 |
| 99NVDZ110 | TURKEY (GOVT OF) | ZCP 03DEC | 2003/12/03 | 0.018 | 13MAR03 | 18MAR03 | 99999.000000 |
| ** WB1S ** | | | | | | | |
| | 627 | 540,262,500,000.00 | 507,847,500,000.00 | 32,415,000,000.00 | | | 32,415,000,000.00 |
| | 50,000,000,000.000 | 540,263.04 | 507,848.01 | 32,415.83 | .00 | | 32,415.83 |
| 99NVFC119 | TURKEY (GOVT OF) | ZCP T BIL | 2003/12/03 | 0.018 | 13MAR03 | 18MAR03 | 99999.000000 |
| ** WB1S ** | | | | | | | |
| | 628 | 540,262,500,000.00 | 507,847,500,000.00 | 32,415,000,000.00 | | | 32,415,000,000.00 |
| | 50,000,000,000.000 | 540,263.04 | 507,848.01 | 32,415.83 | .00 | | 32,415.83 |
| 99PRVP119 | TURKEY GOVERNMENT BO | ZCP 22SEP | 2004/09/22 | 0.018 | 23SEP03 | 26SEP03 | 99999.000000 |
| ** WB1S ** | | | | | | | |
| | 143 | 968,942,000,000.00 | 214,887,000,000.00 | 754,055,000,000.00 | | | 754,055,000,000.00 |
| | .000 | 968,942.97 | 214,887.22 | 754,055.75 | .00 | | 754,055.75 |
| ** WB1S ** | | | | | | | |
| | CXL 143 | -968,942,000,000.00 | -214,887,000,000.00 | -754,055,000,000.00 | | | -754,055,000,000.00 |
| | -.000 | -968,942.97 | -214,887.22 | -754,055.75 | .00 | | -754,055.75 |
| ** WB1S ** | | | | | | | |
| | 167 | 484,471,000,000.00 | 465,588,500,000.00 | 18,882,500,000.00 | | | 18,882,500,000.00 |
| | 50,000,000,000.000 | 356,782.25 | 333,874.86 | 18,882.52 | 3,944.87 | | 22,827.39 |
| 99PRVP119 | TOTAL | 484,471,000,000.00 | 465,588,500,000.00 | 18,882,500,000.00 S | | | 18,882,500,000.00 S |
| ----- | | 356,782.25 | 333,874.86 | 18,882.52 S | 3,944.87 | | 22,827.39 S |
| 99PUEE114 | TURKEY GOVERNMENT BO | ZCP 22SEP | 2004/09/22 | 0.018 | 23SEP03 | 03OCT03 | 99999.000000 |
| ** WB1S ** | | | | | | | |
| | 149 | 484,471,000,000.00 | 465,588,500,000.00 | 18,882,500,000.00 | | | 18,882,500,000.00 |
| | 50,000,000,000.000 | 356,782.25 | 333,874.86 | 18,882.52 | 3,944.87 | | 22,827.39 |
| 99PYRV114 | TURKEY GOVERNMENT BO | ZCP 22SEP | 2004/09/22 | 0.018 | 17OCT03 | 22OCT03 | 99999.000000 |
| ** WB1S ** | | | | | | | |
| | 179 | 508,599,000,000.00 | 487,084,000,000.00 | 21,515,000,000.00 | | | 21,515,000,000.00 |
| | 50,000,000,000.000 | 508,599.51 | 308,573.96 | 21,515.02 | 170,510.53 | | 200,025.55 |
| ** WB1S ** | | | | | | | |
| | CXL 179 | -508,599,000,000.00 | -487,084,000,000.00 | -21,515,000,000.00 | | | -21,515,000,000.00 |
| | -50,000,000,000.000 | -508,599.51 | -308,573.96 | -21,515.02 | 0.53 | | -200,025.55 |
| ** WB1S ** | | | | | | | |



STATE STREET
Serving Institutional Investors Worldwide

FOR PUBLIC DISCLOSURE

ATTACHMENT O

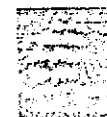
| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE | MAT DATE MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/L S BASE SECY GN/L S | STL DT SELL RATE BASE CURR GN/L S | NET SECY GN/L S NET BAS SECY GN/L S |
|-------------------------|--|--|---|---|--|
| 50,000,000,000.000 | 238 508,599,000,000.00 352,204.64 | 487,084,000,000.00 308,573.96 | 21,515,000,000.00 21,515.02 | 22,115.66 | 21,515,000,000.00 43,630.68 |
| 99PYRVII6 | TOTAL 508,599,000,000.00 352,204.64 | 487,084,000,000.00 308,573.96 | 21,515,000,000.00 S 21,515.02 S | 22,115.66 | 21,515,000,000.00 S 43,630.68 S |
| 99PYRXII2 | TURKEY GOVERNMENT 80 ZCP 22SEP 2004/09/22 0.010 | | 17OCT03 | 22OCT03 99999.000000 | |
| ** WB1S ** | 180 508,599,000,000.00 508,599.51 | 487,084,000,000.00 308,573.96 | 21,515,000,000.00 21,515.02 | 178,510.53 | 21,515,000,000.00 200,025.55 |
| 50,000,000,000.000 | | | 17OCT03 | 22OCT03 99999.000000 | |
| ** WB1S ** | CXL 180 -508,599,000,000.00 -508,599.51 | -487,084,000,000.00 -308,573.96 | -21,515,000,000.00 -21,515.02 | -178,510.53 | -21,515,000,000.00 -200,025.55 |
| -50,000,000,000.000 | | | 17OCT03 | 22OCT03 99999.000000 | |
| ** WB1S ** | 239 508,599,000,000.00 352,204.64 | 487,084,000,000.00 308,573.96 | 21,515,000,000.00 21,515.02 | 22,115.66 | 21,515,000,000.00 43,630.68 |
| 50,000,000,000.000 | | | 17OCT03 | 22OCT03 99999.000000 | |
| 99PYRXII2 | TOTAL 508,599,000,000.00 352,204.64 | 487,084,000,000.00 308,573.96 | 21,515,000,000.00 S 21,515.02 S | 22,115.66 | 21,515,000,000.00 S 43,630.68 S |
| TRL TOTAL | 4147,190,000,000.00 3,578,865.94 | 3936,735,000,000.00 3,316,289.68 | 210,455,000,000.00 S 210,455.20 S | 52,121.06 | 210,455,000,000.00 S 262,576.26 S |
| ** US DOLLAR ** | | | | | |
| P698BYAB7 | MULTICANAL SA 10.5PCT 0 2049/02/01 10.500 | | 21NOV03 | 21NOV03 1.000000 | |
| ** WB2I ** | 607 180,375.00 | 177,600.00 | 2,775.00 | .00 | 2,775.00 |
| 555,000.000 | | | | | |
| ** WB2I ** | CXL 607 -180,375.00 | -177,600.00 | -2,775.00 | .00 | -2,775.00 |
| -555,000.000 | | | | | |
| P698BYAB7 | TOTAL .00 | .00 | .00 L | .00 | .00 L |
| 000759CB4 | ABFS MTG LN TR 2002 1 MT 2018/01/15 1.000 | | 16JUN03 | 16JUN03 1.000000 | |
| ** WB2N ** | 098 387,202.79 | 387,202.81 | -.02 | .00 | -.02 |
| 387,202.810 | | | | | |



STATE STREET

FOR PUBLIC DISCLOSURE

| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE | MAT DATE MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/L S BASE SECY GN/L S | STL DT SELL RATE BASE CURR GN/L S | NET SECY GN/L S NET BAS SECY GN/L S |
|-------------------------|--|--|---|---|--|
| 000759CU2 | ABFS MTG LN TR 2002 3 MT 2005/03/15 7.000 | | 25JAN03 | 25JAN03 1.000000 | |
| ** WB1Z ** | 273 303,179.84 | 37,656.21 | 265,523.63 | .00 | 265,523.63 |
| 303,179.840 | | | | | |
| ** WB1Z ** | CXL 273 -303,179.84 | -37,656.21 | -265,523.63 | .00 | -265,523.63 |
| -303,179.840 | | | | | |
| ** WB1Z ** | 302 .00 | 37,656.21 | -37,656.21 | .00 | -37,656.21 |
| 303,179.840 | | | | | |
| ** WB1Z ** | 394 .00 | 86,507.51 | -86,507.51 | .00 | -86,507.51 |
| 696,494.230 | | | | | |
| ** WB1Z ** | 235 .00 | 128,234.65 | -128,234.65 | .00 | -128,234.65 |
| 1,032,450.220 | | | | | |
| ** WB1Z ** | 466 .00 | 144,925.54 | -144,925.54 | .00 | -144,925.54 |
| 1,166,832.850 | | | | | |
| 000759CU2 | TOTAL .00 | 397,323.91 | -397,323.91 L | .00 | -397,323.91 L |
| 000778ZM8 | ABN AMRO MTG CORP 2001 8 MT 2032/01/25 6.500 | | 25JUN03 | 25JUN03 1.000000 | |
| ** WB1E ** | 028 217,092.98 | 219,927.14 | -2,834.16 | .00 | -2,834.16 |
| 217,092.980 | | | | | |
| 00080NAB8 | ACA CDS LTD 2002 1A S 2008/07/15 5.484 | | 31JAN03 | 31JAN03 1.000000 | |
| ** WB1H ** | 590 .00 | 1,224,404.97 | -1,224,404.97 | .00 | -1,224,404.97 |
| 6,499,999.860 | | | | | |
| ** WB1H ** | CXL 590 .00 | -1,224,404.97 | 1,224,404.97 | .00 | 1,224,404.97 |
| -6,499,999.860 | | | | | |



STATE STREET

FOR PUBLIC DISCLOSURE

ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECY GN/LS |
|-------------|----------------------------|---------------|---------------|------------------|-----------------|-----------|--------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECY GN/LS |
| | SHARES/PAR | BASE | BASE | BASE | | | |
| 00080NAB8 | TOTAL | .00 | .00 | .00 L | | .00 | .00 L |
| 00103RAE4 | AESOP FDG II LLC SER 2000 | 2004/07/20 | 1.000 | 21JUL03 | 21JUL03 | 1.000000 | |
| WB12 | 018 | 3,333,333.34 | 3,333,843.80 | -510.46 | | .00 | -510.46 |
| | 3,333,320.000 | | | | | | |
| 00103RAJ5 | AESOP FDG II LLC 2001 1A R | 2005/04/20 | 1.000 | 24NOV03 | 26NOV03 | 1.000000 | |
| WB12 | 758 | 15,003,515.57 | 15,011,132.05 | -7,617.28 | | .00 | -7,617.28 |
| | 15,000,000.000 | | | | | | |
| 00103XAC7 | AES IRONWOOD LLC SR SECD B | 2025/11/30 | 8.857 | 14MAY03 | 19MAY03 | 1.000000 | |
| WB2L | 553 | 129,953.37 | 93,152.44 | 36,800.91 | | .00 | 36,800.91 |
| | 128,666.710 | | | | | | |
| WB2L | 557 | 129,953.38 | 93,152.45 | 36,800.93 | | 1.000000 | 36,800.93 |
| | 128,666.700 | | | | | .00 | |
| WB2L | 557 | -129,953.38 | -93,152.45 | -36,800.93 | | 1.000000 | -36,800.93 |
| | -128,666.700 | | | | | .00 | |
| WB2L | 647 | 4,398.94 | 3,178.71 | 1,220.23 | | 1.000000 | 1,220.23 |
| | 4,398.940 | | | | | .00 | |
| WB2L | 647 | -4,398.94 | -3,178.71 | -1,220.23 | | 1.000000 | -1,220.23 |
| | -4,398.940 | | | | | .00 | |
| WB2L | 028 | 139,548.19 | 99,568.92 | 39,979.27 | | 1.000000 | 39,979.27 |
| | 137,485.980 | | | | | .00 | |
| WB2L | 126 | 139,548.19 | 99,568.91 | 39,979.28 | | 1.000000 | 39,979.28 |
| | 137,485.890 | | | | | .00 | |
| WB2L | 126 | -139,548.19 | -99,568.91 | -39,979.28 | | 1.000000 | -39,979.28 |
| | -137,485.890 | | | | | .00 | |
| WB2L | 340 | 149,159.93 | 103,246.02 | 45,913.91 | | 000000 | 45,913.91 |
| | 142,396.110 | | | | | .00 | |



STATE STREET
Serving Institutional Investors Worldwide

FOR PUBLIC DISCLOSURE

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECY GN/LS |
|-------------|-------------------------|---------------|---------------|------------------|-----------------|-----------|--------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECY GN/LS |
| | SHARES/PAR | BASE | BASE | BASE | | | |
| 00103XAC7 | TOTAL | 418,461.49 | 295,967.40 | 122,494.09 L | | .00 | 122,494.09 L |
| 001031AC7 | AEP INDUSTRY SRSUBNT | 2007/11/15 | 9.875 | 18JUN03 | 23JUN03 | 1.000000 | |
| WB2Q | 313 | 79,368.75 | 75,595.50 | 3,773.25 | | .00 | 3,773.25 |
| | 85,000.000 | | | | | | |
| WB2Q | 327 | 41,625.00 | 40,037.49 | 1,587.51 | | 1.000000 | 1,587.51 |
| | 45,000.000 | | | | | .00 | |
| WB2Q | 396 | 18,600.00 | 17,805.05 | 794.15 | | 1.000000 | 794.15 |
| | 20,000.000 | | | | | .00 | |
| WB2Q | 414 | 100,512.50 | 108,110.52 | -7,598.02 | | 1.000000 | -7,598.02 |
| | 110,000.000 | | | | | .00 | |
| 001031AC7 | TOTAL | 240,106.25 | 241,549.34 | -1,443.11 L | | .00 | -1,443.11 L |
| 00105HEK8 | AFC HFC LN TR SER 2000 | 2030/04/25 | 1.000 | 24NOV03 | 26NOV03 | 1.000000 | |
| WB1Z | 675 | 14,251,198.89 | 14,245,734.22 | 5,464.67 | | .00 | 5,464.67 |
| | 14,246,746.780 | | | | | | |
| 00105HEL6 | AFC HFC LN TR 2000 3 AS | 2030/10/25 | 1.000 | 25SEP03 | 25SEP03 | 1.000000 | |
| WB1Z | 048 | 362,498.67 | 363,121.71 | -623.04 | | .00 | -623.04 |
| | 362,498.670 | | | | | | |
| 00130HAD7 | AES CORP | 2006/07/15 | 10.250 | 05JUN03 | 10JUN03 | 1.000000 | |
| WB1Z | 379 | 284,000.00 | 282,075.95 | 3,124.05 | | .00 | 3,124.05 |
| | 284,000.000 | | | | | | |
| WB2N | 733 | 171,000.00 | 169,132.13 | 1,867.87 | | 1.000000 | 1,867.87 |
| | 171,000.000 | | | | | .00 | |



STATE STREET
Serving Institutional Investors Worldwide

FOR PUBLIC DISCLOSURE

ATTACHMENT O

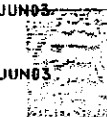
| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECY GN/LS |
|-------------|-------------------------------|------------|------------|------------------|-----------------|-----------|--------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECY GN/LS |
| | SHARES/PAR | BASE | BASE | BASE | | | |
| 00130HAD7 | TOTAL | 457,000.00 | 452,008.08 | 4,991.92 L | | .00 | 4,991.92 L |
| 00130HAG0 | AESCORP SR SUB EX 2007/08/15 | | 8.375 | 07AUG03 | 12AUG03 | 1.000000 | |
| ** WB2N ** | 742 | 320,160.00 | 344,579.66 | -24,419.66 | | .00 | -24,419.66 |
| | 368,000.000 | | | | | | |
| 00130HAK1 | AES CORP SR SUB NT 2007/11/01 | | 8.500 | 04AUG03 | 07AUG03 | 1.000000 | |
| ** WB2N ** | 697 | 90,900.00 | 92,685.41 | -1,785.41 | | .00 | -1,785.41 |
| | 101,000.000 | | | | | | |
| 00130HBB0 | AES CORP 2ND PRIOR 2015/05/15 | | 9.000 | 05MAY03 | 08MAY03 | 1.000000 | |
| ** WB2R ** | 731 | 41,000.00 | 40,000.00 | 1,000.00 | | .00 | 1,000.00 |
| | 40,000.000 | | | | | | |
| ** WB2R ** | 013 | 33,495.00 | 33,000.00 | 495.00 | 03JUN03 | 1.000000 | 495.00 |
| | 33,000.000 | | | | | .00 | |
| ** WB2R ** | 014 | 34,510.00 | 34,000.00 | 510.00 | 03JUN03 | 1.000000 | 510.00 |
| | 34,000.000 | | | | | .00 | |
| ** WB2R ** | 015 | 33,247.50 | 33,000.00 | 247.50 | 03JUN03 | 1.000000 | 247.50 |
| | 33,000.000 | | | | | .00 | |
| ** WB2R ** | 021 | 87,935.00 | 86,000.00 | 1,935.00 | 04JUN03 | 1.000000 | 1,935.00 |
| | 86,000.000 | | | | | .00 | |
| ** WB2R ** | CXL 021 | -87,935.00 | -86,000.00 | -1,935.00 | 04JUN03 | 1.000000 | -1,935.00 |
| | -86,000.000 | | | | | .00 | |
| ** WB2R ** | 022 | 58,282.50 | 57,000.00 | 1,282.50 | 04JUN03 | 1.000000 | 1,282.50 |
| | 57,000.000 | | | | | .00 | |
| ** WB2R ** | CXL 022 | -58,282.50 | -57,000.00 | -1,282.50 | 04JUN03 | 1.000000 | -1,282.50 |
| | -57,000.000 | | | | | .00 | |
| ** WB2R ** | 024 | 57,855.00 | 57,000.00 | 855.00 | 04JUN03 | 1.000000 | 855.00 |
| | 57,000.000 | | | | | .00 | |



STATE STREET
100 NORTH BOSTON STREET, BOSTON, MA 02110

FOR PUBLIC DISCLOSURE

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECY GN/LS |
|-------------|-------------------------|------------|------------|------------------|-----------------|-----------|--------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECY GN/LS |
| | SHARES/PAR | BASE | BASE | BASE | | | |
| ** WB2R ** | CXL 024 | -57,855.00 | -57,000.00 | -855.00 | 04JUN03 | 1.000000 | -855.00 |
| | -57,000.000 | | | | | .00 | |
| ** WB2R ** | 035 | 57,855.00 | 57,000.00 | 855.00 | 04JUN03 | 1.000000 | 855.00 |
| | 57,000.000 | | | | | .00 | |
| ** WB2R ** | CXL 035 | -57,855.00 | -57,000.00 | -855.00 | 04JUN03 | 1.000000 | -855.00 |
| | -57,000.000 | | | | | .00 | |
| ** WB2R ** | 036 | 58,282.50 | 57,000.00 | 1,282.50 | 04JUN03 | 1.000000 | 1,282.50 |
| | 57,000.000 | | | | | .00 | |
| ** WB2R ** | CXL 036 | -58,282.50 | -57,000.00 | -1,282.50 | 04JUN03 | 1.000000 | -1,282.50 |
| | -57,000.000 | | | | | .00 | |
| ** WB2R ** | 037 | 87,935.00 | 86,000.00 | 1,935.00 | 04JUN03 | 1.000000 | 1,935.00 |
| | 86,000.000 | | | | | .00 | |
| ** WB2R ** | CXL 037 | -87,935.00 | -86,000.00 | -1,935.00 | 04JUN03 | 1.000000 | -1,935.00 |
| | -86,000.000 | | | | | .00 | |
| ** WB2R ** | 038 | 87,935.00 | 86,000.00 | 1,935.00 | 04JUN03 | 1.000000 | 1,935.00 |
| | 86,000.000 | | | | | .00 | |
| ** WB2R ** | CXL 038 | -87,935.00 | -86,000.00 | -1,935.00 | 04JUN03 | 1.000000 | -1,935.00 |
| | -86,000.000 | | | | | .00 | |
| ** WB2R ** | 039 | 87,935.00 | 86,000.00 | 1,935.00 | 04JUN03 | 1.000000 | 1,935.00 |
| | 86,000.000 | | | | | .00 | |
| ** WB2R ** | CXL 039 | -87,935.00 | -86,000.00 | -1,935.00 | 04JUN03 | 1.000000 | -1,935.00 |
| | -86,000.000 | | | | | .00 | |
| ** WB2R ** | 040 | 87,935.00 | 86,000.00 | 1,935.00 | 04JUN03 | 1.000000 | 1,935.00 |
| | 86,000.000 | | | | | .00 | |
| ** WB2R ** | 041 | 58,282.50 | 57,000.00 | 1,282.50 | 04JUN03 | 1.000000 | 1,282.50 |
| | | | | | | .00 | |



STATE STREET
100 NORTH BOSTON STREET, BOSTON, MA 02110

FOR PUBLIC DISCLOSURE

BILL & MELINDA GATES FOUNDATH
— COMPOSITE —
SUMMARY REALIZED GAIN/LOSS REPORT
JANUARY 1, 2003 TO DECEMBER 31, 2003

ATTACHMENT O

| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|-----------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 57,000.000 | | | | | | | |
| WB2R | 042 57,000.000 | | 57,000.00 | 30MAY03 855.00 | 04JUN03 | 1.000000 .00 | 855.00 |
| WB2R | 064 160,000.000 | | 160,000.00 | 04JUN03 7,200.00 | 09JUN03 | 1.000000 .00 | 7,200.00 |
| 00130HBBB TOTAL | | | 513,525.00 | 500,000.00 | 13,525.00 L | .00 | 13,525.00 L |
| 00154NA99 | AKI HLDG CORP SR DISC D 2009/07/01 | 13.500 | | 20JUN03 | 27JUN03 | 1.000000 | |
| WB1J | 290 9,407,500.00 | | 4,458,947.45 | 5,148,552.55 | | .00 | 5,148,552.55 |
| 001546AF7 AK STL CORP | | 144A | 2012/06/15 | 7.750 | 08JAN03 | 13JAN03 | 1.000000 |
| WB20 | 892 2,000,000.000 | | 2,033,437.50 | 2,033,210.61 | 226.89 | .00 | 226.89 |
| 001546AG5 AK STL CORP | | GTD SR NT | 2012/06/15 | 7.750 | 05FEB03 | 10FEB03 | 1.000000 |
| WB20 | 148 500,000.000 | | 482,500.00 | 508,302.71 | -25,802.71 | .00 | -25,802.71 |
| WB20 | 154 250,000.000 | | 242,187.50 | 254,150.50 | -11,963.00 | .00 | -11,963.00 |
| WB20 | 263 250,000.000 | | 231,562.50 | 254,111.86 | -22,549.36 | .00 | -22,549.36 |
| WB20 | 273 250,000.000 | | 225,000.00 | 254,108.43 | -29,108.43 | .00 | -29,108.43 |
| WB20 | 342 125,000.000 | | 116,875.01 | 127,041.74 | -10,166.75 | .00 | -10,166.75 |
| WB20 | 344 125,000.000 | | 114,687.50 | 127,041.74 | -12,354.24 | .00 | -12,354.24 |
| WB20 | 349 227,500.00 | | 227,500.00 | 254,001.81 | -26,501.81 | .00 | -26,501.81 |



FOR PUBLIC DISCLOSURE

BILL & MELINDA GATES FOUNDATH
— COMPOSITE —
SUMMARY REALIZED GAIN/LOSS REPORT
JANUARY 1, 2003 TO DECEMBER 31, 2003

| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS | |
|---------------------------|--|----------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|------------|
| 250,000.000 | | | | | | | | |
| WB20 | 350 250,000.000 | | 221,250.00 | 254,001.80 | -32,831.80 | 29APR03 02MAY03 | 1.000000 .00 | -32,831.80 |
| 001546AG5 TOTAL | | | 1,861,562.51 | 2,032,920.63 | -171,350.12 L | .00 | -171,350.12 L | |
| 001814AD6 | ANR PIPELINE CO SR NT 144 2010/03/15 | 8.075 | | 24JUL03 | 30JUL03 | 1.000000 | | |
| WB2R | 134 500,000.000 | | 503,451.25 | 503,305.35 | 145.90 | .00 | 145.90 | |
| 00184AAF2 TIME WARNER INC | | NT | 2012/05/01 | 6.075 | 28FEB03 | 05MAR03 | 1.000000 | |
| WB2R | 420 115,000.000 | | 120,175.00 | 98,971.74 | 21,203.24 | .00 | 21,203.24 | |
| WB2Q | 410 35,000.000 | | 38,967.95 | 31,129.46 | 7,838.49 | .00 | 7,838.49 | |
| WB2Q | 419 40,000.000 | | 44,464.00 | 35,600.43 | 8,863.57 | .00 | 8,863.57 | |
| WB2Q | 421 35,000.000 | | 38,838.00 | 31,171.29 | 7,667.51 | .00 | 7,667.51 | |
| WB2Q | 430 35,000.000 | | 38,917.90 | 32,247.46 | 6,670.44 | .00 | 6,670.44 | |
| WB2Q | 427 85,000.000 | | 94,582.90 | 75,904.89 | 18,678.01 | .00 | 18,678.01 | |
| WB2Q | 420 85,000.000 | | 94,350.00 | 75,916.05 | 18,433.95 | .00 | 18,433.95 | |
| WB2Q | 434 85,000.000 | | 93,670.50 | 77,379.59 | 16,290.91 | .00 | 16,290.91 | |
| WB2Q | 438 140,000.000 | | 154,910.00 | 142,920.62 | 11,981.38 | .00 | 11,981.38 | |



FOR PUBLIC DISCLOSURE

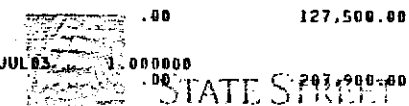
ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|----------------------------------|--------------|--------------|-------------------|-----------------|------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| ** WB2R ** | 168 708,094.30 | 566,655.39 | 11AUG03 | 14AUG03 | 1.000000 | 141,438.91 | 141,438.91 |
| 655,000.000 | | | | | .00 | | |
| ** WB2R ** | 233 64,453.08 | 50,245.09 | 19SEP03 | 24SEP03 | 1.000000 | 14,207.99 | 14,207.99 |
| 58,000.000 | | | | | .00 | | |
| ** WB2R ** | 234 52,188.33 | 40,715.84 | 19SEP03 | 24SEP03 | 1.000000 | 11,472.49 | 11,472.49 |
| 47,000.000 | | | | | .00 | | |
| 00184AAF2 | TOTAL | 1,258,865.07 | | 284,755.69 L | | .00 | 284,755.69 L |
| 00184AAG0 | AOL TIME WARNER INC DEB | 2032/05/01 | 7.700 | 19MAR03 | 24MAR03 | 1.000000 | |
| ** WB2L ** | 269 387,856.20 | 386,287.40 | | | | 1,568.80 | 1,568.80 |
| 370,000.000 | | | | | | .00 | |
| 001957BC2 | AT + T CORP USD SR NT 2011/11/15 | 7.300 | | 23MAY03 | 29MAY03 | 1.000000 | |
| ** WB2L ** | 602 241,537.80 | 224,707.76 | | | | 16,830.04 | 16,830.04 |
| 210,000.000 | | | | | | .00 | |
| ** WB2L ** | 650 317,732.25 | 294,207.57 | | 04JUN03 | 09JUN03 | 1.000000 | 23,524.68 |
| 275,000.000 | | | | | | .00 | |
| ** WB1H ** | 477 494,973.80 | 486,564.97 | 2011/11/15 | 7.800 | 23APR03 | 28APR03 | 1.000000 |
| 460,000.000 | | | | | | 8,408.83 | 8,408.83 |
| ** WB1H ** | 507 655,260.00 | 629,638.63 | | 24APR03 | 29APR03 | 1.000000 | 25,621.37 |
| 600,000.000 | | | | | | .00 | |
| 001957BC2 | TOTAL | 1,709,503.85 | 1,635,118.93 | 74,384.92 L | | .00 | 74,384.92 L |
| 001957BD0 | AT+T CORP USD SR NT 2031/11/15 | 1.000 | | 21NOV03 | 26NOV03 | 1.000000 | |
| ** WB2N ** | 431 616,034.90 | 580,015.53 | | | | 36,019.37 | 36,019.37 |
| 530,000.000 | | | | | | .00 | |
| ** WB2L ** | 768 840,382.35 | 645,104.14 | 2031/11/15 | 8.000 | 23JAN03 | 28JAN03 | 1.000000 |
| 745,000.000 | | | | | | 195,278.21 | 195,278.21 |
| ** WB2L ** | | | | 24JUL03 | 29JUL03 | 1.000000 | |



FOR PUBLIC DISCLOSURE

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|---------------|--------------------------|--------------|--------------|-------------------|-----------------|------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| ** WB2L ** | 161 255,874.50 | 195,675.75 | | 60,198.75 | | .00 | 60,198.75 |
| 225,000.000 | | | | | | .00 | |
| ** WB2L ** | 421 92,393.60 | 81,091.08 | | 24OCT03 | 29OCT03 | 1.000000 | 11,302.52 |
| 80,000.000 | | | | | | .00 | |
| 001957BD0 | TOTAL | 1,804,685.35 | 1,501,886.50 | 302,798.85 L | | .00 | 302,798.85 L |
| 001957BE8 | AMERICAN TELEGRAPHES NT | 2004/03/15 | 1.000 | 22OCT03 | 22OCT03 | 1.000000 | |
| ** WB1U ** | 420 5,103,950.00 | 5,000,000.00 | | | | 103,950.00 | 103,950.00 |
| 5,000,000.000 | | | | | | .00 | |
| ** WB1Y ** | 032 2,626,300.00 | 2,500,000.00 | 2004/03/15 | 6.375 | 23JAN03 | 28JAN03 | 1.000000 |
| 2,500,000.000 | | | | | | 126,300.00 | 126,300.00 |
| ** WB1Z ** | 741 4,123,291.00 | 3,925,000.00 | | 23JAN03 | 28JAN03 | 1.000000 | 198,291.00 |
| 3,925,000.000 | | | | | | .00 | |
| ** WB2J ** | 776 3,850,520.00 | 3,017,236.00 | | 23JAN03 | 28JAN03 | 1.000000 | 33,284.00 |
| 1,000,000.000 | | | | | | .00 | |
| ** WB1Y ** | 423 1,020,790.00 | 1,016,981.69 | | 22OCT03 | 22OCT03 | 1.000000 | 3,808.31 |
| 1,000,000.000 | | | | | | .00 | |
| 001957BE8 | TOTAL | 8,820,901.00 | 8,459,217.69 | 361,683.31 L | | .00 | 361,683.31 L |
| | | | | | | | |
| 001957BJ7 | AT + T CORP NT | 2013/03/15 | 6.500 | 24JAN03 | 29JAN03 | 1.000000 | |
| ** WB2N ** | 649 2,564,002.80 | 1,951,848.18 | | | | 612,154.62 | 612,154.62 |
| 2,490,000.000 | | | | | | .00 | |
| 001989B4 | AES NY FUNDING TERM LOAN | 2005/02/28 | 6.875 | 23JUN03 | 23JUN03 | 1.000000 | |
| ** WB1X ** | 104 666,666.67 | 539,166.67 | | | | 127,500.00 | 127,500.00 |
| 666,666.670 | | | | | | .00 | |
| ** WB1X ** | 342 1,333,333.33 | 1,125,433.33 | | 29JUL03 | 29JUL03 | 1.000000 | 207,900.00 |
| 1,333,333.330 | | | | | | .00 | |



FOR PUBLIC DISCLOSURE

ATTACHMENT O

| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/L BASE SECY GN/L | STL DT BASE CURR GN/L | SELL RATE GN/L | NET SECY GN/L NET BAS SECY GN/L |
|-------------------------|--|----------------------|-------------------------------------|---|--------------------------|-------------------|------------------------------------|
| 0019989B4 | TOTAL | | 2,000,000.00 | 1,664,600.00 | 335,400.00 L | .00 | 335,400.00 L |
| 0019989F2 | A.T. MASSEY COAL COM TERM LOAN | 2007/01/01 | 1.000 | | 30SEP03 | 1.000000 | |
| ** WB1X ** | 689 1,339.290 | | 1,339.29 | 1,335.94 | 3.35 | .00 | 3.35 |
| ** WB1X ** | 871 534,375.000 | | 534,375.00 | 533,039.06 | 10NOV03 1,335.94 | 1.000000 .00 | 1,335.94 |
| 0019989F2 | TOTAL | | 535,714.29 | 534,375.00 | 1,339.29 L | .00 | 1,339.29 L |
| 00204AAC5 | ARG FDC CORP | 1999 1 RE 2005/05/20 | 6.020 | | 20DEC03 | 1.000000 | |
| ** WB1H ** | 585 184,999.260 | | 184,999.26 | 184,986.08 | 13.10 | .00 | 13.10 |
| 00204AAD5 | ARG FDC CORP | SER 1999 2005/08/20 | 1.000 | | 29DEC03 | 1.000000 | |
| ** WB1Z ** | 231 18,600,000.000 | | 18,607,245.72 | 18,610,130.22 | -2,872.50 | .00 | -2,872.50 |
| 00209AAE6 | AT+T WIRELESS SVCS I SR NT | 2011/03/01 | 7.875 | | 28MAR03 | 1.000000 | |
| ** WB2R ** | 681 100,000.000 | | 111,375.00 | 83,556.03 | 27,810.97 | .00 | 27,810.97 |
| ** WB2Q ** | 423 30,000.000 | | 35,043.00 | 32,290.96 | 07MAY03 2,744.04 | 1.000000 .00 | 2,744.04 |
| ** WB2Q ** | 426 70,000.000 | | 81,620.00 | 75,362.78 | 08MAY03 6,257.22 | 1.000000 .00 | 6,257.22 |
| 00209AAE6 | TOTAL | | 220,030.00 | 191,217.77 | 36,820.23 L | .00 | 36,820.23 L |
| 00209AAC1 | AT+T WIRELESS | NT 2012/05/01 | 8.125 | | 03JAN03 | 1.000000 | |
| ** WB2L ** | 633 180,000.000 | | 180,900.00 | 148,652.02 | 32,247.98 | .00 | 32,247.98 |
| ** WB2L ** | 645 440,000.000 | | 447,700.00 | 345,887.54 | 06JAN03 101,812.46 | 000000 .00 | 101,812.46 |



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Strong Institutional Investors Worldwide

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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/L BASE SECY GN/L | STL DT BASE CURR GN/L | SELL RATE GN/L | NET SECY GN/L NET BAS SECY GN/L |
|-------------------------|--|---------------------|-------------------------------------|---|--------------------------|-------------------|------------------------------------|
| ** WB2Q ** | 429 215,000.000 | | 254,387.50 | 294,262.54 | 08MAY03 52,124.96 | 1.000000 .00 | 52,124.96 |
| ** WB2Q ** | 437 90,000.000 | | 106,602.30 | 85,164.80 | 09MAY03 21,437.50 | 1.000000 .00 | 21,437.50 |
| ** WB2Q ** | 440 270,000.000 | | 310,937.50 | 256,460.43 | 09MAY03 62,477.07 | 1.000000 .00 | 62,477.07 |
| 00209AAC1 | TOTAL | | 1,310,527.30 | 1,040,427.33 | 270,099.97 L | .00 | 270,099.97 L |
| 00209TAA3 | AT+T BROADBAND CORP NT | 2013/03/15 | 8.375 | | 03FEB03 | 1.000000 | |
| ** WB2L ** | 024 125,000.000 | | 143,731.25 | 131,128.62 | 12,602.63 | .00 | 12,602.63 |
| ** WB2L ** | 025 250,000.000 | | 286,877.50 | 242,257.24 | 03FEB03 24,620.26 | 1.000000 .00 | 24,620.26 |
| ** WB2L ** | 108 255,000.000 | | 296,786.05 | 247,450.91 | 20FEB03 29,327.94 | 1.000000 .00 | 29,327.94 |
| ** WB2L ** | 531 885,000.000 | | 1,085,337.40 | 1,023,230.30 | 12MAY03 62,099.18 | 1.000000 .00 | 62,099.18 |
| 00209TAA3 | TOTAL | | 1,812,733.00 | 1,684,083.07 | 128,650.01 L | .00 | 128,650.01 L |
| 00253CCZ8 | AAMES MTG TR | 97 B MTG 2027/06/15 | 1.000 | | 15JAN03 | 1.000000 | |
| ** WB1E ** | 540 33,229.400 | | 33,229.40 | 33,219.63 | 9.77 | .00 | 9.77 |
| ** WB1E ** | 541 14,068.750 | | 14,068.75 | 14,064.62 | 15FEB03 4.13 | 1.000000 .00 | 4.13 |
| ** WB1E ** | 460 429,544.400 | | 429,544.40 | 429,420.96 | 17NOV03 123.44 | 000000 .00 | 123.44 |

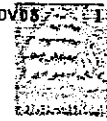


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ATTACHMENT O

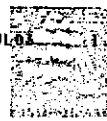
| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|----------------|-----------------------------|------------|---------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE | BASE COST | BASE SECTY GN/LS | | | |
| 00253CCZ8 | TOTAL | | 476,705.21 | 137.34 L | | .00 | 137.34 L |
| 002824AL4 | ABBOTT LABS | 2004/07/01 | 5.125 | 29DEC03 | 02JAN04 | 1.000000 | |
| WB1Z ** | NT | | | | | | |
| 204 | 6,932,124.00 | | 6,928,222.50 | 3,901.50 | | .00 | 3,901.50 |
| 6,800,000.000 | | | | | | | |
| WB1Z ** | CXL | | | | | | |
| 204 | -6,932,124.00 | | -6,928,222.50 | -3,901.50 | 29DEC03 | 02JAN04 | 1.000000 |
| -6,800,000.000 | | | | | | | .00 |
| WB1Z ** | | | | | | | |
| 226 | 6,932,668.00 | | 6,929,630.95 | 3,037.05 | 29DEC03 | 31DEC03 | 1.000000 |
| 6,800,000.000 | | | | | | | .00 |
| 002824AL4 | TOTAL | | 6,929,630.95 | 3,037.05 L | | .00 | 3,037.05 L |
| 003669AC2 | ABITIBI CONSOLIDATED GTD NT | 2013/06/20 | 6.000 | 09SEP03 | 12SEP03 | 1.000000 | |
| WB2R ** | | | | | | | |
| 214 | 314,519.25 | | 342,488.02 | -27,968.77 | | .00 | -27,968.77 |
| 345,000.000 | | | | | | | |
| WB2R ** | | | | | | | |
| 247 | 347,700.00 | | 377,236.03 | -29,536.03 | 12SEP03 | 17SEP03 | 1.000000 |
| 380,000.000 | | | | | | | .00 |
| WB2R ** | CXL | | | | | | |
| 247 | -347,700.00 | | -377,236.03 | 29,536.03 | 12SEP03 | 17SEP03 | 1.000000 |
| -380,000.000 | | | | | | | .00 |
| WB2R ** | | | | | | | |
| 250 | 347,700.00 | | 377,236.03 | -29,536.03 | 12SEP03 | 08OCT03 | 1.000000 |
| 380,000.000 | | | | | | | .00 |
| 003669AC2 | TOTAL | | 719,724.05 | -57,504.80 L | | .00 | -57,504.80 L |
| 00508WAB2 | ACTUANT FIN CORP | 2009/05/01 | 13.000 | 05NOV03 | 10NOV03 | 1.000000 | |
| WB2Q ** | SR SUB NT | | | | | | |
| 753 | 6,500.00 | | 5,710.02 | 789.98 | | .00 | 789.98 |
| 5,000.000 | | | | | | | |
| WB2Q ** | | | | | | | |
| 763 | 875,293.00 | | 792,394.07 | 82,898.93 | 07NOV03 | 13NOV03 | 1.000000 |
| 685,000.000 | | | | | | | .00 |



STATE STREET

FOR PUBLIC DISCLOSURE

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|---------------|-------------------------|------------|--------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE | BASE COST | BASE SECTY GN/LS | | | |
| 00508WAB2 | TOTAL | | 798,104.09 | 83,688.91 L | | .00 | 83,688.91 L |
| 008117AJ2 | AETNA INC | 2036/08/15 | 6.970 | 24APR03 | 29APR03 | 1.000000 | |
| WB2F ** | GTD DEB | | | | | | |
| 195 | 3,167,332.00 | | 2,987,837.49 | 179,494.51 | | .00 | 179,494.51 |
| 2,800,000.000 | | | | | | | |
| 008685AC3 | AHOLD FIN USA | 2018/07/15 | 8.250 | 25FEB03 | 28FEB03 | 1.000000 | |
| WB2L ** | GTD NT | | | | | | |
| 126 | 103,275.00 | | 103,950.00 | -675.00 | | .00 | -675.00 |
| 135,000.000 | | | | | | | |
| WB2L ** | | | | | | | |
| 127 | 102,600.00 | | 103,750.00 | -1,150.00 | 25FEB03 | 28FEB03 | 1.000000 |
| 135,000.000 | | | | | | | .00 |
| WB2L ** | | | | | | | |
| 136 | 202,062.50 | | 198,750.00 | 3,312.50 | 25FEB03 | 28FEB03 | 1.000000 |
| 265,000.000 | | | | | | | .00 |
| 008685AC3 | TOTAL | | 406,450.00 | 1,487.50 L | | .00 | 1,487.50 L |
| 00922KAA8 | A1R 2 US | 2019/10/01 | 8.027 | 15JUL03 | 18JUL03 | 1.000000 | |
| WB2L ** | ENHANCED | | | | | | |
| 116 | 92,929.10 | | 114,752.98 | -21,823.88 | | .00 | -21,823.88 |
| 120,687.140 | | | | | | | |
| WB2L ** | | | | | | | |
| 117 | 144,200.34 | | 178,064.99 | -33,864.65 | 15JUL03 | 18JUL03 | 1.000000 |
| 187,273.170 | | | | | | | .00 |
| WB2L ** | | | | | | | |
| 121 | 44,862.33 | | 55,398.00 | -10,535.67 | 15JUL03 | 18JUL03 | 1.000000 |
| 58,262.760 | | | | | | | .00 |
| WB2L ** | | | | | | | |
| 122 | 214,698.28 | | 265,118.98 | -50,420.70 | 15JUL03 | 18JUL03 | 1.000000 |
| 278,828.930 | | | | | | | .00 |
| WB2L ** | | | | | | | |
| 123 | 73,702.39 | | 91,012.73 | -17,310.34 | 16JUL03 | 21JUL03 | 1.000000 |
| 95,717.390 | | | | | | | .00 |
| WB2L ** | | | | | | | |
| 141 | 148,361.96 | | 173,757.92 | -25,395.96 | 18JUL03 | 23JUL03 | 1.000000 |
| 191,434.780 | | | | | | | .00 |



STATE STREET

FOR PUBLIC DISCLOSURE

BILL & MELINDA GATES FOUNDATION
COMPOSITE
SUMMARY REALIZED GAIN/LOSS REPORT
JANUARY 1, 2003 TO DECEMBER 31, 2003

ATTACHMENT O

Table with columns: ASSET ID, SECURITY DESCRIPTION, MAT DATE, MAT RATE, LOCAL SECTY, TRD DT, STL DT, SELL RATE, NET SECTY. Includes rows for WB2L, WB2N, WB1H, and various CXL entries.



STATE STREET
Serving Institutional Investors Worldwide

FOR PUBLIC DISCLOSURE

BILL & MELINDA GATES FOUNDATION
COMPOSITE
SUMMARY REALIZED GAIN/LOSS REPORT
JANUARY 1, 2003 TO DECEMBER 31, 2003

Table with columns: ASSET ID, SECURITY DESCRIPTION, MAT DATE, MAT RATE, LOCAL SECTY, TRD DT, STL DT, SELL RATE, NET SECTY. Includes rows for WB2L with various lot numbers and CXL entries.



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ATTACHMENT O

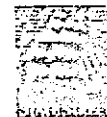
| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|---|-------------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| ** WB2L ** CXL 725 -150,000.000 | | -90,515.36 | | -76,919.34 | 03SEP03 -13,596.02 | 08SEP03 | 1.000000 .00 | -13,596.02 |
| ** WB2L ** 005 116,525.520 | | 84,189.69 | | 59,757.57 | 04SEP03 24,432.12 | 09SEP03 | 1.000000 .00 | 24,432.12 |
| ** WB2L ** CXL 005 -116,525.520 | | -84,189.69 | | -59,757.57 | 04SEP03 -24,432.12 | 09SEP03 | 1.000000 .00 | -24,432.12 |
| ** WB2L ** 382 116,525.550 | | 84,189.69 | | 59,371.90 | 04SEP03 24,817.79 | 09SEP03 | 1.000000 .00 | 24,817.79 |
| ** WB2L ** 723 140,000.000 | | 84,189.69 | | 71,795.95 | 04SEP03 12,393.74 | 09SEP03 | 1.000000 .00 | 12,393.74 |
| ** WB2L ** CXL 723 -140,000.000 | | -84,189.69 | | -71,795.95 | 04SEP03 -12,393.74 | 09SEP03 | 1.000000 .00 | -12,393.74 |
| ** WB2L ** 729 116,525.520 | | 84,189.69 | | 61,067.36 | 04SEP03 23,122.33 | 09SEP03 | 1.000000 .00 | 23,122.33 |
| ** WB2L ** CXL 729 -116,525.520 | | -84,189.69 | | -61,067.36 | 04SEP03 -23,122.33 | 09SEP03 | 1.000000 .00 | -23,122.33 |
| 00922KAAB TOTAL | | 2,104,586.21 | | 2,110,873.37 | -6,287.16 L | | .00 | -6,287.16 L |
| 009341AM0 AIRCRAFT FIN TR | | 1999 1 AS | 2024/05/15 | 1.000 | 02JUN03 | 05JUN03 | 1.000000 | |
| ** WB1Z ** 339 3,152,877.500 | | 2,679,945.85 | | 3,158,851.80 | -478,905.95 | | .00 | -478,905.95 |
| ** WB1Z ** CXL 339 -3,152,877.500 | | -2,679,945.85 | | -3,158,851.80 | 478,905.95 | | .00 | 478,905.95 |
| ** WB1Z ** 435 3,152,877.510 | | 2,679,945.85 | | 3,158,851.81 | -478,905.96 | | 1.000000 .00 | -478,905.96 |



STATE STREET

FOR PUBLIC DISCLOSURE

| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|---|-------------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 009341AM0 TOTAL | | 2,679,945.85 | | 3,158,851.81 | -478,905.96 L | | .00 | -478,905.96 L |
| 01F0404A2 FNMA 15 YR OCT | | TBAXXX | 2099/12/01 | 4.000 | 01OCT03 | 03OCT03 | 1.000000 | |
| ** WB1Q ** 224 1,999,800.000 | | 1,970,427.94 | | 1,930,431.94 | 39,996.00 | | .00 | 39,996.00 |
| ** WB1Q ** CXL 224 -1,999,800.000 | | -1,970,427.94 | | -1,930,431.94 | -39,996.00 | | .00 | -39,996.00 |
| ** WB2L ** 348 2,155,000.000 | | 2,099,609.77 | | 2,039,842.19 | 59,767.58 | | .00 | 59,767.58 |
| ** WB1Q ** 122 200,000.000 | | 1,940,937.50 | | 193,062.50 | 1,747,875.00 | | .00 | 1,747,875.00 |
| ** WB1Q ** CXL 122 -200,000.000 | | -1,940,937.50 | | -193,062.50 | -1,747,875.00 | | .00 | -1,747,875.00 |
| ** WB1Q ** 123 2,000,000.000 | | 1,940,937.50 | | 1,930,625.00 | 10,312.50 | | .00 | 10,312.50 |
| ** WB1Q ** CXL 123 -2,000,000.000 | | -1,940,937.50 | | -1,930,625.00 | -10,312.50 | | .00 | -10,312.50 |
| ** WB1Q ** 578 2,000,000.000 | | 1,940,937.50 | | 1,967,187.50 | -26,250.00 | | .00 | -26,250.00 |
| ** WB1Q ** 753 2,000,000.000 | | 1,940,937.50 | | 1,967,183.84 | -26,246.34 | | .00 | -26,246.34 |
| ** WB1Q ** CXL 753 -2,000,000.000 | | -1,940,937.50 | | -1,967,183.84 | 26,246.34 | | .00 | 26,246.34 |



STATE STREET

FOR PUBLIC DISCLOSURE

ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------------|---------------|---------------|------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | CM/LS | BASE CURR | GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | | NET BAS SECTY GN/LS |
| 01F0404A2 | TOTAL | | | | | | |
| | 2,099,609.77 | | 2,039,842.19 | 59,767.58 L | | .00 | 59,767.58 L |
| | 1,940,937.50 | | 1,967,187.50 | -26,250.00 S | | .00 | -26,250.00 S |
| 01F0404B0 | FNMA TBA NOV 15YR TBAXXX | 2099/12/01 | 4.000 | 10NOV03 | 18NOV03 | 1.000000 | |
| ** WB2L ** | 547 | 2,081,426.95 | 2,093,717.19 | -12,290.24 | | .00 | -12,290.24 |
| | 2,155,000.000 | | | | | | |
| 01F040412 | FNMA TBA SINGLE FAMILY JAN 15 | 2099/12/01 | 4.000 | 22DEC03 | 20JAN04 | 1.000000 | |
| ** WB2L ** | 083 | 2,110,553.13 | 2,069,473.44 | 41,079.69 | | .00 | 41,079.69 |
| | 2,155,000.000 | | | | | | |
| 01F040495 | FNMA TBA SEP 15YRS TBAXXX | 2099/12/01 | 4.000 | 08AUG03 | 17OCT03 | 1.000000 | |
| ** WB2L ** | 636 | 2,104,652.34 | 2,073,384.72 | 31,265.62 | | .00 | 31,265.62 |
| | 2,175,000.000 | | | | | | |
| ** WB2L ** | 637 | 4,451,850.00 | 4,432,104.25 | 19,743.75 | 25AUG03 | 1.000000 | 19,743.75 |
| | 4,600,000.000 | | | | 17OCT03 | .00 | |
| ** WB2L ** | 091 | 4,302,593.75 | 4,377,242.19 | -74,648.44 | 26AUG03 | 1.000000 | -74,648.44 |
| | 4,550,000.000 | | | | 18SEP03 | .00 | |
| ** WB2L ** | CXL 091 | -4,302,593.75 | -4,377,242.19 | 74,648.44 | 26AUG03 | 1.000000 | 74,648.44 |
| | -4,550,000.000 | | | | 18SEP03 | .00 | |
| ** WB2L ** | 276 | 1,063,820.13 | 1,082,285.16 | -18,465.03 | 26AUG03 | 1.000000 | -18,465.03 |
| | 1,125,000.000 | | | | 16OCT03 | .00 | |
| ** WB2L ** | 277 | 2,056,734.35 | 2,092,417.97 | -35,683.62 | 26AUG03 | 1.000000 | -35,683.62 |
| | 2,175,000.000 | | | | 16OCT03 | .00 | |
| ** WB2L ** | 278 | 1,182,031.25 | 1,195,844.84 | -13,813.59 | 26AUG03 | 1.000000 | -13,813.59 |
| | 1,250,000.000 | | | | 16OCT03 | .00 | |
| ** WB2L ** | 279 | 2,129,765.60 | 2,164,570.31 | -34,804.71 | 26AUG03 | 1.000000 | -34,804.71 |
| | 2,250,000.000 | | | | 18SEP03 | .00 | |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|---------------|---------------|------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | CM/LS | BASE CURR | GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | | NET BAS SECTY GN/LS |
| ** WB2L ** | 280 | 2,177,093.75 | 2,212,671.88 | -35,578.13 | 26AUG03 | 1.000000 | -35,578.13 |
| | 2,300,000.000 | | | | 18SEP03 | .00 | |
| ** WB2L ** | 657 | 2,056,734.37 | 2,070,320.13 | -13,585.76 | 26AUG03 | 1.000000 | -13,585.76 |
| | 2,175,000.000 | | | | 18SEP03 | .00 | |
| ** WB2L ** | CXL 657 | -2,056,734.37 | -2,070,320.13 | 13,585.76 | 26AUG03 | 1.000000 | 13,585.76 |
| | -2,175,000.000 | | | | 18SEP03 | .00 | |
| ** WB2L ** | 658 | 4,302,593.75 | 4,334,871.88 | -34,278.13 | 26AUG03 | 1.000000 | -34,278.13 |
| | 4,550,000.000 | | | | 18SEP03 | .00 | |
| ** WB2L ** | CXL 658 | -4,302,593.75 | -4,334,871.88 | 34,278.13 | 26AUG03 | 1.000000 | 34,278.13 |
| | -4,550,000.000 | | | | 18SEP03 | .00 | |
| ** WB2L ** | 749 | 4,302,593.75 | 4,355,152.35 | -52,558.60 | 26AUG03 | 1.000000 | -52,558.60 |
| | 4,550,000.000 | | | | 18SEP03 | .00 | |
| ** WB2L ** | CXL 749 | -4,302,593.75 | -4,355,152.35 | 52,558.60 | 26AUG03 | 1.000000 | 52,558.60 |
| | -4,550,000.000 | | | | 18SEP03 | .00 | |
| ** WB2L ** | 092 | 1,332,187.50 | 1,325,843.75 | 6,343.75 | 28AUG03 | 1.000000 | 6,343.75 |
| | 1,400,000.000 | | | | 17OCT03 | .00 | |
| ** WB2L ** | 093 | 1,635,075.00 | 1,637,225.00 | -2,150.00 | 28AUG03 | 1.000000 | -2,150.00 |
| | 1,720,000.000 | | | | 17OCT03 | .00 | |
| ** WB2L ** | 671 | 1,332,187.50 | 1,344,843.75 | -14,656.25 | 28AUG03 | 1.000000 | -14,656.25 |
| | 1,400,000.000 | | | | 18SEP03 | .00 | |
| ** WB2L ** | CXL 671 | -1,332,187.50 | -1,344,843.75 | 14,656.25 | 28AUG03 | 1.000000 | 14,656.25 |
| | -1,400,000.000 | | | | 18SEP03 | .00 | |
| ** WB2L ** | 673 | 1,635,075.00 | 1,654,693.75 | -19,618.75 | 28AUG03 | 1.000000 | -19,618.75 |
| | 1,720,000.000 | | | | 18SEP03 | .00 | |
| ** WB2L ** | CXL 673 | -1,635,075.00 | -1,654,693.75 | 19,618.75 | 28AUG03 | 1.000000 | 19,618.75 |
| | -1,720,000.000 | | | | 18SEP03 | .00 | |

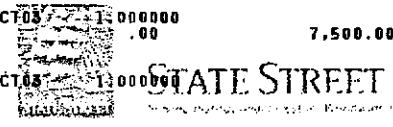


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ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|----------------|----------------------------|---------------|---------------|--------------------|-----------------|---------------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE | BASE | BASE SECTY GN/LS | BASE | NET BAS SECTY GN/LS | NET BAS SECTY GN/LS |
| -1,720,000.000 | | | | | | | |
| ** WB2L ** | 275 2,046,744.92 | 2,055,860.95 | | 04SEP03 -9,116.03 | 17OCT03 | 1.000000 .00 | -9,116.03 |
| 2,155,000.000 | | | | | | | |
| ** WB1Q ** | 703 1,936,875.00 | 1,894,687.50 | | 11SEP03 42,187.50 | 18SEP03 | 1.000000 .00 | 42,187.50 |
| 2,000,000.000 | | | | | | | |
| 01F040495 | TOTAL | 20,179,962.84 | 20,272,232.05 | -92,269.21 L | | .00 | -92,269.21 L |
| | 1,936,875.00 | 1,894,687.50 | | 42,187.50 S | | .00 | 42,187.50 S |
| 01F0424A8 | FNMA TBA OCT 15 SINGLE FAM | 2099/12/01 | 4.500 | 05SEP03 | 20OCT03 | 1.000000 | |
| ** WB2L ** | 283 4,569,231.25 | 4,515,666.41 | | 53,564.84 | | .00 | 53,564.84 |
| 4,630,000.000 | | | | | | | |
| ** WB1Q ** | 668 4,860,187.50 | 4,858,656.25 | | 11SEP03 1,531.25 | 20OCT03 | 1.000000 .00 | 1,531.25 |
| 4,900,000.000 | | | | | | | |
| ** WB1Q ** | 670 5,756,500.00 | 5,750,828.12 | | 11SEP03 5,671.88 | 20OCT03 | 1.000000 .00 | 5,671.88 |
| 5,800,000.000 | | | | | | | |
| ** WB1Q ** | 678 14,379,921.88 | 14,384,453.13 | | 11SEP03 -4,531.25 | 20OCT03 | 1.000000 .00 | -4,531.25 |
| 14,500,000.000 | | | | | | | |
| ** WB1Q ** | 679 7,932,500.00 | 7,931,250.00 | | 11SEP03 1,250.00 | 20OCT03 | 1.000000 .00 | 1,250.00 |
| 8,000,000.000 | | | | | | | |
| ** WB2L ** | 215 4,430,981.25 | 4,316,859.37 | | 12SEP03 114,121.88 | 20OCT03 | 1.000000 .00 | 114,121.88 |
| 4,440,000.000 | | | | | | | |
| ** WB2P ** | 107 1,495,312.50 | 1,487,343.75 | | 23SEP03 7,968.75 | 20OCT03 | 1.000000 .00 | 7,968.75 |
| 1,500,000.000 | | | | | | | |
| ** WB2P ** | 109 1,495,312.50 | 1,487,812.50 | | 23SEP03 7,500.00 | 20OCT03 | 1.000000 .00 | 7,500.00 |
| 1,500,000.000 | | | | | | | |
| ** WB2P ** | | | | 23SEP03 | 20OCT03 | 1.000000 | |



FOR PUBLIC DISCLOSURE

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|----------------|-------------------------|---------------|--------------|--------------------|-----------------|---------------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE | BASE | BASE SECTY GN/LS | BASE | NET BAS SECTY GN/LS | NET BAS SECTY GN/LS |
| 111 | 1,495,312.50 | 1,487,812.50 | | 7,500.00 | | .00 | 7,500.00 |
| 1,500,000.000 | | | | | | | |
| ** WB1Q ** | 169 2,104,265.62 | 2,097,046.88 | | 24SEP03 7,218.74 | 20OCT03 | 1.000000 .00 | 7,218.74 |
| 2,100,000.000 | | | | | | | |
| ** WB1Q ** | 186 4,435,062.50 | 4,377,312.50 | | 26SEP03 57,750.00 | 20OCT03 | 1.000000 .00 | 57,750.00 |
| 4,400,000.000 | | | | | | | |
| ** WB1F ** | 710 1,962,796.88 | 1,916,484.38 | | 30SEP03 46,312.50 | 20OCT03 | 1.000000 .00 | 46,312.50 |
| 1,950,000.000 | | | | | | | |
| ** WB1Q ** | 645 9,205,750.00 | 9,152,015.62 | | 10OCT03 53,734.38 | 20OCT03 | 1.000000 .00 | 53,734.38 |
| 9,200,000.000 | | | | | | | |
| ** WB1Q ** | 649 5,103,984.38 | 5,103,984.37 | | 10OCT03 .01 | 20OCT03 | 1.000000 .00 | .01 |
| 5,100,000.000 | | | | | | | |
| ** WB1Q ** | 656 3,702,890.62 | 3,702,015.62 | | 10OCT03 875.00 | 20OCT03 | 1.000000 .00 | 875.00 |
| 3,700,000.000 | | | | | | | |
| ** WB1Q ** | 670 10,408,125.00 | 10,406,312.50 | | 10OCT03 1,812.50 | 20OCT03 | 1.000000 .00 | 1,812.50 |
| 10,400,000.000 | | | | | | | |
| ** WB1Q ** | 685 6,405,000.00 | 6,405,000.00 | | 10OCT03 .00 | 20OCT03 | 1.000000 .00 | .00 |
| 6,400,000.000 | | | | | | | |
| ** WB1F ** | 305 14,918,554.69 | 14,742,187.50 | | 15OCT03 176,367.19 | 20OCT03 | 1.000000 .00 | 176,367.19 |
| 15,000,000.000 | | | | | | | |
| 01F0424A8 | TOTAL | 6,405,000.00 | 6,405,000.00 | .00 | | .00 | .00 |
| | 30,367,501.57 | 29,954,166.41 | | 413,335.16 L | | .00 | 413,335.16 L |



FOR PUBLIC DISCLOSURE

BILL & MELINDA GATES FOUNDATM
COMPOSITE
SUMMARY REALIZED GAIN/LOSS REPORT
JANUARY 1, 2003 TO DECEMBER 31, 2003

ATTACHMENT O

Table with columns: ASSET ID, SECURITY DESCRIPTION, MAT DATE, MAT RATE, LOCAL COST, TRD DT, STL DT, SELL RATE, NET SECTY GN/LS. Includes rows for 01F0424B6 FNMA TBA NOV 15 SINGLE FAM with various lot numbers and dates.



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FOR PUBLIC DISCLOSURE

BILL & MELINDA GATES FOUNDATM
COMPOSITE
SUMMARY REALIZED GAIN/LOSS REPORT
JANUARY 1, 2003 TO DECEMBER 31, 2003

Table with columns: ASSET ID, SECURITY DESCRIPTION, MAT DATE, MAT RATE, LOCAL COST, TRD DT, STL DT, SELL RATE, NET SECTY GN/LS. Includes rows for 01F0424B6 TOTAL and 01F0424C4 FNMA TBA DEC 15 SINGLE FAM with various lot numbers and dates.



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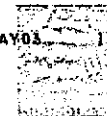
| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|----------------------------|---------------|---------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | | | |
| 01F042404 | TOTAL | 15,006,445.31 | 14,978,906.25 | 27,539.06 L | | .00 | 27,539.06 L |
| | | 69,133,261.72 | 69,089,730.48 | 43,531.24 S | | .00 | 43,531.24 S |
| 01F042418 | FNMA TBA JAN 15 SINGLE FAM | 2099/12/01 | 4.500 | 10DEC03 | 20JAN04 | 1.000000 | |
| WB1Q | 634 | 4,277,156.25 | 4,277,156.25 | .00 | | .00 | .00 |
| | 4,300,000.000 | | | | | | |
| WB1Q | 658 | 13,720,218.75 | 13,724,281.25 | -4,062.50 | 20JAN04 | 1.000000 | -4,062.50 |
| | 13,800,000.000 | | | | | .00 | |
| WB1Q | 659 | 12,540,937.50 | 12,528,546.88 | 12,390.62 | 20JAN04 | 1.000000 | 12,390.62 |
| | 12,600,000.000 | | | | | .00 | |
| 01F042418 | TOTAL | 4,277,156.25 | 4,277,156.25 | .00 | | .00 | .00 |
| | | 26,261,156.25 | 26,252,828.13 | 8,328.12 S | | .00 | 8,328.12 S |
| 01F042426 | FNMA TBA FEB 15 SINGLE FAM | 2099/12/01 | 4.500 | 12FEB03 | 19FEB03 | 1.000000 | |
| WB1Q | 350 | 5,008,593.75 | 5,003,125.00 | 5,468.75 | | .00 | 5,468.75 |
| | 5,000,000.000 | | | | | | |
| 01F042434 | FNMA TBA MAR 15 SINGLE FAM | 2099/12/01 | 4.500 | 20FEB03 | 18MAR03 | 1.000000 | |
| WB1Q | 412 | 4,425,093.75 | 4,419,937.50 | 5,154.25 | | .00 | 5,154.25 |
| | 4,400,000.000 | | | | | | |
| WB1Q | 058 | 5,084,375.00 | 4,993,750.00 | 90,625.00 | 18MAR03 | 1.000000 | 90,625.00 |
| | 5,000,000.000 | | | | | .00 | |
| 01F042434 | TOTAL | 9,509,468.75 | 9,413,687.50 | 95,781.25 S | | .00 | 95,781.25 S |



STATE STREET

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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|----------------------------|---------------|---------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | | | |
| 01F042442 | FNMA TBA APR 15 SINGLE FAM | 2099/12/01 | 4.500 | 13MAR03 | 21APR03 | 1.000000 | |
| WB1Q | 100 | 1,512,187.50 | 1,519,487.50 | -7,500.00 | | .00 | -7,500.00 |
| | 1,500,000.000 | | | | | | |
| WB1Q | 141 | 3,528,437.50 | 3,545,937.50 | -17,500.00 | 21APR03 | 1.000000 | -17,500.00 |
| | 3,500,000.000 | | | | | .00 | |
| WB1Q | 141 | -3,528,437.50 | -3,545,937.50 | 17,500.00 | 21APR03 | 1.000000 | 17,500.00 |
| | -3,500,000.000 | | | | | .00 | |
| WB1Q | 731 | 3,528,437.50 | 3,545,937.50 | -17,500.00 | 21APR03 | 1.000000 | -17,500.00 |
| | 3,500,000.000 | | | | | .00 | |
| 01F042442 | TOTAL | 5,040,625.00 | 5,065,625.00 | -25,000.00 S | | .00 | -25,000.00 S |
| 01F042459 | FNMA TBA MAY 15 SINGLE FAM | 2099/12/01 | 4.500 | 22APR03 | 19MAY03 | 1.000000 | |
| WB1Q | 029 | 2,717,718.75 | 2,718,140.63 | -421.88 | | .00 | -421.88 |
| | 2,700,000.000 | | | | | | |
| WB1Q | 029 | -2,717,718.75 | -2,718,140.63 | 421.88 | 19MAY03 | 1.000000 | 421.88 |
| | -2,700,000.000 | | | | | .00 | |
| WB1Q | 530 | 2,717,718.75 | 2,713,625.00 | 4,093.75 | 19MAY03 | 1.000000 | 4,093.75 |
| | 2,700,000.000 | | | | | .00 | |
| WB1Q | 176 | 4,545,703.13 | 4,514,062.50 | 31,640.63 | 19MAY03 | 1.000000 | 31,640.63 |
| | 4,500,000.000 | | | | | .00 | |
| WB1Q | 117 | 6,006,015.62 | 5,950,625.02 | 55,390.60 | 19MAY03 | 1.000000 | 55,390.60 |
| | 5,900,000.000 | | | | | .00 | |
| WB1Q | 377 | 1,524,843.75 | 1,507,148.44 | 17,695.31 | 19MAY03 | 1.000000 | 17,695.31 |
| | 1,500,000.000 | | | | | .00 | |
| WB1Q | 377 | -1,524,843.75 | -1,507,148.44 | -17,695.31 | 19MAY03 | 1.000000 | -17,695.31 |
| | -1,500,000.000 | | | | | .00 | |



STATE STREET

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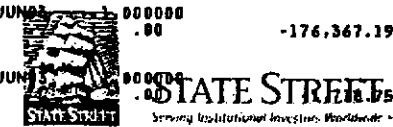
ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | LOCAL PRINCIPAL NET | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|---------------------|----------------|------------|-------------------|-----------------|-----------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | BASE PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| ** WB1Q ** | 381 | 6,006,015.62 | 5,950,539.06 | 07MAY03 | 19MAY03 | 1.000000 | 55,476.56 | 55,476.56 |
| | 5,900,000.000 | | | | | .00 | | |
| ** WB1Q ** | CXL 381 | -6,006,015.62 | -5,950,539.06 | 07MAY03 | 19MAY03 | 1.000000 | -55,476.56 | -55,476.56 |
| | -5,900,000.000 | | | | | .00 | | |
| ** WB1Q ** | 588 | 1,524,843.75 | 1,507,148.44 | 07MAY03 | 19MAY03 | 1.000000 | 17,695.31 | 17,695.31 |
| | 1,500,000.000 | | | | | .00 | | |
| ** WB1Q ** | 742 | 6,006,015.62 | 5,950,539.06 | 07MAY03 | 19MAY03 | 1.000000 | 55,476.56 | 55,476.56 |
| | 5,900,000.000 | | | | | .00 | | |
| ** WB1Q ** | CXL 742 | -6,006,015.62 | -5,950,539.06 | 07MAY03 | 19MAY03 | 1.000000 | -55,476.56 | -55,476.56 |
| | -5,900,000.000 | | | | | .00 | | |
| ** WB1Q ** | 471 | 3,370,640.62 | 3,315,726.56 | 08MAY03 | 19MAY03 | 1.000000 | 54,914.06 | 54,914.06 |
| | 3,300,000.000 | | | | | .00 | | |
| ** WB1Q ** | CXL 471 | -3,370,640.62 | -3,315,726.56 | 08MAY03 | 19MAY03 | 1.000000 | -54,914.06 | -54,914.06 |
| | -3,300,000.000 | | | | | .00 | | |
| ** WB1Q ** | 585 | 3,370,640.62 | 3,315,726.56 | 08MAY03 | 19MAY03 | 1.000000 | 54,914.06 | 54,914.06 |
| | 3,300,000.000 | | | | | .00 | | |
| ** WB2P ** | 146 | 2,037,656.25 | 2,010,000.00 | 13MAY03 | 19MAY03 | 1.000000 | 27,656.25 | 27,656.25 |
| | 2,000,000.000 | | | | | .00 | | |
| ** WB1Q ** | 118 | 1,133,726.56 | 11,441,992.19 | 14MAY03 | 19MAY03 | 1.000000 | -10,308,265.63 | -10,308,265.63 |
| | 11,300,000.000 | | | | | .00 | | |
| ** WB1Q ** | CXL 118 | -1,133,726.56 | -11,441,992.19 | 14MAY03 | 19MAY03 | 1.000000 | 10,308,265.63 | 10,308,265.63 |
| | -11,300,000.000 | | | | | .00 | | |
| ** WB1Q ** | 130 | 11,565,726.56 | 11,441,992.19 | 14MAY03 | 19MAY03 | 1.000000 | 123,734.37 | 123,734.37 |
| | 11,300,000.000 | | | | | .00 | | |
| ** WB1Q ** | 678 | 4,602,304.69 | 4,602,304.69 | 14MAY03 | 19MAY03 | 1.000000 | .00 | .00 |
| | | | | | | .00 | | |



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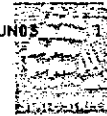
| ASSET ID | SECURITY DESCRIPTION | LOCAL PRINCIPAL NET | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|----------------------------|---------------------|----------------|------------|-------------------|-----------------|-----------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | BASE PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| | 4,500,000.000 | | | | | | | |
| ** WB1Q ** | 711 | 11,565,726.56 | 11,300,890.43 | 14MAY03 | 19MAY03 | 1.000000 | 184,828.13 | 184,828.13 |
| | 11,300,000.000 | | | | | .00 | | |
| ** WB1Q ** | CXL 711 | -11,565,726.56 | -11,300,890.43 | 14MAY03 | 19MAY03 | 1.000000 | -184,828.13 | -184,828.13 |
| | -11,300,000.000 | | | | | .00 | | |
| ** WB1Q ** | 657 | 5,622,890.62 | 5,603,554.69 | 15MAY03 | 19MAY03 | 1.000000 | 19,335.93 | 19,335.93 |
| | 5,500,000.000 | | | | | .00 | | |
| 01F042459 | TOTAL | 4,602,304.69 | 4,602,304.69 | | | .00 | .00 | .00 |
| | | | | | | | | |
| | 2,037,656.25 | | 2,010,000.00 | | 27,656.25 L | | .00 | 27,656.25 L |
| | | | | | | | | |
| | 35,353,539.05 | | 35,046,734.40 | | 306,804.65 S | | .00 | 306,804.65 S |
| | | | | | | | | |
| 01F042467 | FNMA TBA JUN 15 SINGLE FAM | 2099/12/01 | 4.500 | | 08MAY03 | 17JUN03 | 1.000000 | |
| ** WB1E ** | 125 | 2,032,012.50 | 2,015,937.50 | | | | .00 | 16,875.00 |
| | 2,000,000.000 | | | | | | | |
| ** WB1E ** | CXL 125 | -2,032,012.50 | -2,015,937.50 | | 08MAY03 | 17JUN03 | 1.000000 | -16,875.00 |
| | -2,000,000.000 | | | | | | .00 | |
| ** WB1E ** | 126 | 15,260,154.25 | 15,083,789.06 | | 08MAY03 | 17JUN03 | 1.000000 | 176,367.19 |
| | 15,000,000.000 | | | | | | .00 | |
| ** WB1E ** | CXL 126 | -15,260,154.25 | -15,083,789.06 | | 08MAY03 | 17JUN03 | 1.000000 | -176,367.19 |
| | -15,000,000.000 | | | | | | .00 | |
| ** WB1E ** | 218 | 15,260,154.25 | 15,083,789.06 | | 08MAY03 | 17JUN03 | 1.000000 | 176,367.19 |
| | 15,000,000.000 | | | | | | .00 | |
| ** WB1E ** | CXL 218 | -15,260,154.25 | -15,083,789.06 | | 08MAY03 | 17JUN03 | 1.000000 | -176,367.19 |
| | -15,000,000.000 | | | | | | .00 | |
| ** WB1Q ** | 605 | 5,612,578.12 | 5,614,296.87 | | 14MAY03 | 17JUN03 | 1.000000 | -1,718.75 |
| | | | | | | | .00 | |



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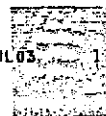
| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT | SELL RATE BASE CURR GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|----------|-------------------------------------|---|---------|------------------------------|--------------------------------------|
| 5,500,000.000 | | | | | | | |
| ** WB1Q ** | | | | 14MAY03 | 17JUN03 | 1.000000 | |
| CXL 605 | -5,612,578.12 | | -5,614,296.87 | 1,718.75 | | .00 | 1,718.75 |
| -5,500,000.000 | | | | | | | |
| ** WB1Q ** | | | | 14MAY03 | 17JUN03 | 1.000000 | |
| 607 | 4,590,000.00 | | 4,593,515.62 | -3,515.62 | | .00 | -3,515.62 |
| 4,500,000.000 | | | | | | | |
| ** WB1Q ** | | | | 14MAY03 | 17JUN03 | 1.000000 | |
| 608 | 4,590,000.00 | | 4,593,515.62 | -3,515.62 | | .00 | -3,515.62 |
| 4,500,000.000 | | | | | | | |
| ** WB1Q ** | | | | 14MAY03 | 17JUN03 | 1.000000 | |
| CXL 608 | -4,590,000.00 | | -4,593,515.62 | 3,515.62 | | .00 | 3,515.62 |
| -4,500,000.000 | | | | | | | |
| ** WB1Q ** | | | | 14MAY03 | 17JUN03 | 1.000000 | |
| 609 | 5,612,578.12 | | 5,614,296.87 | -1,718.75 | | .00 | -1,718.75 |
| 5,500,000.000 | | | | | | | |
| ** WB1Q ** | | | | 15MAY03 | 17JUN03 | 1.000000 | |
| 696 | 4,587,187.50 | | 4,590,000.00 | -2,812.50 | | .00 | -2,812.50 |
| 4,500,000.000 | | | | | | | |
| ** WB1Q ** | | | | 27MAY03 | 17JUN03 | 1.000000 | |
| 108 | 4,489,375.00 | | 4,495,562.51 | -6,187.51 | | .00 | -6,187.51 |
| 4,400,000.000 | | | | | | | |
| ** WB1Q ** | | | | 29MAY03 | 17JUN03 | 1.000000 | |
| 129 | 1,024,843.75 | | 1,021,718.75 | 3,125.00 | | .00 | 3,125.00 |
| 1,000,000.000 | | | | | | | |
| ** WB1Q ** | | | | 30MAY03 | 17JUN03 | 1.000000 | |
| 038 | 1,741,968.75 | | 1,733,468.75 | -8,500.00 | | .00 | -8,500.00 |
| 1,700,000.000 | | | | | | | |
| ** WB1Q ** | | | | 11JUN03 | 17JUN03 | 1.000000 | |
| 037 | 10,082,898.44 | | 9,992,937.50 | -89,960.94 | | .00 | -89,960.94 |
| 9,800,000.000 | | | | | | | |
| ** WB1Q ** | | | | 11JUN03 | 17JUN03 | 1.000000 | |
| 039 | 9,560,109.38 | | 9,568,871.09 | -8,761.71 | | .00 | -8,761.71 |
| 9,300,000.000 | | | | | | | |
| ** WB1Q ** | | | | 11JUN03 | 17JUN03 | 1.000000 | |
| 040 | 11,416,957.03 | | 11,333,390.63 | 83,566.40 | | .00 | 83,566.40 |
| 11,100,000.000 | | | | | | | |



STATE STREET

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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT | SELL RATE BASE CURR GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|------------|-------------------------------------|---|---------|------------------------------|--------------------------------------|
| ** WB1Q ** | | | | 11JUN03 | 17JUN03 | 1.000000 | |
| 727 | 9,560,109.38 | | 9,568,464.85 | -8,355.47 | | .00 | -8,355.47 |
| 9,300,000.000 | | | | | | | |
| ** WB1Q ** | | | | 11JUN03 | 17JUN03 | 1.000000 | |
| CXL 727 | -9,560,109.38 | | -9,568,464.85 | 8,355.47 | | .00 | 8,355.47 |
| -9,300,000.000 | | | | | | | |
| ** WB1Q ** | | | | 11JUN03 | 17JUN03 | 1.000000 | |
| 745 | 11,416,957.03 | | 11,370,875.00 | 46,082.03 | | .00 | 46,082.03 |
| 11,100,000.000 | | | | | | | |
| ** WB1Q ** | | | | 11JUN03 | 17JUN03 | 1.000000 | |
| CXL 745 | -11,416,957.03 | | -11,370,875.00 | -46,082.03 | | .00 | -46,082.03 |
| -11,100,000.000 | | | | | | | |
| 01F042467 | TOTAL | | .00 | .00 | L | .00 | .00 L |
| | | | | | | | |
| | 53,105,917.97 | | 52,943,761.72 | -34,765.63 | S | .00 | -34,765.63 S |
| 01F042475 | FNMA TBA JUL 15 SINGLE FAM | 2099/12/01 | 4.500 | 13MAY03 | 17JUL03 | 1.000000 | |
| ** WB1Q ** | | | | | | | |
| 449 | 5,977,379.88 | | 6,048,312.50 | -70,932.62 | | .00 | -70,932.62 |
| 5,900,000.000 | | | | | | | |
| ** WB1Q ** | | | | 13MAY03 | 17JUL03 | 1.000000 | |
| 649 | 5,977,379.88 | | 6,042,937.50 | -65,557.62 | | .00 | -65,557.62 |
| 5,900,000.000 | | | | | | | |
| ** WB1Q ** | | | | 13MAY03 | 17JUL03 | 1.000000 | |
| CXL 649 | -5,977,379.88 | | -6,042,937.50 | 65,557.62 | | .00 | 65,557.62 |
| -5,900,000.000 | | | | | | | |
| ** WB1Q ** | | | | 11JUN03 | 17JUL03 | 1.000000 | |
| 454 | 1,026,562.50 | | 1,020,250.00 | 6,312.50 | | .00 | 6,312.50 |
| 1,000,000.000 | | | | | | | |
| ** WB1Q ** | | | | 11JUN03 | 17JUL03 | 1.000000 | |
| 614 | 4,615,312.50 | | 4,612,500.00 | 2,812.50 | | .00 | 2,812.50 |
| 4,500,000.000 | | | | | | | |
| ** WB1Q ** | | | | 11JUN03 | 17JUL03 | 1.000000 | |
| 616 | 10,054,187.50 | | 10,051,125.00 | 3,062.50 | | .00 | 3,062.50 |
| 9,800,000.000 | | | | | | | |
| ** WB1Q ** | | | | 11JUN03 | 17JUL03 | 1.000000 | |
| 619 | 1,026,562.50 | | 1,025,625.00 | 937.50 | | .00 | 937.50 |
| 1,000,000.000 | | | | | | | |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE MAT RATE LOCAL COST BASE COST | TRD DT GN/LS GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECTY GN/LS NET BAS SECTY GN/LS |
|--|--|--|--------------------------|---------------------------|--------------------|--|
| ** WB1Q ** CXL 619 -1,000,000.000 | -1,026,562.50 | -1,025,625.00 | 11JUL03 -937.50 | 17JUL03 | 1.000000 .00 | -937.50 |
| ** WB1E ** 167 17,000,000.000 | 17,359,921.88 | 17,337,343.75 | 01JUL03 22,578.13 | 17JUL03 | 1.000000 .00 | 22,578.13 |
| ** WB1F ** 229 16,950,000.000 | 17,227,423.83 | 17,057,757.81 | 10JUL03 169,666.02 | 17JUL03 | 1.000000 .00 | 169,666.02 |
| ** WB1Q ** 455 9,300,000.000 | 9,462,386.72 | 9,464,308.59 | 11JUL03 -1,921.87 | 17JUL03 | 1.000000 .00 | -1,921.87 |
| ** WB1Q ** 456 11,100,000.000 | 11,299,019.53 | 11,295,984.37 | 11JUL03 3,035.16 | 17JUL03 | 1.000000 .00 | 3,035.16 |
| ** WB1Q ** 520 9,300,000.000 | 9,462,386.72 | 3,458,835.93 | 11JUL03 6,003,550.79 | 17JUL03 | 1.000000 .00 | 6,003,550.79 |
| ** WB1Q ** CXL 520 -9,300,000.000 | -9,462,386.72 | -3,458,835.93 | 11JUL03 -6,003,550.79 | 17JUL03 | 1.000000 .00 | -6,003,550.79 |
| ** WB2P ** 528 2,000,000.000 | 2,035,625.00 | 2,026,250.00 | 11JUL03 9,375.00 | 17JUL03 | 1.000000 .00 | 9,375.00 |
| ** WB1Q ** 658 11,100,000.000 | 11,299,019.53 | 11,297,285.14 | 11JUL03 1,734.37 | 17JUL03 | 1.000000 .00 | 1,734.37 |
| ** WB1Q ** CXL 658 -11,100,000.000 | -11,299,019.53 | -11,297,285.14 | 11JUL03 -1,734.37 | 17JUL03 | 1.000000 .00 | -1,734.37 |
| DIF042475 TOTAL | 36,622,970.71 | 36,421,351.56 | 201,619.15 L | | .00 | 201,619.15 L |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE MAT RATE LOCAL COST BASE COST | TRD DT GN/LS GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECTY GN/LS NET BAS SECTY GN/LS |
|---|--|--|--------------------------|---------------------------|--------------------|--|
| DIF042483 | 42,434,848.43 | 42,492,488.46 | -57,631.83 S | | .00 | -57,631.83 S |
| ** WB1Q ** 524 4,900,000.000 | 4,978,437.50 | 4,971,968.75 | 11JUL03 -1,531.25 | 18AUG03 | 1.000000 .00 | -1,531.25 |
| ** WB1Q ** 532 4,500,000.000 | 4,563,281.25 | 4,566,893.75 | 11JUL03 -2,812.50 | 18AUG03 | 1.000000 .00 | -2,812.50 |
| ** WB1Q ** 536 9,800,000.000 | 9,940,875.00 | 9,939,578.13 | 11JUL03 1,296.87 | 18AUG03 | 1.000000 .00 | 1,296.87 |
| ** WB1Q ** CXL 536 -9,800,000.000 | -9,940,875.00 | -9,939,578.13 | 11JUL03 -1,296.87 | 18AUG03 | 1.000000 .00 | -1,296.87 |
| ** WB1Q ** 642 2,300,000.000 | 2,382,156.25 | 2,386,468.75 | 16JUL03 -4,312.50 | 18AUG03 | 1.000000 .00 | -4,312.50 |
| ** WB1Q ** CXL 642 -2,300,000.000 | -2,382,156.25 | -2,386,468.75 | 16JUL03 4,312.50 | 18AUG03 | 1.000000 .00 | 4,312.50 |
| ** WB1Q ** 701 2,600,000.000 | 2,608,937.50 | 2,621,562.50 | 18JUL03 -12,625.00 | 18AUG03 | 1.000000 .00 | -12,625.00 |
| ** WB1Q ** CXL 701 -2,600,000.000 | -2,608,937.50 | -2,621,562.50 | 18JUL03 12,625.00 | 18AUG03 | 1.000000 .00 | 12,625.00 |
| ** WB1Q ** 782 4,800,000.000 | 3,999,375.00 | 4,011,250.00 | 25JUL03 -11,875.00 | 18AUG03 | 1.000000 .00 | -11,875.00 |
| ** WB2P ** 472 1,500,000.000 | 1,479,375.00 | 1,485,000.00 | 12AUG03 -5,625.00 | 18AUG03 | 1.000000 .00 | -5,625.00 |
| ** WB2P ** 675 4,800,000.000 | 3,946,875.00 | 4,031,875.00 | 12AUG03 -85,000.00 | 18AUG03 | 0.000000 .00 | -85,000.00 |
| ** WB1Q ** | | | 12AUG03 | 18AUG03 | 0.000000 .00 | |

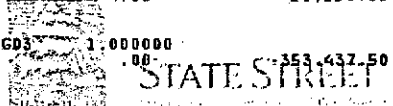


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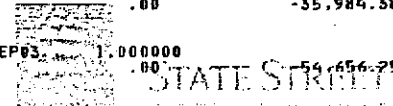
ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|------------------|----------------|-------------------|-----------------|---------------------|-----------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET BAS SECTY GN/LS | NET SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | NET BAS SECTY GN/LS | NET SECTY GN/LS |
| | 748 11,144,625.00 | | 11,189,179.69 | -44,554.69 | | .00 | -44,554.69 |
| ** WBIF ** | 784 16,740,773.44 | | 17,172,468.75 | -431,695.31 | 12AUG03 18AUG03 | 1.000000 .00 | -431,695.31 |
| ** WB1Q ** | 585 10,607,793.75 | | 10,954,359.38 | -346,565.63 | 13AUG03 18AUG03 | 1.000000 .00 | -346,565.63 |
| ** WB1Q ** | CXL 585 -10,607,793.75 | | -10,954,359.38 | 346,565.63 | 13AUG03 18AUG03 | 1.000000 .00 | 346,565.63 |
| ** WB1Q ** | 586 10,584,843.75 | | 10,954,359.38 | -369,515.63 | 13AUG03 18AUG03 | 1.000000 .00 | -369,515.63 |
| ** WB1Q ** | 663 10,858,054.69 | | 10,951,382.81 | -93,328.12 | 13AUG03 18AUG03 | 1.000000 .00 | -93,328.12 |
| ** WB1Q ** | CXL 663 -10,858,054.69 | | -10,951,382.81 | 93,328.12 | 13AUG03 18AUG03 | 1.000000 .00 | 93,328.12 |
| ** WB1Q ** | 737 10,858,054.69 | | 10,922,703.12 | -64,648.43 | 13AUG03 18AUG03 | 1.000000 .00 | -64,648.43 |
| ** WB1Q ** | 747 10,584,843.75 | | 10,954,359.38 | -369,515.63 | 13AUG03 18AUG03 | 1.000000 .00 | -369,515.63 |
| ** WB1Q ** | CXL 747 -10,584,843.75 | | -10,954,359.38 | 369,515.63 | 13AUG03 18AUG03 | 1.000000 .00 | 369,515.63 |
| ** WB1E ** | 172 17,281,562.50 | 2099/12/31 4.500 | 17,302,812.50 | -21,250.00 | 01JUL03 18AUG03 | 1.000000 .00 | -21,250.00 |
| ** WB1E ** | CXL 172 -17,281,562.50 | | -17,302,812.50 | 21,250.00 | 01JUL03 18AUG03 | 1.000000 .00 | 21,250.00 |
| ** WB1E ** | 114 25,955,312.50 | | 26,308,750.00 | -353,437.50 | 23JUL03 18AUG03 | 1.000000 .00 | -353,437.50 |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|----------------------------|------------------|----------------|-------------------|-----------------|---------------------|-----------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET BAS SECTY GN/LS | NET SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | NET BAS SECTY GN/LS | NET SECTY GN/LS |
| ** WB1E ** | CXL 114 -25,955,312.50 | | -26,308,750.00 | 353,437.50 | 23JUL03 18AUG03 | 1.000000 .00 | 353,437.50 |
| ** WB1E ** | 302 13,975,937.50 | | 14,166,250.00 | -190,312.50 | 23JUL03 18AUG03 | 1.000000 .00 | -190,312.50 |
| ** WB1E ** | CXL 302 -13,975,937.50 | | -14,166,250.00 | 190,312.50 | 23JUL03 18AUG03 | 1.000000 .00 | 190,312.50 |
| ** WB1E ** | 510 25,955,312.50 | | 26,308,750.00 | -353,437.50 | 23JUL03 18AUG03 | 1.000000 .00 | -353,437.50 |
| ** WB1E ** | CXL 510 -25,955,312.50 | | -26,308,750.00 | 353,437.50 | 23JUL03 18AUG03 | 1.000000 .00 | 353,437.50 |
| 01F042483 | TOTAL | | 22,167,023.44 | -522,320.31 | | .00 | -522,320.31 |
| | | | 46,120,617.19 | -494,937.50 | | .00 | -494,937.50 |
| 01F042491 | FNMA TBA SEP 15 SINGLE FAM | 2099/12/01 4.500 | | | 13AUG03 18SEP03 | 1.000000 | |
| ** WB1Q ** | 648 4,778,265.62 | | 4,783,625.00 | -5,359.38 | | .00 | -5,359.38 |
| ** WB1Q ** | CXL 648 -4,778,265.62 | | -4,783,625.00 | 5,359.38 | 13AUG03 18SEP03 | 1.000000 .00 | 5,359.38 |
| ** WB1Q ** | 709 8,279,531.25 | | 8,282,187.50 | -2,656.25 | 13AUG03 18SEP03 | 1.000000 .00 | -2,656.25 |
| ** WB1Q ** | CXL 709 -8,279,531.25 | | -8,282,187.50 | 2,656.25 | 13AUG03 18SEP03 | 1.000000 .00 | 2,656.25 |
| ** WB1Q ** | 714 4,778,265.62 | | 4,814,250.00 | -35,984.38 | 13AUG03 18SEP03 | 1.000000 .00 | -35,984.38 |
| ** WB1Q ** | 715 8,279,531.25 | | 8,334,187.50 | -54,656.25 | 13AUG03 18SEP03 | 1.000000 .00 | -54,656.25 |



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ATTACHMENT O

| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL BASE | PRINCIPAL NET | MAT DATE | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECTY BASE SECTY | GN/LS GN/LS | STL DT BASE CURR | SELL RATE GN/LS | NET SECTY NET BAS SECTY | GN/LS GN/LS |
|-------------------------|-------------------------------|------------------------------|------------------|----------|-------------------------------------|-------------------------------------|----------------|---------------------|--------------------|----------------------------|----------------|
| ** WB1Q ** | 867 | | 14,268,187.50 | | 14,644,414.06 | 14AUG03 | -376,226.56 | 18SEP03 | 1.000000 .00 | | -376,226.56 |
| | 14,700,000.000 | | | | | | | | | | |
| ** WB1Q ** | CXL 867 | | -14,268,187.50 | | -14,644,414.06 | 14AUG03 | 376,226.56 | 18SEP03 | 1.000000 .00 | | 376,226.56 |
| | -14,700,000.000 | | | | | | | | | | |
| ** WB1Q ** | 068 | | 14,268,187.50 | | 14,433,242.10 | 14AUG03 | -365,054.68 | 18SEP03 | 1.000000 .00 | | -365,054.68 |
| | 14,700,000.000 | | | | | | | | | | |
| ** WB1Q ** | 728 | | 14,268,187.50 | | 14,421,500.00 | 14AUG03 | -153,312.50 | 18SEP03 | 1.000000 .00 | | -153,312.50 |
| | 14,700,000.000 | | | | | | | | | | |
| ** WB1Q ** | CXL 728 | | -14,268,187.50 | | -14,421,500.00 | 14AUG03 | 153,312.50 | 18SEP03 | 1.000000 .00 | | 153,312.50 |
| | -14,700,000.000 | | | | | | | | | | |
| ** WB1Q ** | 778 | | 14,268,187.50 | | 14,443,944.20 | 14AUG03 | -375,776.70 | 18SEP03 | 1.000000 .00 | | -375,776.70 |
| | 14,700,000.000 | | | | | | | | | | |
| ** WB1Q ** | CXL 778 | | -14,268,187.50 | | -14,443,944.20 | 14AUG03 | 375,776.70 | 18SEP03 | 1.000000 .00 | | 375,776.70 |
| | -14,700,000.000 | | | | | | | | | | |
| ** WB2L ** | 641 | | 2,134,388.66 | | 2,129,800.78 | 19AUG03 | 4,587.88 | 18SEP03 | 1.000000 .00 | | 4,587.88 |
| | 2,175,000.000 | | | | | | | | | | |
| ** WB2L ** | CXL 641 | | -2,134,388.66 | | -2,129,800.78 | 19AUG03 | -4,587.88 | 18SEP03 | 1.000000 .00 | | -4,587.88 |
| | -2,175,000.000 | | | | | | | | | | |
| ** WB2L ** | 642 | | 4,698,748.45 | | 4,656,018.75 | 19AUG03 | 34,729.70 | 18SEP03 | 1.000000 .00 | | 34,729.70 |
| | 4,780,000.000 | | | | | | | | | | |
| ** WB2L ** | CXL 642 | | -4,698,748.45 | | -4,656,018.75 | 19AUG03 | -34,729.70 | 18SEP03 | 1.000000 .00 | | -34,729.70 |
| | -4,780,000.000 | | | | | | | | | | |
| ** WB2L ** | 644 | | 6,825,137.11 | | 6,774,604.69 | 19AUG03 | 50,532.42 | 18SEP03 | 1.000000 .00 | | 50,532.42 |
| | 6,955,000.000 | | | | | | | | | | |
| ** WB2P ** | 710 | | 982,187.50 | | 982,500.00 | 19AUG03 | -312.50 | 18SEP03 | 1.000000 .00 | | -312.50 |
| | | | | | | | | | | | |



STATE STREET
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FOR PUBLIC DISCLOSURE

| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL BASE | PRINCIPAL NET | MAT DATE | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECTY BASE SECTY | GN/LS GN/LS | STL DT BASE CURR | SELL RATE GN/LS | NET SECTY NET BAS SECTY | GN/LS GN/LS |
|-------------------------|-------------------------------|------------------------------|------------------|----------|-------------------------------------|-------------------------------------|----------------|---------------------|--------------------|----------------------------|----------------|
| | 1,000,000.000 | | | | | | | | | | |
| ** WB1Q ** | 745 | | 1,878,476.56 | | 1,865,454.25 | 19AUG03 | 12,820.31 | 18SEP03 | 1.000000 .00 | | 12,820.31 |
| | 1,900,000.000 | | | | | | | | | | |
| ** WB1Q ** | 795 | | 1,878,476.56 | | 1,851,312.50 | 19AUG03 | 27,164.06 | 18SEP03 | 1.000000 .00 | | 27,164.06 |
| | 1,900,000.000 | | | | | | | | | | |
| ** WB1Q ** | CXL 795 | | -1,878,476.56 | | -1,851,312.50 | 19AUG03 | -27,164.06 | 18SEP03 | 1.000000 .00 | | -27,164.06 |
| | -1,900,000.000 | | | | | | | | | | |
| ** WB1F ** | 027 | | 16,724,882.81 | | 16,679,859.38 | 20AUG03 | 45,023.43 | 18SEP03 | 1.000000 .00 | | 45,023.43 |
| | 16,950,000.000 | | | | | | | | | | |
| ** WB2L ** | 672 | | 1,687,212.50 | | 1,675,387.50 | 28AUG03 | 11,825.00 | 18SEP03 | 1.000000 .00 | | 11,825.00 |
| | 1,720,000.000 | | | | | | | | | | |
| ** WB2P ** | 016 | | 1,465,078.12 | | 1,474,375.00 | 02SEP03 | -9,296.88 | 18SEP03 | 1.000000 .00 | | -9,296.88 |
| | 1,500,000.000 | | | | | | | | | | |
| ** WB2L ** | 113 | | 4,523,990.63 | | 4,511,383.59 | 04SEP03 | 12,607.04 | 18SEP03 | 1.000000 .00 | | 12,607.04 |
| | 4,620,000.000 | | | | | | | | | | |
| ** WB1Q ** | 203 | | 5,890,312.50 | | 5,871,500.00 | 04SEP03 | 18,812.50 | 18SEP03 | 1.000000 .00 | | 18,812.50 |
| | 6,000,000.000 | | | | | | | | | | |
| ** WB1Q ** | CXL 203 | | -5,890,312.50 | | -5,871,500.00 | 04SEP03 | -18,812.50 | 18SEP03 | 1.000000 .00 | | -18,812.50 |
| | -6,000,000.000 | | | | | | | | | | |
| ** WB1Q ** | 716 | | 5,890,312.50 | | 5,846,250.00 | 04SEP03 | 44,062.50 | 18SEP03 | 1.000000 .00 | | 44,062.50 |
| | 6,000,000.000 | | | | | | | | | | |
| ** WB1Q ** | 209 | | 4,238,859.38 | | 4,221,390.62 | 05SEP03 | 17,468.76 | 18SEP03 | 1.000000 .00 | | 17,468.76 |
| | 4,300,000.000 | | | | | | | | | | |
| ** WB1Q ** | CXL 209 | | -4,238,859.38 | | -4,221,390.62 | 05SEP03 | -17,468.76 | 18SEP03 | 1.000000 .00 | | -17,468.76 |
| | -4,300,000.000 | | | | | | | | | | |

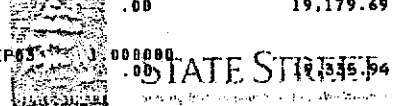


STATE STREET
Serving Institutional Investors Worldwide

FOR PUBLIC DISCLOSURE

ATTACHMENT O

| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE | MAT DATE LOCAL COST BASE | MAT RATE MAT RATE COST | TRD DT LOCAL SECY GN/LS BASE | STL DT SELL RATE BASE CURR GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|-------------------------------|--|--------------------------------|------------------------------|------------------------------------|--|--------------------------------------|
| ** WB1Q ** | 213 2,000,000.000 | 1,974,375.00 | 1,963,437.50 | | 05SEP03 10,937.50 | 18SEP03 1.000000 .00 | 10,937.50 |
| ** WB1Q ** | CXL 213 -2,000,000.000 | -1,974,375.00 | -1,963,437.50 | | 05SEP03 -10,937.50 | 18SEP03 1.000000 .00 | -10,937.50 |
| ** WB1Q ** | 717 4,300,000.000 | 4,238,859.38 | 4,192,250.00 | | 05SEP03 46,609.38 | 18SEP03 1.000000 .00 | 46,609.38 |
| ** WB1Q ** | 718 2,000,000.000 | 1,974,375.00 | 1,952,500.00 | | 05SEP03 21,875.00 | 18SEP03 1.000000 .00 | 21,875.00 |
| ** WB2P ** | 049 1,000,000.000 | 992,031.25 | 983,125.00 | | 08SEP03 8,906.25 | 18SEP03 1.000000 .00 | 8,906.25 |
| ** WB1Q ** | 719 400,000.000 | 396,343.75 | 390,500.00 | | 09SEP03 5,843.75 | 18SEP03 1.000000 .00 | 5,843.75 |
| ** WB1Q ** | 742 5,400,000.000 | 5,350,640.62 | 5,271,750.00 | | 09SEP03 78,890.62 | 18SEP03 1.000000 .00 | 78,890.62 |
| ** WB1Q ** | 066 10,000,000.000 | 9,957,031.25 | 9,953,171.87 | | 11SEP03 3,859.38 | 18SEP03 1.000000 .00 | 3,859.38 |
| ** WB1Q ** | CXL 066 -10,000,000.000 | -9,957,031.25 | -9,953,171.87 | | 11SEP03 -3,859.38 | 18SEP03 1.000000 .00 | -3,859.38 |
| ** WB2P ** | 068 1,500,000.000 | 1,493,554.69 | 1,474,921.87 | | 11SEP03 18,632.82 | 18SEP03 1.000000 .00 | 18,632.82 |
| ** WB1Q ** | 069 10,000,000.000 | 9,957,031.25 | 9,958,906.25 | | 11SEP03 -1,875.00 | 18SEP03 1.000000 .00 | -1,875.00 |
| ** WB2P ** | 070 1,500,000.000 | 1,494,023.44 | 1,474,843.75 | | 11SEP03 19,179.69 | 18SEP03 1.000000 .00 | 19,179.69 |
| ** WB2P ** | 072 1,494,023.44 | 1,474,687.50 | 1,474,687.50 | | 11SEP03 19,335.94 | 18SEP03 1.000000 .00 | 19,335.94 |



FOR PUBLIC DISCLOSURE

| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE | MAT DATE LOCAL COST BASE | MAT RATE MAT RATE COST | TRD DT LOCAL SECY GN/LS BASE | STL DT SELL RATE BASE CURR GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|---|--|--------------------------------|------------------------------|------------------------------------|--|--------------------------------------|
| | 1,500,000.000 | | | | | | |
| ** WB1Q ** | 743 10,800,000.000 | 10,751,906.25 | 10,593,265.63 | | 11SEP03 158,640.62 | 18SEP03 1.000000 .00 | 158,640.62 |
| ** WB1Q ** | 744 9,200,000.000 | 9,140,468.75 | 9,141,906.25 | | 11SEP03 -1,437.50 | 18SEP03 1.000000 .00 | -1,437.50 |
| ** WB1Q ** | 746 10,000,000.000 | 9,957,031.25 | 9,958,593.75 | | 11SEP03 -1,562.50 | 18SEP03 1.000000 .00 | -1,562.50 |
| ** WB1Q ** | CXL 746 -10,000,000.000 | -9,957,031.25 | -9,958,593.75 | | 11SEP03 1,562.50 | 18SEP03 1.000000 .00 | 1,562.50 |
| ** WB1Q ** | 777 3,679,100.000 | 3,672,201.69 | 3,654,706.71 | | 15SEP03 37,494.98 | 18SEP03 1.000000 .00 | 17,494.98 |
| ** WB1Q ** | CXL 777 -3,679,100.000 | -3,672,201.69 | -3,654,706.71 | | 15SEP03 -17,494.98 | 18SEP03 1.000000 .00 | -17,494.98 |
| 01F042491 | TOTAL | 37,682,121.49 | 37,505,688.28 | | 176,433.21 L | .00 | 176,433.21 L |
| | | 76,924,398.43 | 77,014,664.06 | | -90,265.63 S | .00 | -90,265.63 S |
| 01F0426A6 | FNMA WB2L ** 347 4,950,000.000 | TBA OCT 30 SINGLE FAM 4,711,394.53 | 2099/12/01 4,560,187.50 | 4.500 | 09OCT03 151,207.03 | 15OCT03 1.000000 .00 | 151,207.03 |
| 01F0426B4 | FNMA WB2L ** 569 4,950,000.000 | TBA NOV 30 SINGLE FAM 4,655,900.39 | 2099/12/01 4,697,859.38 | 4.500 | 07NOV03 -41,958.99 | 13NOV03 1.000000 .00 | -41,958.99 |
| 01F0426C2 | FNMA WB2L ** 792 4,950,000.000 | TBA DEC 30 SINGLE FAM 4,726,863.28 | 2099/12/01 4,642,171.88 | 4.500 | 08DEC03 84,691.40 | 11DEC03 1.000000 .00 | 84,691.40 |



STATE STREET

FOR PUBLIC DISCLOSURE

ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECY GN/L |
|-------------|----------------------------|---------------|---------------|-----------------|----------------|-----------|-------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECY GN/L | BASE CURR GN/L | GN/L | NET BAS SECY GN/L |
| | SHARES/PAR | BASE | BASE | BASE | BASE | | |
| 01FB42699 | FNMA TDA SEP 30 SINGLE FAM | 2099/12/01 | 4.500 | 06AUG03 | 15SEP03 | 1.000000 | |
| ** WB2L ** | 075 | 2,115,745.31 | 2,117,176.56 | -1,431.25 | .00 | | -1,431.25 |
| | 2,290,000.000 | | | | | | |
| ** WB2L ** | CXL 075 | -2,115,745.31 | -2,117,176.56 | 1,431.25 | .00 | | 1,431.25 |
| | -2,290,000.000 | | | | | | |
| ** WB2L ** | 322 | 2,115,745.31 | 2,141,865.62 | -26,120.31 | .00 | | -26,120.31 |
| | 2,290,000.000 | | | | | | |
| ** WB2L ** | 625 | 2,115,745.31 | 2,139,003.13 | -23,257.82 | .00 | | -23,257.82 |
| | 2,290,000.000 | | | | | | |
| ** WB2L ** | CXL 625 | -2,115,745.31 | -2,139,003.13 | 23,257.82 | .00 | | 23,257.82 |
| | -2,290,000.000 | | | | | | |
| ** WB2L ** | 074 | 2,154,851.56 | 2,124,992.19 | 29,859.37 | .00 | | 29,859.37 |
| | 2,275,000.000 | | | | | | |
| ** WB2L ** | CXL 074 | -2,154,851.56 | -2,124,992.19 | -29,859.37 | .00 | | -29,859.37 |
| | -2,275,000.000 | | | | | | |
| ** WB2L ** | 272 | 1,955,942.17 | 1,928,839.06 | 27,103.11 | .00 | | 27,103.11 |
| | 2,065,000.000 | | | | | | |
| ** WB2L ** | CXL 272 | -1,955,942.17 | -1,928,839.06 | -27,103.11 | .00 | | -27,103.11 |
| | -2,065,000.000 | | | | | | |
| ** WB2L ** | 273 | 198,909.39 | 196,153.13 | 2,756.26 | .00 | | 2,756.26 |
| | 210,000.000 | | | | | | |
| ** WB2L ** | CXL 273 | -198,909.39 | -196,153.13 | -2,756.26 | .00 | | -2,756.26 |
| | -210,000.000 | | | | | | |
| ** WB2L ** | 323 | 1,955,942.17 | 1,931,420.31 | 24,521.86 | .00 | | 24,521.86 |
| | 2,065,000.000 | | | | | | |



STATE STREET
Serving Institutional Investors Worldwide

FOR PUBLIC DISCLOSURE

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECY GN/L |
|-------------|-------------------------|---------------|---------------|-----------------|----------------|-----------|-------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECY GN/L | BASE CURR GN/L | GN/L | NET BAS SECY GN/L |
| | SHARES/PAR | BASE | BASE | BASE | BASE | | |
| ** WB2L ** | 324 | 198,909.39 | 196,415.63 | 2,493.76 | .00 | | 2,493.76 |
| | 210,000.000 | | | | | | |
| ** WB2L ** | CXL 324 | -198,909.39 | -196,415.63 | -2,493.76 | .00 | | -2,493.76 |
| | -210,000.000 | | | | | | |
| ** WB2L ** | 330 | 198,909.39 | 196,415.63 | 2,493.76 | .00 | | 2,493.76 |
| | 210,000.000 | | | | | | |
| ** WB2L ** | 656 | 2,154,851.56 | 2,124,992.19 | 29,859.37 | .00 | | 29,859.37 |
| | 2,275,000.000 | | | | | | |
| ** WB2L ** | CXL 656 | -2,154,851.56 | -2,124,992.19 | -29,859.37 | .00 | | -29,859.37 |
| | -2,275,000.000 | | | | | | |
| ** WB2L ** | 076 | 4,247,234.38 | 4,228,397.65 | 18,836.73 | .00 | | 18,836.73 |
| | 4,580,000.000 | | | | | | |
| ** WB2L ** | CXL 076 | -4,247,234.38 | -4,228,397.65 | -18,836.73 | .00 | | -18,836.73 |
| | -4,580,000.000 | | | | | | |
| ** WB2L ** | 328 | 4,159,136.72 | 4,147,761.72 | 11,375.00 | .00 | | 11,375.00 |
| | 4,485,000.000 | | | | | | |
| ** WB2L ** | 329 | 4,145,226.56 | 4,175,259.30 | -30,032.82 | .00 | | -30,032.82 |
| | 4,470,000.000 | | | | | | |
| ** WB2L ** | 330 | 88,097.66 | 88,735.96 | -638.28 | .00 | | -638.28 |
| | 95,000.000 | | | | | | |
| ** WB2L ** | 514 | 4,145,226.56 | 4,180,846.87 | -35,620.31 | .00 | | -35,620.31 |
| | 4,470,000.000 | | | | | | |
| ** WB2L ** | CXL 514 | -4,145,226.56 | -4,180,846.87 | 35,620.31 | .00 | | 35,620.31 |
| | -4,470,000.000 | | | | | | |
| ** WB2L ** | 515 | 4,247,234.38 | 4,236,616.40 | 10,617.98 | .00 | | 10,617.98 |
| | | | | | | | |



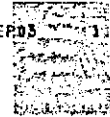
STATE STREET
Serving Institutional Investors Worldwide

FOR PUBLIC DISCLOSURE

BILL & MELINDA GATES FOUNDATN
COMPOSITE
SUMMARY REALIZED GAIN/LOSS REPORT
JANUARY 1, 2003 TO DECEMBER 31, 2003

ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|----------------|-------------------------|---------------|------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| 4,580,000.000 | | | | | | | |
| ** WB2L ** | | | | 19AUG03 | 15SEP03 | 1.000000 | |
| CXL 515 | -4,247,234.38 | -4,236,616.40 | -10,617.98 | | | .00 | -10,617.98 |
| -4,580,000.000 | | | | | | | |
| ** WB2L ** | | | | 22AUG03 | 15SEP03 | 1.000000 | |
| 262 | 4,342,409.46 | 4,280,589.07 | 61,820.39 | | | .00 | 61,820.39 |
| 4,685,000.000 | | | | | | | |
| ** WB2L ** | | | | 22AUG03 | 15SEP03 | 1.000000 | |
| CXL 262 | -4,342,409.46 | -4,280,589.07 | -61,820.39 | | | .00 | -61,820.39 |
| -4,685,000.000 | | | | | | | |
| ** WB2L ** | | | | 22AUG03 | 18SEP03 | 1.000000 | |
| 331 | 2,011,318.75 | 2,026,915.62 | -15,596.87 | | | .00 | -15,596.87 |
| 2,170,000.000 | | | | | | | |
| ** WB2L ** | | | | 22AUG03 | 18SEP03 | 1.000000 | |
| 332 | 2,331,090.63 | 2,321,659.37 | 9,431.26 | | | .00 | 9,431.26 |
| 2,515,000.000 | | | | | | | |
| ** WB2L ** | | | | 22AUG03 | 15SEP03 | 1.000000 | |
| 775 | 4,342,409.38 | 4,329,762.49 | 12,646.89 | | | .00 | 12,646.89 |
| 4,685,000.000 | | | | | | | |
| ** WB2L ** | | | | 22AUG03 | 15SEP03 | 1.000000 | |
| CXL 775 | -4,342,409.38 | -4,329,762.49 | -12,646.89 | | | .00 | -12,646.89 |
| -4,685,000.000 | | | | | | | |
| ** WB2L ** | | | | 26AUG03 | 15SEP03 | 1.000000 | |
| 033 | 4,193,820.31 | 4,249,984.38 | -56,164.07 | | | .00 | -56,164.07 |
| 4,550,000.000 | | | | | | | |
| ** WB2L ** | | | | 26AUG03 | 15SEP03 | 1.000000 | |
| CXL 033 | -4,193,820.31 | -4,249,984.38 | 56,164.07 | | | .00 | 56,164.07 |
| -4,550,000.000 | | | | | | | |
| ** WB2L ** | | | | 26AUG03 | 15SEP03 | 1.000000 | |
| 315 | 4,193,820.31 | 4,255,671.87 | -61,851.56 | | | .00 | -61,851.56 |
| 4,550,000.000 | | | | | | | |
| ** WB2L ** | | | | 26AUG03 | 15SEP03 | 1.000000 | |
| CXL 315 | -4,193,820.31 | -4,255,671.87 | 61,851.56 | | | .00 | 61,851.56 |
| -4,550,000.000 | | | | | | | |
| ** WB2L ** | | | | 26AUG03 | 18SEP03 | 1.000000 | |
| 333 | 1,801,960.14 | 1,804,709.38 | -2,749.24 | | | .00 | -2,749.24 |
| 1,955,000.000 | | | | | | | |

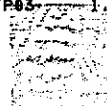


STATE STREET

FOR PUBLIC DISCLOSURE

BILL & MELINDA GATES FOUNDATN
COMPOSITE
SUMMARY REALIZED GAIN/LOSS REPORT
JANUARY 1, 2003 TO DECEMBER 31, 2003

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|----------------|-------------------------|---------------|------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| ** WB2L ** | | | | 26AUG03 | 18SEP03 | 1.000000 | |
| 334 | 2,391,860.17 | 2,367,937.50 | 23,922.67 | | | .00 | 23,922.67 |
| 2,595,000.000 | | | | | | | |
| ** WB2L ** | | | | 26AUG03 | 15SEP03 | 1.000000 | |
| 776 | 4,193,820.31 | 4,154,371.88 | 39,448.43 | | | .00 | 39,448.43 |
| 4,550,000.000 | | | | | | | |
| ** WB2L ** | | | | 26AUG03 | 15SEP03 | 1.000000 | |
| CXL 776 | -4,193,820.31 | -4,154,371.88 | -39,448.43 | | | .00 | -39,448.43 |
| -4,550,000.000 | | | | | | | |
| ** WB2L ** | | | | 28AUG03 | 15SEP03 | 1.000000 | |
| 077 | 1,599,868.75 | 1,590,193.75 | 9,675.00 | | | .00 | 9,675.00 |
| 1,720,000.000 | | | | | | | |
| ** WB2L ** | | | | 28AUG03 | 15SEP03 | 1.000000 | |
| CXL 077 | -1,599,868.75 | -1,590,193.75 | -9,675.00 | | | .00 | -9,675.00 |
| -1,720,000.000 | | | | | | | |
| ** WB2L ** | | | | 28AUG03 | 18SEP03 | 1.000000 | |
| 335 | 1,599,868.75 | 1,569,500.00 | 30,368.75 | | | .00 | 30,368.75 |
| 1,720,000.000 | | | | | | | |
| ** WB2L ** | | | | 28AUG03 | 15SEP03 | 1.000000 | |
| 662 | 1,599,868.75 | 1,606,587.50 | -6,718.75 | | | .00 | -6,718.75 |
| 1,720,000.000 | | | | | | | |
| ** WB2L ** | | | | 28AUG03 | 15SEP03 | 1.000000 | |
| CXL 662 | -1,599,868.75 | -1,606,587.50 | 6,718.75 | | | .00 | 6,718.75 |
| -1,720,000.000 | | | | | | | |
| ** WB2L ** | | | | 04SEP03 | 15SEP03 | 1.000000 | |
| 032 | 4,576,042.97 | 4,516,875.00 | 59,167.97 | | | .00 | 59,167.97 |
| 4,950,000.000 | | | | | | | |
| ** WB2L ** | | | | 04SEP03 | 15SEP03 | 1.000000 | |
| CXL 032 | -4,576,042.97 | -4,516,875.00 | -59,167.97 | | | .00 | -59,167.97 |
| -4,950,000.000 | | | | | | | |
| ** WB2L ** | | | | 04SEP03 | 18SEP03 | 1.000000 | |
| 336 | 342,047.65 | 337,625.00 | 4,422.65 | | | .00 | 4,422.65 |
| 370,000.000 | | | | | | | |
| ** WB2L ** | | | | 04SEP03 | 18SEP03 | 1.000000 | |
| 337 | 4,233,995.32 | 4,179,250.00 | 54,745.32 | | | .00 | 54,745.32 |
| 4,580,000.000 | | | | | | | |



STATE STREET

FOR PUBLIC DISCLOSURE

ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|----------------------------|----------------|----------------|-------------------|-----------------|---------------------|-----------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | NET BAS SECTY GN/LS | NET SECTY GN/LS |
| 01F042699 | TOTAL | | | | | | |
| | 27,375,199.22 | 27,289,055.47 | 86,143.75 L | | .00 | 86,143.75 L | |
| 01F0504A1 | FNMA TBA OCT 15 SINGLE FAM | 2099/12/01 | 5.000 | 11SEP03 | 20OCT03 | 1.000000 | |
| ** WB1Q ** | 685 | 17,432,062.50 | 17,601,703.12 | 10,359.30 | .00 | 10,359.30 | |
| | 17,400,000.000 | | | | | | |
| ** WB1Q ** | 707 | 1,922,562.50 | 1,922,562.50 | 11SEP03 | 20OCT03 | 1.000000 | |
| | 1,900,000.000 | | | .00 | .00 | .00 | |
| ** WB1Q ** | 628 | 3,050,625.00 | 3,051,843.76 | 09OCT03 | 20OCT03 | 1.000000 | |
| | 3,000,000.000 | | | -1,218.76 | .00 | -1,218.76 | |
| ** WB1Q ** | 124 | 7,101,445.31 | 7,105,476.56 | 14OCT03 | 20OCT03 | 1.000000 | |
| | 7,000,000.000 | | | -4,031.25 | .00 | -4,031.25 | |
| ** WB1F ** | 298 | 6,600,546.87 | 6,547,734.38 | 14OCT03 | 20OCT03 | 1.000000 | |
| | 6,500,000.000 | | | 52,812.49 | .00 | 52,812.49 | |
| ** WB1E ** | 405 | 30,475,781.25 | 30,412,500.00 | 14OCT03 | 20OCT03 | 1.000000 | |
| | 30,000,000.000 | | | 63,281.25 | .00 | 63,281.25 | |
| ** WB1E ** | CXL 405 | -30,475,781.25 | -30,412,500.00 | 14OCT03 | 20OCT03 | 1.000000 | |
| | -30,000,000.000 | | | -63,281.25 | .00 | -63,281.25 | |
| ** WB1E ** | 453 | 30,475,781.25 | 30,421,875.00 | 14OCT03 | 20OCT03 | 1.000000 | |
| | 30,000,000.000 | | | 53,906.25 | .00 | 53,906.25 | |
| ** WB1H ** | 615 | 101,617.19 | 101,578.13 | 14OCT03 | 20OCT03 | 1.000000 | |
| | 100,000.000 | | | 39.06 | .00 | 39.06 | |
| ** WB2N ** | 691 | 5,996,105.45 | 5,991,726.59 | 14OCT03 | 20OCT03 | 1.000000 | |
| | 5,900,000.000 | | | 4,378.86 | .00 | 4,378.86 | |
| ** WB2N ** | 692 | 35,597,460.85 | 35,560,750.00 | 14OCT03 | 20OCT03 | 1.000000 | |
| | 35,000,000.000 | | | 28,710.85 | .00 | 28,710.85 | |
| ** WB1Q ** | | | | 14OCT03 | 20OCT03 | 1.000000 | |



STATE STREET
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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|----------------------------|----------------|---------------|-------------------|-----------------|---------------------|-----------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | NET BAS SECTY GN/LS | NET SECTY GN/LS |
| | 754 | 8,939,218.75 | 8,939,218.75 | .00 | | .00 | .00 |
| | 8,800,000.000 | | | | | | |
| ** WB1Q ** | 761 | 1,218,609.38 | 1,218,984.37 | 14OCT03 | 20OCT03 | 1.000000 | |
| | 1,200,000.000 | | | -374.99 | .00 | -374.99 | |
| ** WB1Q ** | 773 | 11,576,789.86 | 11,545,433.59 | 14OCT03 | 20OCT03 | 1.000000 | |
| | 11,400,000.000 | | | 31,355.47 | .00 | 31,355.47 | |
| ** WB1F ** | 306 | 3,208,858.40 | 3,220,640.63 | 15OCT03 | 20OCT03 | 1.000000 | |
| | 3,175,000.000 | | | -11,782.23 | .00 | -11,782.23 | |
| ** WB1E ** | 442 | 26,379,843.75 | 26,357,500.00 | 15OCT03 | 20OCT03 | 1.000000 | |
| | 26,000,000.000 | | | 22,343.75 | .00 | 22,343.75 | |
| ** WB1E ** | 443 | 13,185,859.38 | 13,170,750.00 | 15OCT03 | 20OCT03 | 1.000000 | |
| | 13,000,000.000 | | | 7,109.38 | .00 | 7,109.38 | |
| ** WB2N ** | 732 | 35,560,750.00 | 35,597,460.85 | 16OCT03 | 20OCT03 | 1.000000 | |
| | 35,000,000.000 | | | -28,710.85 | .00 | -28,710.85 | |
| 01F0504A1 | TOTAL | | | | | | |
| | 10,861,781.25 | 10,861,781.25 | .00 | | .00 | .00 | |
| | 157,114,823.14 | 156,986,015.58 | 128,807.56 L | | .00 | 128,807.56 L | |
| | 40,559,531.25 | 40,523,441.40 | 36,089.85 S | | .00 | 36,089.85 S | |
| 01F0504B9 | FNMA TBA NOV 15 SINGLE FAM | 2099/12/01 | 5.000 | 14OCT03 | 18NOV03 | 1.000000 | |
| ** WB1Q ** | 763 | 13,369,125.00 | 13,363,281.25 | 5,843.75 | .00 | 5,843.75 | |
| | 13,200,000.000 | | | | | | |
| ** WB1Q ** | 766 | 1,924,937.50 | 1,921,828.31 | 14OCT03 | 18NOV03 | 1.000000 | |
| | 1,900,000.000 | | | 3,117.19 | .00 | 3,117.19 | |
| ** WB1E ** | 459 | 19,237,500.00 | 19,243,437.50 | 16OCT03 | 18NOV03 | 1.000000 | |
| | 19,000,000.000 | | | -5,937.50 | .00 | -5,937.50 | |
| ** WB1E ** | | | | 14OCT03 | 18NOV03 | 1.000000 | |



STATE STREET
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FOR PUBLIC DISCLOSURE

ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-----------------|---------------------------|----------------|----------------|--------------------------|-----------------|-----------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| -19,000,000.000 | CXL 459 -19,237,500.00 | -19,243,437.50 | -19,243,437.50 | 5,937.50 | | .00 | 5,937.50 |
| 19,000,000.000 | WB1E 461 19,237,500.00 | 19,271,406.25 | 19,271,406.25 | 160CT03 -33,906.25 | 18NOV03 | 1.000000 .00 | -33,906.25 |
| -19,000,000.000 | CXL 461 -19,237,500.00 | -19,271,406.25 | -19,271,406.25 | 160CT03 33,906.25 | 18NOV03 | 1.000000 .00 | 33,906.25 |
| 3,000,000.000 | WB1Q 802 3,032,812.50 | 3,037,500.00 | 3,037,500.00 | 160CT03 -4,687.50 | 18NOV03 | 1.000000 .00 | -4,687.50 |
| 1,900,000.000 | WB1Q 110 1,926,718.75 | 1,926,125.00 | 1,926,125.00 | 230CT03 593.75 | 18NOV03 | 1.000000 .00 | 593.75 |
| 4,855,000.000 | WB2L 550 4,907,342.97 | 4,964,237.50 | 4,964,237.50 | 10NOV03 -56,894.53 | 18NOV03 | 1.000000 .00 | -56,894.53 |
| 4,855,000.000 | WB2L 587 4,913,411.72 | 4,960,065.23 | 4,960,065.23 | 10NOV03 -46,653.51 | 18NOV03 | 1.000000 .00 | -46,653.51 |
| 12,800,000.000 | WB1Q 656 12,953,500.00 | 12,963,390.62 | 12,963,390.62 | 10NOV03 -9,890.62 | 18NOV03 | 1.000000 .00 | -9,890.62 |
| 7,000,000.000 | WB1Q 055 7,094,609.38 | 7,093,750.00 | 7,093,750.00 | 12NOV03 859.38 | 18NOV03 | 1.000000 .00 | 859.38 |
| 3,175,000.000 | WB1F 239 3,216,919.92 | 3,199,804.69 | 3,199,804.69 | 12NOV03 17,115.23 | 18NOV03 | 1.000000 .00 | 17,115.23 |
| 9,500,000.000 | WB1Q 571 9,625,429.69 | 9,626,445.32 | 9,626,445.32 | 12NOV03 -1,015.63 | 18NOV03 | 1.000000 .00 | -1,015.63 |
| 9,500,000.000 | WB1Q 740 9,625,429.69 | 2,533,007.82 | 2,533,007.82 | 12NOV03 7,092,421.87 | 18NOV03 | 1.000000 .00 | 7,092,421.87 |
| -9,500,000.000 | CXL 740 -9,625,429.69 | -2,533,007.82 | -2,533,007.82 | 12NOV03 -7,092,421.87 | 18NOV03 | 1.000000 .00 | -7,092,421.87 |



STATE STREET
Securities Technology in the World

FOR PUBLIC DISCLOSURE

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|----------------|----------------------------|---------------|---------------|----------------------|-----------------|-----------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| 1,200,000.000 | WB1Q 744 1,216,031.25 | 1,216,968.75 | 1,216,968.75 | 12NOV03 -937.50 | 18NOV03 | 1.000000 .00 | -937.50 |
| 6,500,000.000 | WB1F 121 6,608,671.87 | 6,581,250.00 | 6,581,250.00 | 13NOV03 27,421.87 | 18NOV03 | 1.000000 .00 | 27,421.87 |
| 100,000.000 | WB1H 165 101,593.75 | 101,312.50 | 101,312.50 | 13NOV03 281.25 | 18NOV03 | 1.000000 .00 | 281.25 |
| 35,000,000.000 | WB2N 314 35,582,422.05 | 35,487,578.13 | 35,487,578.13 | 13NOV03 94,843.92 | 18NOV03 | 1.000000 .00 | 94,843.92 |
| 5,900,000.000 | WB2N 327 5,996,796.88 | 5,982,968.75 | 5,982,968.75 | 13NOV03 13,828.13 | 18NOV03 | 1.000000 .00 | 13,828.13 |
| 01F050409 | TOTAL | 61,327,159.16 | 61,277,216.80 | 49,942.36 L | | .00 | 49,942.36 L |
| | | 51,143,164.07 | 51,149,281.25 | -6,117.18 S | | .00 | -6,117.18 S |
| 01F050407 | FNMA TBA DEC 15 SINGLE FAM | 2099/12/01 | 5.000 | 12NOV03 | 16DEC03 | 1.000000 | |
| 13,200,000.000 | WB1Q 746 13,338,187.50 | 13,318,250.00 | 13,318,250.00 | 19,937.50 | | .00 | 19,937.50 |
| 3,000,000.000 | WB1Q 751 3,030,937.50 | 3,031,875.00 | 3,031,875.00 | 12NOV03 -937.50 | 16DEC03 | 1.000000 .00 | -937.50 |
| 4,300,000.000 | WB1Q 018 4,382,640.62 | 4,345,687.50 | 4,345,687.50 | 18NOV03 36,953.12 | 16DEC03 | 1.000000 .00 | 36,953.12 |
| 100,000.000 | WB1H 505 101,621.09 | 101,312.50 | 101,312.50 | 10DEC03 308.59 | 16DEC03 | 1.000000 .00 | 308.59 |
| 1,200,000.000 | WB1Q 604 1,219,453.12 | 1,212,562.50 | 1,212,562.50 | 10DEC03 6,890.62 | 16DEC03 | 1.000000 .00 | 6,890.62 |
| 9,500,000.000 | WB1Q 606 9,652,519.53 | 9,597,968.75 | 9,597,968.75 | 10DEC03 54,550.78 | 16DEC03 | 1.000000 .00 | 54,550.78 |



STATE STREET
Securities Technology in the World

FOR PUBLIC DISCLOSURE

ATTACHMENT O

| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET LOCAL PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|-------------------------------|---|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| ** WB1Q ** | 610 6,200,000.000 | 6,301,476.56 | | 6,299,539.06 | 10DEC03 1,937.50 | 16DEC03 | 1.000000 .00 | 1,937.50 |
| ** WB1Q ** | 618 12,800,000.000 | 13,009,500.00 | | 12,991,117.20 | 10DEC03 18,382.80 | 16DEC03 | 1.000000 .00 | 18,382.80 |
| ** WB1Q ** | 624 2,700,000.000 | 2,744,024.22 | | 2,728,487.50 | 10DEC03 16,136.72 | 16DEC03 | 1.000000 .00 | 16,136.72 |
| ** WB2N ** | 646 35,000,000.000 | 35,571,484.55 | | 35,481,250.00 | 10DEC03 90,234.55 | 16DEC03 | 1.000000 .00 | 90,234.55 |
| ** WB2N ** | 653 5,900,000.000 | 6,001,175.80 | | 5,980,203.13 | 10DEC03 20,972.67 | 16DEC03 | 1.000000 .00 | 20,972.67 |
| ** WB1F ** | 766 6,500,000.000 | 6,608,417.97 | | 6,590,390.63 | 10DEC03 18,027.34 | 16DEC03 | 1.000000 .00 | 18,027.34 |
| ** WB1F ** | 769 3,175,000.000 | 3,239,988.28 | | 3,207,742.19 | 11DEC03 32,246.09 | 16DEC03 | 1.000000 .00 | 32,246.09 |
| 01F0504C7 | TOTAL | 51,522,687.69 | | 51,360,898.45 | 161,789.24 L | | .00 | 161,789.24 L |
| | | 53,679,539.05 | | 53,525,687.51 | 153,851.54 \$ | | .00 | 153,851.54 \$ |
| 01F050411 | FNMA TBA JAN 15 SINGLE FAM | 2099/12/01 | 5.000 | | 19NOV03 | 20JAN04 | 1.000000 | |
| ** WB2L ** | 663 2,465,000.000 | 2,499,664.06 | | 2,475,014.06 | 24,650.00 | | .00 | 24,650.00 |
| ** WB1Q ** | 614 13,200,000.000 | 13,365,000.00 | | 13,365,968.75 | 10DEC03 -968.75 | 20JAN04 | 1.000000 .00 | -968.75 |
| ** WB1Q ** | 645 3,000,000.000 | 3,038,437.50 | | 3,038,437.50 | 10DEC03 .00 | 20JAN04 | 1.000000 .00 | .00 |
| ** WB2L ** | 104 4,855,000.000 | 4,960,065.23 | | 4,880,792.19 | 22DEC03 79,273.04 | 20JAN04 | 0.000000 .00 | 79,273.04 |



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| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET LOCAL PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|-------------------------------|---|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| ** WB2L ** | 185 2,390,000.000 | 2,441,721.09 | | 2,399,709.38 | 22DEC03 42,011.71 | 20JAN04 | 1.000000 .00 | 42,011.71 |
| ** WB1E ** | CXL 041 -23,000,000.000 | -23,322,539.06 | 2099/12/31 | 5.000 -23,186,875.00 | 18DEC02 -135,664.06 | 21JAN03 | 1.000000 .00 | -135,664.06 |
| ** WB1E ** | 597 23,000,000.000 | 23,322,539.06 | | 23,186,875.00 | 18DEC02 135,664.06 | 21JAN03 | 1.000000 .00 | 135,664.06 |
| ** WB1Q ** | 561 14,500,000.000 | 14,746,953.13 | | 14,682,890.62 | 07JAN03 144,062.51 | 21JAN03 | 1.000000 .00 | 144,062.51 |
| ** WB1Q ** | 644 7,000,000.000 | 7,153,671.80 | | 7,083,125.00 | 08JAN03 70,546.80 | 21JAN03 | 1.000000 .00 | 70,546.80 |
| ** WB1Q ** | 645 5,000,000.000 | 5,109,765.62 | | 5,054,375.00 | 08JAN03 55,390.62 | 21JAN03 | 1.000000 .00 | 55,390.62 |
| 01F050411 | TOTAL | 3,038,437.50 | | 3,038,437.50 | .00 | | .00 | .00 |
| | | 9,901,450.38 | | 9,755,515.63 | 145,934.75 L | | .00 | 145,934.75 L |
| | | 40,375,390.63 | | 40,106,359.37 | 269,031.26 \$ | | .00 | 269,031.26 \$ |
| 01F050429 | FNMA TBA FEB 15 SINGLE FAM | 2099/12/01 | 5.000 | | 06JAN03 | 19FEB03 | 1.000000 | |
| ** WB1E ** | 288 7,000,000.000 | 7,088,593.75 | | 7,072,187.50 | 16,406.25 | | .00 | 16,406.25 |
| ** WB1E ** | 289 14,000,000.000 | 14,177,187.50 | | 14,146,375.00 | 32,812.50 | | .00 | 32,812.50 |
| ** WB1E ** | 290 9,000,000.000 | 9,114,960.94 | | 9,092,812.50 | 22,148.44 | | .00 | 22,148.44 |
| ** WB1E ** | 291 23,000,000.000 | 23,291,093.75 | | 23,237,187.50 | 53,906.25 | | 0.000000 .00 | 53,906.25 |

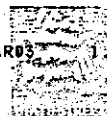


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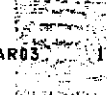
| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|----------------|----------------------------|---------------|---------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | | | |
| ** WB1Q ** | 789 7,131,250.00 | 7,126,875.00 | 4,375.00 | 31 JAN03 | 19 FEB03 | 1.000000 | 4,375.00 |
| 7,000,000.000 | | | | | | .00 | |
| ** WB1Q ** | 796 16,824,199.22 | 16,718,437.50 | 105,761.72 | 04 FEB03 | 19 FEB03 | 1.000000 | 105,761.72 |
| 16,500,000.000 | | | | | | .00 | |
| ** WB1Q ** | 321 5,103,125.00 | 5,090,625.00 | 12,500.00 | 10 FEB03 | 19 FEB03 | 1.000000 | 12,500.00 |
| 5,000,000.000 | | | | | | .00 | |
| ** WB2N ** | 079 6,030,675.80 | 6,011,546.87 | 19,128.93 | 12 FEB03 | 19 FEB03 | 1.000000 | 19,128.93 |
| 5,900,000.000 | | | | | | .00 | |
| ** WB2N ** | 085 35,765,625.00 | 35,666,789.10 | 98,835.90 | 12 FEB03 | 19 FEB03 | 1.000000 | 98,835.90 |
| 35,000,000.000 | | | | | | .00 | |
| ** WB1H ** | 666 102,187.50 | 102,000.00 | 187.50 | 12 FEB03 | 19 FEB03 | 1.000000 | 187.50 |
| 100,000.000 | | | | | | .00 | |
| 01F050429 | TOTAL | 95,570,324.24 | 95,326,898.47 | 243,425.77 L | | .00 | 243,425.77 L |
| | | 29,058,574.22 | 28,935,937.50 | 122,636.72 S | | .00 | 122,636.72 S |
| 01F050437 | FNMA TBA MAR 15 SINGLE FAM | 2099/12/01 | 5.000 | 19 FEB03 | 18 MAR03 | 1.000000 | |
| ** WB1Q ** | 413 4,295,484.38 | 4,270,875.00 | 24,609.38 | 19 FEB03 | 18 MAR03 | 1.000000 | 24,609.38 |
| 4,200,000.000 | | | | | | .00 | |
| ** WB1E ** | 454 7,156,406.25 | 7,061,250.00 | 95,156.25 | 19 FEB03 | 18 MAR03 | 1.000000 | 95,156.25 |
| 7,000,000.000 | | | | | | .00 | |
| ** WB1E ** | 455 14,312,812.50 | 14,122,500.00 | 190,312.50 | 19 FEB03 | 18 MAR03 | 1.000000 | 190,312.50 |
| 14,000,000.000 | | | | | | .00 | |
| ** WB1E ** | 456 11,245,781.25 | 11,180,468.75 | 65,312.50 | 19 FEB03 | 18 MAR03 | 1.000000 | 65,312.50 |
| 11,000,000.000 | | | | | | .00 | |
| ** WB1E ** | 457 9,201,093.75 | 9,078,750.00 | 122,343.75 | 19 FEB03 | 18 MAR03 | 1.000000 | 122,343.75 |
| 9,000,000.000 | | | | | | .00 | |



STATE STREET

FOR PUBLIC DISCLOSURE

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|----------------|-------------------------|---------------|------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | | | |
| ** WB1E ** | 458 23,513,906.25 | 23,201,250.00 | 312,656.25 | 19 FEB03 | 18 MAR03 | 1.000000 | 312,656.25 |
| 23,000,000.000 | | | | | | .00 | |
| ** WB1E ** | 459 5,111,718.75 | 5,046,484.38 | 65,234.37 | 19 FEB03 | 18 MAR03 | 1.000000 | 65,234.37 |
| 5,000,000.000 | | | | | | .00 | |
| ** WB1Q ** | 471 8,205,000.00 | 8,126,875.00 | 78,125.00 | 26 FEB03 | 18 MAR03 | 1.000000 | 78,125.00 |
| 8,000,000.000 | | | | | | .00 | |
| ** WB1Q ** | 503 7,722,363.28 | 7,618,945.31 | 103,417.97 | 03 MAR03 | 18 MAR03 | 1.000000 | 103,417.97 |
| 7,500,000.000 | | | | | | .00 | |
| ** WB1Q ** | 504 10,298,437.50 | 10,156,328.12 | 142,109.38 | 03 MAR03 | 18 MAR03 | 1.000000 | 142,109.38 |
| 10,000,000.000 | | | | | | .00 | |
| ** WB1Q ** | 505 6,178,593.75 | 6,124,335.94 | 54,257.81 | 03 MAR03 | 18 MAR03 | 1.000000 | 54,257.81 |
| 6,000,000.000 | | | | | | .00 | |
| ** WB2P ** | 516 3,088,945.31 | 3,052,031.25 | 36,914.06 | 03 MAR03 | 18 MAR03 | 1.000000 | 36,914.06 |
| 3,000,000.000 | | | | | | .00 | |
| ** WB1Q ** | 186 4,641,328.13 | 4,616,492.19 | 24,835.94 | 06 MAR03 | 18 MAR03 | 1.000000 | 24,835.94 |
| 4,500,000.000 | | | | | | .00 | |
| ** WB1Q ** | 187 3,717,000.00 | 3,715,593.75 | 1,406.25 | 07 MAR03 | 18 MAR03 | 1.000000 | 1,406.25 |
| 3,600,000.000 | | | | | | .00 | |
| ** WB1Q ** | 110 5,160,449.22 | 5,160,546.88 | -97.66 | 12 MAR03 | 18 MAR03 | 1.000000 | -97.66 |
| 5,000,000.000 | | | | | | .00 | |
| ** WB1H ** | 117 102,906.25 | 101,828.13 | 1,078.12 | 13 MAR03 | 18 MAR03 | 1.000000 | 1,078.12 |
| 100,000.000 | | | | | | .00 | |
| ** WB2N ** | 408 36,017,187.50 | 35,642,609.37 | 374,578.13 | 13 MAR03 | 18 MAR03 | 1.000000 | 374,578.13 |
| 35,000,000.000 | | | | | | .00 | |
| ** WB2N ** | 412 6,071,468.75 | 6,007,859.38 | 63,609.37 | 13 MAR03 | 18 MAR03 | 1.000000 | 63,609.37 |
| | | | | | | .00 | |



STATE STREET

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ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECY GN/LS |
|-----------------|----------------------------|----------------|----------------|------------------|-----------------|-----------|--------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECY GN/LS | BASE CURR GN/LS | | NET BAS SECY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECY GN/LS | | | |
| 5,900,000.000 | | | | | | | |
| 01F050437 | TOTAL | 115,022,226.56 | 114,495,031.26 | 1,327,195.30 L | | .00 | 1,327,195.30 L |
| | | 50,210,656.26 | 49,789,992.19 | 428,664.07 S | | .00 | 428,664.07 S |
| 01F050445 | FNMA TBA APR 15 SINGLE FAM | 2099/12/01 | 5.000 | 05MAR03 | 21APR03 | 1.000000 | |
| ** WB2P ** | | 3,083,437.50 | 3,076,875.00 | 6,562.50 | | .00 | 6,562.50 |
| 3,000,000.000 | | | | | | | |
| ** WB1Q ** | | 823,000.00 | 822,500.00 | 11MAR03 | 21APR03 | 1.000000 | 500.00 |
| 800,000.000 | | | | 500.00 | | .00 | |
| ** WB1Q ** | | 10,795,312.50 | 10,776,562.51 | 12MAR03 | 21APR03 | 1.000000 | 18,749.99 |
| 10,500,000.000 | | | | 18,749.99 | | .00 | |
| ** WB1F ** | | 3,235,771.48 | 3,259,832.03 | 24MAR03 | 21APR03 | 1.000000 | -24,060.55 |
| 3,175,000.000 | | | | -24,060.55 | | .00 | |
| ** WB1Q ** | | 12,834,960.94 | 12,839,879.11 | 11APR03 | 21APR03 | 1.000000 | -4,118.17 |
| 12,500,000.000 | | | | -4,118.17 | | .00 | |
| ** WB1Q ** | | 5,130,468.75 | 5,097,875.00 | 11APR03 | 21APR03 | 1.000000 | 32,593.75 |
| 5,000,000.000 | | | | 32,593.75 | | .00 | |
| ** WB2N ** | | 6,057,640.63 | 6,047,500.00 | 15APR03 | 21APR03 | 1.000000 | 10,140.63 |
| 5,900,000.000 | | | | 10,140.63 | | .00 | |
| ** WB2N ** | | 35,948,828.30 | 35,875,000.00 | 15APR03 | 21APR03 | 1.000000 | 73,828.30 |
| 35,000,000.000 | | | | 73,828.30 | | .00 | |
| ** WB2N ** | CXL | -35,948,828.30 | -35,875,000.00 | 15APR03 | 21APR03 | 1.000000 | -73,828.30 |
| -35,000,000.000 | | | | -73,828.30 | | .00 | |
| ** WB2N ** | | 35,948,828.30 | 35,875,000.00 | 15APR03 | 21APR03 | 1.000000 | 73,828.30 |
| 35,000,000.000 | | | | 73,828.30 | | .00 | |
| ** WB1H ** | | | | 15APR03 | 21APR03 | 1.000000 | |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECY GN/LS |
|-----------------|----------------------------|----------------|----------------|------------------|-----------------|-----------|--------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECY GN/LS | BASE CURR GN/LS | | NET BAS SECY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECY GN/LS | | | |
| 100,000.000 | | 102,757.81 | 102,500.00 | 257.81 | | .00 | 257.81 |
| ** WB2N ** | | 35,875,000.00 | 35,948,828.30 | 16APR03 | 21APR03 | 1.000000 | -73,828.30 |
| 35,000,000.000 | | | | -73,828.30 | | .00 | |
| 01F050445 | TOTAL | 84,303,435.72 | 84,310,535.33 | -7,099.61 L | | .00 | -7,099.61 L |
| | | 29,503,742.19 | 29,536,016.62 | 47,725.57 S | | .00 | 47,725.57 S |
| 01F050452 | FNMA TBA MAY 15 SINGLE FAM | 2099/12/01 | 5.000 | 25FEB03 | 19MAY03 | 1.000000 | |
| ** WB1E ** | | 2,035,000.00 | 2,028,750.00 | 6,250.00 | | .00 | 6,250.00 |
| 2,000,000.000 | | | | | | | |
| ** WB1E ** | | -2,035,000.00 | -2,028,750.00 | 25FEB03 | 19MAY03 | 1.000000 | -6,250.00 |
| -2,000,000.000 | | | | -6,250.00 | | .00 | |
| ** WB1E ** | | 10,175,000.00 | 10,143,750.00 | 25FEB03 | 19MAY03 | 1.000000 | 31,250.00 |
| 10,000,000.000 | | | | 31,250.00 | | .00 | |
| ** WB1E ** | | -10,175,000.00 | -10,143,750.00 | 25FEB03 | 19MAY03 | 1.000000 | -31,250.00 |
| -10,000,000.000 | | | | -31,250.00 | | .00 | |
| ** WB1E ** | | 10,175,000.00 | 10,143,750.00 | 25FEB03 | 19MAY03 | 1.000000 | 31,250.00 |
| 10,000,000.000 | | | | 31,250.00 | | .00 | |
| ** WB1E ** | | -10,175,000.00 | -10,143,750.00 | 25FEB03 | 19MAY03 | 1.000000 | -31,250.00 |
| -10,000,000.000 | | | | -31,250.00 | | .00 | |
| ** WB1E ** | | 12,206,250.00 | 12,172,500.00 | 26FEB03 | 19MAY03 | 1.000000 | 33,750.00 |
| 12,000,000.000 | | | | 33,750.00 | | .00 | |
| ** WB1E ** | | -12,206,250.00 | -12,172,500.00 | 26FEB03 | 19MAY03 | 1.000000 | -33,750.00 |
| -12,000,000.000 | | | | -33,750.00 | | .00 | |
| ** WB1E ** | | 12,206,250.00 | 12,172,500.00 | 26FEB03 | 19MAY03 | 1.000000 | 33,750.00 |
| 12,000,000.000 | | | | 33,750.00 | | .00 | |



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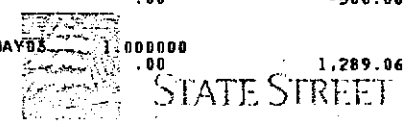
ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-----------------|-------------------------|----------------|------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | | | |
| ** WB1E ** | | | | 26FEB03 | 19MAY03 | 1.000000 | |
| CXL 579 | -12,206,250.00 | -12,172,500.00 | -33,750.00 | | | .00 | -33,750.00 |
| -12,000,000.000 | | | | | | | |
| ** WB1E ** | | | | 26FEB03 | 19MAY03 | 1.000000 | |
| 645 | 12,206,250.00 | 12,172,500.00 | 33,750.00 | | | .00 | 33,750.00 |
| 12,000,000.000 | | | | | | | |
| ** WB1E ** | | | | 26FEB03 | 19MAY03 | 1.000000 | |
| CXL 645 | -12,206,250.00 | -12,172,500.00 | -33,750.00 | | | .00 | -33,750.00 |
| -12,000,000.000 | | | | | | | |
| ** WB1E ** | | | | 13MAR03 | 19MAY03 | 1.000000 | |
| 387 | 14,297,500.00 | 14,201,250.00 | 96,250.00 | | | .00 | 96,250.00 |
| 14,000,000.000 | | | | | | | |
| ** WB1E ** | | | | 13MAR03 | 19MAY03 | 1.000000 | |
| 576 | 14,297,500.00 | 14,201,250.00 | 96,250.00 | | | .00 | 96,250.00 |
| 14,000,000.000 | | | | | | | |
| ** WB1E ** | | | | 13MAR03 | 19MAY03 | 1.000000 | |
| CXL 576 | -14,297,500.00 | -14,201,250.00 | -96,250.00 | | | .00 | -96,250.00 |
| -14,000,000.000 | | | | | | | |
| ** WB1E ** | | | | 17MAR03 | 19MAY03 | 1.000000 | |
| 596 | 5,116,406.25 | 5,071,875.00 | 44,531.25 | | | .00 | 44,531.25 |
| 5,000,000.000 | | | | | | | |
| ** WB1E ** | | | | 03APR03 | 19MAY03 | 1.000000 | |
| 135 | 5,101,367.19 | 5,071,875.00 | 29,492.19 | | | .00 | 29,492.19 |
| 5,000,000.000 | | | | | | | |
| ** WB1E ** | | | | 03APR03 | 19MAY03 | 1.000000 | |
| CXL 135 | -5,101,367.19 | -5,071,875.00 | -29,492.19 | | | .00 | -29,492.19 |
| -5,000,000.000 | | | | | | | |
| ** WB1E ** | | | | 03APR03 | 19MAY03 | 1.000000 | |
| 136 | 10,202,343.75 | 10,143,750.00 | 58,593.75 | | | .00 | 58,593.75 |
| 10,000,000.000 | | | | | | | |
| ** WB1E ** | | | | 03APR03 | 19MAY03 | 1.000000 | |
| CXL 136 | -10,202,343.75 | -10,143,750.00 | -58,593.75 | | | .00 | -58,593.75 |
| -10,000,000.000 | | | | | | | |
| ** WB1E ** | | | | 03APR03 | 19MAY03 | 1.000000 | |
| 137 | 9,182,109.38 | 9,129,375.00 | 52,734.38 | | | .00 | 52,734.38 |
| 9,000,000.000 | | | | | | | |
| ** WB1E ** | | | | 03APR03 | 19MAY03 | 1.000000 | |
| CXL 137 | -9,182,109.38 | -9,129,375.00 | -52,734.38 | | | .00 | -52,734.38 |



FOR PUBLIC DISCLOSURE

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|----------------|-------------------------|---------------|------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | | | |
| -9,000,000.000 | | | | | | | |
| ** WB1E ** | | | | 03APR03 | 19MAY03 | 1.000000 | |
| 138 | 4,080,937.50 | 4,057,500.00 | 23,437.50 | | | .00 | 23,437.50 |
| 4,000,000.000 | | | | | | | |
| ** WB1E ** | | | | 03APR03 | 19MAY03 | 1.000000 | |
| 306 | 10,202,343.75 | 10,143,750.00 | 58,593.75 | | | .00 | 58,593.75 |
| 10,000,000.000 | | | | | | | |
| ** WB1E ** | | | | 03APR03 | 19MAY03 | 1.000000 | |
| 307 | 1,020,234.38 | 1,014,375.00 | 5,859.38 | | | .00 | 5,859.38 |
| 1,000,000.000 | | | | | | | |
| ** WB1E ** | | | | 03APR03 | 19MAY03 | 1.000000 | |
| CXL 307 | -1,020,234.38 | -1,014,375.00 | -5,859.38 | | | .00 | -5,859.38 |
| -1,000,000.000 | | | | | | | |
| ** WB1E ** | | | | 03APR03 | 19MAY03 | 1.000000 | |
| 386 | 9,182,109.38 | 9,129,375.00 | 52,734.38 | | | .00 | 52,734.38 |
| 9,000,000.000 | | | | | | | |
| ** WB1E ** | | | | 03APR03 | 19MAY03 | 1.000000 | |
| CXL 386 | -9,182,109.38 | -9,129,375.00 | -52,734.38 | | | .00 | -52,734.38 |
| -9,000,000.000 | | | | | | | |
| ** WB1E ** | | | | 03APR03 | 19MAY03 | 1.000000 | |
| 622 | 5,101,367.19 | 5,071,875.00 | 29,492.19 | | | .00 | 29,492.19 |
| 5,000,000.000 | | | | | | | |
| ** WB1E ** | | | | 03APR03 | 19MAY03 | 1.000000 | |
| 623 | 9,182,109.38 | 9,129,375.00 | 52,734.38 | | | .00 | 52,734.38 |
| 9,000,000.000 | | | | | | | |
| ** WB1Q ** | | | | 11APR03 | 19MAY03 | 1.000000 | |
| 535 | 3,373,476.56 | 3,372,937.50 | 539.06 | | | .00 | 539.06 |
| 3,300,000.000 | | | | | | | |
| ** WB1Q ** | | | | 11APR03 | 19MAY03 | 1.000000 | |
| 700 | 10,739,531.25 | 10,736,250.00 | 3,281.25 | | | .00 | 3,281.25 |
| 10,500,000.000 | | | | | | | |
| ** WB1Q ** | | | | 11APR03 | 19MAY03 | 1.000000 | |
| 706 | 817,500.00 | 818,000.00 | -500.00 | | | .00 | -500.00 |
| 800,000.000 | | | | | | | |
| ** WB1Q ** | | | | 11APR03 | 19MAY03 | 1.000000 | |
| 707 | 3,373,476.56 | 3,372,187.50 | 1,289.06 | | | .00 | 1,289.06 |
| 3,300,000.000 | | | | | | | |



FOR PUBLIC DISCLOSURE

ATTACHMENT O

| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL BASE | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY BASE SECY | DT GN/LS GN/LS | STL DT BASE CURR | SELL RATE GN/LS | NET SECY NET BAS | GN/LS GN/LS |
|-------------------------|-------------------------------|--|---------------------------|-------------------------------------|-----------------------------------|----------------------|---------------------|--------------------|---------------------|----------------|
| ** WB1Q ** | CXL 707 | -3,373,476.56 | | -3,372,187.50 | 11APR03 | | 19MAY03 | 1.000000 .00 | | -1,289.06 |
| | -3,300,000.000 | | | | | | | | | |
| ** WB1Q ** | 119 | 14,054,750.00 | | 14,030,024.41 | 09MAY03 | | 19MAY03 | 1.000000 .00 | | 24,725.59 |
| | 13,600,000.000 | | | | | | | | | |
| ** WB1Q ** | 552 | 5,167,570.12 | | 5,170,906.25 | 13MAY03 | | 19MAY03 | 1.000000 .00 | | -3,328.13 |
| | 5,000,000.000 | | | | | | | | | |
| ** WB1F ** | 628 | 3,201,660.16 | | 3,223,617.19 | 13MAY03 | | 19MAY03 | 1.000000 .00 | | 58,042.97 |
| | 3,175,000.000 | | | | | | | | | |
| ** WB2N ** | 531 | 36,202,422.05 | | 35,785,656.25 | 15MAY03 | | 19MAY03 | 1.000000 .00 | | 496,765.80 |
| | 35,000,000.000 | | | | | | | | | |
| ** WB2N ** | 537 | 6,114,335.91 | | 6,032,750.00 | 15MAY03 | | 19MAY03 | 1.000000 .00 | | 81,585.91 |
| | 5,900,000.000 | | | | | | | | | |
| ** WB1H ** | 793 | 103,719.90 | | 102,281.25 | 15MAY03 | | 19MAY03 | 1.000000 .00 | | 1,438.65 |
| | 100,000.000 | | | | | | | | | |
| 01F050452 | TOTAL | 93,762,802.09 | | 92,819,929.69 | | | | | | 942,872.40 L |
| | | | | | | | | | | |
| | | 34,152,835.93 | | 34,128,118.16 | | | | | | 24,717.77 S |
| | | | | | | | | | | |
| 01F050460 | FNMA | TBA JUN 15 SINGLE FAM | 2099/12/01 | 5.000 | | | | | | |
| ** WB1E ** | 502 | 9,185,625.00 | | 9,203,281.25 | 17APR03 | | 17JUN03 | 1.000000 .00 | | -17,656.25 |
| | 9,000,000.000 | | | | | | | | | |
| ** WB1E ** | CXL 502 | -9,185,625.00 | | -9,203,281.25 | 17APR03 | | 17JUN03 | 1.000000 .00 | | 17,656.25 |
| | -9,000,000.000 | | | | | | | | | |
| ** WB1E ** | 506 | 9,185,625.00 | | 9,146,250.00 | 17APR03 | | 17JUN03 | 1.000000 .00 | | 39,375.00 |
| | 9,000,000.000 | | | | | | | | | |
| ** WB1E ** | CXL 506 | -9,185,625.00 | | -9,146,250.00 | 17APR03 | | 17JUN03 | 1.000000 .00 | | -39,375.00 |
| | -9,000,000.000 | | | | | | | | | |



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| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL BASE | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY BASE SECY | DT GN/LS GN/LS | STL DT BASE CURR | SELL RATE GN/LS | NET SECY NET BAS | GN/LS GN/LS |
|-------------------------|-------------------------------|--|---------------------------|-------------------------------------|-----------------------------------|----------------------|---------------------|--------------------|---------------------|----------------|
| ** WB1E ** | 767 | 9,185,625.00 | | 9,146,250.00 | 17APR03 | | 17JUN03 | 1.000000 .00 | | 39,375.00 |
| | 9,000,000.000 | | | | | | | | | |
| ** WB1E ** | 383 | 32,094,687.50 | | 31,686,250.00 | 16MAY03 | | 17JUN03 | 1.000000 .00 | | 408,437.50 |
| | 31,000,000.000 | | | | | | | | | |
| ** WB1E ** | CXL 383 | -32,094,687.50 | | -31,686,250.00 | 16MAY03 | | 17JUN03 | 1.000000 .00 | | -408,437.50 |
| | -31,000,000.000 | | | | | | | | | |
| ** WB1E ** | 385 | 10,353,125.00 | | 10,273,986.25 | 16MAY03 | | 17JUN03 | 1.000000 .00 | | 79,218.75 |
| | 10,000,000.000 | | | | | | | | | |
| ** WB1E ** | CXL 385 | -10,353,125.00 | | -10,273,986.25 | 16MAY03 | | 17JUN03 | 1.000000 .00 | | -79,218.75 |
| | -10,000,000.000 | | | | | | | | | |
| ** WB1E ** | 680 | 16,565,000.00 | | 16,309,062.50 | 16MAY03 | | 17JUN03 | 1.000000 .00 | | 255,937.50 |
| | 16,000,000.000 | | | | | | | | | |
| ** WB1E ** | CXL 680 | -16,565,000.00 | | -16,309,062.50 | 16MAY03 | | 17JUN03 | 1.000000 .00 | | -255,937.50 |
| | -16,000,000.000 | | | | | | | | | |
| ** WB1Q ** | 739 | 7,141,500.00 | | 7,138,432.81 | 16MAY03 | | 17JUN03 | 1.000000 .00 | | 10,867.19 |
| | 6,900,000.000 | | | | | | | | | |
| ** WB1E ** | 765 | 16,565,000.00 | | 16,442,500.00 | 16MAY03 | | 17JUN03 | 1.000000 .00 | | 122,500.00 |
| | 16,000,000.000 | | | | | | | | | |
| ** WB1E ** | 797 | 15,529,687.50 | | 15,412,187.50 | 16MAY03 | | 17JUN03 | 1.000000 .00 | | 117,500.00 |
| | 15,000,000.000 | | | | | | | | | |
| ** WB1E ** | CXL 797 | -15,529,687.50 | | -15,412,187.50 | 16MAY03 | | 17JUN03 | 1.000000 .00 | | -117,500.00 |
| | -15,000,000.000 | | | | | | | | | |
| ** WB1E ** | 803 | 16,565,000.00 | | 16,554,921.88 | 16MAY03 | | 17JUN03 | 1.000000 .00 | | 10,078.12 |
| | 16,000,000.000 | | | | | | | | | |
| ** WB1E ** | CXL 803 | -16,565,000.00 | | -16,554,921.88 | 16MAY03 | | 17JUN03 | 1.000000 .00 | | -10,078.12 |
| | -16,000,000.000 | | | | | | | | | |

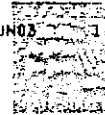


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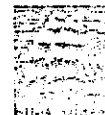
| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-----------------|-------------------------|----------------|----------------|-------------|-----------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | GN/LS | BASE CURR | GN/LS | NET BAS SECTY GN/LS |
| | SHARES/PAR | BASE | BASE | SECTY GN/LS | | | |
| -16,000,000.000 | | | | | | | |
| ** WBIE ** | 540 | 4,146,250.00 | 4,065,000.00 | 19MAY03 | 17JUN03 | 1.000000 | 81,250.00 |
| 4,000,000.000 | | | | 81,250.00 | | .00 | |
| ** WBIE ** | 540 | -4,146,250.00 | -4,065,000.00 | 19MAY03 | 17JUN03 | 1.000000 | -81,250.00 |
| -4,000,000.000 | | | | -81,250.00 | | .00 | |
| ** WBIE ** | 681 | 4,146,250.00 | 4,065,000.00 | 19MAY03 | 17JUN03 | 1.000000 | 81,250.00 |
| 4,000,000.000 | | | | 81,250.00 | | .00 | |
| ** WBIE ** | 681 | -4,146,250.00 | -4,065,000.00 | 19MAY03 | 17JUN03 | 1.000000 | -81,250.00 |
| -4,000,000.000 | | | | -81,250.00 | | .00 | |
| ** WBIE ** | 717 | 25,914,062.50 | 25,749,921.88 | 19MAY03 | 17JUN03 | 1.000000 | 164,140.62 |
| 25,000,000.000 | | | | 164,140.62 | | .00 | |
| ** WBIE ** | 717 | -25,914,062.50 | -25,749,921.88 | 19MAY03 | 17JUN03 | 1.000000 | -164,140.62 |
| -25,000,000.000 | | | | -164,140.62 | | .00 | |
| ** WBIE ** | 753 | 25,914,062.50 | 25,749,921.87 | 19MAY03 | 17JUN03 | 1.000000 | 164,140.63 |
| 25,000,000.000 | | | | 164,140.63 | | .00 | |
| ** WBIE ** | 753 | -25,914,062.50 | -25,749,921.87 | 19MAY03 | 17JUN03 | 1.000000 | -164,140.63 |
| -25,000,000.000 | | | | -164,140.63 | | .00 | |
| ** WBIE ** | 766 | 4,146,250.00 | 4,065,000.00 | 19MAY03 | 17JUN03 | 1.000000 | 81,250.00 |
| 4,000,000.000 | | | | 81,250.00 | | .00 | |
| ** WBIE ** | 796 | 21,767,812.50 | 21,364,062.50 | 19MAY03 | 17JUN03 | 1.000000 | 403,750.00 |
| 21,000,000.000 | | | | 403,750.00 | | .00 | |
| ** WBIE ** | 796 | -21,767,812.50 | -21,364,062.50 | 19MAY03 | 17JUN03 | 1.000000 | -403,750.00 |
| -21,000,000.000 | | | | -403,750.00 | | .00 | |
| ** WBIE ** | 800 | 4,146,250.00 | 4,105,000.00 | 19MAY03 | 17JUN03 | 1.000000 | 41,250.00 |
| 4,000,000.000 | | | | 41,250.00 | | .00 | |



STATE STREET

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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-----------------|-------------------------|----------------|----------------|-------------|-----------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | GN/LS | BASE CURR | GN/LS | NET BAS SECTY GN/LS |
| | SHARES/PAR | BASE | BASE | SECTY GN/LS | | | |
| ** WBIE ** | 800 | -4,146,250.00 | -4,105,000.00 | 19MAY03 | 17JUN03 | 1.000000 | -41,250.00 |
| -4,000,000.000 | | | | -41,250.00 | | .00 | |
| ** WBIE ** | 845 | 25,914,062.50 | 25,749,921.87 | 19MAY03 | 17JUN03 | 1.000000 | 164,140.63 |
| 25,000,000.000 | | | | 164,140.63 | | .00 | |
| ** WBIE ** | 845 | -25,914,062.50 | -25,749,921.87 | 19MAY03 | 17JUN03 | 1.000000 | -164,140.63 |
| -25,000,000.000 | | | | -164,140.63 | | .00 | |
| ** WBIE ** | 801 | 16,565,000.00 | 16,565,000.00 | 06JUN03 | 17JUN03 | 1.000000 | .00 |
| 16,000,000.000 | | | | .00 | | .00 | |
| ** WBIE ** | 802 | 4,146,250.00 | 4,146,250.00 | 06JUN03 | 17JUN03 | 1.000000 | .00 |
| 4,000,000.000 | | | | .00 | | .00 | |
| ** WB2N ** | 045 | 36,349,414.15 | 36,170,312.50 | 11JUN03 | 17JUN03 | 1.000000 | 179,101.65 |
| 35,000,000.000 | | | | 179,101.65 | | .00 | |
| ** WB2N ** | 051 | 6,128,164.09 | 6,095,437.50 | 11JUN03 | 17JUN03 | 1.000000 | 32,726.59 |
| 5,900,000.000 | | | | 32,726.59 | | .00 | |
| ** WB1H ** | 318 | 103,894.53 | 103,406.25 | 11JUN03 | 17JUN03 | 1.000000 | 488.28 |
| 100,000.000 | | | | 488.28 | | .00 | |
| ** WB1Q ** | 617 | 6,026,109.38 | 6,027,015.62 | 11JUN03 | 17JUN03 | 1.000000 | -906.24 |
| 5,800,000.000 | | | | -906.24 | | .00 | |
| ** WB1Q ** | 624 | 12,779,507.81 | 12,716,679.69 | 11JUN03 | 17JUN03 | 1.000000 | 62,828.12 |
| 12,300,000.000 | | | | 62,828.12 | | .00 | |
| ** WB1F ** | 451 | 3,299,395.51 | 3,273,226.56 | 12JUN03 | 17JUN03 | 1.000000 | 26,168.95 |
| 3,175,000.000 | | | | 26,168.95 | | .00 | |



STATE STREET

FOR PUBLIC DISCLOSURE

ATTACHMENT O

| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 01F050460 | TOTAL | 20,711,250.00 | 20,711,250.00 | .00 | | .00 | .00 |
| | | 75,777,743.28 | 75,296,132.01 | 481,610.47 L | | .00 | 481,610.47 L |
| | | 25,947,117.19 | 25,074,328.12 | 72,789.07 S | | .00 | 72,789.07 S |
| 01F050470 | FNMA TBA JUL 15 SINGLE FAM | 2099/12/01 | 5.000 | 13MAY03 | 17JUL03 | 1.000000 | |
| ** WB1Q ** | 566 800,000.000 | 822,500.00 | 822,500.00 | .00 | | .00 | .00 |
| ** WB1Q ** | 570 10,500,000.000 | 10,795,312.50 | 10,792,031.25 | 13MAY03 3,281.25 | 17JUL03 | 1.000000 .00 | 3,281.25 |
| ** WB1Q ** | 537 1,500,000.000 | 1,547,226.56 | 1,541,718.75 | 16MAY03 5,507.81 | 17JUL03 | 1.000000 .00 | 5,507.81 |
| ** WB1Q ** | 738 1,500,000.000 | 1,547,226.56 | 1,541,718.75 | 16MAY03 5,507.81 | 17JUL03 | 1.000000 .00 | 5,507.81 |
| ** WB1Q ** | CXL 738 -1,500,000.000 | -1,547,226.56 | -1,541,718.75 | 16MAY03 -5,507.81 | 17JUL03 | 1.000000 .00 | -5,507.81 |
| ** WB1E ** | 101 11,000,000.000 | 11,360,937.50 | 11,331,718.75 | 19MAY03 29,218.75 | 17JUL03 | 1.000000 .00 | 29,218.75 |
| ** WB1E ** | CXL 101 -11,000,000.000 | -11,360,937.50 | -11,331,718.75 | 19MAY03 -29,218.75 | 17JUL03 | 1.000000 .00 | -29,218.75 |
| ** WB1E ** | 102 3,000,000.000 | 3,098,437.50 | 3,083,437.50 | 19MAY03 15,000.00 | 17JUL03 | 1.000000 .00 | 15,000.00 |
| ** WB1E ** | 756 14,000,000.000 | 14,459,375.00 | 14,288,125.00 | 19MAY03 171,250.00 | 17JUL03 | 1.000000 .00 | 171,250.00 |
| ** WB1E ** | | | | 48,750.00 | | .00 | 48,750.00 |
| ** WB1E ** | | | | 19MAY03 | 17JUL03 | 1.000000 | |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| | CXL 756 -14,000,000.000 | -14,459,375.00 | -14,288,125.00 | -171,250.00 | | .00 | -171,250.00 |
| ** WB1E ** | 757 8,000,000.000 | 8,242,500.00 | 8,241,250.00 | 19MAY03 21,250.00 | 17JUL03 | 1.000000 .00 | 21,250.00 |
| ** WB1E ** | CXL 757 -8,000,000.000 | -8,242,500.00 | -8,241,250.00 | 19MAY03 -21,250.00 | 17JUL03 | 1.000000 .00 | -21,250.00 |
| ** WB1Q ** | 030 1,900,000.000 | 1,960,245.42 | 1,953,437.50 | 21MAY03 6,828.12 | 17JUL03 | 1.000000 .00 | 6,828.12 |
| ** WB1Q ** | 622 6,900,000.000 | 7,153,359.37 | 7,142,654.25 | 11JUN03 10,703.12 | 17JUL03 | 1.000000 .00 | 10,703.12 |
| ** WB1E ** | 351 9,000,000.000 | 9,296,718.75 | 9,195,468.75 | 20JUN03 101,250.00 | 17JUL03 | 1.000000 .00 | 101,250.00 |
| ** WB1E ** | 488 9,000,000.000 | 9,296,718.75 | 9,195,468.75 | 20JUN03 101,250.00 | 17JUL03 | 1.000000 .00 | 101,250.00 |
| ** WB1E ** | CXL 488 -9,000,000.000 | -9,296,718.75 | -9,195,468.75 | 20JUN03 -101,250.00 | 17JUL03 | 1.000000 .00 | -101,250.00 |
| ** WB1E ** | 761 9,000,000.000 | 9,296,718.75 | 9,189,843.75 | 20JUN03 106,875.00 | 17JUL03 | 1.000000 .00 | 106,875.00 |
| ** WB1E ** | CXL 761 -9,000,000.000 | -9,296,718.75 | -9,189,843.75 | 20JUN03 -106,875.00 | 17JUL03 | 1.000000 .00 | -106,875.00 |
| ** WB1E ** | 791 9,000,000.000 | 9,296,718.75 | 9,195,468.75 | 20JUN03 101,250.00 | 17JUL03 | 1.000000 .00 | 101,250.00 |
| ** WB1E ** | CXL 791 -9,000,000.000 | -9,296,718.75 | -9,195,468.75 | 20JUN03 -101,250.00 | 17JUL03 | 1.000000 .00 | -101,250.00 |
| ** WB1Q ** | 017 12,100,000.000 | 12,525,390.42 | 12,518,625.00 | 23JUN03 6,745.62 | 17JUL03 | 0.000000 .00 | |



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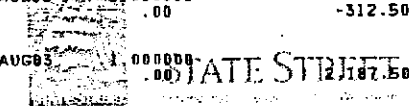
ATTACHMENT O

| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL BASE | PRINCIPAL NET | MAT DATE LOCAL COST BASE | MAT RATE COST | TRD DT LOCAL BASE | DT SECTY GN/L S | STL DT BASE | SELL RATE CURR GN/L S | NET SECTY NET BAS | GN/L S GN/L S |
|-------------------------|-------------------------------|------------------------------|----------------|--------------------------------|------------------|-------------------------|-----------------------|----------------|-----------------------------|----------------------|------------------|
| ** WB1E ** | 269 | | 12,369,843.75 | | 12,333,750.00 | 09JUL03 | | 17JUL03 | 1.000000 | | 36,093.75 |
| | 12,000,000.000 | | | | | | | | .00 | | |
| ** WB1Q ** | 347 | | 11,148,890.62 | | 11,153,765.62 | 10JUL03 | | 17JUL03 | 1.000000 | | -4,875.00 |
| | 10,800,000.000 | | | | | | | | .00 | | |
| ** WB1Q ** | 347 | CXL | -11,148,890.62 | | -11,153,765.62 | 10JUL03 | | 17JUL03 | 1.000000 | | 4,875.00 |
| | -10,800,000.000 | | | | | | | | .00 | | |
| ** WB1E ** | 369 | | 8,259,062.50 | | 8,222,500.00 | 10JUL03 | | 17JUL03 | 1.000000 | | 36,562.50 |
| | 8,000,000.000 | | | | | | | | .00 | | |
| ** WB1Q ** | 436 | | 11,148,890.62 | | 11,153,765.62 | 10JUL03 | | 17JUL03 | 1.000000 | | -4,875.00 |
| | 10,800,000.000 | | | | | | | | .00 | | |
| ** WB1Q ** | 436 | CXL | -11,148,890.62 | | -11,153,765.62 | 10JUL03 | | 17JUL03 | 1.000000 | | 4,875.00 |
| | -10,800,000.000 | | | | | | | | .00 | | |
| ** WB1Q ** | 437 | | 11,148,890.62 | | 11,154,667.96 | 10JUL03 | | 17JUL03 | 1.000000 | | -5,777.34 |
| | 10,800,000.000 | | | | | | | | .00 | | |
| ** WB1Q ** | 437 | CXL | -11,148,890.62 | | -11,154,667.96 | 10JUL03 | | 17JUL03 | 1.000000 | | 5,777.34 |
| | -10,800,000.000 | | | | | | | | .00 | | |
| ** WB1Q ** | 439 | | 11,148,890.62 | | 11,135,812.50 | 10JUL03 | | 17JUL03 | 1.000000 | | 13,078.12 |
| | 10,800,000.000 | | | | | | | | .00 | | |
| ** WB1Q ** | 651 | | 11,148,890.62 | | 11,153,765.62 | 10JUL03 | | 17JUL03 | 1.000000 | | -4,875.00 |
| | 10,800,000.000 | | | | | | | | .00 | | |
| ** WB1Q ** | 651 | CXL | -11,148,890.62 | | -11,153,765.62 | 10JUL03 | | 17JUL03 | 1.000000 | | 4,875.00 |
| | -10,800,000.000 | | | | | | | | .00 | | |
| ** WB1H ** | 583 | | 103,406.25 | | 103,656.25 | 11JUL03 | | 17JUL03 | 1.000000 | | -250.00 |
| | 100,000.000 | | | | | | | | .00 | | |
| ** WB1F ** | 232 | | 6,721,406.25 | | 6,715,312.50 | 14JUL03 | | 17JUL03 | 1.000000 | | 6,093.75 |
| | | | | | | | | | .00 | | |



FOR PUBLIC DISCLOSURE

| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL BASE | PRINCIPAL NET | MAT DATE LOCAL COST BASE | MAT RATE COST | TRD DT LOCAL BASE | DT SECTY GN/L S | STL DT BASE | SELL RATE CURR GN/L S | NET SECTY NET BAS | GN/L S GN/L S |
|-------------------------|-------------------------------|------------------------------|----------------|--------------------------------|------------------|-------------------------|-----------------------|----------------|-----------------------------|----------------------|------------------|
| | | | 6,500,000.000 | | | | | | | | |
| ** WB2N ** | 431 | | 36,216,797.05 | | 36,268,750.00 | 14JUL03 | | 17JUL03 | 1.000000 | | -51,952.95 |
| | 35,000,000.000 | | | | | | | | .00 | | |
| ** WB2N ** | 433 | | 6,102,812.50 | | 6,114,335.97 | 14JUL03 | | 17JUL03 | 1.000000 | | -11,523.47 |
| | 5,900,000.000 | | | | | | | | .00 | | |
| ** WB1Q ** | 438 | | 11,871,503.91 | | 11,876,433.59 | 14JUL03 | | 17JUL03 | 1.000000 | | -4,929.68 |
| | 11,500,000.000 | | | | | | | | .00 | | |
| ** WB1E ** | 475 | | 3,102,890.63 | | 3,090,468.75 | 14JUL03 | | 17JUL03 | 1.000000 | | 12,421.88 |
| | 3,000,000.000 | | | | | | | | .00 | | |
| ** WB1Q ** | 587 | | 11,871,503.91 | | 722,667.97 | 14JUL03 | | 17JUL03 | 1.000000 | | 11,148,835.94 |
| | 11,500,000.000 | | | | | | | | .00 | | |
| ** WB1Q ** | 587 | CXL | -11,871,503.91 | | -722,667.97 | 14JUL03 | | 17JUL03 | 1.000000 | | -11,148,835.94 |
| | -11,500,000.000 | | | | | | | | .00 | | |
| ** WB1F ** | 228 | | 3,273,970.70 | | 3,292,078.13 | 15JUL03 | | 17JUL03 | 1.000000 | | -18,107.43 |
| | 3,175,000.000 | | | | | | | | .00 | | |
| 01F050478 | TOTAL | | 822,500.00 | | 822,500.00 | | | | .00 | | .00 |
| | | | 91,643,783.38 | | 91,469,445.35 | | | | .00 | | 174,338.03 L |
| | | | 57,001,949.20 | | 56,960,714.84 | | | | .00 | | 41,234.36 S |
| 01F050486 | FNMA | TBA AUG 15 SINGLE FAM | 2099/12/01 | 5.000 | | 07JUL03 | | 18AUG03 | 1.000000 | | |
| ** WB1E ** | 377 | | 1,027,968.75 | | 1,027,656.25 | | | | .00 | | 312.50 |
| | 1,000,000.000 | | | | | | | | | | |
| ** WB1E ** | 377 | CXL | -1,027,968.75 | | -1,027,656.25 | 07JUL03 | | 18AUG03 | 1.000000 | | -312.50 |
| | -1,000,000.000 | | | | | | | | .00 | | |
| ** WB1E ** | 812 | | 7,195,781.25 | | 7,193,593.75 | 07JUL03 | | 18AUG03 | 1.000000 | | 2,187.50 |
| | | | | | | | | | .00 | | |



FOR PUBLIC DISCLOSURE

ATTACHMENT O

| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECTY BASE SECTY | STL DT BASE CURR | SELL RATE GN/LB | NET SECTY NET BAS SECTY | GN/LB GN/LB |
|-------------------------|-------------------------------|------------------------------------|-------------------------------------|-------------------------------------|-------------------------------------|---------------------|--------------------|----------------------------|----------------|
| | | 7,000,000.000 | | | | | | | |
| ** WB1E ** | CXL 812 | -7,195,701.25 | | -7,193,593.75 | 07 JUL 03 | 18AUG03 | 1.000000 .00 | | -2,107.50 |
| | | -7,000,000.000 | | | | | | | |
| ** WB1E ** | 719 | 3,086,250.00 | | 3,082,968.75 | 08 JUL 03 | 18AUG03 | 1.000000 .00 | | 3,281.25 |
| | | 3,000,000.000 | | | | | | | |
| ** WB1E ** | CXL 719 | -3,086,250.00 | | -3,082,968.75 | 08 JUL 03 | 18AUG03 | 1.000000 .00 | | -3,281.25 |
| | | -3,000,000.000 | | | | | | | |
| ** WB1F ** | 785 | 3,199,804.69 | | 3,275,707.03 | 12AUG03 | 18AUG03 | 1.000000 .00 | | -75,902.34 |
| | | 3,175,000.000 | | | | | | | |
| ** WB1F ** | 793 | 6,494,414.06 | | 6,697,730.29 | 13AUG03 | 18AUG03 | 1.000000 .00 | | -203,324.23 |
| | | 6,500,000.000 | | | | | | | |
| ** WB1E ** | 299 | 11,307,656.25 | 2099/12/31 | 5.000 11,304,210.75 | 07 JUL 03 | 18AUG03 | 1.000000 .00 | | 3,437.50 |
| | | 11,000,000.000 | | | | | | | |
| ** WB1E ** | CXL 299 | -11,307,656.25 | | -11,304,210.75 | 07 JUL 03 | 18AUG03 | 1.000000 .00 | | -3,437.50 |
| | | -11,000,000.000 | | | | | | | |
| ** WB1E ** | 298 | 18,517,500.00 | | 18,519,843.75 | 08 JUL 03 | 18AUG03 | 1.000000 .00 | | -2,343.75 |
| | | 18,000,000.000 | | | | | | | |
| ** WB1E ** | CXL 298 | -18,517,500.00 | | -18,519,843.75 | 08 JUL 03 | 18AUG03 | 1.000000 .00 | | 2,343.75 |
| | | -18,000,000.000 | | | | | | | |
| ** WB1Q ** | 509 | 2,370,437.50 | | 2,369,000.00 | 11 JUL 03 | 18AUG03 | 1.000000 .00 | | 1,437.50 |
| | | 2,300,000.000 | | | | | | | |
| ** WB1Q ** | CXL 509 | -2,370,437.50 | | -2,369,000.00 | 11 JUL 03 | 18AUG03 | 1.000000 .00 | | -1,437.50 |
| | | -2,300,000.000 | | | | | | | |
| ** WB1Q ** | 666 | 2,370,437.50 | | 2,375,648.44 | 11 JUL 03 | 18AUG03 | 0.000000 .00 | | -5,210.94 |
| | | 2,300,000.000 | | | | | | | |



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| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECTY BASE SECTY | STL DT BASE CURR | SELL RATE GN/LB | NET SECTY NET BAS SECTY | GN/LB GN/LB |
|-------------------------|-------------------------------|------------------------------------|-------------------------------------|-------------------------------------|-------------------------------------|---------------------|--------------------|----------------------------|----------------|
| ** WB1Q ** | 584 | 1,957,000.00 | | 1,957,000.00 | 14 JUL 03 | 10SEP03 | 1.000000 .00 | | .00 |
| | | 1,900,000.000 | | | | | | | |
| ** WB1Q ** | 592 | 17,902,968.75 | | 17,922,000.00 | 15 JUL 03 | 18AUG03 | 1.000000 .00 | | -19,031.25 |
| | | 17,400,000.000 | | | | | | | |
| ** WB1Q ** | 645 | 3,063,750.00 | | 3,098,671.07 | 16 JUL 03 | 18AUG03 | 1.000000 .00 | | -34,921.07 |
| | | 3,000,000.000 | | | | | | | |
| ** WB1H ** | 042 | 100,652.34 | | 103,156.25 | 12AUG03 | 18AUG03 | 1.000000 .00 | | -2,503.91 |
| | | 100,000.000 | | | | | | | |
| ** WB2N ** | 183 | 35,239,257.90 | | 36,126,562.50 | 12AUG03 | 12NOV03 | 1.000000 .00 | | -887,304.60 |
| | | 35,000,000.000 | | | | | | | |
| ** WB1E ** | 129 | 6,050,125.00 | | 6,165,937.50 | 12AUG03 | 18AUG03 | 1.000000 .00 | | -107,812.50 |
| | | 6,000,000.000 | | | | | | | |
| ** WB1E ** | CXL 129 | -6,050,125.00 | | -6,165,937.50 | 12AUG03 | 18AUG03 | 1.000000 .00 | | 107,812.50 |
| | | -6,000,000.000 | | | | | | | |
| ** WB2N ** | 789 | 35,304,882.90 | | 36,126,562.50 | 12AUG03 | 18AUG03 | 1.000000 .00 | | -821,679.60 |
| | | 35,000,000.000 | | | | | | | |
| ** WB2N ** | CXL 789 | -35,304,882.90 | | -36,126,562.50 | 12AUG03 | 18AUG03 | 1.000000 .00 | | 821,679.60 |
| | | -35,000,000.000 | | | | | | | |
| ** WB1Q ** | 678 | 9,212,937.50 | | 9,495,656.25 | 13AUG03 | 18AUG03 | 1.000000 .00 | | -282,718.75 |
| | | 9,200,000.000 | | | | | | | |
| ** WB1Q ** | 676 | 9,109,597.66 | | 9,113,152.35 | 13AUG03 | 18AUG03 | 1.000000 .00 | | -3,554.69 |
| | | 9,100,000.000 | | | | | | | |
| ** WB1Q ** | 680 | 10,810,968.75 | | 10,832,816.40 | 13AUG03 | 18AUG03 | 0.000000 .00 | | -21,847.65 |
| | | 10,800,000.000 | | | | | | | |
| ** WB2N ** | 809 | 5,917,515.63 | | 6,088,984.38 | 13AUG03 | 18AUG03 | 0.000000 .00 | | -171,468.75 |

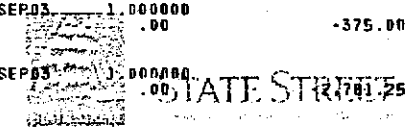


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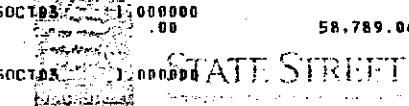
ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|----------------|----------------------------|---------------|---------------|-------------------|-----------------|---------------------|-----------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | BASE COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET BAS SECTY GN/LS | NET SECTY GN/LS |
| 5,900,000.000 | | | | | | | |
| ** WB1E ** | 412 25,924,843.75 | 26,465,156.25 | | 14AUG03 | 18AUG03 | 1.000000 | -540,312.50 |
| 26,000,000.000 | | | | -540,312.50 | | .00 | -540,312.50 |
| 01F050486 | TOTAL | 1,957,000.00 | 1,957,000.00 | .00 | | .00 | .00 |
| | | 76,876,488.37 | 78,757,304.70 | -1,880,816.33 L | | .00 | -1,880,816.33 L |
| | | 52,470,660.16 | 52,837,945.31 | -367,285.15 S | | .00 | -367,285.15 S |
| 01F050494 | FNMA TBA SEP 15 SINGLE FAM | 2099/12/01 | 5.000 | 13AUG03 | 18SEP03 | 1.000000 | |
| ** WB1Q ** | 682 17,367,375.00 | 17,361,937.50 | | 5,437.50 | | .00 | 5,437.50 |
| 17,400,000.000 | | | | | | | |
| ** WB1Q ** | 705 1,896,437.50 | 1,895,843.75 | | 13AUG03 | 18SEP03 | 1.000000 | 593.75 |
| 1,900,000.000 | | | | 593.75 | | .00 | 593.75 |
| ** WB1Q ** | 212 2,021,875.00 | 2,004,875.00 | | 05SEP03 | 18SEP03 | 1.000000 | 17,000.00 |
| 2,000,000.000 | | | | 17,000.00 | | .00 | 17,000.00 |
| ** WB1F ** | 559 6,571,347.66 | 6,473,593.75 | | 09SEP03 | 18SEP03 | 1.000000 | 97,753.91 |
| 6,500,000.000 | | | | 97,753.91 | | .00 | 97,753.91 |
| ** WB1Q ** | 747 2,123,625.00 | 2,132,812.50 | | 09SEP03 | 18SEP03 | 1.000000 | -9,187.50 |
| 2,100,000.000 | | | | -9,187.50 | | .00 | -9,187.50 |
| ** WB1Q ** | 682 8,934,750.00 | 8,783,375.00 | | 11SEP03 | 18SEP03 | 1.000000 | 151,375.00 |
| 8,800,000.000 | | | | 151,375.00 | | .00 | 151,375.00 |
| ** WB1Q ** | 690 7,102,265.62 | 7,083,312.50 | | 11SEP03 | 18SEP03 | 1.000000 | 18,953.12 |
| 7,000,000.000 | | | | 18,953.12 | | .00 | 18,953.12 |
| ** WB1Q ** | 699 1,218,375.00 | 1,218,750.00 | | 11SEP03 | 18SEP03 | 1.000000 | -375.00 |
| 1,200,000.000 | | | | -375.00 | | .00 | -375.00 |
| ** WB1Q ** | 767 10,965,375.00 | 10,968,156.25 | | 11SEP03 | 18SEP03 | 1.000000 | -2,781.25 |
| | | | | -2,781.25 | | .00 | -2,781.25 |



FOR PUBLIC DISCLOSURE

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|----------------|----------------------------|----------------|----------------|-------------------|-----------------|---------------------|-----------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | BASE COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET BAS SECTY GN/LS | NET SECTY GN/LS |
| 10,800,000.000 | | | | | | | |
| ** WB1H ** | 330 101,925.78 | 100,343.75 | | 12SEP03 | 18SEP03 | 1.000000 | 1,582.03 |
| 100,000.000 | | | | 1,582.03 | | .00 | 1,582.03 |
| ** WB2N ** | 399 6,012,238.30 | 5,898,617.22 | | 12SEP03 | 18SEP03 | 1.000000 | 113,621.08 |
| 5,900,000.000 | | | | 113,621.08 | | .00 | 113,621.08 |
| ** WB2N ** | 407 35,690,429.60 | 35,131,250.00 | | 12SEP03 | 18SEP03 | 1.000000 | 559,179.60 |
| 35,000,000.000 | | | | 559,179.60 | | .00 | 559,179.60 |
| ** WB1E ** | 202 30,515,625.00 | 29,853,359.37 | | 15SEP03 | 18SEP03 | 1.000000 | 662,265.63 |
| 30,000,000.000 | | | | 662,265.63 | | .00 | 662,265.63 |
| ** WB1E ** | 203 13,219,882.81 | 12,883,203.13 | | 15SEP03 | 18SEP03 | 1.000000 | 336,679.68 |
| 13,000,000.000 | | | | 336,679.68 | | .00 | 336,679.68 |
| ** WB1E ** | 204 26,440,781.25 | 25,837,500.00 | | 15SEP03 | 18SEP03 | 1.000000 | 603,281.25 |
| 26,000,000.000 | | | | 603,281.25 | | .00 | 603,281.25 |
| ** WB1F ** | 612 3,230,066.41 | 3,189,882.81 | | 15SEP03 | 18SEP03 | 1.000000 | 40,183.60 |
| 3,175,000.000 | | | | 40,183.60 | | .00 | 40,183.60 |
| 01F050494 | TOTAL | 121,782,296.81 | 119,367,750.03 | 2,414,546.78 L | | .00 | 2,414,546.78 L |
| | | 51,630,078.12 | 51,449,062.50 | 181,015.62 S | | .00 | 181,015.62 S |
| 01F0506A9 | FNMA TBA OCT 30 SINGLE FAM | 2099/12/01 | 5.000 | 05SEP03 | 15OCT03 | 1.000000 | |
| ** WB1E ** | 384 20,341,289.06 | 20,679,257.81 | | -337,968.75 | | .00 | -337,968.75 |
| 21,000,000.000 | | | | | | | |
| ** WB1E ** | 782 6,780,429.69 | 6,839,218.75 | | 05SEP03 | 15OCT03 | 1.000000 | -58,789.06 |
| 7,000,000.000 | | | | -58,789.06 | | .00 | -58,789.06 |
| ** WB1E ** | 782 CXL 782 -6,780,429.69 | -6,839,218.75 | | 05SEP03 | 15OCT03 | 1.000000 | 58,789.06 |
| -7,000,000.000 | | | | 58,789.06 | | .00 | 58,789.06 |
| ** WB1E ** | | | | 05SEP03 | 15OCT03 | 1.000000 | |



FOR PUBLIC DISCLOSURE

ATTACHMENT O

| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE | TRD DT GN/LS GN/LS | STL DT BASE CURR | SELL RATE GN/LS | NET SECTY NET BAS SECTY | GN/LS GN/LS |
|-------------------------|-------------------------------|--|-------------------------------------|----------|--------------------------|---------------------|--------------------|----------------------------|----------------|
| | 786 21,000,000.000 | 20,341,289.06 | 20,663,867.19 | | -322,578.13 | | .00 | | -322,578.13 |
| ** WB1E ** | CXL 786 -21,000,000.000 | -20,341,289.06 | -20,663,867.19 | | 05SEP03 322,578.13 | 15OCT03 | 1.000000 .00 | | 322,578.13 |
| ** WB2L ** | 176 4,565,000.000 | 4,441,245.70 | 4,376,693.75 | | 08SEP03 64,551.95 | 22OCT03 | 1.000000 .00 | | 64,551.95 |
| ** WB1E ** | 031 1,000,000.000 | 986,406.25 | 977,031.25 | | 12SEP03 9,375.00 | 15OCT03 | 1.000000 .00 | | 9,375.00 |
| ** WB1E ** | CXL 031 -1,000,000.000 | -986,406.25 | -977,031.25 | | 12SEP03 -9,375.00 | 15OCT03 | 1.000000 .00 | | -9,375.00 |
| ** WB1E ** | 032 2,000,000.000 | 1,972,812.50 | 1,954,062.50 | | 12SEP03 18,750.00 | 15OCT03 | 1.000000 .00 | | 18,750.00 |
| ** WB1E ** | CXL 032 -2,000,000.000 | -1,972,812.50 | -1,954,062.50 | | 12SEP03 -18,750.00 | 15OCT03 | 1.000000 .00 | | -18,750.00 |
| ** WB1E ** | 091 3,000,000.000 | 2,959,218.75 | 2,931,893.75 | | 12SEP03 28,125.00 | 15OCT03 | 1.000000 .00 | | 28,125.00 |
| ** WB1E ** | CXL 091 -3,000,000.000 | -2,959,218.75 | -2,931,893.75 | | 12SEP03 -28,125.00 | 15OCT03 | 1.000000 .00 | | -28,125.00 |
| ** WB1E ** | 385 2,000,000.000 | 1,972,812.50 | 1,967,343.75 | | 12SEP03 5,468.75 | 15OCT03 | 1.000000 .00 | | 5,468.75 |
| ** WB1Q ** | 758 2,100,000.000 | 2,070,468.75 | 2,046,843.75 | | 12SEP03 23,625.00 | 15OCT03 | 1.000000 .00 | | 23,625.00 |
| ** WB1Q ** | 785 1,700,000.000 | 1,669,851.56 | 1,673,437.50 | | 15SEP03 -3,585.94 | 15OCT03 | 1.000000 .00 | | -3,585.94 |
| ** WB1Q ** | 024 1,300,000.000 | 1,275,828.12 | 1,268,718.75 | | 16SEP03 7,109.37 | 15OCT03 | 1.000000 .00 | | 7,109.37 |



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| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE | TRD DT GN/LS GN/LS | STL DT BASE CURR | SELL RATE GN/LS | NET SECTY NET BAS SECTY | GN/LS GN/LS |
|-------------------------|-------------------------------|--|-------------------------------------|----------|--------------------------|---------------------|--------------------|----------------------------|----------------|
| ** WB1Q ** | 059 2,100,000.000 | 2,069,484.38 | 2,062,593.75 | | 17SEP03 6,890.63 | 15OCT03 | 1.000000 .00 | | 6,890.63 |
| ** WB1Q ** | 102 2,100,000.000 | 2,074,406.25 | 2,075,625.00 | | 18SEP03 -1,218.75 | 15OCT03 | 1.000000 .00 | | -1,218.75 |
| ** WB1Q ** | 786 5,100,000.000 | 5,036,250.00 | 5,027,421.00 | | 19SEP03 8,828.12 | 15OCT03 | 1.000000 .00 | | 8,828.12 |
| ** WB1E ** | 592 2,000,000.000 | 1,997,500.00 | 1,954,062.50 | | 26SEP03 43,437.50 | 15OCT03 | 1.000000 .00 | | 43,437.50 |
| ** WB1E ** | CXL 592 -2,000,000.000 | -1,997,500.00 | -1,954,062.50 | | 26SEP03 -43,437.50 | 15OCT03 | 1.000000 .00 | | -43,437.50 |
| ** WB2P ** | 219 2,500,000.000 | 2,499,609.38 | 2,469,433.59 | | 30SEP03 30,175.79 | 15OCT03 | 1.000000 .00 | | 30,175.79 |
| ** WB1F ** | 198 5,800,000.000 | 5,734,750.00 | 5,644,125.00 | | 04OCT03 90,625.00 | 15OCT03 | 1.000000 .00 | | 90,625.00 |
| ** WB1Q ** | 608 7,200,000.000 | 7,111,687.50 | 7,074,324.22 | | 08OCT03 5,037,363.28 | 15OCT03 | 1.000000 .00 | | 5,037,363.28 |
| ** WB1Q ** | CXL 608 -7,200,000.000 | -7,111,687.50 | -7,074,324.22 | | 08OCT03 -5,037,363.28 | 15OCT03 | 1.000000 .00 | | -5,037,363.28 |
| ** WB1Q ** | 700 7,200,000.000 | 7,111,687.50 | 7,112,765.42 | | 08OCT03 -1,078.12 | 15OCT03 | 1.000000 .00 | | -1,078.12 |
| ** WB1F ** | 289 3,200,000.000 | 3,150,500.00 | 3,129,800.00 | | 09OCT03 21,500.00 | 15OCT03 | 1.000000 .00 | | 21,500.00 |
| ** WB2L ** | 345 1,175,000.000 | 1,157,742.19 | 1,126,164.03 | | 09OCT03 31,578.16 | 15OCT03 | 1.000000 .00 | | 31,578.16 |

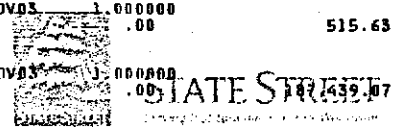


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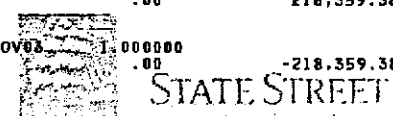
ATTACHMENT O

| ASSET ID | SECURITY | DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-----------------|-----------------------|----------------|------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT | LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE | PRINCIPAL NET | BASE | COST | BASE SECTY GN/LS | | | |
| 01F0506A9 | TOTAL | 39,297,948.83 | 39,392,017.93 | | -94,069.10 L | | .00 | -94,069.10 L |
| | | 21,307,976.56 | 21,267,406.25 | | 40,570.31 S | | .00 | 40,570.31 S |
| 01F0506B7 | FNMA | TBA NOV 30 SINGLE FAM | 2099/12/01 | 5.000 | 26SEP03 | 13NOV03 | 1.000000 | |
| ** WBIE ** | 102 | 27,833,750.00 | 27,456,406.25 | | 377,343.75 | | .00 | 377,343.75 |
| | 28,000,000.000 | | | | | | | |
| ** WBIE ** | CXL 102 | -27,833,750.00 | -27,456,406.25 | | -377,343.75 | | .00 | -377,343.75 |
| | -28,000,000.000 | | | | | | | |
| ** WBIE ** | 256 | 27,833,750.00 | 27,455,312.50 | | 378,437.50 | | .00 | 378,437.50 |
| | 28,000,000.000 | | | | | | | |
| ** WBIE ** | 744 | 27,833,750.00 | 27,455,312.50 | | 378,437.50 | | .00 | 378,437.50 |
| | 28,000,000.000 | | | | | | | |
| ** WBIE ** | CXL 744 | -27,833,750.00 | -27,455,312.50 | | -378,437.50 | | .00 | -378,437.50 |
| | -28,000,000.000 | | | | | | | |
| ** WB1Q ** | 039 | 2,066,203.12 | 2,069,695.31 | | -3,492.19 | | .00 | -3,492.19 |
| | 2,100,000.000 | | | | | | | |
| ** WB2P ** | 434 | 2,459,765.62 | 2,461,914.06 | | -2,148.44 | | .00 | -2,148.44 |
| | 2,500,000.000 | | | | | | | |
| ** WB1Q ** | 581 | 1,672,906.25 | 1,672,640.62 | | 265.63 | | .00 | 265.63 |
| | 1,700,000.000 | | | | | | | |
| ** WB1Q ** | 598 | 2,066,531.25 | 2,066,203.13 | | 328.12 | | .00 | 328.12 |
| | 2,100,000.000 | | | | | | | |
| ** WB1Q ** | 603 | 3,247,406.25 | 3,246,890.62 | | 515.63 | | .00 | 515.63 |
| | 3,300,000.000 | | | | | | | |
| ** WB1E ** | 103 | 42,351,540.63 | 42,164,101.56 | | 187,439.07 | | .00 | 187,439.07 |



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| ASSET ID | SECURITY | DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|----------------|-----------------|---------------------|----------------|------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT | LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE | PRINCIPAL NET | BASE | COST | BASE SECTY GN/LS | | | |
| 43,000,000.000 | | | | | | | | |
| ** WBIE ** | CXL 103 | -42,351,540.63 | -42,164,101.56 | | -187,439.07 | | .00 | -187,439.07 |
| | -43,000,000.000 | | | | | | | |
| ** WBIE ** | 211 | 42,351,640.63 | 42,164,101.56 | | 187,539.07 | | .00 | 187,539.07 |
| | 43,000,000.000 | | | | | | | |
| ** WBIE ** | CXL 211 | -42,351,640.63 | -42,164,101.56 | | -187,539.07 | | .00 | -187,539.07 |
| | -43,000,000.000 | | | | | | | |
| ** WBIE ** | 257 | 42,351,640.63 | 42,165,195.31 | | 186,445.32 | | .00 | 186,445.32 |
| | 43,000,000.000 | | | | | | | |
| ** WBIE ** | 657 | 42,351,640.63 | 42,163,515.63 | | 188,125.00 | | .00 | 188,125.00 |
| | 43,000,000.000 | | | | | | | |
| ** WBIE ** | CXL 657 | -42,351,640.63 | -42,163,515.63 | | -188,125.00 | | .00 | -188,125.00 |
| | -43,000,000.000 | | | | | | | |
| ** WBIE ** | 754 | 42,351,640.63 | 42,165,195.31 | | 186,445.32 | | .00 | 186,445.32 |
| | 43,000,000.000 | | | | | | | |
| ** WBIE ** | CXL 754 | -42,351,640.63 | -42,165,195.31 | | -186,445.32 | | .00 | -186,445.32 |
| | -43,000,000.000 | | | | | | | |
| ** WBIE ** | 096 | 22,552,578.13 | 22,559,687.50 | | 7,109.37 | | .00 | 7,109.37 |
| | 23,000,000.000 | | | | | | | |
| ** WBIE ** | CXL 096 | -22,552,578.13 | -22,559,687.50 | | -7,109.37 | | .00 | -7,109.37 |
| | -23,000,000.000 | | | | | | | |
| ** WBIE ** | 104 | 25,570,390.63 | 25,352,031.25 | | 218,359.38 | | .00 | 218,359.38 |
| | 26,000,000.000 | | | | | | | |
| ** WBIE ** | CXL 104 | -25,570,390.63 | -25,352,031.25 | | -218,359.38 | | .00 | -218,359.38 |
| | -26,000,000.000 | | | | | | | |



FOR PUBLIC DISCLOSURE

ATTACHMENT O

| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT SELL RATE BASE CURR GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------------|--|--|---|--|--------------------------------------|
| ** WB1E ** 26,000,000.000 | 258 25,570,390.63 | 25,352,031.25 | 28OCT03 210,359.38 | 13NOV03 1.000000 .00 | 210,359.38 |
| ** WB1E ** 26,000,000.000 | 454 25,570,390.63 | 25,352,031.25 | 28OCT03 210,359.38 | 13NOV03 1.000000 .00 | 210,359.38 |
| ** WB1E ** -26,000,000.000 | CXL 454 -25,570,390.63 | -25,352,031.25 | 28OCT03 -210,359.38 | 13NOV03 1.000000 .00 | -210,359.38 |
| ** WB1E ** 28,000,000.000 | 105 27,833,750.00 | 27,833,760.00 | 31OCT03 -10.00 | 13NOV03 1.000000 .00 | -10.00 |
| ** WB1E ** -28,000,000.000 | CXL 105 -27,833,750.00 | -27,833,760.00 | 31OCT03 10.00 | 13NOV03 1.000000 .00 | 10.00 |
| ** WB1E ** 28,000,000.000 | 210 27,833,750.00 | 27,833,750.00 | 31OCT03 .00 | 13NOV03 1.000000 .00 | .00 |
| ** WB1E ** -28,000,000.000 | CXL 210 -27,833,750.00 | -27,833,750.00 | 31OCT03 .00 | 13NOV03 1.000000 .00 | .00 |
| ** WB1E ** 28,000,000.000 | 259 27,833,750.00 | 27,833,750.00 | 31OCT03 .00 | 13NOV03 1.000000 .00 | .00 |
| ** WB1E ** 28,000,000.000 | 747 27,833,750.00 | 27,522,890.63 | 04NOV03 310,859.37 | 13NOV03 1.000000 .00 | 310,859.37 |
| ** WB1E ** -28,000,000.000 | CXL 747 -27,833,750.00 | -27,522,890.63 | 04NOV03 -310,859.37 | 13NOV03 1.000000 .00 | -310,859.37 |
| ** WB1Q ** 7,200,000.000 | 266 7,094,812.50 | 7,099,265.62 | 05NOV03 -4,453.12 | 13NOV03 1.000000 .00 | -4,453.12 |
| ** WB2L ** 1,175,000.000 | 546 1,147,001.95 | 1,153,335.94 | 07NOV03 -6,333.99 | 13NOV03 1.000000 .00 | -6,333.99 |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT SELL RATE BASE CURR GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|------------------------------|--|--|---|--|--------------------------------------|
| 01F0506B7 | TOTAL | 27,833,750.00 | 27,833,750.00 | .00 | .00 |
| | | 99,362,540.83 | 98,587,789.86 | 774,759.77 L | 774,759.77 L |
| | | 16,147,859.37 | 16,154,695.30 | -6,835.93 S | -6,835.93 S |
| 01F0506C5 | FNMA TBA DEC 30 SINGLE FAM | 2099/12/01 5.000 | 03OCT03 | 11DEC03 | 1.000000 |
| ** WB2P ** 700,000.000 | 150 687,093.75 | 692,343.75 | -5,250.00 | .00 | -5,250.00 |
| ** WB2P ** -700,000.000 | CXL 150 -687,093.75 | -692,343.75 | 5,250.00 | 11DEC03 1.000000 .00 | 5,250.00 |
| ** WB2P ** 700,000.000 | 483 687,093.75 | 692,343.75 | -5,250.00 | 11DEC03 1.000000 .00 | -5,250.00 |
| ** WB2P ** -700,000.000 | CXL 483 -687,093.75 | -692,343.75 | 5,250.00 | 11DEC03 1.000000 .00 | 5,250.00 |
| ** WB2P ** 700,000.000 | 571 687,093.75 | 686,574.22 | 519.53 | 11DEC03 1.000000 .00 | 519.53 |
| ** WB2P ** -700,000.000 | CXL 571 -687,093.75 | -686,574.22 | -519.53 | 11DEC03 1.000000 .00 | -519.53 |
| ** WB2P ** 700,000.000 | 570 687,093.75 | 692,343.75 | -5,250.00 | 11DEC03 1.000000 .00 | -5,250.00 |
| ** WB2P ** 3,900,000.000 | 484 3,811,031.25 | 3,848,062.50 | -37,031.25 | 11DEC03 1.000000 .00 | -37,031.25 |
| ** WB2P ** -3,900,000.000 | CXL 484 -3,811,031.25 | -3,848,062.50 | 37,031.25 | 11DEC03 1.000000 .00 | 37,031.25 |
| ** WB2P ** 3,900,000.000 | 579 3,811,031.25 | 3,848,062.50 | -37,031.25 | 11DEC03 1.000000 .00 | -37,031.25 |

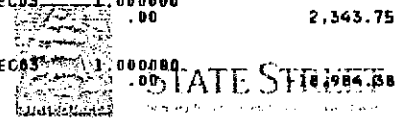


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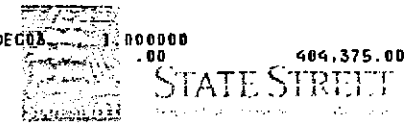
ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-----------------|-------------------------|----------------|----------------|------------------------|-----------------|-----------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | | | |
| ** WB1E ** | 336 13,624,843.75 | 13,656,562.50 | 13,656,562.50 | 16OCT03 -31,718.75 | 11DEC03 | 1.000000 .00 | -31,718.75 |
| 14,000,000.000 | | | | | | | |
| ** WB1E ** | CXL 336 -13,624,843.75 | -13,656,562.50 | -13,656,562.50 | 16OCT03 31,718.75 | 11DEC03 | 1.000000 .00 | 31,718.75 |
| -14,000,000.000 | | | | | | | |
| ** WB1E ** | 347 13,624,843.75 | 13,656,562.50 | 13,656,562.50 | 16OCT03 -31,718.75 | 11DEC03 | 1.000000 .00 | -31,718.75 |
| 14,000,000.000 | | | | | | | |
| ** WB1E ** | CXL 347 -13,624,843.75 | -13,656,562.50 | -13,656,562.50 | 16OCT03 31,718.75 | 11DEC03 | 1.000000 .00 | 31,718.75 |
| -14,000,000.000 | | | | | | | |
| ** WB1E ** | 499 13,624,843.75 | 13,725,937.50 | 13,725,937.50 | 16OCT03 -101,093.75 | 11DEC03 | 1.000000 .00 | -101,093.75 |
| 14,000,000.000 | | | | | | | |
| ** WB1E ** | 490 25,703,437.50 | 25,484,062.50 | 25,484,062.50 | 29OCT03 219,375.00 | 11DEC03 | 1.000000 .00 | 219,375.00 |
| 26,000,000.000 | | | | | | | |
| ** WB1Q ** | 256 1,670,781.25 | 1,669,718.75 | 1,669,718.75 | 05NOV03 1,062.50 | 11DEC03 | 1.000000 .00 | 1,062.50 |
| 1,700,000.000 | | | | | | | |
| ** WB1Q ** | 261 2,063,906.25 | 2,062,593.75 | 2,062,593.75 | 05NOV03 1,312.50 | 11DEC03 | 1.000000 .00 | 1,312.50 |
| 2,100,000.000 | | | | | | | |
| ** WB1Q ** | 269 1,964,687.50 | 1,964,375.00 | 1,964,375.00 | 05NOV03 312.50 | 11DEC03 | 1.000000 .00 | 312.50 |
| 2,000,000.000 | | | | | | | |
| ** WB2P ** | 301 2,453,906.25 | 2,472,656.25 | 2,472,656.25 | 05NOV03 -18,750.00 | 11DEC03 | 1.000000 .00 | -18,750.00 |
| 2,500,000.000 | | | | | | | |
| ** WB2P ** | CXL 301 -2,453,906.25 | -2,472,656.25 | -2,472,656.25 | 05NOV03 18,750.00 | 11DEC03 | 1.000000 .00 | 18,750.00 |
| -2,500,000.000 | | | | | | | |
| ** WB2P ** | 580 2,453,906.25 | 2,451,562.50 | 2,451,562.50 | 05NOV03 2,343.75 | 11DEC03 | 1.000000 .00 | 2,343.75 |
| 2,500,000.000 | | | | | | | |
| ** WB1Q ** | 676 3,243,281.25 | 3,262,265.63 | 3,262,265.63 | 05NOV03 -18,984.38 | 11DEC03 | 1.000000 .00 | -18,984.38 |
| | | | | | | | |



FOR PUBLIC DISCLOSURE

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|----------------|-------------------------|---------------|---------------|------------------------|-----------------|-----------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | | | |
| | 3,300,000.000 | | | | | | |
| ** WB2P ** | 324 2,431,835.94 | 2,454,093.75 | 2,454,093.75 | 07NOV03 -22,257.81 | 11DEC03 | 1.000000 .00 | -22,257.81 |
| 2,500,000.000 | | | | | | | |
| ** WB2P ** | CXL 324 -2,431,835.94 | -2,454,093.75 | -2,454,093.75 | 07NOV03 22,257.81 | 11DEC03 | 1.000000 .00 | 22,257.81 |
| -2,500,000.000 | | | | | | | |
| ** WB2P ** | 493 2,431,835.94 | 2,451,562.50 | 2,451,562.50 | 07NOV03 -19,726.56 | 11DEC03 | 1.000000 .00 | -19,726.56 |
| 2,500,000.000 | | | | | | | |
| ** WB2P ** | CXL 493 -2,431,835.94 | -2,451,562.50 | -2,451,562.50 | 07NOV03 19,726.56 | 11DEC03 | 1.000000 .00 | 19,726.56 |
| -2,500,000.000 | | | | | | | |
| ** WB2P ** | 581 3,421,835.94 | 2,453,261.72 | 2,453,261.72 | 07NOV03 968,574.22 | 11DEC03 | 1.000000 .00 | 968,574.22 |
| 2,500,000.000 | | | | | | | |
| ** WB2P ** | CXL 581 -3,421,835.94 | -2,453,261.72 | -2,453,261.72 | 07NOV03 -968,574.22 | 11DEC03 | 1.000000 .00 | -968,574.22 |
| -2,500,000.000 | | | | | | | |
| ** WB2P ** | 582 2,431,835.94 | 2,453,261.72 | 2,453,261.72 | 07NOV03 -21,425.78 | 11DEC03 | 1.000000 .00 | -21,425.78 |
| 2,500,000.000 | | | | | | | |
| ** WB1Q ** | 796 693,218.75 | 690,265.62 | 690,265.62 | 14NOV03 2,953.13 | 11DEC03 | 1.000000 .00 | 2,953.13 |
| 700,000.000 | | | | | | | |
| ** WB1Q ** | 846 2,180,750.00 | 2,166,437.50 | 2,166,437.50 | 14NOV03 14,312.50 | 11DEC03 | 1.000000 .00 | 14,312.50 |
| 2,200,000.000 | | | | | | | |
| ** WB1Q ** | 198 2,943,867.19 | 2,945,625.00 | 2,945,625.00 | 04DEC03 -1,757.81 | 11DEC03 | 1.000000 .00 | -1,757.81 |
| 3,000,000.000 | | | | | | | |
| ** WB1Q ** | 204 7,070,625.00 | 7,041,406.25 | 7,041,406.25 | 04DEC03 29,218.75 | 11DEC03 | 1.000000 .00 | 29,218.75 |
| 7,200,000.000 | | | | | | | |
| ** WB1E ** | 270 30,641,562.50 | 30,237,187.50 | 30,237,187.50 | 08DEC03 404,375.00 | 11DEC03 | 1.000000 .00 | 404,375.00 |
| 31,000,000.000 | | | | | | | |



FOR PUBLIC DISCLOSURE

ATTACHMENT O

| ASSET ID | SECURITY | DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY |
|-------------|----------------|-----------------------|----------------|--------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT | LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE | PRINCIPAL NET | BASE | BASE COST | BASE SECTY GN/LS | | | |
| ** WB1E ** | 318 | 15,829,375.00 | 15,600,000.00 | 229,375.00 | 08DEC03 | 11DEC03 | 1.000000 | 229,375.00 |
| | 16,000,000.000 | | | | | | .00 | |
| ** WB1E ** | 320 | 5,936,015.62 | 5,850,000.00 | 86,015.62 | 08DEC03 | 11DEC03 | 1.000000 | 86,015.62 |
| | 6,000,000.000 | | | | | | .00 | |
| ** WB1E ** | 321 | 4,941,992.19 | 4,881,562.50 | 60,429.69 | 08DEC03 | 11DEC03 | 1.000000 | 60,429.69 |
| | 5,000,000.000 | | | | | | .00 | |
| ** WB1E ** | 324 | 15,814,375.00 | 15,798,750.00 | 15,625.00 | 08DEC03 | 11DEC03 | 1.000000 | 15,625.00 |
| | 16,000,000.000 | | | | | | .00 | |
| 01F0506C5 | TOTAL | 121,875,468.75 | 121,022,730.47 | 852,738.28 L | | | .00 | 852,738.28 L |
| | | 21,831,117.19 | 21,802,687.50 | 28,429.69 S | | | .00 | 28,429.69 S |
| 01F050619 | FNMA | TBA JAN 30 SINGLE FAM | 2099/12/01 | 5.000 | 16OCT03 | 14JAN04 | 1.000000 | |
| ** WB1E ** | 191 | 35,043,750.00 | 35,453,242.19 | -409,492.19 | | | .00 | -409,492.19 |
| | 36,000,000.000 | | | | | | | |
| ** WB1E ** | 204 | 6,814,062.50 | 6,899,101.56 | -85,039.06 | 16OCT03 | 14JAN04 | 1.000000 | -85,039.06 |
| | 7,000,000.000 | | | | | | .00 | |
| ** WB1Q ** | 218 | 2,934,375.00 | 2,932,617.19 | 1,757.81 | 04DEC03 | 14JAN04 | 1.000000 | 1,757.81 |
| | 3,000,000.000 | | | | | | .00 | |
| ** WB1Q ** | 694 | 1,087,453.12 | 1,083,500.00 | 3,953.12 | 12DEC03 | 14JAN04 | 1.000000 | 3,953.12 |
| | 1,100,000.000 | | | | | | .00 | |
| ** WB1Q ** | 787 | 988,281.25 | 978,281.25 | 10,000.00 | 15DEC03 | 14JAN04 | 1.000000 | 10,000.00 |
| | 1,000,000.000 | | | | | | .00 | |
| ** WB1Q ** | 729 | 6,159,312.50 | 6,065,343.75 | 93,968.75 | 19DEC03 | 14JAN04 | 1.000000 | 93,968.75 |
| | 6,200,000.000 | | | | | | .00 | |
| ** WB2L ** | 084 | 1,169,492.19 | 1,138,877.93 | 30,614.26 | 22DEC03 | 14JAN04 | 1.000000 | 30,614.26 |
| | 1,175,000.000 | | | | | | .00 | |



STATE STREET
Serving Institutional Investors Worldwide

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| ASSET ID | SECURITY | DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY |
|-------------|----------------|-----------------------|---------------|---------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT | LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE | PRINCIPAL NET | BASE | BASE COST | BASE SECTY GN/LS | | | |
| 01F050619 | TOTAL | 43,027,304.69 | 43,491,221.68 | -463,916.99 L | | | .00 | -463,916.99 L |
| | | 11,169,421.87 | 11,059,742.19 | 109,679.68 S | | | .00 | 109,679.68 S |
| 01F050643 | FNMA | TBA APR 30 SINGLE FAM | 2099/12/01 | 5.000 | 13MAR03 | 14APR03 | 1.000000 | |
| ** WB1Q ** | 288 | 1,595,000.00 | 1,597,750.00 | -2,750.00 | | | .00 | -2,750.00 |
| | 1,600,000.000 | | | | | | | |
| 01F050650 | FNMA | TBA MAY 30 SINGLE FAM | 2099/12/31 | 5.000 | 14MAR03 | 14MAY03 | 1.000000 | |
| ** WB1Q ** | 142 | 1,591,000.00 | 1,600,250.00 | -9,250.00 | | | .00 | -9,250.00 |
| | 1,600,000.000 | | | | | | | |
| ** WB1Q ** | 125 | 2,283,109.38 | 2,299,234.38 | -16,125.00 | 02APR03 | 14MAY03 | 1.000000 | -16,125.00 |
| | 2,300,000.000 | | | | | | .00 | |
| ** WB1Q ** | 280 | 2,283,109.38 | 2,299,234.38 | -16,125.00 | 02APR03 | 14MAY03 | 1.000000 | -16,125.00 |
| | 2,300,000.000 | | | | | | .00 | |
| ** WB1Q ** | 280 | -2,283,109.38 | -2,299,234.38 | 16,125.00 | 02APR03 | 14MAY03 | 1.000000 | 16,125.00 |
| | -2,300,000.000 | | | | | | .00 | |
| ** WB1Q ** | 194 | 3,738,640.62 | 3,712,234.37 | 26,406.25 | 06MAY03 | 14MAY03 | 1.000000 | 26,406.25 |
| | 3,700,000.000 | | | | | | .00 | |
| ** WB1Q ** | 470 | 1,838,375.00 | 1,805,062.50 | 33,312.50 | 08MAY03 | 14MAY03 | 1.000000 | 33,312.50 |
| | 1,800,000.000 | | | | | | .00 | |
| ** WB1Q ** | 500 | 3,456,312.50 | 3,438,468.75 | 17,843.75 | 08MAY03 | 14MAY03 | 1.000000 | 17,843.75 |
| | 3,400,000.000 | | | | | | .00 | |
| 01F050650 | TOTAL | 12,891,437.50 | 12,855,250.00 | 36,187.50 S | | | .00 | 36,187.50 S |



STATE STREET
Serving Institutional Investors Worldwide

FOR PUBLIC DISCLOSURE

ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|----------------------------|---------------|---------------|--------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| 01F050668 | FNMA TBA JUN 30 SINGLE FAM | 2099/12/01 | 5.000 | 12MAY03 | 12JUN03 | 1.000000 | |
| ** WB1Q ** | 545 3,854,625.00 | 3,848,062.50 | 3,848,062.50 | 6,562.50 | .00 | .00 | 6,562.50 |
| | 3,800,000.000 | | | | | | |
| ** WB1Q ** | 059 3,372,187.50 | 3,343,625.00 | 3,343,625.00 | 19MAY03 28,562.50 | 12JUN03 | 1.000000 | 28,562.50 |
| | 3,300,000.000 | | | | | .00 | |
| ** WB1Q ** | 761 3,372,187.50 | 3,343,625.00 | 3,343,625.00 | 19MAY03 28,562.50 | 12JUN03 | 1.000000 | 28,562.50 |
| | 3,300,000.000 | | | | | .00 | |
| ** WB1Q ** | CXL 761 -3,372,187.50 | -3,343,625.00 | -3,343,625.00 | 19MAY03 -28,562.50 | 12JUN03 | 1.000000 | -28,562.50 |
| | -3,300,000.000 | | | | | .00 | |
| ** WB1Q ** | 770 2,453,625.00 | 2,436,281.25 | 2,436,281.25 | 19MAY03 17,343.75 | 12JUN03 | 1.000000 | 17,343.75 |
| | 2,400,000.000 | | | | | .00 | |
| ** WB1Q ** | CXL 770 -2,453,625.00 | -2,436,281.25 | -2,436,281.25 | 19MAY03 -17,343.75 | 12JUN03 | 1.000000 | -17,343.75 |
| | -2,400,000.000 | | | | | .00 | |
| ** WB1Q ** | 780 2,863,437.50 | 2,847,687.50 | 2,847,687.50 | 20MAY03 15,750.00 | 12JUN03 | 1.000000 | 15,750.00 |
| | 2,800,000.000 | | | | | .00 | |
| ** WB1Q ** | 032 4,393,390.62 | 4,373,234.37 | 4,373,234.37 | 21MAY03 20,156.25 | 12JUN03 | 1.000000 | 20,156.25 |
| | 4,300,000.000 | | | | | .00 | |
| ** WB1Q ** | 455 4,299,914.06 | 4,276,359.38 | 4,276,359.38 | 06JUN03 23,554.68 | 12JUN03 | 1.000000 | 23,554.68 |
| | 4,200,000.000 | | | | | .00 | |
| ** WB1Q ** | 467 1,845,632.81 | 1,839,015.62 | 1,839,015.62 | 06JUN03 6,617.19 | 12JUN03 | 1.000000 | 6,617.19 |
| | 1,800,000.000 | | | | | .00 | |
| ** WB1Q ** | 654 10,059,164.06 | 10,041,941.41 | 10,041,941.41 | 06JUN03 17,222.65 | 12JUN03 | 1.000000 | 17,222.65 |
| | 9,800,000.000 | | | | | .00 | |

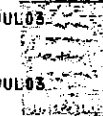


STATE STREET

100 Exchange Street, Boston, MA 02109

FOR PUBLIC DISCLOSURE

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|----------------------------|---------------|---------------|--------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| 01F050668 | TOTAL | | | | | | |
| | 30,688,351.55 | 30,569,925.78 | 30,569,925.78 | 118,425.77 S | .00 | .00 | 118,425.77 S |
| 01F050676 | FNMA TBA JUL 30 SINGLE FAM | 2099/12/01 | 5.000 | 06JUN03 | 14JUL03 | 1.000000 | |
| ** WB1Q ** | 463 4,390,031.25 | 4,383,578.12 | 4,383,578.12 | 6,453.13 | .00 | .00 | 6,453.13 |
| | 4,300,000.000 | | | | | | |
| ** WB1Q ** | 472 1,837,687.50 | 1,839,456.25 | 1,839,456.25 | 06JUN03 -1,968.75 | 14JUL03 | 1.000000 | -1,968.75 |
| | 1,800,000.000 | | | | | .00 | |
| ** WB1Q ** | 601 3,893,812.50 | 3,883,718.75 | 3,883,718.75 | 10JUN03 10,093.75 | 14JUL03 | 1.000000 | 10,093.75 |
| | 3,800,000.000 | | | | | .00 | |
| ** WB1Q ** | 102 3,998,718.75 | 3,985,921.88 | 3,985,921.88 | 12JUN03 12,796.87 | 14JUL03 | 1.000000 | 12,796.87 |
| | 3,900,000.000 | | | | | .00 | |
| ** WB1Q ** | 668 3,998,718.75 | 3,985,921.88 | 3,985,921.88 | 12JUN03 12,796.87 | 14JUL03 | 1.000000 | 12,796.87 |
| | 3,900,000.000 | | | | | .00 | |
| ** WB1Q ** | CXL 668 -3,998,718.75 | -3,985,921.88 | -3,985,921.88 | 12JUN03 -12,796.87 | 14JUL03 | 1.000000 | -12,796.87 |
| | -3,900,000.000 | | | | | .00 | |
| ** WB1Q ** | 528 4,184,562.50 | 4,177,835.94 | 4,177,835.94 | 18JUN03 6,726.56 | 14JUL03 | 1.000000 | 6,726.56 |
| | 4,100,000.000 | | | | | .00 | |
| ** WB1Q ** | 115 1,817,156.25 | 1,837,687.50 | 1,837,687.50 | 07JUL03 -20,531.25 | 14JUL03 | 1.000000 | -20,531.25 |
| | 1,800,000.000 | | | | | .00 | |
| ** WB1Q ** | 116 302,953.12 | 306,914.06 | 306,914.06 | 07JUL03 -3,960.94 | 14JUL03 | 1.000000 | -3,960.94 |
| | 300,000.000 | | | | | .00 | |
| ** WB1Q ** | 121 10,197,843.75 | 10,238,382.81 | 10,238,382.81 | 07JUL03 -40,539.06 | 14JUL03 | 1.000000 | -40,539.06 |
| | 10,100,000.000 | | | | | .00 | |
| ** WB1Q ** | 122 2,725,734.38 | 2,762,023.44 | 2,762,023.44 | 07JUL03 -36,289.06 | 14JUL03 | 1.000000 | -36,289.06 |
| | 2,700,000.000 | | | | | .00 | |
| ** WB2N ** | | | | 10JUL03 | 14JUL03 | 1.000000 | |



STATE STREET

100 Exchange Street, Boston, MA 02109

FOR PUBLIC DISCLOSURE

ATTACHMENT O

| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| | 379 4,495,562.50 | | 4,514,812.51 | | | .00 | -19,250.01 |
| 4,400,000.000 | | | | | | | |
| ** WB2N ** | 090 3,386,109.38 | 2099/12/31 | 5.000 3,372,750.00 | 13JUN03 | 14JUL03 | 1.000000 | 13,359.38 |
| 3,300,000.000 | | | | | | .00 | |
| ** WB2N ** | 091 1,128,703.13 | | 1,125,781.25 | 13JUN03 | 14JUL03 | 1.000000 | 2,921.88 |
| 1,100,000.000 | | | | | | .00 | |
| ** WB2N ** | 092 4,309,593.75 | | 4,294,484.38 | 13JUN03 | 14JUL03 | 1.000000 | 15,109.37 |
| 4,200,000.000 | | | | | | .00 | |
| ** WB2N ** | 096 2,154,796.88 | | 2,145,609.30 | 13JUN03 | 14JUL03 | 1.000000 | 9,187.58 |
| 2,100,000.000 | | | | | | .00 | |
| ** WB2N ** | 261 4,269,070.30 | | 4,296,140.65 | 27JUN03 | 14JUL03 | 1.000000 | -27,070.35 |
| 4,200,000.000 | | | | | | .00 | |
| ** WB2N ** | 263 1,931,468.75 | | 1,941,265.62 | 27JUN03 | 14JUL03 | 1.000000 | -9,796.87 |
| 1,900,000.000 | | | | | | .00 | |
| 01F050676 | TOTAL | | | | | | |
| ----- | 21,675,304.69 | | 21,690,843.79 | | | .00 | -15,539.10 L |
| | 33,348,500.00 | | 33,415,718.75 | | | .00 | -67,218.75 S |
| 01F050684 | FNMA TBA AUG 30 SINGLE FAN | 2099/12/01 | 5.000 | 25JUN03 | 13AUG03 | 1.000000 | |
| ** WB1Q ** | 459 4,271,203.12 | | 4,274,320.30 | | | .00 | -3,117.18 |
| 4,200,000.000 | | | | | | | |
| ** WB1Q ** | CXL 459 -4,271,203.12 | | -4,274,320.30 | 25JUN03 | 13AUG03 | 1.000000 | 3,117.18 |
| -4,200,000.000 | | | | | | .00 | |
| ** WB1E ** | 021 2,020,000.00 | | 2,033,515.63 | 02JUL03 | 13AUG03 | 1.000000 | -13,515.63 |
| 2,000,000.000 | | | | | | .00 | |
| ** WB1E ** | CXL 021 -2,020,000.00 | | -2,033,515.63 | 02JUL03 | 13AUG03 | 1.000000 | 13,515.63 |
| -2,000,000.000 | | | | | | .00 | |



STATE STREET
Serving Institutional Investors Worldwide

FOR PUBLIC DISCLOSURE

| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| ** WB1E ** | 231 2,020,000.00 | | 2,001,796.88 | 02JUL03 | 13AUG03 | 1.000000 | 18,203.12 |
| 2,000,000.000 | | | | | | .00 | |
| ** WB1E ** | CXL 231 -2,020,000.00 | | -2,001,796.88 | 02JUL03 | 13AUG03 | 1.000000 | -18,203.12 |
| -2,000,000.000 | | | | | | .00 | |
| ** WB1E ** | 433 2,020,000.00 | | 2,023,125.00 | 02JUL03 | 13AUG03 | 1.000000 | -3,125.00 |
| 2,000,000.000 | | | | | | .00 | |
| ** WB1Q ** | 469 4,325,531.25 | | 4,376,015.62 | 07JUL03 | 13AUG03 | 1.000000 | -50,484.37 |
| 4,300,000.000 | | | | | | .00 | |
| ** WB1Q ** | CXL 469 -4,325,531.25 | | -4,376,015.62 | 07JUL03 | 13AUG03 | 1.000000 | 50,484.37 |
| -4,300,000.000 | | | | | | .00 | |
| ** WB1Q ** | 592 4,325,531.25 | | 4,348,968.74 | 07JUL03 | 13AUG03 | 1.000000 | -23,437.49 |
| 4,300,000.000 | | | | | | .00 | |
| ** WB1Q ** | 472 2,715,187.50 | | 2,745,773.43 | 08JUL03 | 13AUG03 | 1.000000 | -30,585.93 |
| 2,700,000.000 | | | | | | .00 | |
| ** WB1Q ** | CXL 472 -2,715,187.50 | | -2,745,773.43 | 08JUL03 | 13AUG03 | 1.000000 | 30,585.93 |
| -2,700,000.000 | | | | | | .00 | |
| ** WB1Q ** | 572 4,215,750.00 | | 4,271,203.12 | 08JUL03 | 13AUG03 | 1.000000 | 55,453.12 |
| 4,200,000.000 | | | | | | .00 | |
| ** WB1Q ** | CXL 572 -4,215,750.00 | | -4,271,203.12 | 08JUL03 | 13AUG03 | 1.000000 | -55,453.12 |
| -4,200,000.000 | | | | | | .00 | |
| ** WB1Q ** | 587 4,215,750.00 | | 4,271,203.12 | 08JUL03 | 13AUG03 | 1.000000 | 55,453.12 |
| 4,200,000.000 | | | | | | .00 | |
| ** WB1Q ** | 594 2,715,187.50 | | 2,715,409.37 | 08JUL03 | 13AUG03 | 000000 | -421.07 |
| 2,700,000.000 | | | | | | .00 | |
| ** WB1E ** | 023 1,005,156.25 | | 1,016,562.50 | 09JUL03 | 13AUG03 | 000000 | |
| | | | | | | .00 | |

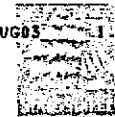


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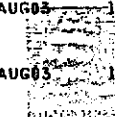
| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|-------------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| | | 1,000,000.000 | | | | | | |
| ** WB1E ** | CXL 023 | -1,005,156.25 | -1,016,562.50 | | 09JUL03 11,406.25 | 13AUG03 | 1.000000 .00 | 11,406.25 |
| | | -1,000,000.000 | | | | | | |
| ** WB1E ** | 024 | 15,077,343.75 | 15,225,156.25 | | 09JUL03 -147,812.50 | 13AUG03 | 1.000000 .00 | -147,812.50 |
| | | 15,000,000.000 | | | | | | |
| ** WB1E ** | CXL 024 | -15,077,343.75 | -15,225,156.25 | | 09JUL03 147,812.50 | 13AUG03 | 1.000000 .00 | 147,812.50 |
| | | -15,000,000.000 | | | | | | |
| ** WB1E ** | 429 | 1,005,156.25 | 1,018,046.88 | | 09JUL03 -12,890.63 | 13AUG03 | 1.000000 .00 | -12,890.63 |
| | | 1,000,000.000 | | | | | | |
| ** WB1E ** | 430 | 15,077,343.75 | 15,200,625.00 | | 09JUL03 -123,281.25 | 13AUG03 | 1.000000 .00 | -123,281.25 |
| | | 15,000,000.000 | | | | | | |
| ** WB1Q ** | 473 | 4,223,625.00 | 4,261,007.81 | | 09JUL03 -37,382.81 | 13AUG03 | 1.000000 .00 | -37,382.81 |
| | | 4,200,000.000 | | | | | | |
| ** WB1Q ** | CXL 473 | -4,223,625.00 | -4,261,007.81 | | 09JUL03 37,382.81 | 13AUG03 | 1.000000 .00 | 37,382.81 |
| | | -4,200,000.000 | | | | | | |
| ** WB1Q ** | 595 | 4,223,625.00 | 4,224,281.25 | | 09JUL03 -656.25 | 13AUG03 | 1.000000 .00 | -656.25 |
| | | 4,200,000.000 | | | | | | |
| ** WB1Q ** | 474 | 3,334,289.06 | 3,318,984.37 | | 11JUL03 15,304.69 | 13AUG03 | 1.000000 .00 | 15,304.69 |
| | | 3,300,000.000 | | | | | | |
| ** WB1Q ** | CXL 474 | -3,334,289.06 | -3,318,984.37 | | 11JUL03 -15,304.69 | 13AUG03 | 1.000000 .00 | -15,304.69 |
| | | -3,300,000.000 | | | | | | |
| ** WB1Q ** | 596 | 3,334,289.06 | 3,319,015.63 | | 11JUL03 15,273.43 | 13AUG03 | 1.000000 .00 | 15,273.43 |
| | | 3,300,000.000 | | | | | | |
| ** WB1E ** | 025 | 2,024,375.00 | 2,028,750.00 | | 14JUL03 -4,375.00 | 13AUG03 | 1.000000 .00 | -4,375.00 |
| | | 2,000,000.000 | | | | | | |



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| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|-------------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| ** WB1E ** | CXL 025 | -2,024,375.00 | -2,028,750.00 | | 14JUL03 4,375.00 | 13AUG03 | 1.000000 .00 | 4,375.00 |
| | | -2,000,000.000 | | | | | | |
| ** WB1E ** | 026 | 4,048,750.00 | 4,052,812.50 | | 14JUL03 -4,062.50 | 13AUG03 | 1.000000 .00 | -4,062.50 |
| | | 4,000,000.000 | | | | | | |
| ** WB1E ** | CXL 026 | -4,048,750.00 | -4,052,812.50 | | 14JUL03 4,062.50 | 13AUG03 | 1.000000 .00 | 4,062.50 |
| | | -4,000,000.000 | | | | | | |
| ** WB1E ** | 027 | 2,024,375.00 | 2,022,656.25 | | 14JUL03 1,718.75 | 13AUG03 | 1.000000 .00 | 1,718.75 |
| | | 2,000,000.000 | | | | | | |
| ** WB1E ** | CXL 027 | -2,024,375.00 | -2,022,656.25 | | 14JUL03 -1,718.75 | 13AUG03 | 1.000000 .00 | -1,718.75 |
| | | -2,000,000.000 | | | | | | |
| ** WB1E ** | 028 | 2,022,031.25 | 2,022,656.25 | | 14JUL03 -625.00 | 13AUG03 | 1.000000 .00 | -625.00 |
| | | 2,000,000.000 | | | | | | |
| ** WB1E ** | CXL 028 | -2,022,031.25 | -2,022,656.25 | | 14JUL03 625.00 | 13AUG03 | 1.000000 .00 | 625.00 |
| | | -2,000,000.000 | | | | | | |
| ** WB1E ** | 029 | 1,011,015.63 | 1,011,328.13 | | 14JUL03 -312.50 | 14JUL03 | 1.000000 .00 | -312.50 |
| | | 1,000,000.000 | | | | | | |
| ** WB1E ** | CXL 029 | -1,011,015.63 | -1,011,328.13 | | 14JUL03 312.50 | 14JUL03 | 1.000000 .00 | 312.50 |
| | | -1,000,000.000 | | | | | | |
| ** WB1E ** | 431 | 2,024,375.00 | 2,022,656.25 | | 14JUL03 1,718.75 | 13AUG03 | 1.000000 .00 | 1,718.75 |
| | | 2,000,000.000 | | | | | | |
| ** WB1E ** | 432 | 4,048,750.00 | 4,045,312.50 | | 14JUL03 3,437.50 | 13AUG03 | 1.000000 .00 | 3,437.50 |
| | | 4,000,000.000 | | | | | | |
| ** WB1E ** | 434 | 2,024,375.00 | 2,023,125.00 | | 14JUL03 1,250.00 | 13AUG03 | 1.000000 .00 | 1,250.00 |
| | | 2,000,000.000 | | | | | | |
| ** WB1E ** | 435 | 2,022,031.25 | 2,023,125.00 | | 14JUL03 -1,093.75 | 13AUG03 | 1.000000 .00 | -1,093.75 |
| | | 2,000,000.000 | | | | | | |



STATE STREET

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ATTACHMENT O

| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| | 2,000,000.000 | | | | | | |
| >> WB1E >> | 434 1,011,015.63 | 1,011,562.50 | | 14JUL03 -546.87 | 13AUG03 | 1.000000 .00 | -546.87 |
| 1,000,000.000 | | | | | | | |
| >> WB1E >> | 034 11,930,625.08 | 12,120,000.00 | | 16JUL03 189,375.00 | 13AUG03 | 1.000000 .00 | 189,375.00 |
| Y 12,000,000.000 | | | | | | | |
| >> WB1E >> | 034 -11,930,625.00 | -12,120,000.00 | | 16JUL03 -189,375.00 | 13AUG03 | 1.000000 .00 | -189,375.00 |
| Y CXL -12,000,000.000 | | | | | | | |
| >> WB1E >> | 036 32,809,218.75 | 32,802,812.50 | | 16JUL03 -6,406.25 | 13AUG03 | 1.000000 .00 | -6,406.25 |
| Y 33,000,000.000 | | | | | | | |
| >> WB1E >> | 036 -32,809,218.75 | -32,802,812.50 | | 16JUL03 6,406.25 | 13AUG03 | 1.000000 .00 | 6,406.25 |
| Y CXL -33,000,000.000 | | | | | | | |
| >> WB1E >> | 037 2,971,875.00 | 2,925,000.00 | | 16JUL03 -46,875.00 | 13AUG03 | 1.000000 .00 | -46,875.00 |
| Y 3,000,000.000 | | | | | | | |
| >> WB1E >> | 037 -2,971,875.00 | -2,925,000.00 | | 16JUL03 46,875.00 | 13AUG03 | 1.000000 .00 | 46,875.00 |
| Y CXL -3,000,000.000 | | | | | | | |
| >> WB1Q >> | 477 8,040,515.62 | 8,146,812.50 | | 16JUL03 -106,296.88 | 13AUG03 | 1.000000 .00 | -106,296.88 |
| Y 8,100,000.000 | | | | | | | |
| >> WB1Q >> | 477 -8,040,515.62 | -8,146,812.50 | | 16JUL03 106,296.88 | 13AUG03 | 1.000000 .00 | 106,296.88 |
| Y CXL -8,100,000.000 | | | | | | | |
| >> WB1Q >> | 599 8,040,515.62 | 8,099,492.19 | | 16JUL03 -58,976.57 | 13AUG03 | 1.000000 .00 | -58,976.57 |
| Y 8,100,000.000 | | | | | | | |
| >> WB1Q >> | 488 4,960,937.50 | 5,025,617.19 | | 21JUL03 -64,679.69 | 13AUG03 | 1.000000 .00 | -64,679.69 |
| Y 5,000,000.000 | | | | | | | |
| >> WB1Q >> | 488 -4,960,937.50 | -5,025,617.19 | | 21JUL03 64,679.69 | 13AUG03 | 1.000000 .00 | 64,679.69 |
| Y CXL -5,000,000.000 | | | | | | | |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| >> WB1Q >> | 635 4,960,937.50 | 4,870,398.62 | | 21JUL03 90,546.88 | 13AUG03 | 1.000000 .00 | 90,546.88 |
| Y 5,000,000.000 | | | | | | | |
| >> WB1Q >> | 482 1,777,640.62 | 1,806,750.00 | | 23JUL03 -29,109.38 | 13AUG03 | 1.000000 .00 | -29,109.38 |
| Y 1,800,000.000 | | | | | | | |
| >> WB1Q >> | 482 -1,777,640.62 | -1,806,750.00 | | 23JUL03 29,109.38 | 13AUG03 | 1.000000 .00 | 29,109.38 |
| Y CXL -1,800,000.000 | | | | | | | |
| >> WB1Q >> | 483 3,756,656.25 | 3,799,375.00 | | 23JUL03 -42,718.75 | 13AUG03 | 1.000000 .00 | -42,718.75 |
| Y 3,800,000.000 | | | | | | | |
| >> WB1Q >> | 483 -3,756,656.25 | -3,799,375.00 | | 23JUL03 42,718.75 | 13AUG03 | 1.000000 .00 | 42,718.75 |
| Y CXL -3,800,000.000 | | | | | | | |
| >> WB1Q >> | 683 1,777,640.62 | 1,778,042.50 | | 23JUL03 -421.88 | 13AUG03 | 1.000000 .00 | -421.88 |
| Y 1,800,000.000 | | | | | | | |
| >> WB1Q >> | 604 3,756,656.25 | 3,753,687.50 | | 23JUL03 2,968.75 | 13AUG03 | 1.000000 .00 | 2,968.75 |
| Y 3,800,000.000 | | | | | | | |
| >> WB1E >> | 039 9,840,625.00 | 10,113,984.37 | | 25JUL03 -273,359.37 | 13AUG03 | 1.000000 .00 | -273,359.37 |
| Y 10,000,000.000 | | | | | | | |
| >> WB1E >> | 039 -9,840,625.00 | -10,113,984.37 | | 25JUL03 273,359.37 | 13AUG03 | 1.000000 .00 | 273,359.37 |
| Y CXL -10,000,000.000 | | | | | | | |
| >> WB1E >> | 437 9,840,625.00 | 10,110,000.00 | | 25JUL03 -269,375.00 | 13AUG03 | 1.000000 .00 | -269,375.00 |
| Y 10,000,000.000 | | | | | | | |
| >> WB1E >> | 840 14,582,812.50 | 15,165,000.00 | | 28JUL03 -582,187.50 | 13AUG03 | 1.000000 .00 | -582,187.50 |
| Y 15,000,000.000 | | | | | | | |
| >> WB1E >> | 040 -14,582,812.50 | -15,165,000.00 | | 28JUL03 582,187.50 | 13AUG03 | 1.000000 .00 | 582,187.50 |
| Y CXL -15,000,000.000 | | | | | | | |
| >> WB1E >> | 438 14,582,812.50 | 14,913,906.25 | | 28JUL03 -331,093.75 | 13AUG03 | 1.000000 .00 | -331,093.75 |
| Y 15,000,000.000 | | | | | | | |



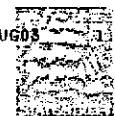
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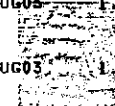
| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECY GN/LS |
|-----------------|-------------------------|----------------|-------------|------------------|-----------------|-----------|--------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECY GN/LS | BASE CURR GN/LS | | NET BAS SECY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECY GN/LS | | | |
| 15,000,000.000 | | | | | | | |
| ** WBIE ** | 439 32,175,000.00 | 31,956,644.53 | 28 JUL 03 | 13AUG03 | 1.000000 | .00 | 218,355.47 |
| 32,175,000.000 | | | 218,355.47 | | | | |
| ** WBIE ** | CXL 439 -32,175,000.00 | -31,956,644.53 | 28 JUL 03 | 13AUG03 | 1.000000 | .00 | -218,355.47 |
| -32,175,000.000 | | | -218,355.47 | | | | |
| ** WBIE ** | 462 32,175,000.00 | 32,776,875.00 | 28 JUL 03 | 13AUG03 | 1.000000 | .00 | -601,875.00 |
| 33,000,000.000 | | | -601,875.00 | | | | |
| ** WBIE ** | 585 2,925,000.00 | 2,971,875.00 | 28 JUL 03 | 13AUG03 | 1.000000 | .00 | -46,875.00 |
| 3,000,000.000 | | | -46,875.00 | | | | |
| ** WBIE ** | CXL 585 -2,925,000.00 | -2,971,875.00 | 28 JUL 03 | 13AUG03 | 1.000000 | .00 | 46,875.00 |
| -3,000,000.000 | | | 46,875.00 | | | | |
| ** WB1Q ** | 488 2,425,000.00 | 2,479,093.75 | 30 JUL 03 | 13AUG03 | 1.000000 | .00 | -54,093.75 |
| 2,500,000.000 | | | -54,093.75 | | | | |
| ** WB1Q ** | CXL 488 -2,425,000.00 | -2,479,093.75 | 30 JUL 03 | 13AUG03 | 1.000000 | .00 | 54,093.75 |
| -2,500,000.000 | | | 54,093.75 | | | | |
| ** WB1Q ** | 489 2,418,750.00 | 2,469,531.25 | 30 JUL 03 | 13AUG03 | 1.000000 | .00 | -50,781.25 |
| 2,500,000.000 | | | -50,781.25 | | | | |
| ** WB1Q ** | CXL 489 -2,418,750.00 | -2,469,531.25 | 30 JUL 03 | 13AUG03 | 1.000000 | .00 | 50,781.25 |
| -2,500,000.000 | | | 50,781.25 | | | | |
| ** WB1Q ** | 607 2,418,750.00 | 2,477,945.31 | 30 JUL 03 | 13AUG03 | 1.000000 | .00 | -58,945.31 |
| 2,500,000.000 | | | -58,945.31 | | | | |
| ** WB1Q ** | 608 2,425,000.00 | 2,472,546.88 | 30 JUL 03 | 13AUG03 | 1.000000 | .00 | -47,546.88 |
| 2,500,000.000 | | | -47,546.88 | | | | |
| ** WBIE ** | 038 27,717,656.25 | 28,275,000.00 | 31 JUL 03 | 13AUG03 | 1.000000 | .00 | 557,343.75 |
| 29,000,000.000 | | | 557,343.75 | | | | |



STATE STREET

FOR PUBLIC DISCLOSURE

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECY GN/LS |
|-----------------|-------------------------|----------------|-------------|------------------|-----------------|-----------|--------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECY GN/LS | BASE CURR GN/LS | | NET BAS SECY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECY GN/LS | | | |
| ** WBIE ** | CXL 038 -27,717,656.25 | -28,275,000.00 | 31 JUL 03 | 13AUG03 | 1.000000 | .00 | -557,343.75 |
| -29,000,000.000 | | | -557,343.75 | | | | |
| ** WB1Q ** | 637 1,903,125.00 | 1,918,578.12 | 01AUG03 | 13AUG03 | 1.000000 | .00 | -15,453.12 |
| 2,000,000.000 | | | -15,453.12 | | | | |
| ** WB1Q ** | 638 1,900,000.00 | 1,887,500.00 | 01AUG03 | 13AUG03 | 1.000000 | .00 | 12,500.00 |
| 2,000,000.000 | | | 12,500.00 | | | | |
| ** WBIE ** | 064 958,437.50 | 1,015,468.75 | 04AUG03 | 13AUG03 | 1.000000 | .00 | -57,031.25 |
| 1,000,000.000 | | | -57,031.25 | | | | |
| ** WBIE ** | CXL 064 -958,437.50 | -1,015,468.75 | 04AUG03 | 13AUG03 | 1.000000 | .00 | 57,031.25 |
| -1,000,000.000 | | | 57,031.25 | | | | |
| ** WBIE ** | 440 2,875,312.50 | 2,982,656.25 | 04AUG03 | 13AUG03 | 1.000000 | .00 | -107,343.75 |
| 3,000,000.000 | | | -107,343.75 | | | | |
| ** WBIE ** | 441 958,437.50 | 994,218.75 | 04AUG03 | 13AUG03 | 1.000000 | .00 | -35,781.25 |
| 1,000,000.000 | | | -35,781.25 | | | | |
| ** WBIE ** | 583 8,579,531.25 | 8,952,031.25 | 04AUG03 | 13AUG03 | 1.000000 | .00 | -372,500.00 |
| 9,000,000.000 | | | -372,500.00 | | | | |
| ** WBIE ** | CXL 583 -8,579,531.25 | -8,952,031.25 | 04AUG03 | 13AUG03 | 1.000000 | .00 | 372,500.00 |
| -9,000,000.000 | | | 372,500.00 | | | | |
| ** WBIE ** | 061 24,031,250.00 | 23,929,375.00 | 05AUG03 | 13AUG03 | 1.000000 | .00 | 101,875.00 |
| 25,000,000.000 | | | 101,875.00 | | | | |
| ** WBIE ** | CXL 061 -24,031,250.00 | -23,929,375.00 | 05AUG03 | 13AUG03 | 1.000000 | .00 | -101,875.00 |
| -25,000,000.000 | | | -101,875.00 | | | | |
| ** WBIE ** | 443 32,175,000.00 | 31,790,625.00 | 05AUG03 | 13AUG03 | 1.000000 | .00 | 384,375.00 |
| 33,000,000.000 | | | 384,375.00 | | | | |
| ** WBIE ** | 444 24,031,250.00 | 24,375,000.00 | 05AUG03 | 13AUG03 | 1.000000 | .00 | -343,750.00 |
| | | | -343,750.00 | | | | |



STATE STREET

FOR PUBLIC DISCLOSURE

BILL & MELINDA GATES FOUNDATN
 — COMPOSITE —
 SUMMARY REALIZED GAIN/LOSS REPORT
 JANUARY 1, 2003 TO DECEMBER 31, 2003

ATTACHMENT O

| ASSET ID | SECURITY | DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|----------------|----------|---------------------|---------------|-------------|-------------------|-----------|-----------|---------------------|
| SH SELL/BTC | LOT | LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR | GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE | PRINCIPAL NET | BASE | BASE COST | BASE | | | |
| 25,000,000.000 | | | | | | | | |
| ** WB1Q ** | 641 | 1,922,500.00 | 1,890,781.25 | 05AUG03 | 13AUG03 | 1.000000 | | 31,718.75 |
| 2,000,000.000 | | | | 31,718.75 | | .00 | | |
| ** WB1E ** | 059 | 51,718.75 | 1,015,468.75 | 06AUG03 | 13AUG03 | 1.000000 | | -963,750.00 |
| 1,000,000.000 | | | | -963,750.00 | | .00 | | |
| ** WB1E ** | 059 | -51,718.75 | -1,015,468.75 | 06AUG03 | 13AUG03 | 1.000000 | | 963,750.00 |
| -1,000,000.000 | CXL | | | 963,750.00 | | .00 | | |
| ** WB1E ** | 083 | 963,750.00 | 1,012,031.25 | 06AUG03 | 13AUG03 | 1.000000 | | -48,281.25 |
| 1,000,000.000 | | | | -48,281.25 | | .00 | | |
| ** WB1E ** | 083 | -963,750.00 | -1,012,031.25 | 06AUG03 | 13AUG03 | 1.000000 | | 48,281.25 |
| -1,000,000.000 | CXL | | | 48,281.25 | | .00 | | |
| ** WB1E ** | 445 | 963,750.00 | 975,000.00 | 06AUG03 | 13AUG03 | 1.000000 | | -11,250.00 |
| 1,000,000.000 | | | | -11,250.00 | | .00 | | |
| ** WB1Q ** | 642 | 1,931,875.00 | 1,893,875.00 | 06AUG03 | 13AUG03 | 1.000000 | | 38,000.00 |
| 2,000,000.000 | | | | 38,000.00 | | .00 | | |
| ** WB1Q ** | 643 | 2,138,125.00 | 2,078,312.50 | 06AUG03 | 13AUG03 | 1.000000 | | 59,812.50 |
| 2,200,000.000 | | | | 59,812.50 | | .00 | | |
| ** WB1Q ** | 644 | 1,936,875.00 | 1,889,375.00 | 06AUG03 | 13AUG03 | 1.000000 | | 47,500.00 |
| 2,000,000.000 | | | | 47,500.00 | | .00 | | |
| ** WB1E ** | 057 | 3,891,250.00 | 4,061,875.00 | 07AUG03 | 13AUG03 | 1.000000 | | -170,625.00 |
| 4,000,000.000 | | | | -170,625.00 | | .00 | | |
| ** WB1E ** | 057 | -3,891,250.00 | -4,061,875.00 | 07AUG03 | 13AUG03 | 1.000000 | | 170,625.00 |
| -4,000,000.000 | CXL | | | 170,625.00 | | .00 | | |
| ** WB1Q ** | 333 | 1,850,050.78 | 1,935,328.12 | 07AUG03 | 13AUG03 | 0.000000 | | -85,277.34 |
| 1,900,000.000 | | | | -85,277.34 | | .00 | | |



STATE STREET

Serving Institutional Investors Worldwide

FOR PUBLIC DISCLOSURE

BILL & MELINDA GATES FOUNDATN
 — COMPOSITE —
 SUMMARY REALIZED GAIN/LOSS REPORT
 JANUARY 1, 2003 TO DECEMBER 31, 2003

| ASSET ID | SECURITY | DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-----------------|----------|---------------------|----------------|-------------|-------------------|-----------|-----------|---------------------|
| SH SELL/BTC | LOT | LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR | GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE | PRINCIPAL NET | BASE | BASE COST | BASE | | | |
| ** WB1Q ** | 333 | -1,850,050.78 | -1,935,328.12 | 07AUG03 | 13AUG03 | 1.000000 | | 85,277.34 |
| -1,900,000.000 | CXL | | | 85,277.34 | | .00 | | |
| ** WB1Q ** | 428 | 4,569,281.25 | 4,607,687.49 | 07AUG03 | 13AUG03 | 1.000000 | | -38,406.24 |
| 4,700,000.000 | | | | -38,406.24 | | .00 | | |
| ** WB1E ** | 446 | 3,891,250.00 | 3,900,000.00 | 07AUG03 | 13AUG03 | 1.000000 | | -8,750.00 |
| 4,000,000.000 | | | | -8,750.00 | | .00 | | |
| ** WB1Q ** | 646 | 4,677,750.00 | 4,569,375.00 | 07AUG03 | 13AUG03 | 1.000000 | | 108,375.00 |
| 4,800,000.000 | | | | 108,375.00 | | .00 | | |
| ** WB2P ** | 654 | 1,947,500.00 | 1,939,375.00 | 07AUG03 | 13AUG03 | 1.000000 | | 8,125.00 |
| 2,000,000.000 | | | | 8,125.00 | | .00 | | |
| ** WB1Q ** | 656 | 1,850,050.78 | 1,850,125.00 | 07AUG03 | 13AUG03 | 1.000000 | | -74.22 |
| 1,900,000.000 | | | | -74.22 | | .00 | | |
| ** WB1Q ** | 660 | 1,070,781.25 | 1,071,125.00 | 07AUG03 | 13AUG03 | 1.000000 | | -343.75 |
| 1,100,000.000 | | | | -343.75 | | .00 | | |
| ** WB1Q ** | 661 | 2,239,625.00 | 2,242,375.00 | 07AUG03 | 13AUG03 | 1.000000 | | -2,750.00 |
| 2,300,000.000 | | | | -2,750.00 | | .00 | | |
| ** WB1Q ** | 662 | 1,749,937.50 | 1,755,000.00 | 07AUG03 | 13AUG03 | 1.000000 | | -5,062.50 |
| 1,800,000.000 | | | | -5,062.50 | | .00 | | |
| ** WB1E ** | 055 | 18,729,843.75 | 18,858,281.25 | 08AUG03 | 13AUG03 | 1.000000 | | -128,437.50 |
| 19,000,000.000 | | | | -128,437.50 | | .00 | | |
| ** WB1E ** | 055 | -18,729,843.75 | -18,858,281.25 | 08AUG03 | 13AUG03 | 1.000000 | | 128,437.50 |
| -19,000,000.000 | CXL | | | 128,437.50 | | .00 | | |
| ** WB1E ** | 647 | 18,729,843.75 | 18,519,062.50 | 08AUG03 | 13AUG03 | 0.000000 | | 210,781.25 |
| 19,000,000.000 | | | | 210,781.25 | | .00 | | |
| ** WB1E ** | 545 | 18,729,843.75 | 18,519,062.50 | 08AUG03 | 13AUG03 | 0.000000 | | 210,781.25 |
| | | | | 210,781.25 | | .00 | | |



STATE STREET

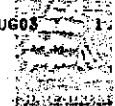
Serving Institutional Investors Worldwide

FOR PUBLIC DISCLOSURE

SUMMARY REALIZED GAIN/LOSS REPORT JANUARY 1, 2003 TO DECEMBER 31, 2003

ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-----------------|-------------------------|----------------|-------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | | | |
| 19,000,000.000 | | | | | | | |
| ** WB1E ** | | | | 08AUG03 | 13AUG03 | 1.000000 | |
| CXL 545 | -18,729,843.75 | -18,519,062.50 | -210,781.25 | | | .00 | -210,781.25 |
| -19,000,000.000 | | | | | | | |
| ** WB2N ** | | | | 08AUG03 | 13AUG03 | 1.000000 | |
| 762 | 10,821,250.00 | 10,606,406.25 | 214,843.75 | | | .00 | 214,843.75 |
| 11,000,000.000 | | | | | | | |
| ** WB1F ** | | | | 06JUN03 | 13AUG03 | 1.000000 | |
| 358 | 4,727,015.63 | 4,729,013.67 | -1,998.04 | | | .00 | -1,998.04 |
| 4,650,000.000 | | | | | | | |
| ** WB1F ** | | | | 17JUN03 | 13AUG03 | 1.000000 | |
| 493 | 3,257,000.00 | 3,266,250.00 | -9,250.00 | | | .00 | -9,250.00 |
| 3,200,000.000 | | | | | | | |
| ** WB1F ** | | | | 17JUN03 | 13AUG03 | 1.000000 | |
| 494 | 2,951,882.81 | 2,946,445.31 | 5,437.50 | | | .00 | 5,437.50 |
| 2,900,000.000 | | | | | | | |
| ** WB1F ** | | | | 20JUN03 | 13AUG03 | 1.000000 | |
| 547 | 2,944,632.81 | 2,936,779.30 | 7,853.51 | | | .00 | 7,853.51 |
| 2,900,000.000 | | | | | | | |
| ** WB1E ** | | | | 02JUL03 | 13AUG03 | 1.000000 | |
| 051 | 14,140,000.00 | 14,219,843.75 | -79,843.75 | | | .00 | -79,843.75 |
| 14,000,000.000 | | | | | | | |
| ** WB1E ** | | | | 02JUL03 | 13AUG03 | 1.000000 | |
| CXL 051 | -14,140,000.00 | -14,219,843.75 | 79,843.75 | | | .00 | 79,843.75 |
| -14,000,000.000 | | | | | | | |
| ** WB1E ** | | | | 02JUL03 | 13AUG03 | 1.000000 | |
| 054 | 2,020,000.00 | 2,022,656.25 | -2,656.25 | | | .00 | -2,656.25 |
| 2,000,000.000 | | | | | | | |
| ** WB1E ** | | | | 02JUL03 | 13AUG03 | 1.000000 | |
| CXL 054 | -2,020,000.00 | -2,022,656.25 | 2,656.25 | | | .00 | 2,656.25 |
| -2,000,000.000 | | | | | | | |
| ** WB1E ** | | | | 02JUL03 | 13AUG03 | 1.000000 | |
| 177 | 16,160,000.00 | 16,242,031.25 | -82,031.25 | | | .00 | -82,031.25 |
| 16,000,000.000 | | | | | | | |
| ** WB1E ** | | | | 02JUL03 | 13AUG03 | 1.000000 | |
| CXL 177 | -16,160,000.00 | -16,242,031.25 | 82,031.25 | | | .00 | 82,031.25 |
| -16,000,000.000 | | | | | | | |

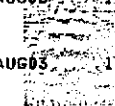


STATE STREET

FOR PUBLIC DISCLOSURE

SUMMARY REALIZED GAIN/LOSS REPORT JANUARY 1, 2003 TO DECEMBER 31, 2003

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-----------------|-------------------------|----------------|---------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | | | |
| ** WB1E ** | | | | 02JUL03 | 13AUG03 | 1.000000 | |
| 269 | 2,020,000.00 | 2,022,656.25 | -2,656.25 | | | .00 | -2,656.25 |
| 2,000,000.000 | | | | | | | |
| ** WB1E ** | | | | 02JUL03 | 13AUG03 | 1.000000 | |
| CXL 269 | -2,020,000.00 | -2,022,656.25 | 2,656.25 | | | .00 | 2,656.25 |
| -2,000,000.000 | | | | | | | |
| ** WB1E ** | | | | 02JUL03 | 13AUG03 | 1.000000 | |
| 352 | 14,140,000.00 | 14,198,593.75 | -58,593.75 | | | .00 | -58,593.75 |
| 14,000,000.000 | | | | | | | |
| ** WB1E ** | | | | 02JUL03 | 13AUG03 | 1.000000 | |
| CXL 352 | -14,140,000.00 | -14,198,593.75 | 58,593.75 | | | .00 | 58,593.75 |
| -14,000,000.000 | | | | | | | |
| ** WB1E ** | | | | 02JUL03 | 13AUG03 | 1.000000 | |
| 461 | 14,140,000.00 | 14,198,593.75 | -58,593.75 | | | .00 | -58,593.75 |
| 14,000,000.000 | | | | | | | |
| ** WB1E ** | | | | 02JUL03 | 13AUG03 | 1.000000 | |
| CXL 461 | -14,140,000.00 | -14,198,593.75 | 58,593.75 | | | .00 | 58,593.75 |
| -14,000,000.000 | | | | | | | |
| ** WB1E ** | | | | 02JUL03 | 13AUG03 | 1.000000 | |
| 527 | 14,140,000.00 | 14,198,593.75 | -58,593.75 | | | .00 | -58,593.75 |
| 14,000,000.000 | | | | | | | |
| ** WB1E ** | | | | 02JUL03 | 13AUG03 | 1.000000 | |
| CXL 527 | -14,140,000.00 | -14,198,593.75 | 58,593.75 | | | .00 | 58,593.75 |
| -14,000,000.000 | | | | | | | |
| ** WB1E ** | | | | 02JUL03 | 13AUG03 | 1.000000 | |
| 573 | 14,140,000.00 | 14,198,593.75 | -58,593.75 | | | .00 | -58,593.75 |
| 14,000,000.000 | | | | | | | |
| ** WB1E ** | | | | 02JUL03 | 13AUG03 | 1.000000 | |
| CXL 573 | -14,140,000.00 | -14,198,593.75 | 58,593.75 | | | .00 | 58,593.75 |
| -14,000,000.000 | | | | | | | |
| ** WB1Q ** | | | | 07JUL03 | 13AUG03 | 1.000000 | |
| 120 | 4,325,531.25 | 100,593.75 | 4,224,937.50 | | | .00 | 4,224,937.50 |
| 4,300,000.000 | | | | | | | |
| ** WB1Q ** | | | | 07JUL03 | 13AUG03 | 1.000000 | |
| CXL 120 | -4,325,531.25 | -100,593.75 | -4,224,937.50 | | | .00 | -4,224,937.50 |
| -4,300,000.000 | | | | | | | |
| ** WB1Q ** | | | | 08JUL03 | 13AUG03 | 1.000000 | |
| 332 | 2,715,187.50 | 2,715,187.50 | .00 | | | .00 | .00 |



STATE STREET

FOR PUBLIC DISCLOSURE

ATTACHMENT O

| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|--|---|---------------------------|--------------------|--------------------------------------|
| | 2,700,000.000 | | | | | |
| ** WB1Q ** | | | 08JUL03 | 13AUG03 | 1.000000 | |
| | CXL 332 -2,715,187.50 | -2,715,187.50 | .00 | | .00 | .00 |
| -2,700,000.000 | | | | | | |
| ** WB1E ** | | | 09JUL03 | 13AUG03 | 1.000000 | |
| | 276 15,077,343.75 | 15,173,437.50 | -96,093.75 | | .00 | -96,093.75 |
| 15,000,000.000 | | | | | | |
| ** WB1E ** | | | 09JUL03 | 13AUG03 | 1.000000 | |
| | CXL 276 -15,077,343.75 | -15,173,437.50 | 96,093.75 | | .00 | 96,093.75 |
| -15,000,000.000 | | | | | | |
| ** WB1E ** | | | 09JUL03 | 13AUG03 | 1.000000 | |
| | 277 1,005,156.25 | 1,018,046.88 | -12,890.63 | | .00 | -12,890.63 |
| 1,000,000.000 | | | | | | |
| ** WB1E ** | | | 09JUL03 | 13AUG03 | 1.000000 | |
| | CXL 277 -1,005,156.25 | -1,018,046.88 | 12,890.63 | | .00 | 12,890.63 |
| -1,000,000.000 | | | | | | |
| ** WB1Q ** | | | 09JUL03 | 13AUG03 | 1.000000 | |
| | 473 4,223,625.00 | 4,248,374.99 | -24,749.99 | | .00 | -24,749.99 |
| 4,200,000.000 | | | | | | |
| ** WB1Q ** | | | 09JUL03 | 13AUG03 | 1.000000 | |
| | CXL 473 -4,223,625.00 | -4,248,374.99 | 24,749.99 | | .00 | 24,749.99 |
| -4,200,000.000 | | | | | | |
| ** WB1Q ** | | | 11JUL03 | 13AUG03 | 1.000000 | |
| | 534 3,334,289.06 | 3,312,375.00 | 21,914.06 | | .00 | 21,914.06 |
| 3,300,000.000 | | | | | | |
| ** WB1Q ** | | | 11JUL03 | 13AUG03 | 1.000000 | |
| | CXL 534 -3,334,289.06 | -3,312,375.00 | -21,914.06 | | .00 | -21,914.06 |
| -3,300,000.000 | | | | | | |
| ** WB1E ** | | | 14JUL03 | 13AUG03 | 1.000000 | |
| | 053 15,182,812.50 | 15,186,562.50 | -3,750.00 | | .00 | -3,750.00 |
| 15,000,000.000 | | | | | | |
| ** WB1E ** | | | 14JUL03 | 13AUG03 | 1.000000 | |
| | CXL 053 -15,182,812.50 | -15,186,562.50 | 3,750.00 | | .00 | 3,750.00 |
| -15,000,000.000 | | | | | | |
| ** WB1E ** | | | 14JUL03 | 13AUG03 | 1.000000 | |
| | 057 2,024,375.00 | 2,022,656.25 | 1,718.75 | | .00 | 1,718.75 |
| 2,000,000.000 | | | | | | |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|--|---|---------------------------|--------------------|--------------------------------------|
| ** WB1E ** | | | 14JUL03 | 13AUG03 | 1.000000 | |
| | CXL 057 -2,024,375.00 | -2,022,656.25 | -1,718.75 | | .00 | -1,718.75 |
| -2,000,000.000 | | | | | | |
| ** WB1E ** | | | 14JUL03 | 13AUG03 | 1.000000 | |
| | 058 2,022,031.25 | 1,990,398.63 | 31,640.62 | | .00 | 31,640.62 |
| 2,000,000.000 | | | | | | |
| ** WB1E ** | | | 14JUL03 | 13AUG03 | 1.000000 | |
| | CXL 058 -2,022,031.25 | -1,990,398.63 | -31,640.62 | | .00 | -31,640.62 |
| -2,000,000.000 | | | | | | |
| ** WB1E ** | | | 14JUL03 | 13AUG03 | 1.000000 | |
| | 060 1,011,015.63 | 997,343.75 | 13,671.88 | | .00 | 13,671.88 |
| 1,000,000.000 | | | | | | |
| ** WB1E ** | | | 14JUL03 | 13AUG03 | 1.000000 | |
| | CXL 060 -1,011,015.63 | -997,343.75 | -13,671.88 | | .00 | -13,671.88 |
| -1,000,000.000 | | | | | | |
| ** WB1E ** | | | 14JUL03 | 13AUG03 | 1.000000 | |
| | 260 15,182,812.50 | 15,185,156.25 | -2,343.75 | | .00 | -2,343.75 |
| 15,000,000.000 | | | | | | |
| ** WB1E ** | | | 14JUL03 | 13AUG03 | 1.000000 | |
| | CXL 260 -15,182,812.50 | -15,185,156.25 | 2,343.75 | | .00 | 2,343.75 |
| -15,000,000.000 | | | | | | |
| ** WB1E ** | | | 14JUL03 | 13AUG03 | 1.000000 | |
| | 270 2,024,375.00 | 2,024,062.50 | 312.50 | | .00 | 312.50 |
| 2,000,000.000 | | | | | | |
| ** WB1E ** | | | 14JUL03 | 13AUG03 | 1.000000 | |
| | CXL 270 -2,024,375.00 | -2,024,062.50 | -312.50 | | .00 | -312.50 |
| -2,000,000.000 | | | | | | |
| ** WB1E ** | | | 14JUL03 | 13AUG03 | 1.000000 | |
| | 479 4,048,750.00 | 4,035,000.00 | 13,750.00 | | .00 | 13,750.00 |
| 4,000,000.000 | | | | | | |
| ** WB1E ** | | | 14JUL03 | 13AUG03 | 1.000000 | |
| | CXL 479 -4,048,750.00 | -4,035,000.00 | -13,750.00 | | .00 | -13,750.00 |
| -4,000,000.000 | | | | | | |
| ** WB1E ** | | | 14JUL03 | 13AUG03 | 1.000000 | |
| | 480 2,024,375.00 | 2,022,968.75 | 1,406.25 | | .00 | 1,406.25 |
| 2,000,000.000 | | | | | | |
| ** WB1E ** | | | 14JUL03 | 13AUG03 | 1.000000 | |
| | CXL 480 -2,024,375.00 | -2,022,968.75 | -1,406.25 | | .00 | -1,406.25 |
| -2,000,000.000 | | | | | | |



STATE STREET
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ATTACHMENT O

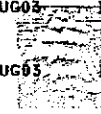
| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT SELL RATE BASE CURR GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|--|---|--|--------------------------------------|
| -2,000,000.000 | | | | | |
| ** WB1E ** | 481 17,207,187.50 | 17,209,687.50 | 14JUL03 -2,500.00 | 13AUG03 1.000000 .00 | -2,500.00 |
| 17,000,000.000 | | | | | |
| ** WB1E ** | CXL 481 -17,207,187.50 | -17,209,687.50 | 14JUL03 2,500.00 | 13AUG03 1.000000 .00 | 2,500.00 |
| -17,000,000.000 | | | | | |
| ** WB1Q ** | 636 8,040,515.62 | 8,001,281.25 | 16JUL03 39,234.37 | 13AUG03 1.000000 .00 | 39,234.37 |
| 8,100,000.000 | | | | | |
| ** WB1Q ** | CXL 636 -8,040,515.62 | -8,001,281.25 | 16JUL03 -39,234.37 | 13AUG03 1.000000 .00 | -39,234.37 |
| -8,100,000.000 | | | | | |
| ** WB1Q ** | 737 4,960,937.50 | 803,000.00 | 21JUL03 4,157,937.50 | 13AUG03 1.000000 .00 | 4,157,937.50 |
| 5,000,000.000 | | | | | |
| ** WB1Q ** | CXL 737 -4,960,937.50 | -803,000.00 | 21JUL03 -4,157,937.50 | 13AUG03 1.000000 .00 | -4,157,937.50 |
| -5,000,000.000 | | | | | |
| ** WB1Q ** | 753 1,777,640.62 | 1,810,406.25 | 23JUL03 -32,765.63 | 13AUG03 1.000000 .00 | -32,765.63 |
| 1,800,000.000 | | | | | |
| ** WB1Q ** | CXL 753 -1,777,640.62 | -1,810,406.25 | 23JUL03 32,765.63 | 13AUG03 1.000000 .00 | 32,765.63 |
| -1,800,000.000 | | | | | |
| ** WB1Q ** | 762 3,756,656.25 | 3,794,593.75 | 23JUL03 -37,937.50 | 13AUG03 1.000000 .00 | -37,937.50 |
| 3,800,000.000 | | | | | |
| ** WB1Q ** | CXL 762 -3,756,656.25 | -3,794,593.75 | 23JUL03 37,937.50 | 13AUG03 1.000000 .00 | 37,937.50 |
| -3,800,000.000 | | | | | |
| ** WB1E ** | 181 9,840,625.00 | 9,941,015.62 | 25JUL03 -100,390.62 | 13AUG03 1.000000 .00 | -100,390.62 |
| 10,000,000.000 | | | | | |
| ** WB1E ** | CXL 181 -9,840,625.00 | -9,941,015.62 | 25JUL03 100,390.62 | 13AUG03 1.000000 .00 | 100,390.62 |
| -10,000,000.000 | | | | | |



STATE STREET

FOR PUBLIC DISCLOSURE

| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT SELL RATE BASE CURR GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|--|---|--|--------------------------------------|
| ** WB1E ** | 257 9,840,625.00 | 9,941,015.62 | 25JUL03 -100,390.62 | 13AUG03 1.000000 .00 | -100,390.62 |
| 10,000,000.000 | | | | | |
| ** WB1E ** | CXL 257 -9,840,625.00 | -9,941,015.62 | 25JUL03 100,390.62 | 13AUG03 1.000000 .00 | 100,390.62 |
| -10,000,000.000 | | | | | |
| ** WB1E ** | 389 25,710,937.50 | 24,855,468.75 | 25JUL03 855,468.75 | 13AUG03 1.000000 .00 | 855,468.75 |
| 25,000,000.000 | | | | | |
| ** WB1E ** | CXL 389 -25,710,937.50 | -24,855,468.75 | 25JUL03 -855,468.75 | 13AUG03 1.000000 .00 | -855,468.75 |
| -25,000,000.000 | | | | | |
| ** WB1E ** | 211 14,582,812.50 | 14,859,375.00 | 28JUL03 -276,562.50 | 13AUG03 1.000000 .00 | -276,562.50 |
| 15,000,000.000 | | | | | |
| ** WB1E ** | CXL 211 -14,582,812.50 | -14,859,375.00 | 28JUL03 276,562.50 | 13AUG03 1.000000 .00 | 276,562.50 |
| -15,000,000.000 | | | | | |
| ** WB1E ** | 376 32,175,000.00 | 31,808,671.87 | 28JUL03 366,328.13 | 13AUG03 1.000000 .00 | 366,328.13 |
| 33,000,000.000 | | | | | |
| ** WB1E ** | CXL 376 -32,175,000.00 | -31,808,671.87 | 28JUL03 -366,328.13 | 13AUG03 1.000000 .00 | -366,328.13 |
| -33,000,000.000 | | | | | |
| ** WB1Q ** | 021 2,425,000.00 | 2,419,140.62 | 30JUL03 5,859.38 | 13AUG03 1.000000 .00 | 5,859.38 |
| 2,500,000.000 | | | | | |
| ** WB1Q ** | CXL 021 -2,425,000.00 | -2,419,140.62 | 30JUL03 -5,859.38 | 13AUG03 1.000000 .00 | -5,859.38 |
| -2,500,000.000 | | | | | |
| ** WB1Q ** | 026 2,418,750.00 | 2,425,390.62 | 30JUL03 -6,640.62 | 13AUG03 1.000000 .00 | -6,640.62 |
| 2,500,000.000 | | | | | |
| ** WB1Q ** | CXL 026 -2,418,750.00 | -2,425,390.62 | 30JUL03 6,640.62 | 13AUG03 1.000000 .00 | 6,640.62 |
| -2,500,000.000 | | | | | |
| ** WB1Q ** | 047 1,903,125.00 | 1,955,000.00 | 01AUG03 -51,875.00 | 13AUG03 1.000000 .00 | -51,875.00 |



STATE STREET

FOR PUBLIC DISCLOSURE

ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-----------------|-------------------------|----------------|-------------|-------------------|-----------------|---------------------|-----------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | NET BAS SECTY GN/LS | NET SECTY GN/LS |
| 2,000,000.000 | | | | | | | |
| ** WB1Q ** | | | | 01AUG03 | 13AUG03 | 1.000000 | |
| CXL 047 | -1,903,125.00 | -1,955,000.00 | 51,875.00 | | | .00 | 51,875.00 |
| -2,000,000.000 | | | | | | | |
| ** WB1Q ** | | | | 01AUG03 | 13AUG03 | 1.000000 | |
| 048 | 1,900,000.00 | 1,972,187.50 | -72,187.50 | | | .00 | -72,187.50 |
| 2,000,000.000 | | | | | | | |
| ** WB1Q ** | | | | 01AUG03 | 13AUG03 | 1.000000 | |
| CXL 048 | -1,900,000.00 | -1,972,187.50 | 72,187.50 | | | .00 | 72,187.50 |
| -2,000,000.000 | | | | | | | |
| ** WB1E ** | | | | 04AUG03 | 13AUG03 | 1.000000 | |
| 347 | 12,392,656.25 | 12,924,843.75 | -532,187.50 | | | .00 | -532,187.50 |
| 13,000,000.000 | | | | | | | |
| ** WB1E ** | | | | 04AUG03 | 13AUG03 | 1.000000 | |
| CXL 347 | -12,392,656.25 | -12,924,843.75 | 532,187.50 | | | .00 | 532,187.50 |
| -13,000,000.000 | | | | | | | |
| ** WB1E ** | | | | 04AUG03 | 13AUG03 | 1.000000 | |
| 340 | 2,875,312.50 | 2,971,875.00 | -96,562.50 | | | .00 | -96,562.50 |
| 3,000,000.000 | | | | | | | |
| ** WB1E ** | | | | 04AUG03 | 13AUG03 | 1.000000 | |
| CXL 340 | -2,875,312.50 | -2,971,875.00 | 96,562.50 | | | .00 | 96,562.50 |
| -3,000,000.000 | | | | | | | |
| ** WB1E ** | | | | 04AUG03 | 13AUG03 | 1.000000 | |
| 349 | 958,437.50 | 1,015,468.75 | -57,031.25 | | | .00 | -57,031.25 |
| 1,000,000.000 | | | | | | | |
| ** WB1E ** | | | | 04AUG03 | 13AUG03 | 1.000000 | |
| CXL 349 | -958,437.50 | -1,015,468.75 | 57,031.25 | | | .00 | 57,031.25 |
| -1,000,000.000 | | | | | | | |
| ** WB1E ** | | | | 04AUG03 | 13AUG03 | 1.000000 | |
| 390 | 12,392,656.25 | 12,924,843.75 | -532,187.50 | | | .00 | -532,187.50 |
| 13,000,000.000 | | | | | | | |
| ** WB1E ** | | | | 04AUG03 | 13AUG03 | 1.000000 | |
| CXL 390 | -12,392,656.25 | -12,924,843.75 | 532,187.50 | | | .00 | 532,187.50 |
| -13,000,000.000 | | | | | | | |
| ** WB1Q ** | | | | 05AUG03 | 13AUG03 | 0.000000 | |
| 062 | 1,922,500.00 | 1,965,937.50 | -43,437.50 | | | .00 | -43,437.50 |
| 2,000,000.000 | | | | | | | |



STATE STREET

Serving Institutional Investors Worldwide

FOR PUBLIC DISCLOSURE

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-----------------|-------------------------|----------------|-------------|-------------------|-----------------|---------------------|-----------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | NET BAS SECTY GN/LS | NET SECTY GN/LS |
| ** WB1Q ** | | | | 05AUG03 | 13AUG03 | 1.000000 | |
| CXL 062 | -1,922,500.00 | -1,965,937.50 | 43,437.50 | | | .00 | 43,437.50 |
| -2,000,000.000 | | | | | | | |
| ** WB1E ** | | | | 05AUG03 | 13AUG03 | 1.000000 | |
| 375 | 32,175,000.00 | 32,175,000.00 | .00 | | | .00 | .00 |
| 33,000,000.000 | | | | | | | |
| ** WB1E ** | | | | 05AUG03 | 13AUG03 | 1.000000 | |
| CXL 375 | -32,175,000.00 | -32,175,000.00 | .00 | | | .00 | .00 |
| -33,000,000.000 | | | | | | | |
| ** WB1E ** | | | | 05AUG03 | 13AUG03 | 1.000000 | |
| 377 | 24,031,250.00 | 23,767,343.75 | 263,906.25 | | | .00 | 263,906.25 |
| 25,000,000.000 | | | | | | | |
| ** WB1E ** | | | | 05AUG03 | 13AUG03 | 1.000000 | |
| CXL 377 | -24,031,250.00 | -23,767,343.75 | -263,906.25 | | | .00 | -263,906.25 |
| -25,000,000.000 | | | | | | | |
| ** WB1Q ** | | | | 06AUG03 | 13AUG03 | 1.000000 | |
| 100 | 1,931,875.00 | 1,899,781.25 | 32,093.75 | | | .00 | 32,093.75 |
| 2,000,000.000 | | | | | | | |
| ** WB1Q ** | | | | 06AUG03 | 13AUG03 | 1.000000 | |
| CXL 100 | -1,931,875.00 | -1,899,781.25 | -32,093.75 | | | .00 | -32,093.75 |
| -2,000,000.000 | | | | | | | |
| ** WB1Q ** | | | | 06AUG03 | 13AUG03 | 1.000000 | |
| 101 | 1,936,875.00 | 1,991,761.72 | -54,886.72 | | | .00 | -54,886.72 |
| 2,000,000.000 | | | | | | | |
| ** WB1Q ** | | | | 06AUG03 | 13AUG03 | 1.000000 | |
| CXL 101 | -1,936,875.00 | -1,991,761.72 | 54,886.72 | | | .00 | 54,886.72 |
| -2,000,000.000 | | | | | | | |
| ** WB1Q ** | | | | 06AUG03 | 13AUG03 | 1.000000 | |
| 107 | 2,138,125.00 | 2,076,250.00 | 61,875.00 | | | .00 | 61,875.00 |
| 2,200,000.000 | | | | | | | |
| ** WB1Q ** | | | | 06AUG03 | 13AUG03 | 1.000000 | |
| CXL 107 | -2,138,125.00 | -2,076,250.00 | -61,875.00 | | | .00 | -61,875.00 |
| -2,200,000.000 | | | | | | | |
| ** WB1E ** | | | | 06AUG03 | 13AUG03 | 0.000000 | |
| 412 | 963,750.00 | 950,000.00 | 13,750.00 | | | .00 | 13,750.00 |
| 1,000,000.000 | | | | | | | |
| ** WB1E ** | | | | 06AUG03 | 13AUG03 | 0.000000 | |
| CXL 412 | -963,750.00 | -950,000.00 | -13,750.00 | | | .00 | -13,750.00 |



STATE STREET

Serving Institutional Investors Worldwide

FOR PUBLIC DISCLOSURE

BILL & MELINDA GATES FOUNDATN
COMPOSITE
SUMMARY REALIZED GAIN/LOSS REPORT
JANUARY 1, 2003 TO DECEMBER 31, 2003

ATTACHMENT O

| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| -1,000,000.000 | | | | | | | |
| ** WB1Q ** | 316 1,749,937.50 | 1,698,750.00 | | 07AUG03 51,187.50 | 13AUG03 | 1.000000 .00 | 51,187.50 |
| 1,800,000.000 | | | | | | | |
| ** WB1Q ** | CXL 316 -1,749,937.50 | -1,698,750.00 | | 07AUG03 -51,187.50 | 13AUG03 | 1.000000 .00 | -51,187.50 |
| -1,800,000.000 | | | | | | | |
| ** WB1Q ** | 317 2,239,625.00 | 2,239,625.00 | | 07AUG03 .00 | 13AUG03 | 1.000000 .00 | .00 |
| 2,300,000.000 | | | | | | | |
| ** WB1Q ** | CXL 317 -2,239,625.00 | -2,239,625.00 | | 07AUG03 .00 | 13AUG03 | 1.000000 .00 | .00 |
| -2,300,000.000 | | | | | | | |
| ** WB1Q ** | 321 1,070,781.25 | 1,071,125.00 | | 07AUG03 -343.75 | 13AUG03 | 1.000000 .00 | -343.75 |
| 1,100,000.000 | | | | | | | |
| ** WB1Q ** | CXL 321 -1,070,781.25 | -1,071,125.00 | | 07AUG03 343.75 | 13AUG03 | 1.000000 .00 | 343.75 |
| -1,100,000.000 | | | | | | | |
| ** WB1E ** | 508 3,891,250.00 | 3,800,000.00 | | 07AUG03 91,250.00 | 13AUG03 | 1.000000 .00 | 91,250.00 |
| 4,000,000.000 | | | | | | | |
| ** WB1E ** | CXL 508 -3,891,250.00 | -3,800,000.00 | | 07AUG03 -91,250.00 | 13AUG03 | 1.000000 .00 | -91,250.00 |
| -4,000,000.000 | | | | | | | |
| 01F050684 | TOTAL | .00 | .00 | .00 | | .00 | .00 |
| | | 196,105,609.38 | 197,129,191.41 | -1,023,582.03 L | | .00 | -1,023,582.03 L |
| | | 70,083,808.58 | 69,985,062.47 | 209,652.35 S | | .00 | 209,652.35 S |



STATE STREET

FOR PUBLIC DISCLOSURE

BILL & MELINDA GATES FOUNDATN
COMPOSITE
SUMMARY REALIZED GAIN/LOSS REPORT
JANUARY 1, 2003 TO DECEMBER 31, 2003

| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 01F050692 | FNMA TBA SEP 30 SINGLE FAM | 2099/12/01 | 5.000 | 06AUG03 | 15SEP03 | 1.000000 | |
| ** WB1E ** | 002 1,924,375.00 | 1,966,406.25 | | 06AUG03 -42,031.25 | 15SEP03 | 1.000000 .00 | -42,031.25 |
| 2,000,000.000 | | | | | | | |
| ** WB1E ** | 419 1,924,375.00 | 1,927,812.50 | | 06AUG03 -3,437.50 | 15SEP03 | 1.000000 .00 | -3,437.50 |
| 2,000,000.000 | | | | | | | |
| ** WB1E ** | CXL 419 -1,924,375.00 | -1,927,812.50 | | 06AUG03 3,437.50 | 15SEP03 | 1.000000 .00 | 3,437.50 |
| -2,000,000.000 | | | | | | | |
| ** WB1E ** | 003 32,015,156.25 | 31,866,796.88 | | 07AUG03 148,359.37 | 15SEP03 | 1.000000 .00 | 148,359.37 |
| 33,000,000.000 | | | | | | | |
| ** WB1E ** | | | | -8,125.00 | | .00 | -8,125.00 |
| ** WB1E ** | CXL 003 -32,015,156.25 | -31,866,796.88 | | 07AUG03 -148,359.37 | 15SEP03 | 1.000000 .00 | -148,359.37 |
| -33,000,000.000 | | | | | | | |
| ** WB1E ** | 299 32,015,156.25 | 31,808,906.25 | | 07AUG03 206,250.00 | 15SEP03 | 1.000000 .00 | 206,250.00 |
| 33,000,000.000 | | | | | | | |
| ** WB1E ** | CXL 299 -32,015,156.25 | -31,808,906.25 | | 07AUG03 -206,250.00 | 15SEP03 | 1.000000 .00 | -206,250.00 |
| -33,000,000.000 | | | | | | | |
| ** WB1E ** | 301 12,603,906.25 | 12,597,031.25 | | 07AUG03 6,875.00 | 15SEP03 | 1.000000 .00 | 6,875.00 |
| 13,000,000.000 | | | | | | | |
| ** WB1E ** | CXL 301 -12,603,906.25 | -12,597,031.25 | | 07AUG03 -6,875.00 | 15SEP03 | 1.000000 .00 | -6,875.00 |
| -13,000,000.000 | | | | | | | |
| ** WB1E ** | 316 32,015,156.25 | 32,058,203.13 | | 07AUG03 -43,046.88 | 15SEP03 | 1.000000 .00 | -43,046.88 |
| 33,000,000.000 | | | | | | | |
| ** WB1E ** | CXL 316 -32,015,156.25 | -32,058,203.13 | | 07AUG03 43,046.88 | 15SEP03 | 1.000000 .00 | 43,046.88 |
| -33,000,000.000 | | | | | | | |
| ** WB1E ** | 511 32,015,156.25 | 31,815,156.25 | | 07AUG03 200,000.00 | 15SEP03 | 1.000000 .00 | 200,000.00 |



STATE STREET

FOR PUBLIC DISCLOSURE

ATTACHMENT O

| ASSET ID SM SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/L BASE SECY GN/L | STL DT BASE CURR GN/L | SELL RATE GN/L | NET SECY GN/L NET BAS SECY GN/L |
|-------------------------|--|--|---|--------------------------|-------------------|------------------------------------|
| | 33,000,000.000 | | | | | |
| ** WB1E ** | 514 32,015,156.25 | 31,905,390.63 | 07AUG03 109,765.62 | 15SEP03 | 1.000000 .00 | 109,765.62 |
| | 33,000,000.000 | | | | | |
| ** WB1E ** | CXL 514 -32,015,156.25 | -31,905,390.63 | 07AUG03 -109,765.62 | 15SEP03 | 1.000000 .00 | -109,765.62 |
| | -33,000,000.000 | | | | | |
| ** WB1E ** | 517 16,482,031.25 | 16,386,406.25 | 07AUG03 95,625.00 | 15SEP03 | 1.000000 .00 | 95,625.00 |
| | 17,000,000.000 | | | | | |
| ** WB1E ** | CXL 517 -16,482,031.25 | -16,386,406.25 | 07AUG03 -95,625.00 | 15SEP03 | 1.000000 .00 | -95,625.00 |
| | -17,000,000.000 | | | | | |
| ** WB1E ** | 558 12,603,906.25 | 12,597,031.25 | 07AUG03 6,875.00 | 15SEP03 | 1.000000 .00 | 6,875.00 |
| | 13,000,000.000 | | | | | |
| ** WB1E ** | CXL 558 -12,603,906.25 | -12,597,031.25 | 07AUG03 -6,875.00 | 15SEP03 | 1.000000 .00 | -6,875.00 |
| | -13,000,000.000 | | | | | |
| ** WB1E ** | 765 12,603,906.25 | 12,530,781.25 | 07AUG03 73,125.00 | 15SEP03 | 1.000000 .00 | 73,125.00 |
| | 13,000,000.000 | | | | | |
| ** WB1E ** | CXL 765 -12,603,906.25 | -12,530,781.25 | 07AUG03 -73,125.00 | 15SEP03 | 1.000000 .00 | -73,125.00 |
| | -13,000,000.000 | | | | | |
| ** WB1E ** | 772 3,878,125.00 | 3,928,125.00 | 07AUG03 -50,000.00 | 15SEP03 | 1.000000 .00 | -50,000.00 |
| | 4,000,000.000 | | | | | |
| ** WB2L ** | 783 2,284,492.19 | 2,253,182.81 | 08AUG03 31,309.38 | 15SEP03 | 1.000000 .00 | 31,309.38 |
| | 2,330,000.000 | | | | | |
| ** WB1E ** | 801 18,421,093.75 | 18,321,718.75 | 11AUG03 99,375.00 | 15SEP03 | 1.000000 .00 | 99,375.00 |
| | 19,000,000.000 | | | | | |
| ** WB1E ** | 427 18,421,093.75 | 18,372,109.38 | 11AUG03 48,984.37 | 15SEP03 | 1.000000 .00 | 48,984.37 |
| | 19,000,000.000 | | | | | |



STATE STREET
Securing Institutional Investors Worldwide

FOR PUBLIC DISCLOSURE

| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/L BASE SECY GN/L | STL DT BASE CURR GN/L | SELL RATE GN/L | NET SECY GN/L NET BAS SECY GN/L |
|-------------------------|--|--|---|--------------------------|-------------------|------------------------------------|
| ** WB1E ** | CXL 427 -18,421,093.75 | -18,372,109.38 | 11AUG03 -48,984.37 | 15SEP03 | 1.000000 .00 | -48,984.37 |
| | -19,000,000.000 | | | | | |
| ** WB2P ** | 664 1,933,437.50 | 1,940,000.00 | 11AUG03 -6,562.50 | 15SEP03 | 1.000000 .00 | -6,562.50 |
| | 2,000,000.000 | | | | | |
| ** WB1E ** | 766 18,421,093.75 | 18,319,375.00 | 11AUG03 101,718.75 | 15SEP03 | 1.000000 .00 | 101,718.75 |
| | 19,000,000.000 | | | | | |
| ** WB1E ** | CXL 766 -18,421,093.75 | -18,319,375.00 | 11AUG03 -101,718.75 | 15SEP03 | 1.000000 .00 | -101,718.75 |
| | -19,000,000.000 | | | | | |
| ** WB1E ** | 768 4,847,656.25 | 4,910,156.25 | 11AUG03 -62,500.00 | 15SEP03 | 1.000000 .00 | -62,500.00 |
| | 5,000,000.000 | | | | | |
| ** WB1E ** | 839 23,268,750.00 | 23,263,125.00 | 11AUG03 5,625.00 | 15SEP03 | 1.000000 .00 | 5,625.00 |
| | 24,000,000.000 | | | | | |
| ** WB1E ** | CXL 839 -23,268,750.00 | -23,263,125.00 | 11AUG03 -5,625.00 | 15SEP03 | 1.000000 .00 | -5,625.00 |
| | -24,000,000.000 | | | | | |
| ** WB1E ** | 536 4,751,562.50 | 4,910,156.25 | 14AUG03 -158,593.75 | 15SEP03 | 1.000000 .00 | -158,593.75 |
| | 5,000,000.000 | | | | | |
| ** WB1E ** | CXL 536 -4,751,562.50 | -4,910,156.25 | 14AUG03 158,593.75 | 15SEP03 | 1.000000 .00 | 158,593.75 |
| | -5,000,000.000 | | | | | |
| ** WB1E ** | 767 4,751,562.50 | 4,871,250.00 | 14AUG03 -119,687.50 | 15SEP03 | 1.000000 .00 | -119,687.50 |
| | 5,000,000.000 | | | | | |
| ** WB2L ** | 622 2,192,171.88 | 2,206,363.87 | 25AUG03 -14,191.99 | 15SEP03 | 1.000000 .00 | -14,191.99 |
| | 2,285,000.000 | | | | | |
| ** WB2N ** | 142 10,535,937.50 | 10,780,000.00 | 26AUG03 -244,062.50 | 15SEP03 | 1.000000 .00 | -244,062.50 |
| | 11,000,000.000 | | | | | |
| ** WB2L ** | 026 1,130,524.41 | 1,136,261.72 | 04SEP03 -5,737.31 | 15SEP03 | 1.000000 .00 | -5,737.31 |
| | | | | | | |



STATE STREET
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ATTACHMENT O

| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECTY GN/LS NET BAS SECTY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--|
| | 1,175,000.000 | | | | | | |
| ** WB2L ** | 030 4,565,000.000 | 4,393,455.86 | 4,403,270.71 | 04SEP03 -9,814.85 | 15SEP03 | 1.000000 .00 | -9,814.85 |
| ** WB1E ** | 300 33,000,000.000 | 32,015,156.25 | 32,004,062.50 | 04SEP03 11,093.75 | 15SEP03 | 1.000000 .00 | 11,093.75 |
| ** WB1E ** | CXL 300 -33,000,000.000 | -32,015,156.25 | -32,004,062.50 | 04SEP03 -11,093.75 | 15SEP03 | 1.000000 .00 | -11,093.75 |
| ** WB1E ** | 302 13,000,000.000 | 12,603,906.25 | 12,612,031.25 | 04SEP03 -8,125.00 | 15SEP03 | 1.000000 .00 | -8,125.00 |
| ** WB1E ** | 557 33,000,000.000 | 32,015,156.25 | 32,004,062.50 | 04SEP03 11,093.75 | 15SEP03 | 1.000000 .00 | 11,093.75 |
| ** WB1E ** | 458 1,000,000.000 | 982,343.75 | 963,906.25 | 08SEP03 18,437.50 | 15SEP03 | 1.000000 .00 | 18,437.50 |
| ** WB1E ** | CXL 458 -1,000,000.000 | -982,343.75 | -963,906.25 | 08SEP03 -18,437.50 | 15SEP03 | 1.000000 .00 | -18,437.50 |
| ** WB1E ** | 460 5,000,000.000 | 4,911,718.75 | 4,847,656.25 | 08SEP03 64,062.50 | 15SEP03 | 1.000000 .00 | 64,062.50 |
| ** WB1E ** | 493 6,000,000.000 | 5,864,062.50 | 5,820,937.50 | 09SEP03 43,125.00 | 15SEP03 | 1.000000 .00 | 43,125.00 |
| ** WB1E ** | CXL 493 -6,000,000.000 | -5,864,062.50 | -5,820,937.50 | 09SEP03 -43,125.00 | 15SEP03 | 1.000000 .00 | -43,125.00 |
| ** WB1E ** | 564 2,000,000.000 | 1,954,687.50 | 1,935,312.50 | 09SEP03 19,375.00 | 15SEP03 | 1.000000 .00 | 19,375.00 |
| ** WB1E ** | CXL 564 -2,000,000.000 | -1,954,687.50 | -1,935,312.50 | 09SEP03 -19,375.00 | 15SEP03 | 1.000000 .00 | -19,375.00 |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECTY GN/LS NET BAS SECTY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--|
| ** WB1E ** | 538 14,000,000.000 | 13,734,218.75 | 13,577,187.50 | 10SEP03 157,031.25 | 15SEP03 | 1.000000 .00 | 157,031.25 |
| ** WB1Q ** | 711 2,200,000.000 | 2,179,718.75 | 2099/12/31 5.000 2,172,843.75 | 18JUL03 6,875.00 | 15SEP03 | 1.000000 .00 | 6,875.00 |
| ** WB1Q ** | 714 1,200,000.000 | 1,189,312.50 | 1,185,187.50 | 18JUL03 4,125.00 | 15SEP03 | 1.000000 .00 | 4,125.00 |
| ** WB1Q ** | 319 4,300,000.000 | 4,171,000.00 | 4,168,125.00 | 07AUG03 2,875.00 | 15SEP03 | 1.000000 .00 | 2,875.00 |
| ** WB1Q ** | 323 2,000,000.000 | 1,942,187.50 | 1,941,562.50 | 07AUG03 625.00 | 15SEP03 | 1.000000 .00 | 625.00 |
| ** WB1Q ** | 331 4,000,000.000 | 3,885,000.00 | 3,881,640.63 | 07AUG03 3,359.37 | 15SEP03 | 1.000000 .00 | 3,359.37 |
| ** WB1Q ** | 339 4,100,000.000 | 3,983,406.25 | 4,034,968.76 | 07AUG03 -51,562.51 | 15SEP03 | 1.000000 .00 | -51,562.51 |
| ** WB1Q ** | CXL 339 -4,100,000.000 | -3,983,406.25 | -4,034,968.76 | 07AUG03 51,562.51 | 15SEP03 | 1.000000 .00 | 51,562.51 |
| ** WB1Q ** | 431 5,100,000.000 | 4,949,789.06 | 4,939,968.75 | 07AUG03 9,820.31 | 15SEP03 | 1.000000 .00 | 9,820.31 |
| ** WB1Q ** | 433 4,100,000.000 | 3,983,406.25 | 4,034,968.76 | 07AUG03 -51,562.51 | 15SEP03 | 1.000000 .00 | -51,562.51 |
| ** WB1Q ** | 492 3,500,000.000 | 3,434,921.88 | 3,440,007.80 | 08AUG03 -5,085.92 | 15SEP03 | 1.000000 .00 | -5,085.92 |
| ** WB1Q ** | 001 13,700,000.000 | 13,209,796.88 | 13,400,312.50 | 22AUG03 -190,515.62 | 15SEP03 | 1.000000 .00 | -190,515.62 |
| ** WB1Q ** | CXL 001 -13,209,796.88 | -13,209,796.88 | -13,400,312.50 | 22AUG03 190,515.62 | 15SEP03 | 1.000000 .00 | 190,515.62 |



STATE STREET

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| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|-------------------------------|--|-------------------------------------|----------|---|---------------------------|--------------------|--------------------------------------|
| | | -13,700,000.000 | | | | | | |
| WB1Q | 004 | 13,209,796.00 | 13,367,125.00 | | 22AUG03 | 15SEP03 | 1.000000 | -157,328.12 |
| | | 13,700,000.000 | | | | | .00 | |
| WB1F | 381 | 3,140,875.00 | 3,243,500.00 | | 08SEP03 | 15SEP03 | 1.000000 | -102,625.00 |
| | | 3,200,000.000 | | | | | .00 | |
| WB1Q | 005 | 7,825,000.00 | 7,825,000.00 | | 09SEP03 | 15SEP03 | 1.000000 | .00 |
| | | 8,000,000.000 | | | | | .00 | |
| WB1F | 429 | 5,665,648.44 | 5,872,500.00 | | 09SEP03 | 15SEP03 | 1.000000 | -206,851.56 |
| | | 5,800,000.000 | | | | | .00 | |
| WB1Q | 541 | 1,760,625.00 | 1,736,015.43 | | 09SEP03 | 15SEP03 | 1.000000 | 24,609.37 |
| | | 1,800,000.000 | | | | | .00 | |
| WB1Q | 542 | 4,695,000.00 | 4,587,476.55 | | 09SEP03 | 15SEP03 | 1.000000 | 107,523.45 |
| | | 4,800,000.000 | | | | | .00 | |
| WB1Q | 543 | 1,956,250.00 | 1,984,687.50 | | 09SEP03 | 15SEP03 | 1.000000 | 51,562.50 |
| | | 2,000,000.000 | | | | | .00 | |
| WB1Q | 544 | 1,858,437.50 | 1,823,783.12 | | 09SEP03 | 15SEP03 | 1.000000 | 34,734.38 |
| | | 1,900,000.000 | | | | | .00 | |
| WB1Q | 545 | 1,075,937.50 | 1,055,828.13 | | 09SEP03 | 15SEP03 | 1.000000 | 20,109.37 |
| | | 1,100,000.000 | | | | | .00 | |
| WB1Q | 547 | 2,054,964.84 | 2,015,671.87 | | 09SEP03 | 15SEP03 | 1.000000 | 39,292.97 |
| | | 2,100,000.000 | | | | | .00 | |
| WB1Q | 594 | 7,825,000.00 | 7,791,812.50 | | 09SEP03 | 15SEP03 | 1.000000 | 33,187.50 |
| | | 8,000,000.000 | | | | | .00 | |
| WB1Q | CXL 594 | -7,825,000.00 | -7,791,812.50 | | 09SEP03 | 15SEP03 | 0.000000 | -33,187.50 |
| | | -8,000,000.000 | | | | | .00 | |



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| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|-------------------------------|--|-------------------------------------|----------|---|---------------------------|--------------------|--------------------------------------|
| WB1Q | 583 | 1,274,958.78 | 1,255,312.58 | | 10SEP03 | 15SEP03 | 1.000000 | 18,738.28 |
| | | 1,300,000.000 | | | | | .00 | |
| DIF050692 | TOTAL | 7,825,000.00 | 7,825,000.00 | | .00 | | .00 | .00 |
| | | 172,983,417.78 | 173,388,868.36 | | -317,442.58 L | | .00 | -317,442.58 L |
| | | 53,628,398.44 | 53,518,124.99 | | 118,273.45 S | | .00 | 118,273.45 S |
| DIF0524A7 | FNMA | TBA OCT 15 SINGLE FAM | 2099/12/01 | 5.500 | 14OCT03 | 20OCT03 | 1.000000 | |
| WB2P | 209 | 3,098,468.75 | 3,098,000.00 | | 468.75 | | .00 | 468.75 |
| | | 3,000,000.000 | | | | | .00 | |
| WB2P | 211 | 3,089,531.25 | 3,082,500.00 | | 14OCT03 | 20OCT03 | 1.000000 | 7,031.25 |
| | | 3,000,000.000 | | | | | .00 | |
| WB1H | 613 | 102,953.13 | 101,966.25 | | 14OCT03 | 20OCT03 | 1.000000 | 1,046.88 |
| | | 100,000.000 | | | | | .00 | |
| WB1H | 620 | 9,551,158.00 | 9,456,900.00 | | 14OCT03 | 20OCT03 | 1.000000 | 94,250.00 |
| | | 9,288,000.000 | | | | | .00 | |
| WB1H | 622 | 9,884,484.35 | 9,790,389.43 | | 14OCT03 | 20OCT03 | 1.000000 | 14,174.92 |
| | | 9,528,000.000 | | | | | .00 | |
| WB2N | 688 | 7,186,468.97 | 7,188,078.12 | | 14OCT03 | 20OCT03 | 1.000000 | -1,617.15 |
| | | 6,988,000.000 | | | | | .00 | |
| WB2N | 697 | 23,885,125.00 | 23,886,148.48 | | 14OCT03 | 20OCT03 | 1.000000 | -1,023.48 |
| | | 23,200,000.000 | | | | | .00 | |
| WB1Q | 730 | 1,956,783.12 | 1,951,862.50 | | 14OCT03 | 20OCT03 | 1.000000 | 5,648.62 |
| | | 1,900,000.000 | | | | | .00 | |
| WB1Q | 731 | 3,787,578.12 | 3,787,437.50 | | 14OCT03 | 20OCT03 | 0.000000 | 148.62 |
| | | 3,688,000.000 | | | | | .00 | |

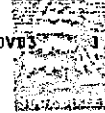


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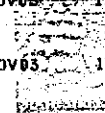
| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECY GN/LS |
|----------------|----------------------------|---------------|---------------|-----------------|-----------|-----------|--------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | SECY GN/LS | BASE CURR | GN/LS | NET BAS SECY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECY GN/LS | BASE CURR | GN/LS | NET BAS SECY GN/LS |
| ** WB1Q ** | 737 | 7,829,187.50 | 7,828,000.00 | 140CT03 | 200CT03 | 1.000000 | 1,187.50 |
| 7,600,000.000 | | | | 1,187.50 | | .00 | |
| ** WB1F ** | 307 | 17,632,343.75 | 17,653,781.25 | 150CT03 | 200CT03 | 1.000000 | -21,437.50 |
| 17,150,000.000 | | | | -21,437.50 | | .00 | |
| 01F0524A7 | TOTAL | 74,262,517.20 | 74,169,623.53 | 92,893.67 L | | .00 | 92,893.67 L |
| | | 13,493,468.74 | 13,486,500.00 | 6,968.74 S | | .00 | 6,968.74 S |
| 01F0524B5 | FNMA TBA NOV 15 SINGLE FAN | 2099/12/01 | 5.500 | 140CT03 | 18NOV03 | 1.000000 | |
| ** WB1Q ** | 747 | 1,952,546.88 | 1,952,250.00 | 296.88 | | .00 | 296.88 |
| 1,900,000.000 | | | | | | | |
| ** WB1Q ** | CXL 747 | -1,952,546.88 | -1,952,250.00 | 140CT03 | 18NOV03 | 1.000000 | -296.88 |
| -1,900,000.000 | | | | -296.88 | | .00 | |
| ** WB1Q ** | 802 | 1,952,546.88 | 1,952,250.00 | 140CT03 | 18NOV03 | 1.000000 | 296.88 |
| 1,900,000.000 | | | | 296.88 | | .00 | |
| ** WB1Q ** | 782 | 4,410,523.44 | 4,418,468.75 | 150CT03 | 18NOV03 | 1.000000 | -7,945.31 |
| 4,300,000.000 | | | | -7,945.31 | | .00 | |
| ** WB1Q ** | CXL 782 | -4,410,523.44 | -4,418,468.75 | 150CT03 | 18NOV03 | 1.000000 | 7,945.31 |
| -4,300,000.000 | | | | 7,945.31 | | .00 | |
| ** WB1Q ** | 805 | 4,410,523.44 | 4,419,593.75 | 150CT03 | 18NOV03 | 1.000000 | -9,070.31 |
| 4,300,000.000 | | | | -9,070.31 | | .00 | |
| ** WB1Q ** | 083 | 2,155,781.25 | 2,158,406.25 | 210CT03 | 18NOV03 | 1.000000 | -2,625.00 |
| 2,100,000.000 | | | | -2,625.00 | | .00 | |
| ** WB1Q ** | CXL 083 | -2,155,781.25 | -2,158,406.25 | 210CT03 | 18NOV03 | 1.000000 | 2,625.00 |
| -2,100,000.000 | | | | 2,625.00 | | .00 | |
| ** WB2N ** | 181 | 13,349,375.00 | 13,353,437.50 | 210CT03 | 18NOV03 | 1.000000 | -4,062.50 |
| 13,000,000.000 | | | | -4,062.50 | | .00 | |



STATE STREET

FOR PUBLIC DISCLOSURE

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECY GN/LS |
|-----------------|-------------------------|----------------|----------------|-----------------|-----------|-----------|--------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | SECY GN/LS | BASE CURR | GN/LS | NET BAS SECY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECY GN/LS | BASE CURR | GN/LS | NET BAS SECY GN/LS |
| ** WB1H ** | 688 | 102,687.50 | 102,718.75 | 210CT03 | 18NOV03 | 1.000000 | -31.25 |
| 100,000.000 | | | | -31.25 | | .00 | |
| ** WB1H ** | 698 | 9,526,500.00 | 9,529,400.00 | 210CT03 | 18NOV03 | 1.000000 | -2,900.00 |
| 9,280,000.000 | | | | -2,900.00 | | .00 | |
| ** WB1H ** | 702 | 9,772,875.00 | 9,781,800.00 | 210CT03 | 18NOV03 | 1.000000 | -8,925.00 |
| 9,520,000.000 | | | | -8,925.00 | | .00 | |
| ** WB1Q ** | 812 | 2,155,781.25 | 2,158,406.25 | 210CT03 | 18NOV03 | 1.000000 | -2,625.00 |
| 2,100,000.000 | | | | -2,625.00 | | .00 | |
| ** WB1Q ** | 092 | 4,111,250.00 | 4,111,250.00 | 220CT03 | 18NOV03 | 1.000000 | .00 |
| 4,000,000.000 | | | | .00 | | .00 | |
| ** WB1Q ** | CXL 092 | -4,111,250.00 | -4,111,250.00 | 220CT03 | 18NOV03 | 1.000000 | .00 |
| -4,000,000.000 | | | | .00 | | .00 | |
| ** WB1Q ** | 817 | 4,111,250.00 | 4,114,593.75 | 220CT03 | 18NOV03 | 1.000000 | -3,343.75 |
| 4,000,000.000 | | | | -3,343.75 | | .00 | |
| ** WB1E ** | 748 | 13,376,289.06 | 13,328,046.88 | 04NOV03 | 18NOV03 | 1.000000 | 48,242.18 |
| 13,000,000.000 | | | | 48,242.18 | | .00 | |
| ** WB1E ** | CXL 748 | -13,376,289.06 | -13,328,046.88 | 04NOV03 | 18NOV03 | 1.000000 | -48,242.18 |
| -13,000,000.000 | | | | -48,242.18 | | .00 | |
| ** WB2N ** | 289 | 7,077,890.63 | 7,090,289.10 | 07NOV03 | 18NOV03 | 1.000000 | -12,398.47 |
| 6,900,000.000 | | | | -12,398.47 | | .00 | |
| ** WB2N ** | 290 | 10,461,773.41 | 10,477,312.50 | 07NOV03 | 18NOV03 | 1.000000 | -15,539.09 |
| 10,200,000.000 | | | | -15,539.09 | | .00 | |
| ** WB1F ** | 240 | 17,643,732.42 | 17,592,148.44 | 12NOV03 | 18NOV03 | 1.000000 | 51,583.98 |
| 17,150,000.000 | | | | 51,583.98 | | .00 | |
| ** WB2P ** | 363 | 3,086,367.19 | 3,083,437.50 | 12NOV03 | 18NOV03 | 1.000000 | 2,929.69 |
| | | | | 2,929.69 | | .00 | |



STATE STREET

FOR PUBLIC DISCLOSURE

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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECY GN/LS |
|----------------|-------------------------|---------------|---------------|--------------------|-----------------|--------------------|----------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECY GN/LS | BASE CURR GN/LS | NET SECY GN/LS | NET SECY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECY GN/LS | BASE CURR GN/LS | NET BAS SECY GN/LS | NET SECY GN/LS |
| 3,000,000.000 | | | | | | | |
| ** WB2P ** | 347 3,086,367.19 | 3,082,500.00 | 3,082,500.00 | 12NOV03 3,867.19 | 18NOV03 | 1.000000 .00 | 3,867.19 |
| 3,000,000.000 | | | | | | | |
| ** WB1Q ** | 743 1,543,183.59 | 1,543,183.59 | 1,543,183.59 | 12NOV03 .00 | 18NOV03 | 1.000000 .00 | .00 |
| 1,500,000.000 | | | | | | | |
| ** WB1Q ** | CXL 743 -1,543,183.59 | -1,543,183.59 | -1,543,183.59 | 12NOV03 .00 | 18NOV03 | 1.000000 .00 | .00 |
| -1,500,000.000 | | | | | | | |
| ** WB1Q ** | 747 1,954,699.22 | 1,954,402.34 | 1,954,402.34 | 12NOV03 296.88 | 18NOV03 | 1.000000 .00 | 296.88 |
| 1,900,000.000 | | | | | | | |
| ** WB1Q ** | CXL 747 -1,954,699.22 | -1,954,402.34 | -1,954,402.34 | 12NOV03 -296.88 | 18NOV03 | 1.000000 .00 | -296.88 |
| -1,900,000.000 | | | | | | | |
| ** WB1Q ** | 760 4,629,550.78 | 4,618,125.00 | 4,618,125.00 | 12NOV03 11,425.78 | 18NOV03 | 1.000000 .00 | 11,425.78 |
| 4,500,000.000 | | | | | | | |
| ** WB1Q ** | CXL 760 -4,629,550.78 | -4,618,125.00 | -4,618,125.00 | 12NOV03 -11,425.78 | 18NOV03 | 1.000000 .00 | -11,425.78 |
| -4,500,000.000 | | | | | | | |
| ** WB1Q ** | 764 3,703,640.62 | 3,702,484.38 | 3,702,484.38 | 12NOV03 1,156.24 | 18NOV03 | 1.000000 .00 | 1,156.24 |
| 3,600,000.000 | | | | | | | |
| ** WB1Q ** | CXL 764 -3,703,640.62 | -3,702,484.38 | -3,702,484.38 | 12NOV03 -1,156.24 | 18NOV03 | 1.000000 .00 | -1,156.24 |
| -3,600,000.000 | | | | | | | |
| ** WB1Q ** | 813 1,543,183.59 | 1,543,183.59 | 1,543,183.59 | 12NOV03 .00 | 18NOV03 | 1.000000 .00 | .00 |
| 1,500,000.000 | | | | | | | |
| ** WB1Q ** | 814 3,703,640.62 | 3,699,000.00 | 3,699,000.00 | 12NOV03 4,640.62 | 18NOV03 | 1.000000 .00 | 4,640.62 |
| 3,600,000.000 | | | | | | | |
| ** WB1Q ** | 815 1,954,699.22 | 1,953,417.97 | 1,953,417.97 | 12NOV03 1,281.25 | 18NOV03 | 0.000000 .00 | 1,281.25 |
| 1,900,000.000 | | | | | | | |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECY GN/LS |
|---------------|----------------------------|---------------|---------------|-------------------|-----------------|--------------------|----------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECY GN/LS | BASE CURR GN/LS | NET SECY GN/LS | NET SECY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECY GN/LS | BASE CURR GN/LS | NET BAS SECY GN/LS | NET SECY GN/LS |
| ** WB1Q ** | 814 4,629,550.78 | 4,618,125.00 | 4,618,125.00 | 12NOV03 11,425.78 | 18NOV03 | 1.000000 .00 | 11,425.78 |
| 4,500,000.000 | | | | | | | |
| 01F052485 | TOTAL | 1,543,183.59 | 1,543,183.59 | .00 | | .00 | .00 |
| 74,107,568.34 | | 74,093,043.79 | 74,093,043.79 | 14,524.55 L | | .00 | 14,524.55 L |
| 22,917,992.19 | | 22,915,386.72 | 22,915,386.72 | 2,605.47 S | | .00 | 2,605.47 S |
| 01F0524C3 | FNMA TBA DEC 15 SINGLE FAM | 2099/12/01 | 5.500 | 12NOV03 | 16DEC03 | 1.000000 | |
| ** WB1Q ** | 755 4,412,203.12 | 4,412,875.00 | 4,412,875.00 | -671.88 | | .00 | -671.88 |
| 4,300,000.000 | | | | | | | |
| ** WB1Q ** | 180 822,750.00 | 821,000.00 | 821,000.00 | 03DEC03 1,750.00 | 16DEC03 | 1.000000 .00 | 1,750.00 |
| 800,000.000 | | | | | | | |
| ** WB1Q ** | 427 2,279,062.50 | 2,257,750.00 | 2,257,750.00 | 05DEC03 21,312.50 | 16DEC03 | 1.000000 .00 | 21,312.50 |
| 2,200,000.000 | | | | | | | |
| ** WB2P ** | 584 3,100,546.88 | 3,078,750.00 | 3,078,750.00 | 10DEC03 21,796.88 | 16DEC03 | 1.000000 .00 | 21,796.88 |
| 3,000,000.000 | | | | | | | |
| ** WB2P ** | 588 3,181,484.38 | 3,078,750.00 | 3,078,750.00 | 10DEC03 22,734.38 | 16DEC03 | 1.000000 .00 | 22,734.38 |
| 3,000,000.000 | | | | | | | |
| ** WB1Q ** | 625 1,964,273.44 | 1,964,273.44 | 1,964,273.44 | 10DEC03 .00 | 16DEC03 | 1.000000 .00 | .00 |
| 1,900,000.000 | | | | | | | |
| ** WB1Q ** | 628 1,550,742.19 | 1,551,445.31 | 1,551,445.31 | 10DEC03 -703.12 | 16DEC03 | 1.000000 .00 | -703.12 |
| 1,500,000.000 | | | | | | | |
| ** WB1Q ** | 631 3,720,656.25 | 3,722,843.75 | 3,722,843.75 | 10DEC03 -2,187.50 | 16DEC03 | 1.000000 .00 | -2,187.50 |
| 3,600,000.000 | | | | | | | |
| ** WB2H ** | 652 7,132,605.49 | 7,058,484.37 | 7,058,484.37 | 10DEC03 74,121.12 | 16DEC03 | 0.000000 .00 | 74,121.12 |
| 6,900,000.000 | | | | | | | |

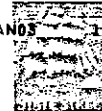


STATE STREET
Securing Institutional Investments Worldwide

FOR PUBLIC DISCLOSURE

ATTACHMENT O

| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE | TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS | STL DT BASE CURR | SELL RATE GN/LS | NET SECTY GN/LS NET BAS SECTY GN/LS |
|-------------------------|-------------------------------|--|-------------------------------------|------------------|---|---------------------|--------------------|--|
| ** WB1Q ** | 654 4,500,000.000 | 4,652,226.56 | 4,634,109.37 | | 10DEC03 18,117.19 | 16DEC03 | 1.000000 .00 | 18,117.19 |
| ** WB2N ** | 657 10,200,000.000 | 10,544,250.00 | 10,435,359.38 | | 10DEC03 108,890.62 | 16DEC03 | 1.000000 .00 | 108,890.62 |
| ** WB1F ** | 075 17,150,000.000 | 17,798,484.38 | 17,600,187.50 | | 12DEC03 198,296.88 | 22DEC03 | 1.000000 .00 | 198,296.88 |
| ** WB1E ** | 597 13,000,000.000 | 13,494,101.55 | 13,341,250.00 | | 12DEC03 152,851.55 | 16DEC03 | 1.000000 .00 | 152,851.55 |
| ** WB1E ** CXL | 597 -13,000,000.000 | -13,494,101.55 | -13,341,250.00 | | 12DEC03 -152,851.55 | 16DEC03 | 1.000000 .00 | -152,851.55 |
| 01F0524C3 | TOTAL | 1,964,273.44 | 1,964,273.44 | | .00 | | .00 | .00 |
| | | 41,677,371.13 | 41,251,531.25 | | 425,839.88 L | | .00 | 425,839.88 L |
| | | 17,437,640.62 | 17,400,023.43 | | 37,617.19 S | | .00 | 37,617.19 S |
| 01F052417 | FNMA TBA JAN 15 SINGLE FAM | 2099/12/01 5.500 | | | 10DEC03 | 20JAN04 | 1.000000 | |
| ** WB1Q ** | 633 1,900,000.000 | 1,957,593.75 | 1,957,593.75 | | .00 | | .00 | .00 |
| ** WB1Q ** | 642 4,300,000.000 | 4,432,359.38 | 4,429,468.75 | | 10DEC03 2,890.63 | 20JAN04 | 1.000000 .00 | 2,890.63 |
| ** WB1Q ** | 653 3,000,000.000 | 3,090,000.00 | 3,090,487.50 | | 10DEC03 -687.50 | 20JAN04 | 1.000000 .00 | -687.50 |
| ** WB2L ** | 666 960,000.000 | 990,300.00 | 981,900.00 | 2099/12/31 5.500 | 06JAN03 8,400.00 | 21JAN03 | 1.000000 .00 | 8,400.00 |
| ** WB1F ** | 710 12,400,000.000 | 12,784,593.75 | 12,756,500.00 | | 09JAN03 28,093.75 | 21JAN03 | 1.000000 .00 | 28,093.75 |



STATE STREET
 100 NASSAU ST. NEW YORK, NY 10038

FOR PUBLIC DISCLOSURE

| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE | TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS | STL DT BASE CURR | SELL RATE GN/LS | NET SECTY GN/LS NET BAS SECTY GN/LS |
|-------------------------|-------------------------------|--|-------------------------------------|----------|---|---------------------|--------------------|--|
| ** WB1Q ** | 671 9,000,000.000 | 9,282,832.03 | 9,244,687.50 | | 13JAN03 38,144.53 | 21JAN03 | 1.000000 .00 | 38,144.53 |
| ** WB1Q ** | 672 200,000.000 | 206,281.25 | 205,437.50 | | 13JAN03 843.75 | 21JAN03 | 1.000000 .00 | 843.75 |
| 01F052417 | TOTAL | 1,957,593.75 | 1,957,593.75 | | .00 | | .00 | .00 |
| | | 13,774,893.75 | 13,738,400.00 | | 36,493.75 L | | .00 | 36,493.75 L |
| | | 17,011,472.66 | 16,970,281.25 | | 41,191.41 S | | .00 | 41,191.41 S |
| 01F052425 | FNMA TBA FEB 15 SINGLE FAM | 2099/12/01 5.500 | | | 29JAN03 | 19FEB03 | 1.000000 | |
| ** WB1F ** | 125 17,150,000.000 | 17,728,812.50 | 17,653,289.06 | | 75,523.44 | | .00 | 75,523.44 |
| ** WB2L ** | 070 7,085,000.000 | 7,347,919.96 | 7,307,834.38 | | 10FEB03 40,085.58 | 19FEB03 | 1.000000 .00 | 40,085.58 |
| ** WB2N ** | 078 6,900,000.000 | 7,159,558.61 | 7,095,410.16 | | 12FEB03 64,148.45 | 19FEB03 | 1.000000 .00 | 64,148.45 |
| ** WB2N ** | 083 23,200,000.000 | 24,060,937.62 | 23,910,128.94 | | 12FEB03 150,808.68 | 19FEB03 | 1.000000 .00 | 150,808.68 |
| ** WB1Q ** | 352 200,000.000 | 207,484.38 | 205,750.00 | | 12FEB03 1,734.38 | 19FEB03 | 1.000000 .00 | 1,734.38 |
| ** WB1Q ** | 353 9,000,000.000 | 9,333,808.59 | 9,258,750.00 | | 12FEB03 75,058.59 | 19FEB03 | 1.000000 .00 | 75,058.59 |
| ** WB2P ** | 407 1,000,000.000 | 1,037,500.00 | 1,036,406.25 | | 12FEB03 1,093.75 | 19FEB03 | 1.000000 .00 | 1,093.75 |
| ** WB1H ** | 662 18,800,000.000 | 19,502,796.83 | 19,334,625.00 | | 12FEB03 168,171.83 | 19FEB03 | 1.000000 .00 | 168,171.83 |



STATE STREET
 100 NASSAU ST. NEW YORK, NY 10038

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ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECY GN/LS |
|-------------|-------------------------------|---------------|---------------|------------------|-----------------|-----------|--------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECY GN/LS | BASE CURR GN/LS | | NET BAS SECY GN/LS |
| | SHARES/PAR BASE PRINCIPAL NET | BASE | BASE | BASE | | | |
| ** WB1H ** | 664 | 103,710.94 | 102,832.03 | 12FEB03 | 19FEB03 | 1.000000 | 878.91 |
| | 100,000.000 | | | 878.91 | | .00 | |
| 01F052425 | TOTAL | 76,941,236.46 | 76,440,525.82 | 500,710.64 L | | .00 | 500,710.64 L |
| | | 9,541,292.97 | 9,464,500.00 | 76,792.97 S | | .00 | 76,792.97 S |
| 01F052433 | FNMA TBA MAR 15 SINGLE FAM | 2099/12/01 | 5.500 | 04MAR03 | 18MAR03 | 1.000000 | |
| ** WB2L ** | 205 | 7,385,550.98 | 7,328,546.00 | 57,012.10 | | .00 | 57,012.10 |
| | 7,000,000.000 | | | | | | |
| ** WB1Q ** | 063 | 9,383,730.47 | 9,309,375.00 | 74,355.47 | | .00 | 74,355.47 |
| | 9,000,000.000 | | | | | | |
| ** WB1Q ** | 084 | 208,531.25 | 206,937.50 | 1,593.75 | | .00 | 1,593.75 |
| | 200,000.000 | | | | | | |
| ** WB1H ** | 120 | 19,596,062.50 | 19,452,093.75 | 143,968.75 | | .00 | 143,968.75 |
| | 18,800,000.000 | | | | | | |
| ** WB1F ** | 173 | 17,881,554.69 | 17,680,578.13 | 200,976.56 | | .00 | 200,976.56 |
| | 17,150,000.000 | | | | | | |
| ** WB2N ** | 394 | 7,196,753.89 | 7,141,500.00 | 55,253.89 | | .00 | 55,253.89 |
| | 6,900,000.000 | | | | | | |
| ** WB2P ** | 592 | 1,042,734.37 | 1,034,765.62 | 7,968.75 | | .00 | 7,968.75 |
| | 1,000,000.000 | | | | | | |
| ** WB1H ** | 118 | 104,093.75 | 103,468.75 | 625.00 | | .00 | 625.00 |
| | 100,000.000 | | | | | | |
| ** WB2N ** | 409 | 24,149,750.00 | 23,997,500.00 | 152,250.00 | | .00 | 152,250.00 |
| | 23,200,000.000 | | | | | | |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECY GN/LS |
|-------------|-------------------------------|---------------|---------------|------------------|-----------------|-----------|--------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECY GN/LS | BASE CURR GN/LS | | NET BAS SECY GN/LS |
| | SHARES/PAR BASE PRINCIPAL NET | BASE | BASE | BASE | | | |
| 01F052433 | TOTAL | 77,356,500.10 | 76,738,453.13 | 618,055.05 L | | .00 | 618,055.05 L |
| | | 9,592,261.72 | 9,516,312.50 | 75,949.22 S | | .00 | 75,949.22 S |
| 01F052441 | FNMA TBA APR 15 SINGLE FAM | 2099/12/01 | 5.500 | 31MAR03 | 21APR03 | 1.000000 | |
| ** WB2L ** | 318 | 7,350,687.50 | 7,363,971.00 | -13,284.30 | | .00 | -13,284.30 |
| | 7,000,000.000 | | | | | | |
| ** WB1Q ** | 715 | 207,171.88 | 208,000.00 | -828.12 | | .00 | -828.12 |
| | 200,000.000 | | | | | | |
| ** WB1Q ** | 717 | 3,832,679.69 | 3,835,570.31 | -2,890.62 | | .00 | -2,890.62 |
| | 3,700,000.000 | | | | | | |
| ** WB2P ** | 761 | 1,035,859.38 | 1,040,000.00 | -4,140.62 | | .00 | -4,140.62 |
| | 1,000,000.000 | | | | | | |
| ** WB1H ** | 433 | 103,679.69 | 103,820.13 | -140.44 | | .00 | -140.44 |
| | 100,000.000 | | | | | | |
| ** WB1H ** | 440 | 19,484,437.50 | 19,546,125.00 | -61,687.50 | | .00 | -61,687.50 |
| | 18,800,000.000 | | | | | | |
| ** WB1Q ** | 764 | 9,327,656.25 | 9,360,000.00 | -32,343.75 | | .00 | -32,343.75 |
| | 9,000,000.000 | | | | | | |
| ** WB1F ** | 682 | 17,778,386.72 | 17,836,000.00 | -57,613.28 | | .00 | -57,613.28 |
| | 17,150,000.000 | | | | | | |
| ** WB2N ** | 097 | 7,151,203.13 | 7,178,695.35 | -27,492.22 | | .00 | -27,492.22 |
| | 6,900,000.000 | | | | | | |
| ** WB2N ** | 100 | 24,053,687.62 | 24,088,125.00 | -34,437.38 | | .00 | -34,437.38 |
| | 23,200,000.000 | | | | | | |

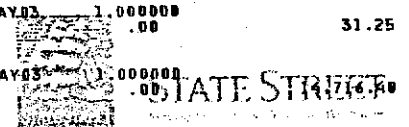


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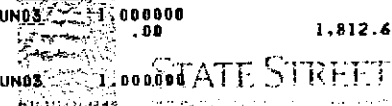
ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|----------------------------|---------------|---------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | | NET BAS SECTY GN/LS |
| | SHARES/PAR | BASE | BASE | BASE | | | |
| 01F052441 | TOTAL | 76,957,941.54 | 77,156,745.36 | -198,803.82 L | | .00 | -198,803.82 L |
| | | 13,367,507.82 | 13,403,570.31 | -36,062.49 S | | .00 | -36,062.49 S |
| 01F052458 | FNMA TBA MAY 15 SINGLE FAM | 2099/12/01 | 5.500 | 14APR03 | 19MAY03 | 1.000000 | |
| ** WB1Q ** | 741 | 5,583,093.75 | 5,582,714.84 | 378.91 | | .00 | 378.91 |
| | 5,400,000.000 | | | | | | |
| ** WB1F ** | 629 | 17,830,640.63 | 17,747,570.31 | 83,070.32 | 13MAY03 | 1.000000 | 83,070.32 |
| | 17,150,000.000 | | | | | .00 | |
| ** WB2P ** | 130 | 2,082,031.25 | 2,068,593.75 | 13,437.50 | 14MAY03 | 1.000000 | 13,437.50 |
| | 2,000,000.000 | | | | | .00 | |
| ** WB2P ** | 141 | 1,041,640.62 | 1,034,843.75 | 6,796.87 | 14MAY03 | 1.000000 | 6,796.87 |
| | 1,000,000.000 | | | | | .00 | |
| ** WB1Q ** | 649 | 1,562,460.94 | 1,551,035.16 | 11,425.78 | 14MAY03 | 1.000000 | 11,425.78 |
| | 1,500,000.000 | | | | | .00 | |
| ** WB1Q ** | 452 | 9,368,437.50 | 9,309,375.00 | 59,062.50 | 14MAY03 | 1.000000 | 59,062.50 |
| | 9,000,000.000 | | | | | .00 | |
| ** WB1Q ** | 453 | 208,203.12 | 206,750.00 | 1,453.12 | 14MAY03 | 1.000000 | 1,453.12 |
| | 200,000.000 | | | | | .00 | |
| ** WB2L ** | 387 | 3,081,101.56 | 3,095,584.37 | -14,482.81 | 07APR03 | 1.000000 | -14,482.81 |
| | 2,990,000.000 | | | | | .00 | |
| ** WB1Q ** | 720 | 5,583,093.75 | 5,583,125.00 | -31.25 | 14APR03 | 1.000000 | -31.25 |
| | 5,400,000.000 | | | | | .00 | |
| ** WB1Q ** | 720 | -5,583,093.75 | -5,583,125.00 | 31.25 | 14APR03 | 1.000000 | 31.25 |
| | -5,400,000.000 | | | | | .00 | |
| ** WB2L ** | 467 | 4,254,321.09 | 4,239,604.69 | 14,716.40 | 30APR03 | 1.000000 | 14,716.40 |
| | | | | | | .00 | |



FOR PUBLIC DISCLOSURE

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|----------------------------|---------------|---------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | | NET BAS SECTY GN/LS |
| | SHARES/PAR | BASE | BASE | BASE | | | |
| | | 4,095,000.000 | | | | | |
| ** WB2L ** | 467 | -4,254,321.09 | -4,239,604.69 | -14,716.40 | 30APR03 | 1.000000 | -14,716.40 |
| | 4,095,000.000 | | | | | .00 | |
| ** WB2L ** | 603 | 4,254,321.09 | 4,239,604.69 | 14,716.40 | 30APR03 | 1.000000 | 14,716.40 |
| | 4,095,000.000 | | | | | .00 | |
| ** WB2N ** | 533 | 24,135,250.00 | 24,008,375.00 | 126,875.00 | 15MAY03 | 1.000000 | 126,875.00 |
| | 23,200,000.000 | | | | | .00 | |
| ** WB2N ** | 535 | 7,178,156.25 | 7,137,187.50 | 40,968.75 | 15MAY03 | 1.000000 | 40,968.75 |
| | 6,900,000.000 | | | | | .00 | |
| ** WB1H ** | 792 | 19,557,875.00 | 19,446,250.00 | 111,625.00 | 15MAY03 | 1.000000 | 111,625.00 |
| | 18,800,000.000 | | | | | .00 | |
| ** WB1H ** | 794 | 104,031.25 | 103,484.38 | 546.87 | 15MAY03 | 1.000000 | 546.87 |
| | 100,000.000 | | | | | .00 | |
| 01F052458 | TOTAL | 79,265,047.65 | 78,881,493.75 | 383,553.90 L | | .00 | 383,553.90 L |
| | | 16,722,195.31 | 16,649,875.00 | 72,320.31 S | | .00 | 72,320.31 S |
| 01F052466 | FNMA TBA JUN 15 SINGLE FAM | 2099/12/01 | 5.500 | 14MAY03 | 17JUN03 | 1.000000 | |
| ** WB1Q ** | 612 | 8,322,500.00 | 8,325,000.00 | -2,500.00 | | .00 | -2,500.00 |
| | 8,000,000.000 | | | | | | |
| ** WB2L ** | 614 | 3,764,990.63 | 3,765,557.82 | -567.19 | 22MAY03 | 1.000000 | -567.19 |
| | 3,630,000.000 | | | | | .00 | |
| ** WB2N ** | 047 | 7,179,234.38 | 7,176,000.00 | 3,234.38 | 11JUN03 | 1.000000 | 3,234.38 |
| | 6,900,000.000 | | | | | .00 | |
| ** WB2N ** | 052 | 24,129,812.62 | 24,128,000.00 | 1,812.62 | 11JUN03 | 1.000000 | 1,812.62 |
| | 23,200,000.000 | | | | | .00 | |
| ** WB1H ** | | | | | 11JUN03 | 1.000000 | |



FOR PUBLIC DISCLOSURE

ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECY GN/LS |
|----------------|-------------------------|---------------|---------------|------------------|-----------------|-----------|--------------------|
| SM SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECY GN/LS | BASE CURR GN/LS | | NET SECY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECY GN/LS | | | NET BAS SECY GN/LS |
| | 317 | 104,007.81 | 104,031.25 | -23.44 | | .00 | -23.44 |
| 100,000.000 | | | | | | | |
| ** WB1F ** | 430 | 17,834,660.16 | 17,819,921.88 | 11JUN03 | 17JUN03 | 1.000000 | 14,738.28 |
| 17,150,000.000 | | | | 14,738.28 | | .00 | |
| ** WB2L ** | 724 | 483,600.00 | 482,364.84 | 11JUN03 | 17JUN03 | 1.000000 | 1,235.16 |
| 465,000.000 | | | | 1,235.16 | | .00 | |
| ** WB1Q ** | 041 | 4,575,312.50 | 4,578,960.93 | 12JUN03 | 17JUN03 | 1.000000 | 4,351.57 |
| 4,400,000.000 | | | | 4,351.57 | | .00 | |
| ** WB1H ** | 339 | 19,549,062.50 | 19,557,843.75 | 12JUN03 | 17JUN03 | 1.000000 | -8,781.25 |
| 18,800,000.000 | | | | -8,781.25 | | .00 | |
| ** WB2P ** | 370 | 1,039,843.75 | 1,041,171.88 | 12JUN03 | 17JUN03 | 1.000000 | -1,328.13 |
| 1,000,000.000 | | | | -1,328.13 | | .00 | |
| ** WB2P ** | 382 | 2,079,531.25 | 2,081,250.00 | 12JUN03 | 17JUN03 | 1.000000 | -1,718.75 |
| 2,000,000.000 | | | | -1,718.75 | | .00 | |
| ** WB1Q ** | 658 | 9,360,000.00 | 9,358,921.88 | 12JUN03 | 17JUN03 | 1.000000 | 1,078.12 |
| 9,000,000.000 | | | | 1,078.12 | | .00 | |
| ** WB1Q ** | 658 | 2,080,078.12 | 2,073,750.00 | 12JUN03 | 17JUN03 | 1.000000 | 6,328.12 |
| 2,000,000.000 | | | | 6,328.12 | | .00 | |
| ** WB1E ** | 437 | 2,082,187.50 | 2,075,312.50 | 13JUN03 | 17JUN03 | 1.000000 | 6,875.00 |
| 2,000,000.000 | | | | 6,875.00 | | .00 | |
| ** WB1E ** | 438 | 31,223,437.50 | 31,218,750.00 | 13JUN03 | 17JUN03 | 1.000000 | 4,687.50 |
| 30,000,000.000 | | | | 4,687.50 | | .00 | |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECY GN/LS |
|-----------------|----------------------------|----------------|----------------|------------------|-----------------|-----------|--------------------|
| SM SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECY GN/LS | BASE CURR GN/LS | | NET SECY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECY GN/LS | | | NET BAS SECY GN/LS |
| 01F052466 | TOTAL | 109,470,368.10 | 109,450,203.92 | 20,164.18 L | | .00 | 20,164.18 L |
| | | 24,337,898.62 | 24,328,632.81 | 9,257.81 S | | .00 | 9,257.81 S |
| 01F052474 | FNMA TBA JUL 15 SINGLE FAM | 2099/12/01 | 5.500 | 12JUN03 | 17JUL03 | 1.000000 | |
| ** WB1Q ** | 655 | 8,107,125.00 | 8,109,562.50 | -2,437.50 | | .00 | -2,437.50 |
| 7,800,000.000 | | | | | | | |
| ** WB1E ** | 208 | 22,838,750.00 | 22,873,125.00 | 07JUL03 | 17JUL03 | 1.000000 | -34,375.00 |
| 22,000,000.000 | | | | -34,375.00 | | .00 | |
| ** WB1E ** | 208 | -22,838,750.00 | -22,873,125.00 | 07JUL03 | 17JUL03 | 1.000000 | 34,375.00 |
| -22,000,000.000 | | | | 34,375.00 | | .00 | |
| ** WB1E ** | 218 | 2,076,250.00 | 2,088,800.00 | 07JUL03 | 17JUL03 | 1.000000 | -3,750.00 |
| 2,000,000.000 | | | | -3,750.00 | | .00 | |
| ** WB1E ** | 381 | 22,838,750.00 | 22,873,125.00 | 07JUL03 | 14JUL03 | 1.000000 | -34,375.00 |
| 22,000,000.000 | | | | -34,375.00 | | .00 | |
| ** WB1E ** | 381 | -22,838,750.00 | -22,873,125.00 | 07JUL03 | 14JUL03 | 1.000000 | 34,375.00 |
| -22,000,000.000 | | | | 34,375.00 | | .00 | |
| ** WB1F ** | 238 | 17,811,212.89 | 17,830,640.63 | 10JUL03 | 17JUL03 | 1.000000 | -19,427.74 |
| 17,150,000.000 | | | | -19,427.74 | | .00 | |
| ** WB1E ** | 378 | 5,194,726.56 | 5,198,437.50 | 10JUL03 | 17JUL03 | 1.000000 | -3,710.94 |
| 5,000,000.000 | | | | -3,710.94 | | .00 | |
| ** WB1E ** | 371 | 8,309,375.00 | 8,307,343.75 | 10JUL03 | 17JUL03 | 1.000000 | 2,031.25 |
| 8,000,000.000 | | | | 2,031.25 | | .00 | |
| ** WB1Q ** | 588 | 7,904,000.00 | 7,900,593.75 | 11JUL03 | 17JUL03 | 1.000000 | 3,406.25 |
| 7,600,000.000 | | | | 3,406.25 | | .00 | |
| ** WB2P ** | 538 | 1,040,312.50 | 1,040,312.50 | 11JUL03 | 17JUL03 | 1.000000 | |
| | | | | .00 | | .00 | |

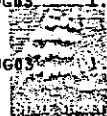


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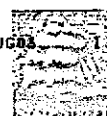
| ASSET ID SH SELL/BTC | SECURITY LOT | DESCRIPTION LOCAL PRINCIPAL NET | MAT DATE LOCAL COST | MAT RATE BASE COST | TRD DT LOCAL SECY GN/L | STL DT BASE CURR GN/L | SELL RATE GN/L | NET SECY GN/L NET BAS SECY GN/L |
|-------------------------|-----------------|------------------------------------|------------------------|-----------------------|---------------------------|--------------------------|-------------------|------------------------------------|
| 1,000,000.000 | | | | | | | | |
| ** WB2P ** | 531 | 3,120,000.00 | 3,118,203.13 | | 11JUL03 1,796.87 | 17JUL03 | 1.000000 .00 | 1,796.87 |
| 3,000,000.000 | | | | | | | | |
| ** WB2N ** | 432 | 24,162,437.62 | 24,124,375.00 | | 14JUL03 38,062.62 | 17JUL03 | 1.000000 .00 | 38,062.62 |
| 23,200,000.000 | | | | | | | | |
| ** WB2N ** | 437 | 1,955,027.35 | 1,953,560.17 | | 14JUL03 1,467.18 | 17JUL03 | 1.000000 .00 | 1,467.18 |
| 1,878,000.000 | | | | | | | | |
| ** WB1H ** | 597 | 104,148.44 | 103,984.38 | | 14JUL03 164.06 | 17JUL03 | 1.000000 .00 | 164.06 |
| 100,000.000 | | | | | | | | |
| ** WB1H ** | 598 | 19,597,531.34 | 19,546,125.00 | | 14JUL03 51,406.34 | 17JUL03 | 1.000000 .00 | 51,406.34 |
| 18,800,000.000 | | | | | | | | |
| ** WB2N ** | 456 | 5,221,702.99 | 5,224,057.05 | | 15JUL03 -2,354.06 | 17JUL03 | 1.000000 .00 | -2,354.06 |
| 5,022,000.000 | | | | | | | | |
| 01F052474 | TOTAL | 1,040,312.50 | 1,040,312.50 | | .00 | | .00 | .00 |
| | | 87,552,412.19 | 87,486,726.61 | | 65,685.58 L | | .00 | 65,685.58 L |
| | | 16,011,125.00 | 16,010,156.25 | | 968.75 S | | .00 | 968.75 S |
| 01F052482 | FNMA | TBA AUG 15 SINGLE FAM | 2099/12/01 | 5.500 | 16JUL03 | 18AUG03 | 1.000000 | |
| ** WB1E ** | 300 | 10,351,562.50 | 10,371,875.00 | | -20,312.50 | | .00 | -20,312.50 |
| 10,000,000.000 | | | | | | | | |
| ** WB1E ** | CXL 300 | -10,351,562.50 | -10,371,875.00 | | 16JUL03 20,312.50 | 18AUG03 | 1.000000 .00 | 20,312.50 |
| -10,000,000.000 | | | | | | | | |
| ** WB1E ** | 741 | 25,878,906.25 | 25,925,000.00 | | 16JUL03 -46,093.75 | 18AUG03 | 1.000000 .00 | -46,093.75 |
| 25,000,000.000 | | | | | | | | |
| ** WB1E ** | CXL 741 | -25,878,906.25 | -25,925,000.00 | | 16JUL03 46,093.75 | 18AUG03 | 1.000000 .00 | 46,093.75 |



STATE STREET
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 BOSTON, MA 02111

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| ASSET ID SH SELL/BTC | SECURITY LOT | DESCRIPTION LOCAL PRINCIPAL NET | MAT DATE LOCAL COST | MAT RATE BASE COST | TRD DT LOCAL SECY GN/L | STL DT BASE CURR GN/L | SELL RATE GN/L | NET SECY GN/L NET BAS SECY GN/L |
|-------------------------|-----------------|------------------------------------|------------------------|-----------------------|---------------------------|--------------------------|-------------------|------------------------------------|
| -25,000,000.000 | | | | | | | | |
| ** WB1E ** | 295 | 17,399,765.63 | 17,637,812.50 | | 31JUL03 -238,046.87 | 18AUG03 | 1.000000 .00 | -238,046.87 |
| 17,000,000.000 | | | | | | | | |
| ** WB1E ** | CXL 295 | -17,399,765.63 | -17,637,812.50 | | 31JUL03 238,046.87 | 18AUG03 | 1.000000 .00 | 238,046.87 |
| -17,000,000.000 | | | | | | | | |
| ** WB1E ** | 301 | 4,094,062.50 | 4,148,750.00 | | 31JUL03 -54,687.50 | 18AUG03 | 1.000000 .00 | -54,687.50 |
| 4,000,000.000 | | | | | | | | |
| ** WB1E ** | CXL 301 | -4,094,062.50 | -4,148,750.00 | | 31JUL03 54,687.50 | 18AUG03 | 1.000000 .00 | 54,687.50 |
| -4,000,000.000 | | | | | | | | |
| ** WB1H ** | 040 | 102,351.54 | 104,031.25 | | 12AUG03 -1,679.69 | 18AUG03 | 1.000000 .00 | -1,679.69 |
| 100,000.000 | | | | | | | | |
| ** WB2N ** | 791 | 23,745,562.62 | 24,134,516.41 | | 12AUG03 -388,953.79 | 18AUG03 | 1.000000 .00 | -388,953.79 |
| 23,200,000.000 | | | | | | | | |
| ** WB1H ** | 054 | 19,208,312.50 | 19,575,500.00 | | 13AUG03 -367,187.50 | 18AUG03 | 1.000000 .00 | -367,187.50 |
| 18,800,000.000 | | | | | | | | |
| ** WB2P ** | 695 | 3,052,968.75 | 3,071,718.75 | | 13AUG03 -18,750.00 | 18AUG03 | 1.000000 .00 | -18,750.00 |
| 3,000,000.000 | | | | | | | | |
| ** WB1Q ** | 696 | 1,935,328.12 | 1,952,250.00 | | 13AUG03 -16,921.88 | 18AUG03 | 1.000000 .00 | -16,921.88 |
| 1,900,000.000 | | | | | | | | |
| ** WB2P ** | 697 | 3,055,781.25 | 3,116,250.00 | | 13AUG03 -60,468.75 | 18AUG03 | 1.000000 .00 | -60,468.75 |
| 3,000,000.000 | | | | | | | | |
| ** WB1Q ** | 699 | 7,741,312.50 | 7,894,500.00 | | 13AUG03 -153,187.50 | 18AUG03 | 1.000000 .00 | -153,187.50 |
| 7,600,000.000 | | | | | | | | |
| ** WB2N ** | 811 | 7,032,609.38 | 7,171,094.07 | | 13AUG03 -138,484.69 | 18AUG03 | 1.000000 .00 | -138,484.69 |
| 6,900,000.000 | | | | | | | | |



STATE STREET
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 BOSTON, MA 02111

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ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|----------------------------|---------------|---------------|------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | GN/LS | BASE CURR GN/LS | | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | | | |
| ** WB1F ** | 781 | 17,398,541.02 | 17,795,125.00 | 14AUG03 | 18AUG03 | 1.000000 | |
| | 17,150,000.000 | | | -394,583.98 | | .00 | -394,583.98 |
| 01F052402 | TOTAL | 73,596,127.08 | 74,966,235.48 | -1,370,108.40 | L | .00 | -1,370,108.40 |
| | | 9,676,640.62 | 9,846,750.00 | -170,109.38 | S | .00 | -170,109.38 |
| 01F052498 | FNMA TBA SEP 15 SINGLE FAM | 2099/12/01 | 5.500 | 20AUG03 | 18SEP03 | 1.000000 | |
| ** WB1H ** | 133 | 9,731,968.00 | 9,707,596.88 | 24,371.92 | | .00 | 24,371.92 |
| | 9,520,000.000 | | | | | | |
| ** WB2P ** | 864 | 3,091,875.00 | 3,046,875.00 | 45,000.00 | 18SEP03 | 1.000000 | 45,000.00 |
| | 3,000,000.000 | | | | | | |
| ** WB1Q ** | 497 | 1,956,703.12 | 1,931,468.75 | 25,234.37 | 18SEP03 | 1.000000 | 25,234.37 |
| | 1,900,000.000 | | | | | | |
| ** WB1H ** | 332 | 103,289.06 | 101,968.75 | 1,320.31 | 18SEP03 | 1.000000 | 1,320.31 |
| | 100,000.000 | | | | | | |
| ** WB1H ** | 338 | 9,570,000.00 | 9,462,700.00 | 107,300.00 | 18SEP03 | 1.000000 | 107,300.00 |
| | 9,280,000.000 | | | | | | |
| ** WB2N ** | 481 | 23,963,862.62 | 23,696,625.00 | 266,437.62 | 18SEP03 | 1.000000 | 266,437.62 |
| | 23,200,000.000 | | | | | | |
| ** WB2P ** | 878 | 3,096,679.69 | 3,049,687.50 | 46,992.19 | 18SEP03 | 1.000000 | 46,992.19 |
| | 3,000,000.000 | | | | | | |
| ** WB2N ** | 430 | 7,109,695.35 | 7,019,132.85 | 90,562.50 | 18SEP03 | 1.000000 | 90,562.50 |
| | 6,900,000.000 | | | | | | |
| ** WB1F ** | 613 | 17,691,296.88 | 17,364,375.00 | 326,921.88 | 18SEP03 | 1.000000 | 326,921.88 |
| | 17,150,000.000 | | | | | | |
| ** WB1Q ** | 796 | 7,844,921.88 | 7,725,875.00 | 119,046.88 | 18SEP03 | 1.000000 | 119,046.88 |
| | 7,600,000.000 | | | | | | |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|----------------------------|---------------|---------------|------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | GN/LS | BASE CURR GN/LS | | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | | | |
| ** WB1H ** | 395 | 9,787,425.00 | 9,731,968.00 | -24,543.88 | 18SEP03 | 1.000000 | -24,543.88 |
| | 9,520,000.000 | | | | | .00 | |
| 01F052498 | TOTAL | 84,865,292.48 | 83,188,929.78 | 884,362.62 | L | .00 | 884,362.62 |
| | | 9,801,625.00 | 9,657,343.75 | 144,281.25 | S | .00 | 144,281.25 |
| 01F052465 | FNMA TBA OCT 30 SINGLE FAM | 2099/12/01 | 5.500 | 09SEP03 | 15OCT03 | 1.000000 | |
| ** WB1Q ** | 574 | 6,406,000.00 | 6,405,312.50 | 687.50 | | .00 | 687.50 |
| | 6,400,000.000 | | | | | | |
| ** WB1Q ** | 782 | 6,855,250.00 | 6,822,374.99 | 32,875.01 | 15OCT03 | 1.000000 | 32,875.01 |
| | 6,800,000.000 | | | | | .00 | |
| ** WB1Q ** | 757 | 4,738,921.88 | 4,702,437.50 | 36,484.38 | 15OCT03 | 1.000000 | 36,484.38 |
| | 4,700,000.000 | | | | | .00 | |
| ** WB1Q ** | 871 | 4,132,671.88 | 4,121,781.25 | 10,890.63 | 15OCT03 | 1.000000 | 10,890.63 |
| | 4,100,000.000 | | | | | .00 | |
| ** WB1Q ** | 871 | -4,132,671.88 | -4,121,781.25 | -10,890.63 | 15OCT03 | 1.000000 | -10,890.63 |
| | -4,100,000.000 | | | | | .00 | |
| ** WB1Q ** | 872 | 4,132,671.88 | 4,121,781.25 | 10,890.63 | 15OCT03 | 1.000000 | 10,890.63 |
| | 4,100,000.000 | | | | | .00 | |
| ** WB1Q ** | 111 | 1,819,968.75 | 1,809,562.50 | 10,406.25 | 15OCT03 | 1.000000 | 10,406.25 |
| | 1,800,000.000 | | | | | .00 | |
| ** WB1Q ** | 129 | 7,384,687.50 | 7,334,328.13 | 52,359.37 | 15OCT03 | 1.000000 | 52,359.37 |
| | 7,300,000.000 | | | | | .00 | |
| ** WB1F ** | 658 | 4,637,554.69 | 4,609,343.75 | 28,210.94 | 15OCT03 | 1.000000 | 28,210.94 |
| | 4,600,000.000 | | | | | .00 | |
| ** WB1Q ** | 166 | 2,848,250.00 | 2,828,000.00 | 12,250.00 | 15OCT03 | 1.000000 | 12,250.00 |
| | 2,800,000.000 | | | | | .00 | |

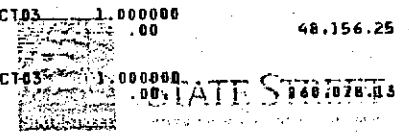


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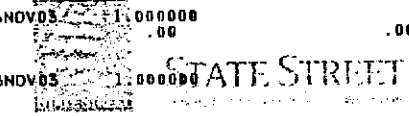
ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|----------------|-------------------------|---------------|---------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE | BASE COST | BASE | BASE | BASE | BASE |
| ** WB1Q ** | 193 | 4,280,062.50 | 4,242,000.00 | 26SEP03 | 15OCT03 | 1.000000 | 38,062.50 |
| 4,200,000.000 | | | | 38,062.50 | | .00 | |
| ** WB1Q ** | 194 | 2,241,250.00 | 2,211,687.50 | 26SEP03 | 15OCT03 | 1.000000 | 29,562.50 |
| 2,200,000.000 | | | | 29,562.50 | | .00 | |
| ** WB1F ** | 723 | 12,839,750.00 | 12,711,632.81 | 02OCT03 | 15OCT03 | 1.000000 | 128,117.19 |
| 12,650,000.000 | | | | 128,117.19 | | .00 | |
| ** WB1Q ** | 256 | 6,767,000.00 | 6,794,000.00 | 03OCT03 | 15OCT03 | 1.000000 | -27,000.00 |
| 6,700,000.000 | | | | -27,000.00 | | .00 | |
| ** WB1E ** | 383 | 1,008,398.44 | 1,006,171.88 | 08OCT03 | 15OCT03 | 1.000000 | 2,226.56 |
| 1,000,000.000 | | | | 2,226.56 | | .00 | |
| ** WB1Q ** | 584 | 3,538,417.97 | 3,549,531.25 | 08OCT03 | 15OCT03 | 1.000000 | -11,113.28 |
| 3,500,000.000 | | | | -11,113.28 | | .00 | |
| ** WB1Q ** | 586 | 2,223,976.56 | 2,238,500.00 | 08OCT03 | 15OCT03 | 1.000000 | -14,523.44 |
| 2,200,000.000 | | | | -14,523.44 | | .00 | |
| ** WB1Q ** | 588 | 5,964,761.72 | 5,966,335.94 | 08OCT03 | 15OCT03 | 1.000000 | -1,574.22 |
| 5,900,000.000 | | | | -1,574.22 | | .00 | |
| ** WB1Q ** | 609 | 17,989,820.31 | 18,122,624.99 | 08OCT03 | 15OCT03 | 1.000000 | -132,804.68 |
| 17,800,000.000 | | | | -132,804.68 | | .00 | |
| ** WB1E ** | 788 | 1,008,398.44 | 1,006,171.88 | 08OCT03 | 15OCT03 | 1.000000 | 2,226.56 |
| 1,000,000.000 | | | | 2,226.56 | | .00 | |
| ** WB1E ** | CXL 788 | -1,008,398.44 | -1,006,171.88 | 08OCT03 | 15OCT03 | 1.000000 | -2,226.56 |
| -1,000,000.000 | | | | -2,226.56 | | .00 | |
| ** WB1F ** | 291 | 4,657,500.00 | 4,609,343.75 | 10OCT03 | 15OCT03 | 1.000000 | 48,156.25 |
| 4,600,000.000 | | | | 48,156.25 | | .00 | |
| ** WB1F ** | 292 | 10,130,078.13 | 9,970,000.00 | 10OCT03 | 15OCT03 | 1.000000 | 160,078.13 |
| | | | | 160,078.13 | | .00 | |



FOR PUBLIC DISCLOSURE

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|----------------|----------------------------|---------------|---------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE | BASE COST | BASE | BASE | BASE | BASE |
| 10,000,000.000 | | | | | | | |
| 01F0526A5 | TOTAL | 33,273,281.26 | 32,906,492.19 | 366,789.07 L | | .00 | 366,789.07 L |
| | | 77,185,039.07 | 77,148,476.55 | 36,562.52 S | | .00 | 36,562.52 S |
| 01F0526B3 | FNMA TBA NOV 30 SINGLE FAM | 2099/12/01 | 5.500 | 24SEP03 | 13NOV03 | 1.000000 | 17,343.75 |
| ** WB1E ** | 068 | 3,031,406.25 | 3,014,062.50 | 17,343.75 | | .00 | 17,343.75 |
| 3,000,000.000 | | | | | | | |
| ** WB1E ** | CXL 068 | -3,031,406.25 | -3,014,062.50 | 24SEP03 | 13NOV03 | 1.000000 | -17,343.75 |
| -3,000,000.000 | | | | -17,343.75 | | .00 | |
| ** WB1E ** | 208 | 3,031,406.25 | 3,014,062.50 | 24SEP03 | 13NOV03 | 1.000000 | 17,343.75 |
| 3,000,000.000 | | | | 17,343.75 | | .00 | |
| ** WB1E ** | 445 | 3,031,406.25 | 3,018,750.00 | 24SEP03 | 13NOV03 | 1.000000 | 12,656.25 |
| 3,000,000.000 | | | | 12,656.25 | | .00 | |
| ** WB1E ** | CXL 445 | -3,031,406.25 | -3,018,750.00 | 24SEP03 | 13NOV03 | 1.000000 | -12,656.25 |
| -3,000,000.000 | | | | -12,656.25 | | .00 | |
| ** WB1E ** | 448 | 3,031,406.25 | 3,018,750.00 | 24SEP03 | 13NOV03 | 1.000000 | 12,656.25 |
| 3,000,000.000 | | | | 12,656.25 | | .00 | |
| ** WB1E ** | CXL 448 | -3,031,406.25 | -3,018,750.00 | 24SEP03 | 13NOV03 | 1.000000 | -12,656.25 |
| -3,000,000.000 | | | | -12,656.25 | | .00 | |
| ** WB1Q ** | 590 | 1,913,062.50 | 1,913,062.50 | 08OCT03 | 13NOV03 | 1.000000 | .00 |
| 1,900,000.000 | | | | .00 | | .00 | |
| ** WB1Q ** | 592 | 1,812,375.00 | 1,812,375.00 | 08OCT03 | 13NOV03 | 1.000000 | .00 |
| 1,800,000.000 | | | | .00 | | .00 | |
| ** WB1Q ** | 602 | 1,711,687.50 | 1,711,687.50 | 08OCT03 | 13NOV03 | 1.000000 | .00 |
| 1,700,000.000 | | | | .00 | | .00 | |
| ** WB1E ** | | | | 10OCT03 | 13NOV03 | 1.000000 | .00 |



FOR PUBLIC DISCLOSURE

BILL & MELINDA GATES FOUNDATION
 — COMPOSITE —
 SUMMARY REALIZED GAIN/LOSS REPORT
 JANUARY 1, 2003 TO DECEMBER 31, 2003

ATTACHMENT O

| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LB BASE SECY GN/LB | STL DT BASE CURR GN/LB | SELL RATE GN/LB | NET SECY GN/LB NET BAS SECY GN/LB |
|-------------------------|--|--|---|---------------------------|--------------------|--------------------------------------|
| 11,000,000.000 | 094 11,086,796.88 | 11,153,125.00 | -66,328.12 | | .00 | -66,328.12 |
| ** WBIE ** | | | | | | |
| CXL 094 | -11,086,796.88 | -11,153,125.00 | 100CT03 66,328.12 | 13NOV03 | 1.000000 .00 | 66,328.12 |
| -11,000,000.000 | | | | | | |
| ** WBIE ** | | | | | | |
| 094 9,071,015.63 | 9,071,015.63 | 9,048,750.00 | 100CT03 22,265.63 | 13NOV03 | 1.000000 .00 | 22,265.63 |
| 9,000,000.000 | | | | | | |
| ** WBIE ** | | | | | | |
| CXL 116 | -9,071,015.63 | -9,048,750.00 | 100CT03 -22,265.63 | 13NOV03 | 1.000000 .00 | -22,265.63 |
| -9,000,000.000 | | | | | | |
| ** WBIE ** | | | | | | |
| 353 11,086,796.88 | 11,086,796.88 | 11,155,937.50 | 100CT03 -69,140.62 | 13NOV03 | 1.000000 .00 | -69,140.62 |
| 11,000,000.000 | | | | | | |
| ** WBIE ** | | | | | | |
| CXL 353 | -11,086,796.88 | -11,155,937.50 | 100CT03 69,140.62 | 13NOV03 | 1.000000 .00 | 69,140.62 |
| -11,000,000.000 | | | | | | |
| ** WBIE ** | | | | | | |
| 784 3,510,937.50 | 3,510,937.50 | 3,524,062.50 | 150CT03 -13,125.00 | 13NOV03 | 1.000000 .00 | -13,125.00 |
| 3,500,000.000 | | | | | | |
| ** WBIE ** | | | | | | |
| 059 3,508,750.00 | 3,508,750.00 | 3,525,156.25 | 200CT03 -16,406.25 | 13NOV03 | 1.000000 .00 | -16,406.25 |
| 3,500,000.000 | | | | | | |
| ** WBIE ** | | | | | | |
| 060 1,804,500.00 | 1,804,500.00 | 1,812,375.00 | 200CT03 -7,875.00 | 13NOV03 | 1.000000 .00 | -7,875.00 |
| 1,800,000.000 | | | | | | |
| ** WBIE ** | | | | | | |
| 072 2,205,843.75 | 2,205,843.75 | 2,215,640.62 | 200CT03 -9,796.87 | 13NOV03 | 1.000000 .00 | -9,796.87 |
| 2,200,000.000 | | | | | | |
| ** WBIE ** | | | | | | |
| 089 2,110,500.00 | 2,110,500.00 | 2,114,437.50 | 210CT03 -3,937.50 | 13NOV03 | 1.000000 .00 | -3,937.50 |
| 2,100,000.000 | | | | | | |
| ** WBIE ** | | | | | | |
| 135 707,328.13 | 707,328.13 | 702,242.19 | 240CT03 5,085.94 | 13NOV03 | 1.000000 .00 | 5,085.94 |
| 700,000.000 | | | | | | |
| ** WBIE ** | | | | | | |
| 136 606,187.50 | 606,187.50 | 601,921.87 | 240CT03 4,265.63 | 13NOV03 | 1.000000 .00 | 4,265.63 |
| 600,000.000 | | | | | | |



STATE STREET
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FOR PUBLIC DISCLOSURE

BILL & MELINDA GATES FOUNDATION
 — COMPOSITE —
 SUMMARY REALIZED GAIN/LOSS REPORT
 JANUARY 1, 2003 TO DECEMBER 31, 2003

| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LB BASE SECY GN/LB | STL DT BASE CURR GN/LB | SELL RATE GN/LB | NET SECY GN/LB NET BAS SECY GN/LB |
|-------------------------|--|--|---|---------------------------|--------------------|--------------------------------------|
| ** WBIE ** | 144 504,531.25 | 501,601.56 | 270CT03 2,929.69 | 13NOV03 | 1.000000 .00 | 2,929.69 |
| 500,000.000 | | | | | | |
| ** WBIE ** | | | | | | |
| CXL 144 | -504,531.25 | -501,601.56 | 270CT03 -2,929.69 | 13NOV03 | 1.000000 .00 | -2,929.69 |
| -500,000.000 | | | | | | |
| ** WBIE ** | | | | | | |
| 227 504,531.25 | 504,531.25 | 503,593.75 | 270CT03 937.50 | 13NOV03 | 1.000000 .00 | 937.50 |
| 500,000.000 | | | | | | |
| ** WBIE ** | | | | | | |
| 160 1,000,437.50 | 1,000,437.50 | 1,006,875.00 | 280CT03 1,562.50 | 13NOV03 | 1.000000 .00 | 1,562.50 |
| 1,000,000.000 | | | | | | |
| ** WBIE ** | | | | | | |
| 041 15,512,482.22 | 15,512,482.22 | 15,529,132.82 | 05NOV03 -16,650.60 | 13NOV03 | 1.000000 .00 | -16,650.60 |
| 15,400,000.000 | | | | | | |
| ** WBIE ** | | | | | | |
| CXL 041 | -15,512,482.22 | -15,529,132.82 | 05NOV03 16,650.60 | 13NOV03 | 1.000000 .00 | 16,650.60 |
| -15,400,000.000 | | | | | | |
| ** WBIE ** | | | | | | |
| 097 15,512,492.22 | 15,512,492.22 | 15,529,132.82 | 05NOV03 -16,640.60 | 13NOV03 | 1.000000 .00 | -16,640.60 |
| 15,400,000.000 | | | | | | |
| ** WBIE ** | | | | | | |
| 285 8,763,550.78 | 8,763,550.78 | 8,761,201.25 | 05NOV03 2,269.53 | 13NOV03 | 1.000000 .00 | 2,269.53 |
| 8,700,000.000 | | | | | | |
| ** WBIE ** | | | | | | |
| 286 3,324,621.09 | 3,324,621.09 | 3,313,359.30 | 05NOV03 11,261.71 | 13NOV03 | 1.000000 .00 | 11,261.71 |
| 3,300,000.000 | | | | | | |
| ** WBIE ** | | | | | | |
| 291 6,043,828.12 | 6,043,828.12 | 6,046,890.62 | 05NOV03 -3,062.50 | 13NOV03 | 1.000000 .00 | -3,062.50 |
| 6,000,000.000 | | | | | | |
| ** WBIE ** | | | | | | |
| 065 16,035,625.00 | 16,035,625.00 | 16,100,000.00 | 07NOV03 -64,375.00 | 13NOV03 | 1.000000 .00 | -64,375.00 |
| 16,000,000.000 | | | | | | |
| ** WBIE ** | | | | | | |
| CXL 065 | -16,035,625.00 | -16,100,000.00 | 07NOV03 64,375.00 | 13NOV03 | 1.000000 .00 | 64,375.00 |
| -16,000,000.000 | | | | | | |
| ** WBIE ** | | | | | | |
| 066 1,002,226.56 | 1,002,226.56 | 1,006,250.00 | 07NOV03 -4,023.44 | 13NOV03 | 1.000000 .00 | -4,023.44 |
| 1,000,000.000 | | | | | | |

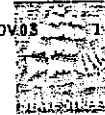


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ATTACHMENT O

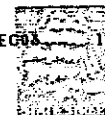
| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-----------------|-------------------------|----------------------------------|----------------|---------------------|-----------------|--------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| 1,000,000.000 | | | | | | | |
| ** WB1E ** | 067 14,031,171.88 | 14,074,375.00 | 14,074,375.00 | 07NOV03 -43,203.12 | 13NOV03 | 1.000000 .00 | -43,203.12 |
| 14,000,000.000 | | | | | | | |
| ** WB1E ** | 068 24,053,437.50 | 24,096,406.25 | 24,096,406.25 | 07NOV03 -42,968.75 | 13NOV03 | 1.000000 .00 | -42,968.75 |
| 24,000,000.000 | | | | | | | |
| ** WB1E ** | 079 12,026,718.75 | 12,051,875.00 | 12,051,875.00 | 07NOV03 -25,156.25 | 13NOV03 | 1.000000 .00 | -25,156.25 |
| 12,000,000.000 | | | | | | | |
| ** WB1E ** | 207 7,015,585.94 | 7,032,812.50 | 7,032,812.50 | 07NOV03 -17,226.56 | 13NOV03 | 1.000000 .00 | -17,226.56 |
| 7,000,000.000 | | | | | | | |
| ** WB1E ** | 286 16,035,625.00 | 16,187,187.50 | 16,187,187.50 | 07NOV03 -151,562.50 | 13NOV03 | 1.000000 .00 | -151,562.50 |
| 16,000,000.000 | | | | | | | |
| ** WB1E ** | CXL 286 -16,035,625.00 | -16,187,187.50 | -16,187,187.50 | 07NOV03 151,562.50 | 13NOV03 | 1.000000 .00 | 151,562.50 |
| -16,000,000.000 | | | | | | | |
| ** WB1E ** | 344 16,035,625.00 | 16,092,500.00 | 16,092,500.00 | 07NOV03 -56,875.00 | 13NOV03 | 1.000000 .00 | -56,875.00 |
| 16,000,000.000 | | | | | | | |
| ** WB2L ** | 541 3,655,132.81 | 3,656,843.75 | 3,656,843.75 | 07NOV03 -1,710.94 | 13NOV03 | 1.000000 .00 | -1,710.94 |
| 3,650,000.000 | | | | | | | |
| ** WB2L ** | 542 4,861,827.34 | 4,927,825.00 | 4,927,825.00 | 07NOV03 -65,997.66 | 13NOV03 | 1.000000 .00 | -65,997.66 |
| 4,855,000.000 | | | | | | | |
| ** WB2L ** | 548 4,861,827.34 | 4,925,549.22 | 4,925,549.22 | 07NOV03 -63,721.88 | 13NOV03 | 1.000000 .00 | -63,721.88 |
| 4,855,000.000 | | | | | | | |
| ** WB2L ** | 567 2,438,424.22 | 2,454,023.44 | 2,454,023.44 | 07NOV03 -15,599.22 | 13NOV03 | 1.000000 .00 | -15,599.22 |
| 2,435,000.000 | | | | | | | |
| ** WB1F ** | 441 9,284,453.13 | 2099/12/31 5.500 9,283,375.00 | 9,283,375.00 | 04NOV03 1,078.13 | 13NOV03 | 1.000000 .00 | 1,078.13 |
| 9,200,000.000 | | | | | | | |



STATE STREET

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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-----------------|----------------------------|------------------|----------------|--------------------|-----------------|--------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| ** WB1F ** | 442 10,091,796.88 | 10,115,625.00 | 10,115,625.00 | 04NOV03 -23,828.12 | 13NOV03 | 1.000000 .00 | -23,828.12 |
| 10,000,000.000 | | | | | | | |
| ** WB1F ** | 711 12,745,863.28 | 12,748,984.37 | 12,748,984.37 | 05NOV03 -3,121.09 | 13NOV03 | 1.000000 .00 | -3,121.09 |
| 12,650,000.000 | | | | | | | |
| 01F0526B3 | TOTAL | 5,437,125.00 | 5,437,125.00 | .00 | | .00 | .00 |
| | | 125,135,496.88 | 125,480,507.03 | -345,010.15 L | | .00 | -345,010.15 L |
| | | 49,611,507.84 | 49,656,968.75 | -45,460.91 S | | .00 | -45,460.91 S |
| 01F0526C1 | FNMA TBA DEC 30 SINGLE FAM | 2099/12/01 5.500 | 5.500 | 05NOV03 | 11DEC03 | 1.000000 | |
| ** WB1Q ** | 289 1,907,125.00 | 1,907,125.00 | 1,907,125.00 | .00 | | .00 | .00 |
| 1,900,000.000 | | | | | | | |
| ** WB1Q ** | 292 1,705,710.94 | 1,706,375.00 | 1,706,375.00 | 05NOV03 -664.06 | 11DEC03 | 1.000000 .00 | -664.06 |
| 1,700,000.000 | | | | | | | |
| ** WB1E ** | 158 10,011,718.75 | 9,970,781.25 | 9,970,781.25 | 10NOV03 40,937.50 | 11DEC03 | 1.000000 .00 | 40,937.50 |
| 10,000,000.000 | | | | | | | |
| ** WB1E ** | CXL 158 -10,011,718.75 | -9,970,781.25 | -9,970,781.25 | 10NOV03 -40,937.50 | 11DEC03 | 1.000000 .00 | -40,937.50 |
| -10,000,000.000 | | | | | | | |
| ** WB1E ** | 159 1,001,171.88 | 998,750.00 | 998,750.00 | 10NOV03 2,421.88 | 11DEC03 | 1.000000 .00 | 2,421.88 |
| 1,000,000.000 | | | | | | | |
| ** WB1E ** | CXL 159 -1,001,171.88 | -998,750.00 | -998,750.00 | 10NOV03 -2,421.88 | 11DEC03 | 1.000000 .00 | -2,421.88 |
| -1,000,000.000 | | | | | | | |
| ** WB1F ** | 160 25,029,296.88 | 24,968,750.00 | 24,968,750.00 | 10NOV03 60,546.88 | 11DEC03 | 1.000000 .00 | 60,546.88 |
| 25,000,000.000 | | | | | | | |
| ** WB1E ** | CXL 160 -25,029,296.88 | -24,968,750.00 | -24,968,750.00 | 10NOV03 -60,546.88 | 11DEC03 | 1.000000 .00 | -60,546.88 |
| -25,000,000.000 | | | | | | | |



STATE STREET

FOR PUBLIC DISCLOSURE

BILL & MELINDA GATES FOUNDATION
COMPOSITE
SUMMARY REALIZED GAIN/LOSS REPORT
JANUARY 1, 2003 TO DECEMBER 31, 2003

ATTACHMENT O

| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE | TRD DT LOCAL SECY GN/LB BASE SECY GN/LB | STL DT BASE CURR GN/LB | SELL RATE GN/LB | NET SECY GN/LB NET BAS SECY GN/LB |
|-------------------------|-------------------------------|--|-------------------------------------|----------|---|---------------------------|--------------------|--------------------------------------|
| ** WB1E ** | 341 | 10,011,710.75 | 9,970,781.25 | | 10NOV03 40,937.50 | 11DEC03 | 1.000000 .00 | 40,937.50 |
| 10,000,000.000 | | | | | | | | |
| ** WB1E ** | CXL 341 | -10,011,710.75 | -9,970,781.25 | | 10NOV03 -40,937.50 | 11DEC03 | 1.000000 .00 | -40,937.50 |
| -10,000,000.000 | | | | | | | | |
| ** WB1E ** | 570 | 25,029,296.00 | 24,960,750.00 | | 10NOV03 60,546.80 | 11DEC03 | 1.000000 .00 | 60,546.80 |
| 25,000,000.000 | | | | | | | | |
| ** WB1E ** | 571 | 1,001,171.00 | 996,875.00 | | 10NOV03 4,296.80 | 11DEC03 | 1.000000 .00 | 4,296.80 |
| 1,000,000.000 | | | | | | | | |
| ** WB1E ** | 603 | 10,011,710.75 | 10,041,875.00 | | 10NOV03 -30,156.25 | 11DEC03 | 1.000000 .00 | -30,156.25 |
| 10,000,000.000 | | | | | | | | |
| ** WB1Q ** | 837 | 4,760,218.75 | 4,717,625.00 | | 14NOV03 42,593.75 | 11DEC03 | 1.000000 .00 | 42,593.75 |
| 4,700,000.000 | | | | | | | | |
| ** WB1Q ** | 814 | 912,937.50 | 983,375.00 | | 17NOV03 9,562.50 | 11DEC03 | 1.000000 .00 | 9,562.50 |
| 900,000.000 | | | | | | | | |
| ** WB1E ** | 826 | 4,063,125.00 | 3,995,000.00 | | 17NOV03 68,125.00 | 11DEC03 | 1.000000 .00 | 68,125.00 |
| 4,000,000.000 | | | | | | | | |
| ** WB1E ** | CXL 826 | -4,063,125.00 | -3,995,000.00 | | 17NOV03 -68,125.00 | 11DEC03 | 1.000000 .00 | -68,125.00 |
| -4,000,000.000 | | | | | | | | |
| ** WB1E ** | 828 | 2,031,562.50 | 2,008,125.00 | | 17NOV03 23,437.50 | 11DEC03 | 1.000000 .00 | 23,437.50 |
| 2,000,000.000 | | | | | | | | |
| ** WB1E ** | CXL 828 | -2,031,562.50 | -2,008,125.00 | | 17NOV03 -23,437.50 | 11DEC03 | 1.000000 .00 | -23,437.50 |
| -2,000,000.000 | | | | | | | | |
| ** WB1E ** | 528 | 6,094,687.50 | 6,024,375.00 | | 17NOV03 70,312.50 | 11DEC03 | 1.000000 .00 | 70,312.50 |
| 6,000,000.000 | | | | | | | | |
| ** WB1E ** | CXL 528 | -6,094,687.50 | -6,024,375.00 | | 17NOV03 -70,312.50 | 11DEC03 | 1.000000 .00 | -70,312.50 |
| -6,000,000.000 | | | | | | | | |



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BILL & MELINDA GATES FOUNDATION
COMPOSITE
SUMMARY REALIZED GAIN/LOSS REPORT
JANUARY 1, 2003 TO DECEMBER 31, 2003

| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE | TRD DT LOCAL SECY GN/LB BASE SECY GN/LB | STL DT BASE CURR GN/LB | SELL RATE GN/LB | NET SECY GN/LB NET BAS SECY GN/LB |
|-------------------------|-------------------------------|--|-------------------------------------|----------|---|---------------------------|--------------------|--------------------------------------|
| -6,000,000.000 | | | | | | | | |
| ** WB1E ** | 586 | 4,063,125.00 | 4,016,250.00 | | 17NOV03 46,875.00 | 11DEC03 | 1.000000 .00 | 46,875.00 |
| 4,000,000.000 | | | | | | | | |
| ** WB1Q ** | 832 | 3,643,875.00 | 3,620,937.50 | | 19NOV03 22,937.50 | 11DEC03 | 1.000000 .00 | 22,937.50 |
| 3,600,000.000 | | | | | | | | |
| ** WB1Q ** | 188 | 12,131,250.00 | 12,044,500.00 | | 26NOV03 86,750.00 | 11DEC03 | 1.000000 .00 | 86,750.00 |
| 12,000,000.000 | | | | | | | | |
| ** WB1Q ** | 115 | 1,807,171.07 | 1,806,750.00 | | 01DEC03 421.87 | 11DEC03 | 1.000000 .00 | 421.87 |
| 1,800,000.000 | | | | | | | | |
| ** WB1Q ** | 288 | 10,674,945.31 | 10,639,750.00 | | 04DEC03 35,195.31 | 11DEC03 | 1.000000 .00 | 35,195.31 |
| 10,600,000.000 | | | | | | | | |
| ** WB1Q ** | 212 | 3,323,847.66 | 3,312,375.00 | | 04DEC03 11,472.66 | 11DEC03 | 1.000000 .00 | 11,472.66 |
| 3,300,000.000 | | | | | | | | |
| ** WB1Q ** | 219 | 3,121,917.97 | 3,111,265.62 | | 04DEC03 10,652.35 | 11DEC03 | 1.000000 .00 | 10,652.35 |
| 3,100,000.000 | | | | | | | | |
| ** WB1Q ** | 515 | 6,850,203.12 | 6,842,062.50 | | 04DEC03 8,140.62 | 11DEC03 | 1.000000 .00 | 8,140.62 |
| 6,800,000.000 | | | | | | | | |
| ** WB1F ** | 632 | 12,741,416.02 | 12,700,896.48 | | 04DEC03 40,519.54 | 11DEC03 | 1.000000 .00 | 40,519.54 |
| 12,650,000.000 | | | | | | | | |
| ** WB1F ** | 633 | 10,069,140.63 | 10,056,250.00 | | 04DEC03 12,890.63 | 11DEC03 | 1.000000 .00 | 12,890.63 |
| 10,000,000.000 | | | | | | | | |
| ** WB1F ** | 634 | 5,033,789.06 | 5,062,500.00 | | 04DEC03 -28,710.94 | 11DEC03 | 1.000000 .00 | -28,710.94 |
| 5,000,000.000 | | | | | | | | |
| ** WB1F ** | 718 | 9,312,843.75 | 9,251,750.00 | | 08DEC03 61,093.75 | 11DEC03 | 1.000000 .00 | 61,093.75 |
| 9,200,000.000 | | | | | | | | |



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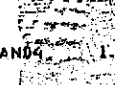
| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|-------------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| ** WBIE ** | 374 | 42,528,281.25 | 42,488,906.25 | | 09DEC03 39,375.00 | 11DEC03 | 1.000000 .00 | 39,375.00 |
| | 42,000,000.000 | | | | | | | |
| 01F0526C1 | TOTAL | 1,907,125.00 | 1,907,125.00 | | .00 | | .00 | .00 |
| | | 119,790,783.22 | 119,584,052.73 | | 206,730.49 L | | .00 | 206,730.49 L |
| | | 48,932,078.12 | 48,705,015.62 | | 227,062.50 S | | .00 | 227,062.50 S |
| 01F052615 | FNMA TBA JAN 30 SINGLE FAM | 2099/12/01 5.500 | | | 10JAN03 | 14JAN03 | 1.000000 | |
| ** WB2N ** | 524 | 5,106,375.00 | 5,100,000.00 | | 6,375.00 | | .00 | 6,375.00 |
| | 5,100,000.000 | | | | | | | |
| ** WB1Q ** | 214 | 1,605,500.00 | 1,605,000.00 | | 04DEC03 500.00 | 14JAN04 | 1.000000 .00 | 500.00 |
| | 1,600,000.000 | | | | | | | |
| ** WB1Q ** | 216 | 1,705,843.75 | 1,705,312.50 | | 04DEC03 531.25 | 14JAN04 | 1.000000 .00 | 531.25 |
| | 1,700,000.000 | | | | | | | |
| ** WB1Q ** | 221 | 1,906,828.13 | 1,905,937.50 | | 04DEC03 890.63 | 14JAN04 | 1.000000 .00 | 890.63 |
| | 1,900,000.000 | | | | | | | |
| ** WB1Q ** | 430 | 708,421.87 | 702,187.50 | | 05DEC03 6,234.37 | 14JAN04 | 1.000000 .00 | 6,234.37 |
| | 700,000.000 | | | | | | | |
| ** WB1Q ** | 432 | 3,340,218.75 | 3,310,828.12 | | 05DEC03 29,390.63 | 14JAN04 | 1.000000 .00 | 29,390.63 |
| | 3,300,000.000 | | | | | | | |
| ** WB1Q ** | 522 | 3,131,000.00 | 3,109,687.50 | | 08DEC03 21,312.50 | 14JAN04 | 1.000000 .00 | 21,312.50 |
| | 3,100,000.000 | | | | | | | |
| ** WB1Q ** | 536 | 2,928,773.44 | 2,909,062.50 | | 08DEC03 19,710.94 | 14JAN04 | 1.000000 .00 | 19,710.94 |
| | 2,900,000.000 | | | | | | | |
| ** WBIE ** | 011 | 3,030,468.75 | 3,026,250.00 | | 09DEC03 4,218.75 | 14JAN04 | 1.000000 .00 | 4,218.75 |
| | 3,000,000.000 | | | | | | | |



STATE STREET

FOR PUBLIC DISCLOSURE

| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|-------------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| ** WBIE ** | CXL 011 | -3,030,468.75 | -3,026,250.00 | | 09DEC03 -4,218.75 | 14JAN04 | 1.000000 .00 | -4,218.75 |
| | -3,000,000.000 | | | | | | | |
| ** WBIE ** | 034 | 3,030,468.75 | 3,026,250.00 | | 09DEC03 4,218.75 | 14JAN04 | 1.000000 .00 | 4,218.75 |
| | 3,000,000.000 | | | | | | | |
| ** WBIE ** | 490 | 3,030,468.75 | 3,026,250.00 | | 09DEC03 4,218.75 | 14JAN04 | 1.000000 .00 | 4,218.75 |
| | 3,000,000.000 | | | | | | | |
| ** WBIE ** | CXL 490 | -3,030,468.75 | -3,026,250.00 | | 09DEC03 -4,218.75 | 14JAN04 | 1.000000 .00 | -4,218.75 |
| | -3,000,000.000 | | | | | | | |
| ** WB1Q ** | 550 | 2,521,875.00 | 2,518,968.75 | | 09DEC03 2,906.25 | 14JAN04 | 1.000000 .00 | 2,906.25 |
| | 2,500,000.000 | | | | | | | |
| ** WB1Q ** | 570 | 5,328,156.25 | 5,318,218.75 | | 09DEC03 9,937.50 | 14JAN04 | 1.000000 .00 | 9,937.50 |
| | 5,300,000.000 | | | | | | | |
| ** WB1Q ** | 638 | 9,067,500.00 | 9,059,765.62 | | 10DEC03 7,734.38 | 14JAN04 | 1.000000 .00 | 7,734.38 |
| | 9,000,000.000 | | | | | | | |
| ** WBIE ** | 012 | 19,203,359.37 | 19,166,250.00 | | 15DEC03 37,109.37 | 14JAN04 | 1.000000 .00 | 37,109.37 |
| | 19,000,000.000 | | | | | | | |
| ** WBIE ** | CXL 012 | -19,203,359.37 | -19,166,250.00 | | 15DEC03 -37,109.37 | 14JAN04 | 1.000000 .00 | -37,109.37 |
| | -19,000,000.000 | | | | | | | |
| ** WBIE ** | 681 | 19,203,359.37 | 19,155,000.00 | | 15DEC03 48,359.37 | 14JAN04 | 1.000000 .00 | 48,359.37 |
| | 19,000,000.000 | | | | | | | |
| ** WBIE ** | CXL 681 | -19,203,359.37 | -19,155,000.00 | | 15DEC03 -48,359.37 | 14JAN04 | 1.000000 .00 | -48,359.37 |
| | -19,000,000.000 | | | | | | | |
| ** WBIE ** | 008 | 17,257,656.25 | 17,137,500.00 | | 17DEC03 120,156.25 | 14JAN04 | 1.000000 .00 | 120,156.25 |
| | 17,000,000.000 | | | | | | | |
| ** WBIE ** | CXL 008 | -17,257,656.25 | -17,137,500.00 | | 17DEC03 -120,156.25 | 14JAN04 | 1.000000 .00 | -120,156.25 |
| | | | | | | | | |



STATE STREET

FOR PUBLIC DISCLOSURE

BILL & MELINDA GATES FOUNDATION
 — COMPOSITE —
 SUMMARY REALIZED GAIN/LOSS REPORT
 JANUARY 1, 2003 TO DECEMBER 31, 2003

ATTACHMENT O

| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| | -17,000,000.000 | | | | | | |
| ** WBIE ** | 009 7,104,179.68 | | 7,061,250.00 | 17DEC03 42,929.68 | 14JAN04 | 1.000000 .00 | 42,929.68 |
| | 7,000,000.000 | | | | | | |
| ** WBIE ** | CXL 009 -7,104,179.68 | | -7,061,250.00 | 17DEC03 -42,929.68 | 14JAN04 | 1.000000 .00 | -42,929.68 |
| | -7,000,000.000 | | | | | | |
| ** WBIE ** | 010 2,031,875.00 | | 2,017,500.00 | 17DEC03 14,375.00 | 14JAN04 | 1.000000 .00 | 14,375.00 |
| | 2,000,000.000 | | | | | | |
| ** WBIE ** | CXL 010 -2,031,875.00 | | -2,017,500.00 | 17DEC03 -14,375.00 | 14JAN04 | 1.000000 .00 | -14,375.00 |
| | -2,000,000.000 | | | | | | |
| ** WBIE ** | 033 7,104,179.68 | | 7,061,250.00 | 17DEC03 42,929.68 | 14JAN04 | 1.000000 .00 | 42,929.68 |
| | 7,000,000.000 | | | | | | |
| ** WBIE ** | 059 2,031,875.00 | | 2,017,500.00 | 17DEC03 14,375.00 | 14JAN04 | 1.000000 .00 | 14,375.00 |
| | 2,000,000.000 | | | | | | |
| ** WBIE ** | 793 11,168,437.50 | | 11,096,250.00 | 17DEC03 72,187.50 | 14JAN04 | 1.000000 .00 | 72,187.50 |
| | 11,000,000.000 | | | | | | |
| ** WBIE ** | CXL 793 -11,168,437.50 | | -11,096,250.00 | 17DEC03 -72,187.50 | 14JAN04 | 1.000000 .00 | -72,187.50 |
| | -11,000,000.000 | | | | | | |
| ** WBIE ** | 797 2,031,875.00 | | 2,017,500.00 | 17DEC03 14,375.00 | 14JAN04 | 1.000000 .00 | 14,375.00 |
| | 2,000,000.000 | | | | | | |
| ** WBIE ** | CXL 797 -2,031,875.00 | | -2,017,500.00 | 17DEC03 -14,375.00 | 14JAN04 | 1.000000 .00 | -14,375.00 |
| | -2,000,000.000 | | | | | | |
| ** WBIE ** | 798 7,104,179.68 | | 7,061,250.00 | 17DEC03 42,929.68 | 14JAN04 | 1.000000 .00 | 42,929.68 |
| | 7,000,000.000 | | | | | | |
| ** WBIE ** | CXL 798 -7,104,179.68 | | -7,061,250.00 | 17DEC03 -42,929.68 | 14JAN04 | 1.000000 .00 | -42,929.68 |
| | -7,000,000.000 | | | | | | |



STATE STREET
 Serving Institutional Investors Worldwide

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BILL & MELINDA GATES FOUNDATION
 — COMPOSITE —
 SUMMARY REALIZED GAIN/LOSS REPORT
 JANUARY 1, 2003 TO DECEMBER 31, 2003

| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| ** WBIE ** | 000 17,257,656.25 | | 17,148,750.00 | 17DEC03 108,906.25 | 14JAN04 | 1.000000 .00 | 108,906.25 |
| | 17,000,000.000 | | | | | | |
| ** WBIE ** | CXL 000 -17,257,656.25 | | -17,148,750.00 | 17DEC03 -108,906.25 | 14JAN04 | 1.000000 .00 | -108,906.25 |
| | -17,000,000.000 | | | | | | |
| ** WBIE ** | 112 24,395,625.00 | | 24,204,335.94 | 19DEC03 191,289.06 | 14JAN04 | 1.000000 .00 | 191,289.06 |
| | 24,000,000.000 | | | | | | |
| ** WBIE ** | 111 15,220,312.50 | | 15,131,250.00 | 22DEC03 89,062.50 | 14JAN04 | 1.000000 .00 | 89,062.50 |
| | 15,000,000.000 | | | | | | |
| ** WB1Q ** | 665 1,998,125.00 | 2099/12/31 | 5.500 2,029,296.00 | 04DEC02 31,171.00 | 14JAN03 | 1.000000 .00 | 31,171.00 |
| | 2,000,000.000 | | | | | | |
| ** WB1Q ** | CXL 140 -4,014,062.50 | | -4,010,000.00 | 05DEC02 -4,062.50 | 14JAN03 | 1.000000 .00 | -4,062.50 |
| | -4,000,000.000 | | | | | | |
| ** WB1Q ** | 667 4,014,062.50 | | 4,019,687.50 | 05DEC02 -5,625.00 | 14JAN03 | 1.000000 .00 | -5,625.00 |
| | 4,000,000.000 | | | | | | |
| ** WBIE ** | 266 1,012,539.06 | | 997,187.50 | 06JAN03 15,351.56 | 14JAN03 | 1.000000 .00 | 15,351.56 |
| | 1,000,000.000 | | | | | | |
| ** WBIE ** | CXL 266 -1,012,539.06 | | -997,187.50 | 06JAN03 -15,351.56 | 14JAN03 | 1.000000 .00 | -15,351.56 |
| | -1,000,000.000 | | | | | | |
| ** WB1F ** | 435 4,659,117.19 | | 4,604,000.00 | 06JAN03 55,117.19 | 14JAN03 | 1.000000 .00 | 55,117.19 |
| | 4,600,000.000 | | | | | | |
| ** WBIE ** | 730 1,012,539.06 | | 1,011,835.94 | 06JAN03 703.12 | 14JAN03 | 1.000000 .00 | 703.12 |
| | 1,000,000.000 | | | | | | |
| ** WB1H ** | 307 101,714.84 | | 100,125.00 | 07JAN03 1,589.84 | 14JAN03 | 1.000000 .00 | 1,589.84 |
| | 100,000.000 | | | | | | |
| ** WB2N ** | 490 6,001,175.70 | | 5,907,375.00 | 07JAN03 93,800.70 | 14JAN03 | 1.000000 .00 | 93,800.70 |
| | 6,000,000.000 | | | | | | |

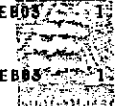


STATE STREET
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FOR PUBLIC DISCLOSURE

ATTACHMENT O

| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL BASE | PRINCIPAL NET PRINCIPAL NET | MAT DATE LOCAL BASE | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL BASE | STL DT CURR | SELL RATE GN/LS GN/LS | NET SECTY NET BAS | GN/LS GN/LS |
|-------------------------|-------------------------------|------------------------------|--------------------------------|---------------------------|-------------------------------------|-------------------------|----------------|-----------------------------|----------------------|----------------|
| | 5,900,000.000 | | | | | | | | | |
| ** WB1Q ** | 559 | | 4,058,750.00 | | 4,001,250.00 | 07JAN03 57,500.00 | 14JAN03 | 1.000000 .00 | | 57,500.00 |
| | 4,000,000.000 | | | | | | | | | |
| 01F052615 | TOTAL | | 68,663,382.80 | | 68,163,921.88 | 499,460.92 L | | .00 | | 499,460.92 L |
| | | | 38,300,992.19 | | 38,185,203.12 | 178,132.83 S | | .00 | | 178,132.83 S |
| 01F052623 | FNMA | TBA FEB 30 SINGLE FAM | | 2099/12/01 | 5.500 | 07JAN03 | 13FEB03 | 1.000000 | | |
| ** WB1F ** | 636 | | 9,316,437.50 | | 9,267,562.50 | 48,875.00 | | .00 | | 48,875.00 |
| | 9,000,000.000 | | | | | | | | | |
| ** WB1H ** | 524 | | 101,687.50 | | 101,245.63 | 24JAN03 421.87 | 13FEB03 | 1.000000 .00 | | 421.87 |
| | 100,000.000 | | | | | | | | | |
| ** WB1E ** | 324 | | 30,417,187.50 | | 30,250,000.00 | 27JAN03 167,187.50 | 13FEB03 | 1.000000 .00 | | 167,187.50 |
| | 30,000,000.000 | | | | | | | | | |
| ** WB1E ** | CXL 324 | | -30,417,187.50 | | -30,250,000.00 | 27JAN03 -167,187.50 | 13FEB03 | 1.000000 .00 | | -167,187.50 |
| | -30,000,000.000 | | | | | | | | | |
| ** WB1E ** | 326 | | 18,250,312.50 | | 18,151,875.00 | 27JAN03 98,437.50 | 13FEB03 | 1.000000 .00 | | 98,437.50 |
| | 18,000,000.000 | | | | | | | | | |
| ** WB1E ** | CXL 326 | | -18,250,312.50 | | -18,151,875.00 | 27JAN03 -98,437.50 | 13FEB03 | 1.000000 .00 | | -98,437.50 |
| | -18,000,000.000 | | | | | | | | | |
| ** WB1E ** | 581 | | 30,417,187.50 | | 30,253,125.00 | 27JAN03 164,062.50 | 13FEB03 | 1.000000 .00 | | 164,062.50 |
| | 30,000,000.000 | | | | | | | | | |
| ** WB1E ** | CXL 581 | | -30,417,187.50 | | -30,253,125.00 | 27JAN03 -164,062.50 | 13FEB03 | 1.000000 .00 | | -164,062.50 |
| | -30,000,000.000 | | | | | | | | | |
| ** WB1E ** | 583 | | 18,250,312.50 | | 18,149,062.50 | 27JAN03 101,250.00 | 13FEB03 | 1.000000 .00 | | 101,250.00 |
| | 18,000,000.000 | | | | | | | | | |
| ** WB1E ** | | | | | | 27JAN03 | 13FEB03 | 1.000000 .00 | | |



STATE STREET

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| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL BASE | PRINCIPAL NET PRINCIPAL NET | MAT DATE LOCAL BASE | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL BASE | STL DT CURR | SELL RATE GN/LS GN/LS | NET SECTY NET BAS | GN/LS GN/LS |
|-------------------------|-------------------------------|------------------------------|--------------------------------|---------------------------|-------------------------------------|-------------------------|----------------|-----------------------------|----------------------|----------------|
| | 30,000,000.000 | | | | | | | | | |
| ** WB1E ** | 620 | | 30,417,187.50 | | 30,253,125.00 | 164,062.50 | | .00 | | 164,062.50 |
| | 30,000,000.000 | | | | | | | | | |
| ** WB1E ** | 412 | | 11,152,109.38 | | 11,092,812.50 | 28JAN03 59,296.88 | 13FEB03 | 1.000000 .00 | | 59,296.88 |
| | 11,000,000.000 | | | | | | | | | |
| ** WB1E ** | CXL 412 | | -11,152,109.38 | | -11,092,812.50 | 28JAN03 -59,296.88 | 13FEB03 | 1.000000 .00 | | -59,296.88 |
| | -11,000,000.000 | | | | | | | | | |
| ** WB1E ** | 584 | | 11,152,109.38 | | 11,092,812.50 | 28JAN03 59,296.88 | 13FEB03 | 1.000000 .00 | | 59,296.88 |
| | 11,000,000.000 | | | | | | | | | |
| ** WB1E ** | CXL 584 | | -11,152,109.38 | | -11,092,812.50 | 28JAN03 -59,296.88 | 13FEB03 | 1.000000 .00 | | -59,296.88 |
| | -11,000,000.000 | | | | | | | | | |
| ** WB1E ** | 627 | | 11,152,109.38 | | 11,092,500.00 | 28JAN03 59,609.38 | 04FEB03 | 1.000000 .00 | | 59,609.38 |
| | 11,000,000.000 | | | | | | | | | |
| ** WB1E ** | CXL 627 | | -11,152,109.38 | | -11,092,500.00 | 28JAN03 -59,609.38 | 04FEB03 | 1.000000 .00 | | -59,609.38 |
| | -11,000,000.000 | | | | | | | | | |
| ** WB1E ** | 685 | | 11,152,109.38 | | 11,092,500.00 | 28JAN03 59,609.38 | 13FEB03 | 1.000000 .00 | | 59,609.38 |
| | 11,000,000.000 | | | | | | | | | |
| ** WB1E ** | CXL 685 | | -11,152,109.38 | | -11,092,500.00 | 28JAN03 -59,609.38 | 13FEB03 | 1.000000 .00 | | -59,609.38 |
| | -11,000,000.000 | | | | | | | | | |
| ** WB1E ** | 282 | | 30,417,187.50 | | 30,253,125.00 | 164,062.50 | 03FEB03 | 1.000000 .00 | | 164,062.50 |
| | 30,000,000.000 | | | | | | | | | |
| ** WB1E ** | 580 | | 30,417,187.50 | | 30,252,812.50 | 164,375.00 | 03FEB03 | 1.000000 .00 | | 164,375.00 |
| | 30,000,000.000 | | | | | | | | | |
| ** WB1E ** | CXL 580 | | -30,417,187.50 | | -30,252,812.50 | 03FEB03 -164,375.00 | 13FEB03 | 1.000000 .00 | | -164,375.00 |
| | -30,000,000.000 | | | | | | | | | |
| ** WB1E ** | 621 | | 30,417,187.50 | | 30,417,187.50 | 03FEB03 .00 | 13FEB03 | 1.000000 .00 | | |
| | 30,000,000.000 | | | | | | | | | |



STATE STREET

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ATTACHMENT O

| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|--|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| ** WB1E ** CXL 621 -30,000,000.000 | -30,417,187.50 | -30,417,187.50 | | 03FEB03 .00 | 13FEB03 | 1.000000 .00 | .00 |
| ** WB1E ** 687 30,000,000.000 | 30,417,187.50 | 30,253,125.00 | | 03FEB03 164,062.50 | 13FEB03 | 1.000000 .00 | 164,062.50 |
| ** WB1E ** CXL 687 -30,000,000.000 | -30,417,187.50 | -30,253,125.00 | | 03FEB03 -164,062.50 | 13FEB03 | 1.000000 .00 | -164,062.50 |
| ** WB1Q ** 006 2,000,000.000 | 2,035,312.50 | 2,020,625.00 | | 04FEB03 14,687.50 | 13MAR03 | 1.000000 .00 | 14,687.50 |
| ** WB1Q ** CXL 006 -2,000,000.000 | -2,035,312.50 | -2,020,625.00 | | 04FEB03 -14,687.50 | 13MAR03 | 1.000000 .00 | -14,687.50 |
| ** WB1Q ** 007 2,000,000.000 | 2,035,312.50 | 2,020,625.00 | | 04FEB03 14,687.50 | 13FEB03 | 1.000000 .00 | 14,687.50 |
| ** WB2N ** 772 5,900,000.000 | 5,999,562.50 | 5,974,671.00 | | 04FEB03 24,890.62 | 13FEB03 | 1.000000 .00 | 24,890.62 |
| ** WB2N ** CXL 772 -5,900,000.000 | -5,999,562.50 | -5,974,671.00 | | 04FEB03 -24,890.62 | 13FEB03 | 1.000000 .00 | -24,890.62 |
| ** WB1E ** 598 45,000,000.000 | 45,725,976.56 | 45,379,687.50 | | 05FEB03 346,289.06 | 13FEB03 | 1.000000 .00 | 346,289.06 |
| ** WB1E ** CXL 598 -45,000,000.000 | -45,725,976.56 | -45,379,687.50 | | 05FEB03 -346,289.06 | 13FEB03 | 1.000000 .00 | -346,289.06 |
| ** WB1E ** 688 45,000,000.000 | 45,725,976.56 | 45,543,750.00 | | 05FEB03 182,226.56 | 13FEB03 | 1.000000 .00 | 182,226.56 |
| ** WB1Q ** 026 4,000,000.000 | 4,071,718.75 | 4,041,250.00 | | 04FEB03 30,468.75 | 13FEB03 | 1.000000 .00 | 30,468.75 |
| ** WB1Q ** 027 5,000,000.000 | 5,089,648.44 | 5,072,656.25 | | 06FEB03 16,992.19 | 13FEB03 | 1.000000 .00 | 16,992.19 |



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|---|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 5,000,000.000 | | | | | | | |
| ** WB2P ** 399 3,000,000.000 | 3,053,789.06 | 3,022,031.25 | | 06FEB03 31,757.81 | 13FEB03 | 1.000000 .00 | 31,757.81 |
| 01F052623 TOTAL | .00 | .00 | | .00 | | .00 | .00 |
| | 137,202,578.12 | 136,589,921.00 | | 692,656.24 L | | .00 | 692,656.24 L |
| | 11,196,679.69 | 11,134,531.25 | | 62,148.44 S | | .00 | 62,148.44 S |
| 01F052631 FHMA TBA MAR 30 SINGLE FAM 2099/12/01 5.500 | | | | 05FEB03 | 13MAR03 | 1.000000 | |
| ** WB1E ** 619 45,000,000.000 | 45,541,406.25 | 45,534,375.00 | | 7,031.25 | | .00 | 7,031.25 |
| ** WB1E ** CXL 619 -45,000,000.000 | -45,541,406.25 | -45,534,375.00 | | 05FEB03 -7,031.25 | 13MAR03 | 1.000000 .00 | -7,031.25 |
| ** WB1E ** 649 45,000,000.000 | 45,541,406.25 | 45,534,375.00 | | 05FEB03 7,031.25 | 13MAR03 | 1.000000 .00 | 7,031.25 |
| ** WB1E ** CXL 649 -45,000,000.000 | -45,541,406.25 | -45,534,375.00 | | 05FEB03 -7,031.25 | 13MAR03 | 1.000000 .00 | -7,031.25 |
| ** WB1Q ** 373 4,000,000.000 | 4,056,250.00 | 4,055,000.00 | | 10FEB03 1,250.00 | 13MAR03 | 1.000000 .00 | 1,250.00 |
| ** WB2P ** 416 3,000,000.000 | 3,042,187.50 | 3,041,250.00 | | 10FEB03 937.50 | 13MAR03 | 1.000000 .00 | 937.50 |
| ** WB1E ** 026 33,000,000.000 | 33,048,203.13 | 33,951,320.13 | | 04MAR03 -103,125.00 | 13MAR03 | 1.000000 .00 | -103,125.00 |
| ** WB1Q ** 163 19,400,000.000 | 19,943,351.56 | 19,909,312.50 | | 05MAR03 34,039.06 | 13MAR03 | 000000 .00 | 34,039.06 |
| ** WB1Q ** 521 6,000,000.000 | 6,981,687.50 | 6,967,875.00 | | 05MAR03 13,812.50 | 13MAR03 | 000000 .00 | 13,812.50 |

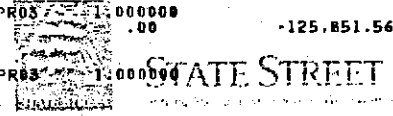


STATE STREET
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ATTACHMENT O

| ASSET ID | SECURITY | DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/L |
|-------------|----------------|-----------------------|---------------|--------------|------------------|-----------|-----------------|--------------------|
| SH SELL/BTC | LOT | LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/L | BASE CURR | GN/L | NET BAS SECTY GN/L |
| | SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/L | | | |
| | 6,800,000.000 | | | | | | | |
| ** WB1F ** | 093 | 9,450,484.38 | 9,274,750.00 | 175,734.38 | 06MAR03 | 13MAR03 | 1.000000 .00 | 175,734.38 |
| | 9,200,000.000 | | | | | | | |
| ** WB2P ** | 571 | 3,085,429.69 | 3,067,500.00 | 17,929.69 | 07MAR03 | 13MAR03 | 1.000000 .00 | 17,929.69 |
| | 3,000,000.000 | | | | | | | |
| ** WB1F ** | 157 | 7,207,812.50 | 7,026,250.00 | 181,562.50 | 11MAR03 | 13MAR03 | 1.000000 .00 | 181,562.50 |
| | 7,000,000.000 | | | | | | | |
| 01F052631 | TOTAL | 56,634,117.20 | 56,361,078.13 | 273,039.07 L | | | .00 | 273,039.07 L |
| | | 30,981,289.06 | 30,932,187.50 | 49,101.56 S | | | .00 | 49,101.56 S |
| 01F052649 | FNMA | TBA APR 30 SINGLE FAM | 2099/12/01 | 5.500 | 10MAR03 | 14APR03 | 1.000000 | |
| ** WB1Q ** | 143 | 4,923,000.00 | 4,916,250.00 | 6,750.00 | | | .00 | 6,750.00 |
| | 4,800,000.000 | | | | | | | |
| ** WB1Q ** | 322 | 21,387,187.50 | 21,494,304.69 | -107,117.19 | 03APR03 | 14APR03 | 1.000000 .00 | -107,117.19 |
| | 21,000,000.000 | | | | | | | |
| ** WB1F ** | 334 | 9,365,312.50 | 9,390,625.00 | -25,312.50 | 03APR03 | 14APR03 | 1.000000 .00 | -25,312.50 |
| | 9,200,000.000 | | | | | | | |
| ** WB2P ** | 690 | 3,051,562.50 | 3,074,062.50 | -22,500.00 | 04APR03 | 14APR03 | 1.000000 .00 | -22,500.00 |
| | 3,000,000.000 | | | | | | | |
| ** WB2N ** | 017 | 13,239,701.56 | 13,249,877.35 | -10,175.79 | 07APR03 | 14APR03 | 1.000000 .00 | -10,175.79 |
| | 13,030,000.000 | | | | | | | |
| ** WB2N ** | 018 | 13,238,683.66 | 13,248,863.35 | -10,179.69 | 07APR03 | 14APR03 | 1.000000 .00 | -10,179.69 |
| | 13,030,000.000 | | | | | | | |
| ** WB1F ** | 571 | 13,605,710.94 | 13,731,562.50 | -125,851.56 | 07APR03 | 14APR03 | 1.000000 .00 | -125,851.56 |
| | 13,400,000.000 | | | | | | | |
| ** WB1Q ** | | | | | 07APR03 | 14APR03 | 1.000000 | |



FOR PUBLIC DISCLOSURE

| ASSET ID | SECURITY | DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/L |
|-------------|-----------------|-----------------------|----------------|---------------|------------------|-----------|-----------------|--------------------|
| SH SELL/BTC | LOT | LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/L | BASE CURR | GN/L | NET BAS SECTY GN/L |
| | SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/L | | | |
| | 604 | 1,523,730.47 | 1,521,152.34 | 2,578.13 | | | .00 | 2,578.13 |
| | 1,500,000.000 | | | | | | | |
| ** WB2N ** | 035 | 3,131,734.39 | 3,129,568.75 | 2,165.64 | 10APR03 | 14APR03 | 1.000000 .00 | 2,165.64 |
| | 3,080,000.000 | | | | | | | |
| ** WB2N ** | 060 | 10,117,906.25 | 10,110,132.81 | 7,773.44 | 10APR03 | 14APR03 | 1.000000 .00 | 7,773.44 |
| | 9,950,000.000 | | | | | | | |
| 01F052649 | TOTAL | 65,750,611.80 | 65,934,692.26 | -184,080.46 L | | | .00 | -184,080.46 L |
| | | 27,833,917.97 | 27,931,707.03 | -97,789.06 S | | | .00 | -97,789.06 S |
| 01F052656 | FNMA | TBA MAY 30 SINGLE FAM | 2099/12/01 | 5.500 | 31MAR03 | 14MAY03 | 1.000000 | |
| ** WB1E ** | 003 | 22,400,468.75 | 22,330,859.38 | 69,609.37 | | | .00 | 69,609.37 |
| | 22,000,000.000 | | | | | | | |
| ** WB1E ** | 003 | -22,400,468.75 | -22,330,859.38 | -69,609.37 | 31MAR03 | 14MAY03 | 1.000000 .00 | -69,609.37 |
| | -22,000,000.000 | | | | | | | |
| ** WB1E ** | 486 | 2,036,406.25 | 2,018,593.75 | 17,812.50 | 31MAR03 | 14MAY03 | 1.000000 .00 | 17,812.50 |
| | 2,000,000.000 | | | | | | | |
| ** WB1E ** | 486 | -2,036,406.25 | -2,018,593.75 | -17,812.50 | 31MAR03 | 14MAY03 | 1.000000 .00 | -17,812.50 |
| | -2,000,000.000 | | | | | | | |
| ** WB1E ** | 487 | 22,400,468.75 | 22,293,593.76 | 106,874.99 | 31MAR03 | 14MAY03 | 1.000000 .00 | 106,874.99 |
| | 22,000,000.000 | | | | | | | |
| ** WB1E ** | 487 | -22,400,468.75 | -22,293,593.76 | -106,874.99 | 31MAR03 | 14MAY03 | 1.000000 .00 | -106,874.99 |
| | -22,000,000.000 | | | | | | | |
| ** WB1E ** | 661 | 22,400,468.75 | 22,357,500.00 | 42,968.75 | 31MAR03 | 14MAY03 | 1.000000 .00 | 42,968.75 |
| | 22,000,000.000 | | | | | | | |
| ** WB1Q ** | 603 | 4,849,500.00 | 4,869,375.00 | -19,875.00 | 07APR03 | 14MAY03 | 1.000000 .00 | -19,875.00 |
| | 4,800,000.000 | | | | | | | |



FOR PUBLIC DISCLOSURE

ATTACHMENT O

| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECTY GN/LS NET BAS SECTY GN/LS |
|-------------------------|-------------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--|
| ** WB1Q ** | 727 1,900,000.000 | 1,929,093.75 | 1,919,593.75 | | 14APR03 9,500.00 | 14MAY03 | 1.000000 .00 | 9,500.00 |
| ** WB1Q ** | 755 5,000,000.000 | 5,085,546.88 | 5,072,265.42 | | 15APR03 13,281.26 | 14MAY03 | 1.000000 .00 | 13,281.26 |
| ** WB1Q ** | 167 1,400,000.000 | 1,425,593.75 | 1,420,234.38 | | 16APR03 5,359.37 | 14MAY03 | 1.000000 .00 | 5,359.37 |
| ** WB1Q ** | 773 1,400,000.000 | 1,425,593.75 | 1,420,234.38 | | 16APR03 5,359.37 | 14MAY03 | 1.000000 .00 | 5,359.37 |
| ** WB1Q ** | CXL 773 -1,400,000.000 | -1,425,593.75 | -1,420,234.38 | | 16APR03 -5,359.37 | 14MAY03 | 1.000000 .00 | -5,359.37 |
| ** WB1Q ** | 827 2,700,000.000 | 2,753,789.04 | 2,747,671.88 | | 22APR03 6,117.18 | 14MAY03 | 1.000000 .00 | 6,117.18 |
| ** WB1Q ** | 835 6,100,000.000 | 6,215,328.13 | 6,203,718.75 | | 22APR03 11,609.38 | 14MAY03 | 1.000000 .00 | 11,609.38 |
| ** WB1F ** | 719 4,600,000.000 | 4,701,343.75 | 4,664,687.50 | | 24APR03 36,656.25 | 14MAY03 | 1.000000 .00 | 36,656.25 |
| ** WB1E ** | 885 9,000,000.000 | 9,215,156.25 | 9,233,437.50 | | 29APR03 -18,281.25 | 14MAY03 | 1.000000 .00 | -18,281.25 |
| ** WB1E ** | CXL 885 -9,000,000.000 | -9,215,156.25 | -9,233,437.50 | | 29APR03 18,281.25 | 14MAY03 | 1.000000 .00 | 18,281.25 |
| ** WB1E ** | 886 9,000,000.000 | 9,215,156.25 | 9,233,437.50 | | 29APR03 -18,281.25 | 14MAY03 | 1.000000 .00 | -18,281.25 |
| ** WB1E ** | 735 9,000,000.000 | 9,215,156.25 | 9,146,250.00 | | 29APR03 68,906.25 | 14MAY03 | 1.000000 .00 | 68,906.25 |
| ** WB1E ** | CXL 735 -9,000,000.000 | -9,215,156.25 | -9,146,250.00 | | 29APR03 -68,906.25 | 14MAY03 | 1.000000 .00 | -68,906.25 |



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| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECTY GN/LS NET BAS SECTY GN/LS |
|-------------------------|-------------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--|
| | | | | | | | | -9,000,000.000 |
| ** WB1E ** | 881 3,000,000.000 | 3,072,187.50 | 3,011,484.38 | | 29APR03 60,703.12 | 14MAY03 | 1.000000 .00 | 60,703.12 |
| ** WB1E ** | 882 9,000,000.000 | 9,215,156.25 | 9,233,437.50 | | 29APR03 -18,281.25 | 14MAY03 | 1.000000 .00 | -18,281.25 |
| ** WB1E ** | CXL 882 -9,000,000.000 | -9,215,156.25 | -9,233,437.50 | | 29APR03 18,281.25 | 14MAY03 | 1.000000 .00 | 18,281.25 |
| ** WB1E ** | 883 9,000,000.000 | 9,215,156.25 | 9,233,437.50 | | 29APR03 -18,281.25 | 14MAY03 | 1.000000 .00 | -18,281.25 |
| ** WB1E ** | CXL 883 -9,000,000.000 | -9,215,156.25 | -9,233,437.50 | | 29APR03 18,281.25 | 14MAY03 | 1.000000 .00 | 18,281.25 |
| ** WB1E ** | 884 14,000,000.000 | 14,336,875.00 | 14,343,125.00 | | 29APR03 -26,250.00 | 14MAY03 | 1.000000 .00 | -26,250.00 |
| ** WB1E ** | 811 8,000,000.000 | 8,192,500.00 | 8,130,000.00 | | 29APR03 62,500.00 | 14MAY03 | 1.000000 .00 | 62,500.00 |
| ** WB1E ** | CXL 811 -8,000,000.000 | -8,192,500.00 | -8,130,000.00 | | 29APR03 -62,500.00 | 14MAY03 | 1.000000 .00 | -62,500.00 |
| ** WB1F ** | 788 13,400,000.000 | 13,764,312.50 | 13,554,937.50 | | 30APR03 209,375.00 | 14MAY03 | 1.000000 .00 | 209,375.00 |
| ** WB1Q ** | 162 1,600,000.000 | 1,640,125.00 | 1,623,125.00 | | 02MAY03 17,000.00 | 14MAY03 | 1.000000 .00 | 17,000.00 |
| ** WB2P ** | 870 1,250,000.000 | 1,290,429.69 | 1,272,851.56 | | 07MAY03 17,578.13 | 14MAY03 | 1.000000 .00 | 17,578.13 |
| ** WB1Q ** | 367 3,300,000.000 | 3,399,000.00 | 3,347,695.31 | | 07MAY03 51,304.69 | 14MAY03 | 1.000000 .00 | 51,304.69 |



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ATTACHMENT O

| ASSET ID SH SELL/BTC | SECURITY LOT LOCAL SHARES/PAR BASE | DESCRIPTION LOCAL PRINCIPAL NET PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|---|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| ** WB10 ** | 369 | 5,161,914.06 | 5,072,265.62 | | 07MAY03 89,648.44 | 14MAY03 | 1.000000 .00 | 89,648.44 |
| 5,000,000.000 | | | | | | | | |
| ** WB1Q ** | 371 | 15,281,578.12 | 15,217,445.32 | | 07MAY03 64,132.80 | 14MAY03 | 1.000000 .00 | 64,132.80 |
| 14,800,000.000 | | | | | | | | |
| ** WB1Q ** | 462 | 10,116,968.75 | 9,961,265.63 | | 07MAY03 155,703.12 | 14MAY03 | 1.000000 .00 | 155,703.12 |
| 9,800,000.000 | | | | | | | | |
| ** WB1Q ** | 522 | 4,133,906.25 | 4,131,562.50 | | 09MAY03 2,343.75 | 14MAY03 | 1.000000 .00 | 2,343.75 |
| 4,000,000.000 | | | | | | | | |
| ** WB1F ** | 550 | 4,751,296.88 | 4,664,687.50 | | 09MAY03 86,609.38 | 14MAY03 | 1.000000 .00 | 86,609.38 |
| 4,600,000.000 | | | | | | | | |
| 01F052656 | TOTAL | 73,532,070.32 | 73,122,710.94 | | 409,359.38 L | | .00 | 409,359.38 L |
| | | 61,992,343.75 | 61,586,218.76 | | 406,124.99 S | | .00 | 406,124.99 S |
| 01F052664 | FNMA TBA JUN 30 SINGLE FAN | 2099/12/01 5.500 | | | 30APR03 | 12JUN03 | 1.000000 | |
| ** WB1E ** | 211 | 8,175,000.00 | 8,294,862.50 | | -119,862.50 | | .00 | -119,862.50 |
| 8,000,000.000 | | | | | | | | |
| ** WB1E ** | CXL 211 | -8,175,000.00 | -8,294,862.50 | | 119,862.50 | 12JUN03 | 1.000000 .00 | 119,862.50 |
| -8,000,000.000 | | | | | | | | |
| ** WB1E ** | 212 | 1,021,875.00 | 1,036,445.31 | | -14,570.31 | 12JUN03 | 1.000000 .00 | -14,570.31 |
| 1,000,000.000 | | | | | | | | |
| ** WB1E ** | 806 | 14,306,250.00 | 14,144,375.00 | | 161,875.00 | 12JUN03 | 1.000000 .00 | 161,875.00 |
| 14,000,000.000 | | | | | | | | |
| ** WB1E ** | CXL 806 | -14,306,250.00 | -14,144,375.00 | | -161,875.00 | 12JUN03 | 1.000000 .00 | -161,875.00 |
| -14,000,000.000 | | | | | | | | |
| ** WB1E ** | 182 | 14,345,625.00 | 14,512,500.00 | | -166,875.00 | 12JUN03 | 1.000000 .00 | -166,875.00 |
| 14,000,000.000 | | | | | | | | |



STATE STREET
100 N. BROAD ST. NEW YORK, NY 10038

FOR PUBLIC DISCLOSURE

| ASSET ID SH SELL/BTC | SECURITY LOT LOCAL SHARES/PAR BASE | DESCRIPTION LOCAL PRINCIPAL NET PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|---|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| ** WB1E ** | 213 | 14,345,625.00 | 14,300,937.50 | | 01MAY03 44,687.50 | 12JUN03 | 1.000000 .00 | 44,687.50 |
| 14,000,000.000 | | | | | | | | |
| ** WB1E ** | CXL 213 | -14,345,625.00 | -14,300,937.50 | | -44,687.50 | 12JUN03 | 1.000000 .00 | -44,687.50 |
| -14,000,000.000 | | | | | | | | |
| ** WB1Q ** | 374 | 2,983,375.00 | 2,975,671.88 | | 07MAY03 7,703.12 | 12JUN03 | 1.000000 .00 | 7,703.12 |
| 2,900,000.000 | | | | | | | | |
| ** WB1Q ** | 378 | 8,538,625.00 | 8,536,031.25 | | 07MAY03 2,593.75 | 12JUN03 | 1.000000 .00 | 2,593.75 |
| 8,300,000.000 | | | | | | | | |
| ** WB1Q ** | 165 | 6,387,695.31 | 6,377,765.62 | | 08MAY03 9,929.69 | 12JUN03 | 1.000000 .00 | 9,929.69 |
| 6,200,000.000 | | | | | | | | |
| ** WB1Q ** | 492 | 6,387,695.31 | 6,377,765.62 | | 08MAY03 9,929.69 | 12JUN03 | 1.000000 .00 | 9,929.69 |
| 6,200,000.000 | | | | | | | | |
| ** WB1Q ** | CXL 492 | -6,387,695.31 | -6,377,765.62 | | -9,929.69 | 12JUN03 | 1.000000 .00 | -9,929.69 |
| -6,200,000.000 | | | | | | | | |
| ** WB1E ** | 214 | 22,684,062.50 | 22,805,859.38 | | 12MAY03 -121,796.88 | 12JUN03 | 1.000000 .00 | -121,796.88 |
| 22,000,000.000 | | | | | | | | |
| ** WB1Q ** | 542 | 4,532,000.00 | 4,527,937.50 | | 12MAY03 4,062.50 | 12JUN03 | 1.000000 .00 | 4,062.50 |
| 4,400,000.000 | | | | | | | | |
| ** WB1Q ** | 042 | 1,553,671.88 | 1,542,656.25 | | 11,015.63 | 12JUN03 | 1.000000 .00 | 11,015.63 |
| 1,500,000.000 | | | | | | | | |
| ** WB1Q ** | 051 | 23,011,687.50 | 22,886,015.63 | | 125,671.87 | 12JUN03 | 1.000000 .00 | 125,671.87 |
| 22,200,000.000 | | | | | | | | |
| ** WB1Q ** | CXL 051 | -23,011,687.50 | -22,886,015.63 | | -125,671.87 | 12JUN03 | 1.000000 .00 | -125,671.87 |
| -22,200,000.000 | | | | | | | | |
| ** WB1Q ** | 085 | 23,011,687.50 | 22,886,015.63 | | 125,671.87 | 12JUN03 | 1.000000 .00 | 125,671.87 |
| | | | | | | | | |



STATE STREET
100 N. BROAD ST. NEW YORK, NY 10038

FOR PUBLIC DISCLOSURE

ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|----------------|-------------------------|---------------|---------------|--------------------|-----------------|--------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | | | |
| 22,200,000.000 | | | | | | | |
| ** WB1F ** | 733 13,873,187.50 | 13,789,875.00 | | 28MAY03 163,312.50 | 12JUN03 | 1.000000 .00 | 163,312.50 |
| 13,400,000.000 | | | | | | | |
| ** WB1F ** | 535 9,536,734.38 | 9,415,625.00 | | 29MAY03 121,109.38 | 12JUN03 | 1.000000 .00 | 121,109.38 |
| 9,200,000.000 | | | | | | | |
| ** WB1Q ** | 219 6,846,921.87 | 6,846,984.38 | | 04JUN03 -2,062.51 | 12JUN03 | 1.000000 .00 | -2,062.51 |
| 6,600,000.000 | | | | | | | |
| ** WB1Q ** | 228 3,423,492.19 | 3,423,492.19 | | 04JUN03 .00 | 12JUN03 | 1.000000 .00 | .00 |
| 3,300,000.000 | | | | | | | |
| ** WB2P ** | 328 1,296,484.38 | 1,285,546.88 | | 04JUN03 10,937.50 | 12JUN03 | 1.000000 .00 | 10,937.50 |
| 1,250,000.000 | | | | | | | |
| ** WB1Q ** | 464 9,441,968.94 | 9,441,445.32 | | 04JUN03 515.62 | 12JUN03 | 1.000000 .00 | 515.62 |
| 9,100,000.000 | | | | | | | |
| ** WB1Q ** | 653 9,333,984.38 | 9,336,796.87 | | 04JUN03 -2,812.49 | 12JUN03 | 1.000000 .00 | -2,812.49 |
| 9,000,000.000 | | | | | | | |
| ** WB1Q ** | 259 10,160,689.38 | 10,166,734.37 | | 05JUN03 -6,124.99 | 12JUN03 | 1.000000 .00 | -6,124.99 |
| 9,800,000.000 | | | | | | | |
| 01F052664 | TOTAL | 3,423,492.19 | 3,423,492.19 | .00 | | .00 | .00 |
| ----- | | 62,757,968.76 | 62,765,851.57 | -7,882.81 L | | .00 | -7,882.81 L |
| | | 82,788,531.26 | 82,638,039.87 | 150,492.19 S | | .00 | 150,492.19 S |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|----------------|----------------------------|----------------|------------------|--------------------|-----------------|--------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | | | |
| 01F052672 | FNMA TBA JUL 30 SINGLE FAM | 2099/12/01 | 5.500 | 26JUN03 | 14JUL03 | 1.000000 | |
| ** WB1Q ** | 189 10,152,953.13 | 10,152,953.13 | | .00 | | .00 | .00 |
| 9,800,000.000 | | | | | | | |
| ** WB1Q ** | CXL 189 -10,152,953.13 | -10,152,953.13 | | 26JUN03 .00 | 14JUL03 | 1.000000 .00 | .00 |
| -9,800,000.000 | | | | | | | |
| ** WB1Q ** | 479 10,152,953.13 | 10,152,953.13 | | 26JUN03 .00 | 14JUL03 | 1.000000 .00 | .00 |
| 9,800,000.000 | | | | | | | |
| ** WB1Q ** | 128 2,982,468.75 | 2,982,468.75 | | 07JUL03 .00 | 14JUL03 | 1.000000 .00 | .00 |
| 2,900,000.000 | | | | | | | |
| ** WB1Q ** | 131 9,358,781.25 | 9,399,384.69 | | 07JUL03 -40,523.44 | 14JUL03 | 1.000000 .00 | -40,523.44 |
| 9,100,000.000 | | | | | | | |
| ** WB1Q ** | 334 3,802,617.19 | 3,821,695.31 | | 08JUL03 -19,078.12 | 14JUL03 | 1.000000 .00 | -19,078.12 |
| 3,700,000.000 | | | | | | | |
| ** WB1Q ** | 337 14,382,812.50 | 14,388,828.13 | | 08JUL03 -6,015.63 | 14JUL03 | 1.000000 .00 | -6,015.63 |
| 14,000,000.000 | | | | | | | |
| ** WB1Q ** | 341 3,391,652.34 | 3,397,859.37 | | 08JUL03 -6,207.03 | 14JUL03 | 1.000000 .00 | -6,207.03 |
| 3,300,000.000 | | | | | | | |
| ** WB1Q ** | 343 9,248,554.69 | 9,255,937.50 | | 08JUL03 -7,382.81 | 14JUL03 | 1.000000 .00 | -7,382.81 |
| 9,000,000.000 | | | | | | | |
| ** WB1E ** | 713 1,032,812.50 | 1,031,679.69 | 2099/12/31 5.500 | 13MAY03 1,132.81 | 14JUL03 | 1.000000 .00 | 1,132.81 |
| 1,000,000.000 | | | | | | | |
| ** WB1E ** | 751 10,366,250.00 | 10,335,937.50 | | 15MAY03 -29,687.50 | 14JUL03 | 1.000000 .00 | -29,687.50 |
| 10,000,000.000 | | | | | | | |
| ** WB1E ** | 233 1,032,812.50 | 1,032,656.25 | | 21MAY03 156.25 | 14JUL03 | 000000 .00 | 156.25 |
| 1,000,000.000 | | | | | | | |



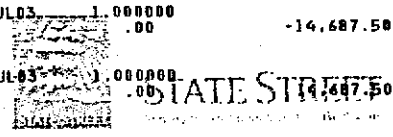
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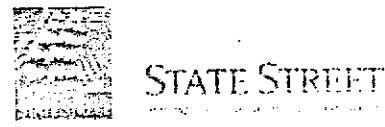
ATTACHMENT O

| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL BASE | PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE | TRD DT LOCAL BASE | SECTY SECTY | GN/LS GN/LS | STL DT BASE | SELL RATE CURR GN/LS | NET SECTY NET BAS | GN/LS GN/LS |
|-------------------------|-------------------------------|------------------------------|----------------|-------------------------------------|----------------|-------------------------|----------------|----------------|----------------|----------------------------|----------------------|----------------|
| ** WB1E ** | CXL 235 | | -1,032,812.50 | | -1,032,656.25 | 21MAY03 | | -156.25 | 14JUL03 | 1.000000 .00 | | -156.25 |
| | -1,000,000.000 | | | | | | | | | | | |
| ** WB1E ** | 311 | | 6,198,750.00 | | 6,179,414.06 | 21MAY03 | | 19,335.94 | 14JUL03 | 1.000000 .00 | | 19,335.94 |
| | 6,000,000.000 | | | | | | | | | | | |
| ** WB1E ** | CXL 311 | | -6,198,750.00 | | -6,179,414.06 | 21MAY03 | | -19,335.94 | 14JUL03 | 1.000000 .00 | | -19,335.94 |
| | -6,000,000.000 | | | | | | | | | | | |
| ** WB1E ** | 340 | | 12,393,750.00 | | 12,380,156.26 | 21MAY03 | | 13,593.74 | 14JUL03 | 1.000000 .00 | | 13,593.74 |
| | 12,000,000.000 | | | | | | | | | | | |
| ** WB1E ** | CXL 340 | | -12,393,750.00 | | -12,380,156.26 | 21MAY03 | | -13,593.74 | 14JUL03 | 1.000000 .00 | | -13,593.74 |
| | -12,000,000.000 | | | | | | | | | | | |
| ** WB1E ** | 380 | | 1,032,812.50 | | 1,028,125.00 | 21MAY03 | | 4,687.50 | 14JUL03 | 1.000000 .00 | | 4,687.50 |
| | 1,000,000.000 | | | | | | | | | | | |
| ** WB1E ** | CXL 380 | | -1,032,812.50 | | -1,028,125.00 | 21MAY03 | | -4,687.50 | 14JUL03 | 1.000000 .00 | | -4,687.50 |
| | -1,000,000.000 | | | | | | | | | | | |
| ** WB1E ** | 491 | | 1,032,812.50 | | 1,033,593.75 | 21MAY03 | | -781.25 | 14JUL03 | 1.000000 .00 | | -781.25 |
| | 1,000,000.000 | | | | | | | | | | | |
| ** WB1E ** | CXL 491 | | -1,032,812.50 | | -1,033,593.75 | 21MAY03 | | 781.25 | 14JUL03 | 1.000000 .00 | | 781.25 |
| | -1,000,000.000 | | | | | | | | | | | |
| ** WB1Q ** | 223 | | 2,999,687.50 | | 2,997,875.00 | 04JUN03 | | 1,812.50 | 14JUL03 | 1.000000 .00 | | 1,812.50 |
| | 2,900,000.000 | | | | | | | | | | | |
| ** WB1Q ** | 247 | | 36,088,781.25 | | 36,080,109.37 | 04JUN03 | | 8,671.88 | 14JUL03 | 1.000000 .00 | | 8,671.88 |
| | 34,900,000.000 | | | | | | | | | | | |
| ** WB1E ** | 235 | | 10,339,062.50 | | 10,353,750.00 | 06JUN03 | | -14,687.50 | 14JUL03 | 1.000000 .00 | | -14,687.50 |
| | 10,000,000.000 | | | | | | | | | | | |
| ** WB1E ** | CXL 235 | | -10,339,062.50 | | -10,353,750.00 | 06JUN03 | | 14,687.50 | 14JUL03 | 1.000000 .00 | | 14,687.50 |
| | -10,000,000.000 | | | | | | | | | | | |



FOR PUBLIC DISCLOSURE

| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL BASE | PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE | TRD DT LOCAL BASE | SECTY SECTY | GN/LS GN/LS | STL DT BASE | SELL RATE CURR GN/LS | NET SECTY NET BAS | GN/LS GN/LS |
|-------------------------|-------------------------------|------------------------------|-----------------|-------------------------------------|----------------|-------------------------|----------------|----------------|----------------|----------------------------|----------------------|----------------|
| | | | -10,000,000.000 | | | | | | | | | |
| ** WB1E ** | 379 | | 10,339,062.50 | | 10,286,718.75 | 06JUN03 | | 52,343.75 | 14JUL03 | 1.000000 .00 | | 52,343.75 |
| | 10,000,000.000 | | | | | | | | | | | |
| ** WB1E ** | CXL 379 | | -10,339,062.50 | | -10,286,718.75 | 06JUN03 | | -52,343.75 | 14JUL03 | 1.000000 .00 | | -52,343.75 |
| | -10,000,000.000 | | | | | | | | | | | |
| ** WB1E ** | 492 | | 10,339,062.50 | | 10,316,796.87 | 06JUN03 | | 22,265.63 | 14JUL03 | 1.000000 .00 | | 22,265.63 |
| | 10,000,000.000 | | | | | | | | | | | |
| ** WB1E ** | CXL 492 | | -10,339,062.50 | | -10,316,796.87 | 06JUN03 | | -22,265.63 | 14JUL03 | 1.000000 .00 | | -22,265.63 |
| | -10,000,000.000 | | | | | | | | | | | |
| ** WB1E ** | 712 | | 10,339,062.50 | | 10,316,796.88 | 06JUN03 | | 22,265.62 | 14JUL03 | 1.000000 .00 | | 22,265.62 |
| | 10,000,000.000 | | | | | | | | | | | |
| ** WB1F ** | 453 | | 3,526,968.75 | | 3,512,625.00 | 12JUN03 | | 14,343.75 | 14JUL03 | 1.000000 .00 | | 14,343.75 |
| | 3,400,000.000 | | | | | | | | | | | |
| ** WB1F ** | 530 | | 4,760,640.63 | | 4,752,375.00 | 18JUN03 | | 8,265.63 | 14JUL03 | 1.000000 .00 | | 8,265.63 |
| | 4,600,000.000 | | | | | | | | | | | |
| ** WB1F ** | 533 | | 10,349,218.75 | | 10,320,250.00 | 19JUN03 | | 28,968.75 | 14JUL03 | 1.000000 .00 | | 28,968.75 |
| | 10,000,000.000 | | | | | | | | | | | |
| ** WB1F ** | 545 | | 4,759,921.88 | | 4,746,625.00 | 20JUN03 | | 13,296.88 | 14JUL03 | 1.000000 .00 | | 13,296.88 |
| | 4,600,000.000 | | | | | | | | | | | |
| ** WB1F ** | 546 | | 6,624,500.00 | | 6,464,000.00 | 20JUN03 | | 160,500.00 | 14JUL03 | 1.000000 .00 | | 160,500.00 |
| | 6,400,000.000 | | | | | | | | | | | |
| 01F052672 | TOTAL | | 13,135,421.88 | | 13,135,421.88 | | | .00 | | .00 | | .00 |

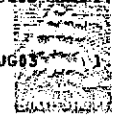


FOR PUBLIC DISCLOSURE

SUMMARY REALIZED GAIN/LOSS REPORT
 JANUARY 1, 2003 TO DECEMBER 31, 2003

ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECY GN/LS |
|-------------|-------------------------|----------------|-------------|------------------|-----------------|-------------|--------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECY GN/LS |
| ** WB1E ** | 552 9,129,375.00 | 9,212,343.75 | 23JUL03 | 13AUG03 | 1.000000 | -82,968.75 | -82,968.75 |
| | 9,000,000.000 | | -82,968.75 | | .00 | | |
| ** WB1Q ** | 754 3,043,125.00 | 3,028,781.25 | 23JUL03 | 13AUG03 | 1.000000 | 14,343.75 | 14,343.75 |
| | 3,000,000.000 | | 14,343.75 | | .00 | | |
| ** WB1E ** | 342 12,007,500.00 | 12,352,500.00 | 29JUL03 | 13AUG03 | 1.000000 | -345,000.00 | -345,000.00 |
| | 12,000,000.000 | | -345,000.00 | | .00 | | |
| ** WB1E ** | CXL 342 -12,007,500.00 | -12,352,500.00 | 29JUL03 | 13AUG03 | 1.000000 | 345,000.00 | 345,000.00 |
| | -12,000,000.000 | | 345,000.00 | | .00 | | |
| ** WB1E ** | 554 12,007,500.00 | 11,961,562.50 | 29JUL03 | 13AUG03 | 1.000000 | 45,937.50 | 45,937.50 |
| | 12,000,000.000 | | 45,937.50 | | .00 | | |
| ** WB1E ** | 343 26,713,125.00 | 27,373,164.06 | 31JUL03 | 13AUG03 | 1.000000 | -660,039.06 | -660,039.06 |
| | 27,000,000.000 | | -660,039.06 | | .00 | | |
| ** WB1E ** | CXL 343 -26,713,125.00 | -27,373,164.06 | 31JUL03 | 13AUG03 | 1.000000 | 660,039.06 | 660,039.06 |
| | -27,000,000.000 | | 660,039.06 | | .00 | | |
| ** WB1E ** | 421 26,713,125.00 | 27,373,164.06 | 31JUL03 | 13AUG03 | 1.000000 | -660,039.06 | -660,039.06 |
| | 27,000,000.000 | | -660,039.06 | | .00 | | |
| ** WB1E ** | CXL 421 -26,713,125.00 | -27,373,164.06 | 31JUL03 | 13AUG03 | 1.000000 | 660,039.06 | 660,039.06 |
| | -27,000,000.000 | | 660,039.06 | | .00 | | |
| ** WB1E ** | 555 26,713,125.00 | 27,451,875.00 | 31JUL03 | 13AUG03 | 1.000000 | -738,750.00 | -738,750.00 |
| | 27,000,000.000 | | -738,750.00 | | .00 | | |
| Y WB1E ** | 053 11,961,562.50 | 12,172,500.00 | 06AUG03 | 13AUG03 | 1.000000 | 210,937.50 | 210,937.50 |
| | 12,000,000.000 | | 210,937.50 | | .00 | | |
| Y WB1E ** | CXL 053 -11,961,562.50 | -12,172,500.00 | 06AUG03 | 13AUG03 | 1.000000 | -210,937.50 | -210,937.50 |
| | -12,000,000.000 | | -210,937.50 | | .00 | | |
| ** WB1Q ** | 310 3,312,890.62 | 3,224,718.75 | 07AUG03 | 13AUG03 | 1.000000 | 88,171.87 | 88,171.87 |
| | | | 88,171.87 | | .00 | | |

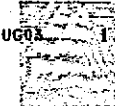


STATE STREET

FOR PUBLIC DISCLOSURE

SUMMARY REALIZED GAIN/LOSS REPORT
 JANUARY 1, 2003 TO DECEMBER 31, 2003

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECY GN/LS |
|-------------|-------------------------|----------------|------------|------------------|-----------------|------------|--------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECY GN/LS |
| | 3,300,000.000 | | | | | | |
| ** WB1Q ** | 313 2,504,785.16 | 2,490,234.37 | 07AUG03 | 13AUG03 | 1.000000 | 14,550.79 | 14,550.79 |
| | 2,500,000.000 | | 14,550.79 | | .00 | | |
| ** WB1Q ** | 314 9,917,402.34 | 9,928,230.47 | 07AUG03 | 13AUG03 | 1.000000 | -10,828.13 | -10,828.13 |
| | 9,900,000.000 | | -10,828.13 | | .00 | | |
| ** WB1Q ** | 327 3,708,238.28 | 3,710,550.78 | 07AUG03 | 13AUG03 | 1.000000 | -2,312.50 | -2,312.50 |
| | 3,700,000.000 | | -2,312.50 | | .00 | | |
| ** WB1Q ** | 330 6,916,441.41 | 6,886,480.47 | 07AUG03 | 13AUG03 | 1.000000 | 29,960.94 | 29,960.94 |
| | 6,900,000.000 | | 29,960.94 | | .00 | | |
| ** WB1E ** | 344 10,032,812.50 | 9,967,968.75 | 07AUG03 | 13AUG03 | 1.000000 | 64,843.75 | 64,843.75 |
| | 10,000,000.000 | | 64,843.75 | | .00 | | |
| ** WB1E ** | CXL 344 -10,032,812.50 | -9,967,968.75 | 07AUG03 | 13AUG03 | 1.000000 | -64,843.75 | -64,843.75 |
| | -10,000,000.000 | | -64,843.75 | | .00 | | |
| ** WB1E ** | 345 13,042,656.25 | 13,040,325.00 | 07AUG03 | 13AUG03 | 1.000000 | 2,331.25 | 2,331.25 |
| | 13,000,000.000 | | 2,331.25 | | .00 | | |
| ** WB1E ** | CXL 345 -13,042,656.25 | -13,040,325.00 | 07AUG03 | 13AUG03 | 1.000000 | -2,331.25 | -2,331.25 |
| | -13,000,000.000 | | -2,331.25 | | .00 | | |
| ** WB1E ** | 422 10,032,812.50 | 9,967,968.75 | 07AUG03 | 13AUG03 | 1.000000 | 64,843.75 | 64,843.75 |
| | 10,000,000.000 | | 64,843.75 | | .00 | | |
| ** WB1E ** | CXL 422 -10,032,812.50 | -9,967,968.75 | 07AUG03 | 13AUG03 | 1.000000 | -64,843.75 | -64,843.75 |
| | -10,000,000.000 | | -64,843.75 | | .00 | | |
| ** WB1E ** | 423 13,042,656.25 | 13,040,325.00 | 07AUG03 | 13AUG03 | 1.000000 | 2,331.25 | 2,331.25 |
| | 13,000,000.000 | | 2,331.25 | | .00 | | |
| ** WB1E ** | CXL 423 -13,042,656.25 | -13,040,325.00 | 07AUG03 | 13AUG03 | 1.000000 | -2,331.25 | -2,331.25 |
| | -13,000,000.000 | | -2,331.25 | | .00 | | |



STATE STREET

FOR PUBLIC DISCLOSURE

ATTACHMENT O

| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|-------------------------------|--|-------------------------------------|----------|---|---------------------------|--------------------|--------------------------------------|
| ** WB1E ** | 506 13,000,000.000 | 13,042,656.25 | 13,245,312.50 | | 07AUG03 -202,656.25 | 13AUG03 | 1.000000 .00 | -202,656.25 |
| ** WB1E ** | CXL 506 -13,000,000.000 | -13,042,656.25 | -13,245,312.50 | | 07AUG03 202,656.25 | 13AUG03 | 1.000000 .00 | 202,656.25 |
| ** WB1E ** | 507 10,000,000.000 | 10,032,812.50 | 10,031,250.00 | | 07AUG03 1,562.50 | 13AUG03 | 1.000000 .00 | 1,562.50 |
| ** WB1E ** | CXL 507 -10,000,000.000 | -10,032,812.50 | -10,031,250.00 | | 07AUG03 -1,562.50 | 13AUG03 | 1.000000 .00 | -1,562.50 |
| ** WB1E ** | 543 13,000,000.000 | 13,042,656.25 | 13,040,625.00 | | 07AUG03 2,031.25 | 13AUG03 | 1.000000 .00 | 2,031.25 |
| ** WB1E ** | CXL 543 -13,000,000.000 | -13,042,656.25 | -13,040,625.00 | | 07AUG03 -2,031.25 | 13AUG03 | 1.000000 .00 | -2,031.25 |
| ** WB1E ** | 553 10,000,000.000 | 10,032,812.50 | 9,994,414.06 | | 07AUG03 38,398.44 | 13AUG03 | 1.000000 .00 | 38,398.44 |
| ** WB1E ** | CXL 553 -13,000,000.000 | -13,042,656.25 | -13,040,325.00 | | 07AUG03 -2,331.25 | 13AUG03 | 1.000000 .00 | -2,331.25 |
| ** WB1E ** | 554 13,000,000.000 | 13,042,656.25 | 13,381,875.00 | | 07AUG03 -339,218.75 | 13AUG03 | 1.000000 .00 | -339,218.75 |
| ** WB1E ** | 549 10,000,000.000 | 10,032,812.50 | 10,235,937.50 | | 07AUG03 -203,125.00 | 13AUG03 | 1.000000 .00 | -203,125.00 |
| ** WB1E ** | CXL 549 -10,000,000.000 | -10,032,812.50 | -10,235,937.50 | | 07AUG03 203,125.00 | 13AUG03 | 1.000000 .00 | 203,125.00 |
| ** WB1F ** | 548 4,600,000.000 | 4,746,265.63 | 2099/12/31 4,745,187.50 | 5.500 | 20JUN03 1,078.13 | 13AUG03 | 000000 .00 | 1,078.13 |



STATE STREET
Serving Institutional Investors Worldwide

FOR PUBLIC DISCLOSURE

| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|-------------------------------|--|-------------------------------------|----------|---|---------------------------|--------------------|--------------------------------------|
| ** WB1F ** | 549 10,000,000.000 | 10,317,968.75 | 10,315,625.00 | | 20JUN03 2,343.75 | 13AUG03 | 1.000000 .00 | 2,343.75 |
| ** WB1Q ** | 339 16,000,000.000 | 16,395,000.00 | 16,389,531.25 | | 08JUL03 5,468.75 | 13AUG03 | 1.000000 .00 | 5,468.75 |
| ** WB1E ** | 468 22,000,000.000 | 22,546,562.50 | 22,618,750.00 | | 09JUL03 72,187.50 | 13AUG03 | 1.000000 .00 | 72,187.50 |
| ** WB1E ** | CXL 468 -22,000,000.000 | -22,546,562.50 | -22,618,750.00 | | 09JUL03 -72,187.50 | 13AUG03 | 1.000000 .00 | -72,187.50 |
| ** WB1E ** | 011 23,000,000.000 | 23,373,750.00 | 1,025,937.50 | | 16JUL03 22,347,812.50 | 13AUG03 | 1.000000 .00 | 22,347,812.50 |
| ** WB1E ** | CXL 011 -23,000,000.000 | -23,373,750.00 | -1,025,937.50 | | 16JUL03 -22,347,812.50 | 13AUG03 | 1.000000 .00 | -22,347,812.50 |
| ** WB1E ** | 015 1,000,000.000 | 1,016,250.00 | 1,023,203.13 | | 16JUL03 -6,953.13 | 13AUG03 | 1.000000 .00 | -6,953.13 |
| ** WB1E ** | CXL 015 -1,000,000.000 | -1,016,250.00 | -1,023,203.13 | | 16JUL03 6,953.13 | 13AUG03 | 1.000000 .00 | 6,953.13 |
| ** WB1E ** | 740 24,000,000.000 | 24,390,000.00 | 24,605,312.50 | | 16JUL03 -215,312.50 | 13AUG03 | 1.000000 .00 | -215,312.50 |
| ** WB1E ** | CXL 740 -24,000,000.000 | -24,390,000.00 | -24,605,312.50 | | 16JUL03 215,312.50 | 13AUG03 | 1.000000 .00 | 215,312.50 |
| ** WB1Q ** | 499 10,700,000.000 | 10,890,593.75 | 10,962,750.00 | | 18JUL03 -72,156.25 | 13AUG03 | 1.000000 .00 | -72,156.25 |
| ** WB1Q ** | 788 1,500,000.000 | 1,526,601.56 | 1,543,828.12 | | 18JUL03 -17,226.56 | 13AUG03 | 000000 .00 | -17,226.56 |
| ** WB1Q ** | 713 1,221,000.00 | 1,221,000.00 | 1,229,625.00 | | 18JUL03 -8,625.00 | 13AUG03 | 000000 .00 | -8,625.00 |

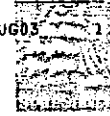


STATE STREET
Serving Institutional Investors Worldwide

FOR PUBLIC DISCLOSURE

ATTACHMENT O

| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|-------------------------------|--|-------------------------------------|----------|---|---------------------------|--------------------|--------------------------------------|
| | | 1,200,000.000 | | | | | | |
| ** WB1Q ** | 719 | 2,132,484.38 | 2,151,843.75 | | 21JUL03 -19,359.37 | 13AUG03 | 1.000000 .00 | -19,359.37 |
| | | 2,100,000.000 | | | | | | |
| ** WB1E ** | 109 | 30,431,250.00 | 30,734,531.25 | | 23JUL03 -303,281.25 | 13AUG03 | 1.000000 .00 | -303,281.25 |
| | | 30,000,000.000 | | | | | | |
| ** WB1E ** | CXL 109 | -30,431,250.00 | -30,734,531.25 | | 23JUL03 303,281.25 | 13AUG03 | 1.000000 .00 | 303,281.25 |
| | | -30,000,000.000 | | | | | | |
| ** WB1E ** | 425 | 9,129,375.00 | 9,212,343.75 | | 23JUL03 -82,968.75 | 13AUG03 | 1.000000 .00 | -82,968.75 |
| | | 9,000,000.000 | | | | | | |
| ** WB1E ** | CXL 425 | -9,129,375.00 | -9,212,343.75 | | 23JUL03 82,968.75 | 13AUG03 | 1.000000 .00 | 82,968.75 |
| | | -9,000,000.000 | | | | | | |
| ** WB1E ** | 426 | 21,301,875.00 | 21,521,718.75 | | 23JUL03 -219,843.75 | 13AUG03 | 1.000000 .00 | -219,843.75 |
| | | 21,000,000.000 | | | | | | |
| ** WB1E ** | CXL 426 | -21,301,875.00 | -21,521,718.75 | | 23JUL03 219,843.75 | 13AUG03 | 1.000000 .00 | 219,843.75 |
| | | -21,000,000.000 | | | | | | |
| ** WB1E ** | 254 | 12,007,500.00 | 12,352,500.00 | | 29JUL03 -345,000.00 | 13AUG03 | 1.000000 .00 | -345,000.00 |
| | | 12,000,000.000 | | | | | | |
| ** WB1E ** | CXL 254 | -12,007,500.00 | -12,352,500.00 | | 29JUL03 345,000.00 | 13AUG03 | 1.000000 .00 | 345,000.00 |
| | | -12,000,000.000 | | | | | | |
| ** WB1E ** | 339 | 12,007,500.00 | 12,352,500.00 | | 29JUL03 -345,000.00 | 13AUG03 | 1.000000 .00 | -345,000.00 |
| | | 12,000,000.000 | | | | | | |
| ** WB1E ** | CXL 339 | -12,007,500.00 | -12,352,500.00 | | 29JUL03 345,000.00 | 13AUG03 | 1.000000 .00 | 345,000.00 |
| | | -12,000,000.000 | | | | | | |
| ** WB1E ** | 427 | 12,007,500.00 | 12,347,968.75 | | 29JUL03 -340,468.75 | 13AUG03 | 1.000000 .00 | -340,468.75 |
| | | 12,000,000.000 | | | | | | |



STATE STREET

FOR PUBLIC DISCLOSURE

| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|-------------------------------|--|-------------------------------------|----------|---|---------------------------|--------------------|--------------------------------------|
| ** WB1E ** | CXL 427 | -12,007,500.00 | -12,347,968.75 | | 29JUL03 340,468.75 | 13AUG03 | 1.000000 .00 | 340,468.75 |
| | | -12,000,000.000 | | | | | | |
| 01F052680 | TOTAL | 87,005,953.13 | 88,088,820.31 | | -1,082,867.18 L | | .00 | -1,082,867.18 L |
| | | 61,568,562.50 | 61,546,574.21 | | 21,988.29 S | | .00 | 21,988.29 S |
| 01F052698 | FNMA | TBA SEP 30 SINGLE FAN | 2099/12/01 | 5.500 | 30JUL03 | 15SEP03 | 1.000000 | |
| ** WB1E ** | 287 | 121,313,750.00 | 121,913,750.00 | | -600,000.00 | | .00 | -600,000.00 |
| | | 122,000,000.000 | | | | | | |
| ** WB1E ** | CXL 287 | -121,313,750.00 | -121,913,750.00 | | 30JUL03 600,000.00 | 15SEP03 | 1.000000 .00 | 600,000.00 |
| | | -122,000,000.000 | | | | | | |
| ** WB1E ** | 295 | 5,966,250.00 | 6,045,000.00 | | 30JUL03 -78,750.00 | 15SEP03 | 1.000000 .00 | -78,750.00 |
| | | 6,000,000.000 | | | | | | |
| ** WB1E ** | CXL 295 | -5,966,250.00 | -6,045,000.00 | | 30JUL03 78,750.00 | 15SEP03 | 1.000000 .00 | 78,750.00 |
| | | -6,000,000.000 | | | | | | |
| ** WB1E ** | 303 | 16,904,375.00 | 16,986,875.00 | | 30JUL03 -82,500.00 | 15SEP03 | 1.000000 .00 | -82,500.00 |
| | | 17,000,000.000 | | | | | | |
| ** WB1E ** | 313 | 9,943,750.00 | 10,009,375.00 | | 30JUL03 -65,625.00 | 15SEP03 | 1.000000 .00 | -65,625.00 |
| | | 10,000,000.000 | | | | | | |
| ** WB1E ** | CXL 313 | -9,943,750.00 | -10,009,375.00 | | 30JUL03 65,625.00 | 15SEP03 | 1.000000 .00 | 65,625.00 |
| | | -10,000,000.000 | | | | | | |
| ** WB1E ** | 314 | 28,836,875.00 | 28,933,125.00 | | 30JUL03 -96,250.00 | 15SEP03 | 1.000000 .00 | -96,250.00 |
| | | 29,000,000.000 | | | | | | |
| ** WB1E ** | CXL 314 | -28,836,875.00 | -28,933,125.00 | | 30JUL03 96,250.00 | 15SEP03 | 1.000000 .00 | 96,250.00 |
| | | -29,000,000.000 | | | | | | |
| ** WB1E ** | 335 | 59,662,500.00 | 59,943,750.00 | | 30JUL03 -281,250.00 | 15SEP03 | 1.000000 .00 | -281,250.00 |
| | | 60,000,000.000 | | | | | | |



STATE STREET

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ATTACHMENT O

| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------------|-------------------------------|--|-------------------------------------|----------|---|---------------------------|--------------------|--------------------------------------|
| ** WBIE ** 62,000,000.000 | 336 | 61,651,250.00 | 61,851,875.00 | | 30 JUL 03 -200,625.00 | 15SEP03 | 1.000000 .00 | -200,625.00 |
| ** WBIE ** -62,000,000.000 | CXL 336 | -61,651,250.00 | -61,851,875.00 | | 30 JUL 03 200,625.00 | 15SEP03 | 1.000000 .00 | 200,625.00 |
| ** WBIE ** 29,000,000.000 | 380 | 28,836,875.00 | 29,001,953.12 | | 30 JUL 03 -165,078.12 | 15SEP03 | 1.000000 .00 | -165,078.12 |
| ** WBIE ** 18,000,000.000 | 381 | 9,943,750.00 | 9,975,781.25 | | 30 JUL 03 -32,031.25 | 15SEP03 | 1.000000 .00 | -32,031.25 |
| ** WBIE ** 6,000,000.000 | 548 | 5,966,250.00 | 5,887,500.00 | | 30 JUL 03 78,750.00 | 15SEP03 | 1.000000 .00 | 78,750.00 |
| ** WBIE ** 23,000,000.000 | 763 | 22,870,625.00 | 23,060,937.50 | | 30 JUL 03 -190,312.50 | 15SEP03 | 1.000000 .00 | -190,312.50 |
| ** WBIE ** -23,000,000.000 | CXL 763 | -22,870,625.00 | -23,060,937.50 | | 30 JUL 03 190,312.50 | 15SEP03 | 1.000000 .00 | 190,312.50 |
| ** WBIE ** 10,000,000.000 | 769 | 9,943,750.00 | 9,988,750.00 | | 30 JUL 03 -45,000.00 | 15SEP03 | 1.000000 .00 | -45,000.00 |
| ** WBIE ** -10,000,000.000 | CXL 769 | -9,943,750.00 | -9,988,750.00 | | 30 JUL 03 45,000.00 | 15SEP03 | 1.000000 .00 | 45,000.00 |
| ** WBIE ** 29,000,000.000 | 773 | 28,836,875.00 | 28,877,656.25 | | 30 JUL 03 -40,781.25 | 15SEP03 | 1.000000 .00 | -40,781.25 |
| ** WBIE ** -29,000,000.000 | CXL 773 | -28,836,875.00 | -28,877,656.25 | | 30 JUL 03 40,781.25 | 15SEP03 | 1.000000 .00 | 40,781.25 |
| ** WBIE ** 12,000,000.000 | 312 | 11,910,000.00 | 12,011,250.00 | | 06AUG03 -101,250.00 | 15SEP03 | 1.000000 .00 | -101,250.00 |
| ** WBIE ** -12,000,000.000 | CXL 312 | -11,910,000.00 | -12,011,250.00 | | 06AUG03 101,250.00 | 15SEP03 | 1.000000 .00 | 101,250.00 |



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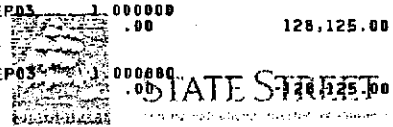
| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------------|-------------------------------|--|-------------------------------------|----------|---|---------------------------|--------------------|--------------------------------------|
| -12,000,000.000 | | | | | | | | |
| ** WBIE ** 2,000,000.000 | 315 | 1,985,000.00 | 1,995,703.13 | | 06AUG03 -10,703.13 | 15SEP03 | 1.000000 .00 | -10,703.13 |
| ** WBIE ** 5,000,000.000 | 424 | 4,962,500.00 | 5,037,500.00 | | 06AUG03 -75,000.00 | 15SEP03 | 1.000000 .00 | -75,000.00 |
| ** WBIE ** 12,000,000.000 | 428 | 11,910,000.00 | 12,090,000.00 | | 06AUG03 -180,000.00 | 15SEP03 | 1.000000 .00 | -180,000.00 |
| ** WBIE ** -12,000,000.000 | CXL 428 | -11,910,000.00 | -12,090,000.00 | | 06AUG03 180,000.00 | 15SEP03 | 1.000000 .00 | 180,000.00 |
| ** WBIE ** 9,000,000.000 | 429 | 8,932,500.00 | 9,047,812.50 | | 06AUG03 -115,312.50 | 15SEP03 | 1.000000 .00 | -115,312.50 |
| ** WBIE ** -9,000,000.000 | CXL 429 | -8,932,500.00 | -9,047,812.50 | | 06AUG03 115,312.50 | 15SEP03 | 1.000000 .00 | 115,312.50 |
| ** WBIE ** 2,000,000.000 | 764 | 1,985,000.00 | 2,001,875.00 | | 06AUG03 -16,875.00 | 15SEP03 | 1.000000 .00 | -16,875.00 |
| ** WBIE ** -2,000,000.000 | CXL 764 | -1,985,000.00 | -2,001,875.00 | | 06AUG03 16,875.00 | 15SEP03 | 1.000000 .00 | 16,875.00 |
| ** WBIE ** 2,000,000.000 | 776 | 1,985,000.00 | 1,991,562.50 | | 06AUG03 -6,562.50 | 15SEP03 | 1.000000 .00 | -6,562.50 |
| ** WBIE ** -2,000,000.000 | CXL 776 | -1,985,000.00 | -1,991,562.50 | | 06AUG03 6,562.50 | 15SEP03 | 1.000000 .00 | 6,562.50 |
| ** WBIE ** 5,000,000.000 | 778 | 4,962,500.00 | 4,978,906.25 | | 06AUG03 -16,406.25 | 15SEP03 | 1.000000 .00 | -16,406.25 |
| ** WBIE ** -5,000,000.000 | CXL 778 | -4,962,500.00 | -4,978,906.25 | | 06AUG03 16,406.25 | 15SEP03 | 1.000000 .00 | 16,406.25 |



FOR PUBLIC DISCLOSURE

ATTACHMENT O

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|------------------------------|-------------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| ** WB1E ** 23,000,000.000 | 260 | 22,978,437.50 | 23,052,031.25 | | 07AUG03 -73,593.75 | 15SEP03 | 1.000000 .00 | -73,593.75 |
| ** WB1Q ** 2,400,000.000 | 325 | 2,398,125.00 | 2,400,000.00 | | 07AUG03 -1,875.00 | 15SEP03 | 1.000000 .00 | -1,875.00 |
| ** WB1Q ** -2,400,000.000 | CXL 325 | -2,398,125.00 | -2,400,000.00 | | 07AUG03 1,875.00 | 15SEP03 | 1.000000 .00 | 1,875.00 |
| ** WB1Q ** 15,900,000.000 | 340 | 15,880,125.00 | 15,868,796.88 | | 07AUG03 11,328.12 | 15SEP03 | 1.000000 .00 | 11,328.12 |
| ** WB1Q ** 2,400,000.000 | 534 | 2,398,125.00 | 2,400,000.00 | | 07AUG03 -1,875.00 | 26NOV03 | 1.000000 .00 | -1,875.00 |
| ** WB2L ** 4,675,000.000 | 650 | 4,669,886.72 | 4,683,035.16 | | 07AUG03 -13,148.44 | 15SEP03 | 1.000000 .00 | -13,148.44 |
| ** WB1Q ** 6,800,000.000 | 760 | 6,742,625.00 | 6,788,312.50 | | 18AUG03 -45,687.50 | 15SEP03 | 1.000000 .00 | -45,687.50 |
| ** WB1Q ** 2,000,000.000 | 006 | 1,978,125.00 | 1,985,000.00 | | 26AUG03 -6,875.00 | 15SEP03 | 1.000000 .00 | -6,875.00 |
| ** WB1Q ** 6,500,000.000 | 047 | 6,428,906.25 | 6,451,250.00 | | 26AUG03 -22,343.75 | 15SEP03 | 1.000000 .00 | -22,343.75 |
| ** WB1Q ** -6,500,000.000 | CXL 047 | -6,428,906.25 | -6,451,250.00 | | 26AUG03 22,343.75 | 15SEP03 | 1.000000 .00 | 22,343.75 |
| ** WB1Q ** 10,700,000.000 | 133 | 10,596,343.75 | 10,625,750.00 | | 26AUG03 -29,406.25 | 15SEP03 | 1.000000 .00 | -29,406.25 |
| ** WB1E ** 15,000,000.000 | 182 | 14,925,000.00 | 14,796,875.00 | | 28AUG03 128,125.00 | 15SEP03 | 1.000000 .00 | 128,125.00 |
| ** WB1E ** 15,000,000.000 | CXL 182 | -14,925,000.00 | -14,796,875.00 | | 28AUG03 -128,125.00 | 15SEP03 | 1.000000 .00 | -128,125.00 |



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|-------------------------------|-------------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| -15,000,000.000 | | | | | | | | |
| ** WB1E ** 13,000,000.000 | 528 | 12,935,000.00 | 13,044,375.00 | | 28AUG03 -109,375.00 | 15SEP03 | 1.000000 .00 | -109,375.00 |
| ** WB1E ** -13,000,000.000 | CXL 528 | -12,935,000.00 | -13,044,375.00 | | 28AUG03 109,375.00 | 15SEP03 | 1.000000 .00 | 109,375.00 |
| ** WB1E ** 2,000,000.000 | 542 | 1,990,000.00 | 1,962,500.00 | | 28AUG03 27,500.00 | 15SEP03 | 1.000000 .00 | 27,500.00 |
| ** WB1E ** 21,000,000.000 | 191 | 20,914,687.50 | 20,941,171.88 | | 29AUG03 -26,484.38 | 15SEP03 | 1.000000 .00 | -26,484.38 |
| ** WB1E ** -21,000,000.000 | CXL 191 | -20,914,687.50 | -20,941,171.88 | | 29AUG03 26,484.38 | 15SEP03 | 1.000000 .00 | 26,484.38 |
| ** WB1E ** 2,000,000.000 | 297 | 1,991,875.00 | 2,015,000.00 | | 29AUG03 -23,125.00 | 15SEP03 | 1.000000 .00 | -23,125.00 |
| ** WB1E ** -2,000,000.000 | CXL 297 | -1,991,875.00 | -2,015,000.00 | | 29AUG03 23,125.00 | 15SEP03 | 1.000000 .00 | 23,125.00 |
| ** WB1E ** 1,000,000.000 | 305 | 995,937.50 | 995,781.25 | | 29AUG03 156.25 | 15SEP03 | 1.000000 .00 | 156.25 |
| ** WB1E ** 18,000,000.000 | 307 | 17,926,875.00 | 17,945,625.00 | | 29AUG03 -18,750.00 | 15SEP03 | 1.000000 .00 | -18,750.00 |
| ** WB1E ** 2,000,000.000 | 539 | 1,991,875.00 | 1,962,500.00 | | 29AUG03 29,375.00 | 15SEP03 | 1.000000 .00 | 29,375.00 |
| ** WB1E ** 25,000,000.000 | 304 | 22,978,437.50 | 22,902,968.75 | | 04SEP03 75,468.75 | 15SEP03 | 1.000000 .00 | 75,468.75 |
| ** WB1E ** 17,000,000.000 | 306 | 16,904,375.00 | 16,914,921.88 | | 04SEP03 -10,546.88 | 15SEP03 | 1.000000 .00 | -10,546.88 |



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|-------------------------|-------------------------------|--|-------------------------------------|-------------------------------------|-------------------------------------|---------------------|-----------------------------|----------------------------|----------------|
| WB1E ** | CXL 306 | -16,904,375.00 | -16,914,921.88 | | 04SEP03 | 15SEP03 | 1.000000 | | 10,546.88 |
| | -17,000,000.000 | | | | 10,546.88 | | .00 | | |
| WB1E ** | 382 | 16,904,375.00 | 16,919,062.51 | | 04SEP03 | 15SEP03 | 1.000000 | | -14,687.51 |
| | 17,000,000.000 | | | | -14,687.51 | | .00 | | |
| WB1Q ** | 087 | 6,920,839.86 | 6,877,406.25 | | 09SEP03 | 15SEP03 | 1.000000 | | 51,433.59 |
| | 6,900,000.000 | | | | 51,433.59 | | .00 | | |
| WB1Q ** | 560 | 4,519,687.50 | 4,484,015.62 | | 09SEP03 | 15SEP03 | 1.000000 | | 35,671.88 |
| | 4,500,000.000 | | | | 35,671.88 | | .00 | | |
| WB1Q ** | 569 | 3,717,777.34 | 3,691,257.81 | | 09SEP03 | 15SEP03 | 1.000000 | | 26,519.53 |
| | 3,700,000.000 | | | | 26,519.53 | | .00 | | |
| WB1Q ** | 576 | 2,511,621.09 | 2,511,621.09 | | 09SEP03 | 15SEP03 | 1.000000 | | .00 |
| | 2,500,000.000 | | | | .00 | | .00 | | .00 |
| WB1Q ** | 500 | 904,042.97 | 904,183.68 | | 09SEP03 | 26NOV03 | 1.000000 | | -140.63 |
| | 900,000.000 | | | | -140.63 | | .00 | | |
| WB1F ** | 430 | 9,202,156.25 | 2099/12/31 9,464,500.00 | 5.500 | 09SEP03 | 15SEP03 | 1.000000 | | -262,343.75 |
| | 9,200,000.000 | | | | -262,343.75 | | .00 | | |
| WB1F ** | 502 | 12,722,144.53 | 12,971,695.31 | | 10SEP03 | 15SEP03 | 1.000000 | | -249,550.78 |
| | 12,650,000.000 | | | | -249,550.78 | | .00 | | |
| WB1F ** | 503 | 10,092,107.50 | 10,204,062.50 | | 10SEP03 | 15SEP03 | 1.000000 | | -193,875.00 |
| | 10,000,000.000 | | | | -193,875.00 | | .00 | | |
| 01F052690 | TOTAL | 2,511,621.09 | 2,511,621.09 | | .00 | | .00 | | .00 |



STATE STREET

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|-------------------------|-------------------------------|--|-------------------------------------|-------------------------------------|-------------------------------------|---------------------|-----------------------------|----------------------------|-----------------|
| | | 250,713,562.50 | 251,974,824.23 | | | | .00 | | -1,261,261.73 L |
| | | 53,665,691.40 | 53,624,722.66 | | 40,968.74 S | | .00 | | 40,968.74 S |
| 01F0604A0 | FNMA | TBA OCT 15 SINGLE FAM | 2099/12/01 | 6.000 | 18SEP03 | 20OCT03 | 1.000000 | | |
| WB1Q ** | 120 | 12,908,593.75 | 12,885,625.00 | | 22,968.75 | | .00 | | 22,968.75 |
| | 12,400,000.000 | | | | | | | | |
| WB1Q ** | 125 | 3,332,500.00 | 3,327,089.85 | | 14OCT03 | 20OCT03 | 1.000000 | | 5,410.15 |
| | 3,200,000.000 | | | | 5,410.15 | | .00 | | |
| WB1Q ** | 126 | 3,852,625.00 | 3,846,988.28 | | 14OCT03 | 20OCT03 | 1.000000 | | 5,636.72 |
| | 3,700,000.000 | | | | 5,636.72 | | .00 | | |
| WB1H ** | 616 | 103,980.47 | 104,062.50 | | 14OCT03 | 20OCT03 | 1.000000 | | -82.03 |
| | 100,000.000 | | | | -82.03 | | .00 | | |
| WB1H ** | 619 | 2,290,578.14 | 2,289,156.25 | | 14OCT03 | 20OCT03 | 1.000000 | | 1,421.89 |
| | 2,200,000.000 | | | | 1,421.89 | | .00 | | |
| WB2P ** | 217 | 2,600,480.28 | 2,597,070.31 | | 15OCT03 | 20OCT03 | 1.000000 | | 3,417.97 |
| | 2,500,000.000 | | | | 3,417.97 | | .00 | | |
| 01F0604A0 | TOTAL | 4,995,046.89 | 4,990,289.86 | | 4,757.83 L | | .00 | | 4,757.83 L |
| | | 20,093,718.75 | 20,059,703.13 | | 34,015.62 S | | .00 | | 34,015.62 S |
| 01F0604B0 | FNMA | TBA NOV 15 SINGLE FAM | 2099/12/01 | 6.000 | 15OCT03 | 18NOV03 | 1.000000 | | |
| WB1Q ** | 057 | 2,997,406.26 | 2,920,968.75 | | -13,562.49 | | .00 | | -13,562.49 |
| | 2,800,000.000 | | | | | | | | |
| WB1Q ** | 789 | 6,230,156.25 | 6,240,500.00 | | 15OCT03 | 18NOV03 | 1.000000 | | -10,343.75 |
| | 6,000,000.000 | | | | -10,343.75 | | .00 | | |
| WB1Q ** | 789 | -6,230,156.25 | -6,240,500.00 | | 15OCT03 | 18NOV03 | 0.000000 | | 10,343.75 |
| | -6,000,000.000 | | | | 10,343.75 | | .00 | | |



STATE STREET

Serving Institutional Investors Worldwide

FOR PUBLIC DISCLOSURE

ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|----------------|----------------------------|---------------|---------------|-------------------|-----------|--------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR | GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | | | |
| WB1Q | 056 3,742,312.50 | 3,744,000.00 | | 23OCT03 -1,687.50 | 18NOV03 | 1.000000 .00 | -1,687.50 |
| 3,600,000.000 | | | | | | | |
| WB1Q | 750 3,851,757.81 | 3,853,062.50 | | 12NOV03 -1,304.69 | 18NOV03 | 1.000000 .00 | -1,304.69 |
| 3,700,000.000 | | | | | | | |
| WB1H | 156 2,292,984.39 | 2,287,875.00 | | 13NOV03 5,109.39 | 18NOV03 | 1.000000 .00 | 5,109.39 |
| 2,200,000.000 | | | | | | | |
| WB2P | 385 2,608,789.06 | 2,597,070.31 | | 13NOV03 11,718.75 | 18NOV03 | 1.000000 .00 | 11,718.75 |
| 2,500,000.000 | | | | | | | |
| WB1H | 209 104,242.19 | 104,000.00 | | 14NOV03 242.19 | 18NOV03 | 1.000000 .00 | 242.19 |
| 100,000.000 | | | | | | | |
| 01FB604B8 | TOTAL | 4,988,945.31 | | 17,070.33 L | | .00 | 17,070.33 L |
| | | | | | | | |
| | | 10,501,474.57 | 10,518,031.25 | -14,554.48 S | | .00 | -14,554.48 S |
| 01F0604C6 | FNMA TBA DEC 15 SINGLE FAM | 2099/12/01 | 6.000 | 12NOV03 | 16DEC03 | 1.000000 | |
| WB1Q | 718 3,741,750.00 | 3,740,859.37 | | 890.63 | | .00 | 890.63 |
| 3,600,000.000 | | | | | | | |
| WB1Q | 736 3,741,750.00 | 3,737,250.00 | | 12NOV03 4,500.00 | 16DEC03 | 1.000000 .00 | 4,500.00 |
| 3,600,000.000 | | | | | | | |
| WB1Q | CXL 736 -3,741,750.00 | -3,737,250.00 | | 12NOV03 -4,500.00 | 16DEC03 | 1.000000 .00 | -4,500.00 |
| -3,600,000.000 | | | | | | | |
| WB1Q | 787 2,915,281.25 | 2,909,375.00 | | 13NOV03 5,906.25 | 16DEC03 | 1.000000 .00 | 5,906.25 |
| 2,800,000.000 | | | | | | | |
| WB1Q | 035 417,531.25 | 415,250.00 | | 19NOV03 2,281.25 | 16DEC03 | 1.000000 .00 | 2,281.25 |
| 400,000.000 | | | | | | | |
| WB1Q | CXL 035 -417,531.25 | -415,250.00 | | 19NOV03 -2,281.25 | 16DEC03 | 1.000000 .00 | -2,281.25 |
| -400,000.000 | | | | | | | |



STATE STREET

FOR PUBLIC DISCLOSURE

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|----------------|----------------------------|---------------|---------------|--------------------|-----------|--------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR | GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | | | |
| WB1Q | 042 3,652,578.13 | 3,636,109.37 | | 19NOV03 16,468.76 | 16DEC03 | 1.000000 .00 | 16,468.76 |
| 3,500,000.000 | | | | | | | |
| WB1Q | CXL 042 -3,652,578.13 | -3,636,109.37 | | 19NOV03 -16,468.76 | 16DEC03 | 1.000000 .00 | -16,468.76 |
| -3,500,000.000 | | | | | | | |
| WB1Q | 716 3,652,578.13 | 3,633,437.50 | | 19NOV03 19,140.63 | 16DEC03 | 1.000000 .00 | 19,140.63 |
| 3,500,000.000 | | | | | | | |
| WB1Q | 717 417,531.25 | 415,250.00 | | 19NOV03 2,281.25 | 16DEC03 | 1.000000 .00 | 2,281.25 |
| 400,000.000 | | | | | | | |
| WB1H | 503 2,303,640.64 | 2,288,687.50 | | 10DEC03 14,953.14 | 16DEC03 | 1.000000 .00 | 14,953.14 |
| 2,200,000.000 | | | | | | | |
| WB1H | 506 104,675.78 | 104,062.50 | | 10DEC03 613.28 | 16DEC03 | 1.000000 .00 | 613.28 |
| 100,000.000 | | | | | | | |
| WB2P | 590 2,617,382.81 | 2,603,710.94 | | 10DEC03 13,671.87 | 16DEC03 | 1.000000 .00 | 13,671.87 |
| 2,500,000.000 | | | | | | | |
| WB1Q | 665 3,876,328.12 | 3,875,171.88 | | 10DEC03 1,156.24 | 16DEC03 | 1.000000 .00 | 1,156.24 |
| 3,700,000.000 | | | | | | | |
| WB1Q | 668 2,303,468.75 | 2,297,281.25 | | 10DEC03 6,187.50 | 16DEC03 | 1.000000 .00 | 6,187.50 |
| 2,200,000.000 | | | | | | | |
| 01F0604C6 | TOTAL | 4,996,460.94 | | 29,238.29 L | | .00 | 29,238.29 L |
| | | | | | | | |
| | | 16,906,937.50 | 16,871,375.00 | 35,562.50 S | | .00 | 35,562.50 S |
| 01F060410 | FNMA TBA JAN 15 SINGLE FAM | 2099/12/01 | 6.000 | 06JAN03 | 21JAN03 | 1.000000 | |
| WB2L | 674 5,465,543.39 | 5,685,561.31 | | 12,982.08 | | .00 | 12,982.08 |
| 5,465,000.000 | | | | | | | |
| WB2L | 676 2,397,460.14 | 2,398,648.43 | | 06JAN03 -988.27 | 21JAN03 | 1.000000 .00 | -988.27 |
| 2,300,000.000 | | | | | | | |



STATE STREET

FOR PUBLIC DISCLOSURE

ATTACHMENT O

| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECTY BASE SECTY | STL DT BASE CURR | SELL RATE GN/LS | NET SECTY NET BAS SECTY | GN/LS GN/LS |
|-------------------------|-------------------------------|--|-------------------------------------|-------------------------------------|-------------------------------------|---------------------|--------------------|----------------------------|----------------|
| ** WB2P ** | 254 5,500,000.000 | 5,740,625.00 | 5,728,164.86 | | 14JAN03 12,460.94 | 21JAN03 | 1.000000 .00 | | 12,460.94 |
| ** WB1H ** | 449 2,200,000.000 | 2,297,625.00 | 2,289,375.00 | | 14JAN03 8,250.00 | 21JAN03 | 1.000000 .00 | | 8,250.00 |
| ** WB1Q ** | 674 3,000,000.000 | 3,131,015.62 | 3,128,468.75 | | 14JAN03 10,546.87 | 21JAN03 | 1.000000 .00 | | 10,546.87 |
| ** WB1Q ** | 675 400,000.000 | 417,500.00 | 416,593.75 | | 14JAN03 906.25 | 21JAN03 | 1.000000 .00 | | 906.25 |
| ** WB1Q ** | 666 4,000,000.000 | 4,178,750.00 | 4,179,812.50 | | 10DEC03 -1,062.50 | 20JAN04 | 1.000000 .00 | | -1,062.50 |
| 01F060410 | TOTAL | 16,134,453.55 | 16,181,748.80 | | 32,704.75 L | | .00 | | 32,704.75 L |
| | | 7,727,265.62 | 7,716,875.00 | | 10,390.62 S | | .00 | | 10,390.62 S |
| 01F060428 | FNMA | TBA FEB 15 SINGLE FAM | 2099/12/01 | 6.000 | 21JAN03 | 19FEB03 | 1.000000 | | |
| ** WB1Q ** | 726 1,000,000.000 | 1,044,296.87 | 1,042,500.00 | | 1,796.87 | | .00 | | 1,796.87 |
| ** WB1E ** | 587 24,000,000.000 | 25,121,250.00 | 24,991,875.00 | | 04FEB03 129,375.00 | 19FEB03 | 1.000000 .00 | | 129,375.00 |
| ** WB1E ** | CXL 587 -24,000,000.000 | -25,121,250.00 | -24,991,875.00 | | 04FEB03 -129,375.00 | 19FEB03 | 1.000000 .00 | | -129,375.00 |
| ** WB2L ** | 877 5,465,000.000 | 5,721,171.88 | 5,691,420.31 | | 10FEB03 29,751.57 | 19FEB03 | 1.000000 .00 | | 29,751.57 |
| ** WB2L ** | 878 8,020,000.000 | 8,395,937.50 | 8,360,481.25 | | 10FEB03 35,456.25 | 19FEB03 | 1.000000 .00 | | 35,456.25 |
| ** WB1H ** | 663 100,000.000 | 104,644.53 | 104,312.50 | | 12FEB03 332.03 | 19FEB03 | 000000 .00 | | |



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332.03
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| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECTY BASE SECTY | STL DT BASE CURR | SELL RATE GN/LS | NET SECTY NET BAS SECTY | GN/LS GN/LS |
|-------------------------|-------------------------------|--|-------------------------------------|-------------------------------------|-------------------------------------|---------------------|--------------------|----------------------------|----------------|
| ** WB1H ** | 665 2,200,000.000 | 2,303,039.07 | 2,295,222.66 | | 12FEB03 7,816.41 | 19FEB03 | 1.000000 .00 | | 7,816.41 |
| ** WB1Q ** | 349 2,000,000.000 | 2,095,546.88 | 2,085,000.00 | | 13FEB03 10,546.88 | 19FEB03 | 1.000000 .00 | | 10,546.88 |
| ** WB1Q ** | 374 400,000.000 | 419,000.00 | 417,800.00 | | 13FEB03 2,000.00 | 19FEB03 | 1.000000 .00 | | 2,000.00 |
| ** WB2P ** | 417 5,500,000.000 | 5,761,250.00 | 5,733,750.00 | | 13FEB03 27,500.00 | 19FEB03 | 1.000000 .00 | | 27,500.00 |
| 01F060428 | TOTAL | 22,286,042.98 | 22,185,186.72 | | 100,856.26 L | | .00 | | 100,856.26 L |
| | | 3,558,843.75 | 3,544,500.00 | | 14,343.75 S | | .00 | | 14,343.75 S |
| 01F060436 | FNMA | TBA MAR 15 SINGLE FAM | 2099/12/01 | 6.000 | 11FEB03 | 18MAR03 | 1.000000 | | |
| ** WB1Q ** | 188 9,000,000.000 | 9,407,812.50 | 9,416,283.12 | | -8,398.62 | | .00 | | -8,398.62 |
| ** WB2L ** | 140 5,490,000.000 | 5,747,558.19 | 5,740,481.25 | | 13FEB03 7,076.94 | 18MAR03 | 1.000000 .00 | | 7,076.94 |
| ** WB2L ** | 206 5,465,000.000 | 5,738,036.52 | 5,714,340.63 | | 04MAR03 23,695.89 | 18MAR03 | 1.000000 .00 | | 23,695.89 |
| ** WB2L ** | 217 2,530,000.000 | 2,656,401.17 | 2,645,431.25 | | 04MAR03 10,969.92 | 18MAR03 | 1.000000 .00 | | 10,969.92 |
| ** WB1Q ** | 869 1,767,300.000 | 1,851,384.82 | 1,849,589.91 | | 13MAR03 1,794.91 | 18MAR03 | 1.000000 .00 | | 1,794.91 |
| ** WB1Q ** | CXL 869 -1,767,300.000 | -1,851,384.82 | -1,849,589.91 | | 13MAR03 -1,794.91 | 18MAR03 | 1.000000 .00 | | -1,794.91 |
| ** WB1Q ** | 096 2,000,000.000 | 2,094,687.50 | 2,091,250.00 | | 13MAR03 3,437.50 | 18MAR03 | 000000 .00 | | |



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3,437.50
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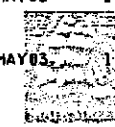
| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|-------------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| ** WB1H ** | 114 100,000.000 | 104,765.63 | | 104,531.25 | 13MAR03 234.38 | 28APR03 | 1.000000 .00 | 234.38 |
| ** WB1H ** | 115 2,200,000.000 | 2,306,218.75 | | 2,300,375.00 | 13MAR03 5,843.75 | 18MAR03 | 1.000000 .00 | 5,843.75 |
| ** WB2P ** | 591 5,500,000.000 | 5,761,679.69 | | 5,754,375.00 | 13MAR03 7,304.69 | 18MAR03 | 1.000000 .00 | 7,304.69 |
| 01F060436 | TOTAL | 22,314,659.95 | | 22,259,534.38 | 55,125.57 L | | .00 | 55,125.57 L |
| | | 11,502,500.00 | | 11,507,453.12 | -4,953.12 S | | .00 | -4,953.12 S |
| 01F060446 | FNMA | TBA APR 15 SINGLE FAM | 2099/12/01 | 6.000 | 12MAR03 | 21APR03 | 1.000000 | |
| ** WB2L ** | 268 1,880,000.000 | 1,970,768.75 | | 1,971,062.50 | -293.75 | | .00 | -293.75 |
| ** WB2L ** | CXL 268 -1,880,000.000 | -1,970,768.75 | | -1,971,062.50 | 12MAR03 293.75 | 21APR03 | 1.000000 .00 | 293.75 |
| ** WB2L ** | 621 1,880,000.000 | 1,970,768.75 | | 1,971,062.50 | 12MAR03 -293.75 | 21APR03 | 1.000000 .00 | -293.75 |
| ** WB1Q ** | 092 2,600,000.000 | 2,718,828.12 | | 2,720,296.87 | 13MAR03 -1,468.75 | 21APR03 | 1.000000 .00 | -1,468.75 |
| ** WB2L ** | 313 2,530,000.000 | 2,647,407.81 | | 2,652,546.88 | 31MAR03 -5,139.07 | 21APR03 | 1.000000 .00 | -5,139.07 |
| ** WB2L ** | CXL 313 -2,530,000.000 | -2,647,407.81 | | -2,652,546.88 | 31MAR03 5,139.07 | 21APR03 | 1.000000 .00 | 5,139.07 |
| ** WB2L ** | 315 3,585,000.000 | 3,751,366.41 | | 3,758,648.44 | 31MAR03 -7,282.03 | 21APR03 | 1.000000 .00 | -7,282.03 |
| ** WB2L ** | CXL 315 -3,585,000.000 | -3,751,366.41 | | -3,758,648.44 | 31MAR03 7,282.03 | 21APR03 | 1.000000 .00 | 7,282.03 |



STATE STREET
 100 State Street, Boston, MA 02109

FOR PUBLIC DISCLOSURE

| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|-------------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| ** WB2L ** | 623 2,530,000.000 | 2,647,407.81 | | 2,652,546.88 | 31MAR03 -5,139.07 | 21APR03 | 1.000000 .00 | -5,139.07 |
| ** WB2L ** | 624 3,585,000.000 | 3,751,366.41 | | 3,758,648.44 | 31MAR03 -7,282.03 | 21APR03 | 1.000000 .00 | -7,282.03 |
| ** WB1Q ** | 625 3,600,000.000 | 3,761,296.88 | | 3,754,125.00 | 08APR03 7,171.88 | 21APR03 | 1.000000 .00 | 7,171.88 |
| ** WB2P ** | 770 5,500,000.000 | 5,746,425.78 | | 5,754,804.69 | 08APR03 -8,378.91 | 21APR03 | 1.000000 .00 | -8,378.91 |
| ** WB1H ** | 432 2,200,000.000 | 2,299,085.93 | | 2,303,812.50 | 15APR03 -4,726.57 | 21APR03 | 1.000000 .00 | -4,726.57 |
| ** WB1H ** | 437 100,000.000 | 104,515.63 | | 104,656.25 | 15APR03 -140.62 | 21APR03 | 1.000000 .00 | -140.62 |
| ** WB1Q ** | 751 2,000,000.000 | 2,090,630.27 | | 2,089,843.75 | 15APR03 786.52 | 21APR03 | 1.000000 .00 | 786.52 |
| 01F060444 | TOTAL | 16,519,570.31 | | 16,545,531.26 | -25,960.95 L | | .00 | -25,960.95 L |
| | | 8,570,755.27 | | 8,564,265.62 | 6,489.65 S | | .00 | 6,489.65 S |
| 01F060451 | FNMA | TBA MAY 15 SINGLE FAM | 2099/12/01 | 6.000 | 03APR03 | 19MAY03 | 1.000000 | |
| ** WB2L ** | 356 3,585,000.000 | 3,741,843.75 | | 3,748,565.63 | -6,721.88 | | .00 | -6,721.88 |
| ** WB1Q ** | 120 5,900,000.000 | 6,158,125.00 | | 6,165,500.00 | 08APR03 -7,375.00 | 19MAY03 | 1.000000 .00 | -7,375.00 |
| ** WB2L ** | 458 2,530,000.000 | 2,650,570.31 | | 2,645,431.25 | 30APR03 5,139.06 | 19MAY03 | 1.000000 .00 | 5,139.06 |
| ** WB2P ** | 140 5,500,000.000 | 5,751,796.88 | | 5,742,773.44 | 14MAY03 9,023.44 | 19MAY03 | 1.000000 .00 | 9,023.44 |



STATE STREET
 100 State Street, Boston, MA 02109

FOR PUBLIC DISCLOSURE

ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | LOCAL PRINCIPAL NET | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECY GN/LS |
|----------------|----------------------------|---------------------|---------------|------------|------------------|-----------------|-----------------|----------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | BASE PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECY GN/LS | BASE CURR GN/LS | BASE CURR GN/LS | NET SECY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECY GN/LS | BASE CURR GN/LS | BASE CURR GN/LS | NET SECY GN/LS |
| ** WB1Q ** | 600 | 2,090,312.50 | 2,088,437.50 | 14MAY03 | 19MAY03 | 1.000000 | | 1,875.00 |
| 2,000,000.000 | | | | 1,875.00 | | .00 | | |
| ** WB1Q ** | 713 | 6,170,189.38 | 6,161,546.87 | 14MAY03 | 19MAY03 | 1.000000 | | 8,562.51 |
| 5,900,000.000 | | | | 8,562.51 | | .00 | | |
| ** WB1H ** | 773 | 104,468.75 | 104,437.50 | 14MAY03 | 19MAY03 | 1.000000 | | 31.25 |
| 100,000.000 | | | | 31.25 | | .00 | | |
| ** WB1H ** | 775 | 2,299,000.00 | 2,297,625.00 | 14MAY03 | 19MAY03 | 1.000000 | | 1,375.00 |
| 2,200,000.000 | | | | 1,375.00 | | .00 | | |
| 01F060451 | TOTAL | 14,547,679.69 | 14,538,832.02 | | | | | |
| ----- | | | | 8,846.87 L | | .00 | | 8,846.87 L |
| | | 14,418,546.88 | 14,415,484.37 | | | | | |
| | | | | 3,062.51 S | | .00 | | 3,062.51 S |
| 01F060469 | FNMA TDA JUN 15 SINGLE FAM | 2099/12/01 | 6.000 | 14MAY03 | 17JUN03 | 1.000000 | | |
| ** WB1Q ** | 603 | 6,169,187.50 | 6,174,718.75 | | | | | |
| 5,900,000.000 | | | | -5,531.25 | | .00 | | -5,531.25 |
| ** WB1Q ** | CXL 603 | -6,169,187.50 | -6,174,718.75 | 14MAY03 | 17JUN03 | 1.000000 | | 5,531.25 |
| -5,900,000.000 | | | | 5,531.25 | | .00 | | |
| ** WB2L ** | 618 | 1,623,375.00 | 1,633,612.50 | 22MAY03 | 17JUN03 | 1.000000 | | -10,237.50 |
| 1,560,000.000 | | | | -10,237.50 | | .00 | | |
| ** WB2L ** | CXL 618 | -1,623,375.00 | -1,633,612.50 | 22MAY03 | 17JUN03 | 1.000000 | | 10,237.50 |
| -1,560,000.000 | | | | 10,237.50 | | .00 | | |
| ** WB2L ** | 699 | 1,623,375.00 | 1,633,612.50 | 22MAY03 | 17JUN03 | 1.000000 | | -10,237.50 |
| 1,560,000.000 | | | | -10,237.50 | | .00 | | |
| ** WB2L ** | 612 | 1,009,406.25 | 1,015,771.88 | 23MAY03 | 17JUN03 | 1.000000 | | -6,365.63 |
| 970,000.000 | | | | -6,365.63 | | .00 | | |
| ** WB2L ** | CXL 612 | -1,009,406.25 | -1,015,771.88 | 23MAY03 | 17JUN03 | 1.000000 | | 6,365.63 |
| -970,000.000 | | | | 6,365.63 | | .00 | | |



STATE STREET
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| ASSET ID | SECURITY DESCRIPTION | LOCAL PRINCIPAL NET | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECY GN/LS |
|----------------|-------------------------|---------------------|---------------|------------|------------------|-----------------|-----------------|----------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | BASE PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECY GN/LS | BASE CURR GN/LS | BASE CURR GN/LS | NET SECY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECY GN/LS | BASE CURR GN/LS | BASE CURR GN/LS | NET SECY GN/LS |
| ** WB2L ** | 700 | 1,009,406.25 | 1,015,771.88 | 23MAY03 | 17JUN03 | 1.000000 | | -6,365.63 |
| 970,000.000 | | | | -6,365.63 | | .00 | | |
| ** WB2J ** | 325 | 17,447,488.47 | 17,545,625.00 | 02JUN03 | 17JUN03 | 1.000000 | | -98,144.53 |
| 16,750,000.000 | | | | -98,144.53 | | .00 | | |
| ** WB2P ** | 383 | 3,130,312.50 | 3,139,687.50 | 04JUN03 | 17JUN03 | 1.000000 | | -9,375.00 |
| 3,000,000.000 | | | | -9,375.00 | | .00 | | |
| ** WB1Q ** | 474 | 4,694,765.62 | 4,696,031.25 | 04JUN03 | 17JUN03 | 1.000000 | | -1,265.63 |
| 4,500,000.000 | | | | -1,265.63 | | .00 | | |
| ** WB1H ** | 314 | 2,294,875.00 | 2,301,839.84 | 11JUN03 | 17JUN03 | 1.000000 | | -6,164.84 |
| 2,200,000.000 | | | | -6,164.84 | | .00 | | |
| ** WB1Q ** | 035 | 6,150,750.00 | 6,174,718.75 | 12JUN03 | 17JUN03 | 1.000000 | | -23,968.75 |
| 5,900,000.000 | | | | -23,968.75 | | .00 | | |
| ** WB1Q ** | 036 | 4,575,312.50 | 4,591,437.50 | 12JUN03 | 17JUN03 | 1.000000 | | -16,125.00 |
| 4,400,000.000 | | | | -16,125.00 | | .00 | | |
| ** WB1Q ** | CXL 036 | -4,575,312.50 | -4,591,437.50 | 12JUN03 | 17JUN03 | 1.000000 | | 16,125.00 |
| -4,400,000.000 | | | | 16,125.00 | | .00 | | |
| ** WB1H ** | 337 | 104,187.50 | 104,593.75 | 12JUN03 | 17JUN03 | 1.000000 | | -406.25 |
| 100,000.000 | | | | -406.25 | | .00 | | |
| ** WB2P ** | 352 | 2,606,250.00 | 2,616,406.25 | 12JUN03 | 17JUN03 | 1.000000 | | -10,156.25 |
| 2,500,000.000 | | | | -10,156.25 | | .00 | | |
| ** WB1Q ** | 664 | 6,150,750.00 | 6,156,406.25 | 12JUN03 | 17JUN03 | 1.000000 | | -5,656.25 |
| 5,900,000.000 | | | | -5,656.25 | | .00 | | |
| ** WB1Q ** | CXL 664 | -6,150,750.00 | -6,156,406.25 | 12JUN03 | 17JUN03 | 1.000000 | | 5,656.25 |
| -5,900,000.000 | | | | 5,656.25 | | .00 | | |
| ** WB1Q ** | 780 | 4,575,312.50 | 4,589,750.00 | 12JUN03 | 17JUN03 | 1.000000 | | -14,437.50 |
| | | | | -14,437.50 | | .00 | | |

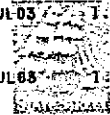


STATE STREET
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ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|----------------|----------------------------|------------|---------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE | BASE | BASE | BASE | BASE | BASE |
| 4,400,000.000 | | | | | | | |
| ** WB1Q ** | | | | 12JUN03 | 17JUN03 | 1.000000 | |
| CXL 780 | -4,575,312.50 | | -4,589,750.00 | 14,437.50 | | .00 | 14,437.50 |
| -4,400,000.000 | | | | | | | |
| ** WB1Q ** | | | | 13JUN03 | 17JUN03 | 1.000000 | |
| Y 034 | 6,154,437.50 | | 6,169,187.50 | 14,750.00 | | .00 | 14,750.00 |
| 5,900,000.000 | | | | | | | |
| 01F060469 | TOTAL | | | | | | |
| ----- | 28,215,886.72 | | 28,356,735.94 | -140,849.22 L | | .00 | -140,849.22 L |
| | 16,999,953.12 | | 17,039,937.50 | -10,484.38 S | | .00 | -10,484.38 S |
| 01F060477 | FNMA TBA JUL 15 SINGLE FAM | 2099/12/01 | 6.000 | 12JUN03 | 17JUL03 | 1.000000 | |
| ** WB1Q ** | | | | | | | |
| 552 | 625,781.25 | | 625,640.62 | 140.63 | | .00 | 140.63 |
| 600,000.000 | | | | | | | |
| ** WB1Q ** | | | | 12JUN03 | 17JUL03 | 1.000000 | |
| 662 | 625,781.25 | | 625,640.62 | 140.63 | | .00 | 140.63 |
| 600,000.000 | | | | | | | |
| ** WB1Q ** | | | | 12JUN03 | 17JUL03 | 1.000000 | |
| CXL 662 | -625,781.25 | | -625,640.62 | -140.63 | | .00 | -140.63 |
| -600,000.000 | | | | | | | |
| ** WB1Q ** | | | | 13JUN03 | 17JUL03 | 1.000000 | |
| 553 | 6,152,593.75 | | 6,152,226.56 | 367.19 | | .00 | 367.19 |
| 5,900,000.000 | | | | | | | |
| ** WB1Q ** | | | | 25JUN03 | 17JUL03 | 1.000000 | |
| 046 | 5,950,710.94 | | 5,943,648.44 | 7,062.50 | | .00 | 7,062.50 |
| 5,700,000.000 | | | | | | | |
| ** WB1Q ** | | | | 25JUN03 | 17JUL03 | 1.000000 | |
| CXL 046 | -5,950,710.94 | | -5,943,648.44 | -7,062.50 | | .00 | -7,062.50 |
| -5,700,000.000 | | | | | | | |
| ** WB1Q ** | | | | 25JUN03 | 17JUL03 | 1.000000 | |
| 554 | 5,950,710.94 | | 5,946,023.44 | 4,687.50 | | .00 | 4,687.50 |
| 5,700,000.000 | | | | | | | |
| ** WB2P ** | | | | 11JUL03 | 17JUL03 | 1.000000 | |
| 532 | 2,613,671.88 | | 2,606,835.94 | 6,835.94 | | .00 | 6,835.94 |
| 2,500,000.000 | | | | | | | |
| ** WB1Q ** | | | | 11JUL03 | 17JUL03 | 1.000000 | |



STATE STREET

FOR PUBLIC DISCLOSURE

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|---------------|----------------------------|------------|---------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE | BASE | BASE | BASE | BASE | BASE |
| 6,500,000.000 | | | | | | | |
| 570 | 6,797,578.12 | | 6,797,578.13 | -.01 | | .00 | -.01 |
| ** WB1H ** | | | | 14JUL03 | 17JUL03 | 1.000000 | |
| 594 | 2,300,031.25 | | 2,295,218.75 | 4,812.50 | | .00 | 4,812.50 |
| 2,200,000.000 | | | | | | | |
| ** WB1H ** | | | | 14JUL03 | 17JUL03 | 1.000000 | |
| 596 | 104,578.13 | | 104,210.94 | 367.19 | | .00 | 367.19 |
| 100,000.000 | | | | | | | |
| 01F060477 | TOTAL | | | | | | |
| ----- | 5,018,281.26 | | 5,006,265.63 | 12,015.63 L | | .00 | 12,015.63 L |
| | 19,526,664.06 | | 19,521,468.75 | 5,195.31 S | | .00 | 5,195.31 S |
| 01F060485 | FNMA TBA AUG 15 SINGLE FAM | 2099/12/01 | 6.000 | 11JUL03 | 18AUG03 | 1.000000 | |
| ** WB1Q ** | | | | | | | |
| 749 | 627,000.00 | | 623,250.00 | 3,750.00 | | .00 | 3,750.00 |
| 600,000.000 | | | | | | | |
| ** WB1H ** | | | | 12AUG03 | 18AUG03 | 1.000000 | |
| 046 | 103,578.13 | | 104,500.00 | -921.87 | | .00 | -921.87 |
| 100,000.000 | | | | | | | |
| ** WB1H ** | | | | 13AUG03 | 18AUG03 | 1.000000 | |
| 053 | 2,275,453.14 | | 2,299,031.25 | -23,578.11 | | .00 | -23,578.11 |
| 2,200,000.000 | | | | | | | |
| ** WB1Q ** | | | | 13AUG03 | 18AUG03 | 1.000000 | |
| 685 | 9,930,750.00 | | 9,972,000.00 | -41,250.00 | | .00 | -41,250.00 |
| 9,600,000.000 | | | | | | | |
| ** WB2P ** | | | | 13AUG03 | 18AUG03 | 1.000000 | |
| 689 | 2,586,132.81 | | 2,612,500.00 | -26,367.19 | | .00 | -26,367.19 |
| 2,500,000.000 | | | | | | | |
| 01F060485 | TOTAL | | | | | | |
| ----- | 4,965,164.08 | | 5,016,031.25 | -50,867.17 L | | .00 | -50,867.17 L |
| | 10,557,750.00 | | 10,595,250.00 | -37,500.00 S | | .00 | -37,500.00 S |



STATE STREET

FOR PUBLIC DISCLOSURE

ATTACHMENT O

| ASSET ID | SECURITY | DESCRIPTION | HAT DATE | HAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|----------------|-----------------------|---------------|--------------|-------------|-----------|-----------|---------------------|
| SH SELL/BTC | LOT | LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | GN/LS | BASE CURR | GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE | PRINCIPAL NET | BASE | BASE COST | SECTY GN/LS | GN/LS | | NET BAS SECTY GN/LS |
| 01F060493 | FNMA | TBA SEP 15 SINGLE FAM | 2099/12/01 | 6.000 | 26AUG03 | 18SEP03 | 1.000000 | |
| WB1Q ** | 131 | 3,314,000.00 | 3,320,000.00 | -6,000.00 | | | .00 | -6,000.00 |
| | 3,200,000.000 | | | | | | | |
| WB2P ** | 074 | 2,600,976.56 | 2,584,375.00 | | 11SEP03 | 18SEP03 | 1.000000 | 16,601.56 |
| | 2,500,000.000 | | | | 16,601.56 | | .00 | |
| WB1Q ** | 686 | 3,331,000.00 | 3,308,000.00 | | 11SEP03 | 18SEP03 | 1.000000 | 23,000.00 |
| | 3,200,000.000 | | | | 23,000.00 | | .00 | |
| WB1Q ** | 691 | 6,458,500.00 | 6,416,000.00 | | 11SEP03 | 18SEP03 | 1.000000 | 42,500.00 |
| | 6,400,000.000 | | | | 42,500.00 | | .00 | |
| WB1H ** | 350 | 103,964.84 | 103,531.25 | | 15SEP03 | 18SEP03 | 1.000000 | 433.59 |
| | 100,000.000 | | | | 433.59 | | .00 | |
| WB1H ** | 351 | 2,292,125.00 | 2,274,250.00 | | 15SEP03 | 18SEP03 | 1.000000 | 17,875.00 |
| | 2,200,000.000 | | | | 17,875.00 | | .00 | |
| 01F060493 | TOTAL | | 4,997,066.40 | 4,962,156.25 | 34,910.15 L | | .00 | 34,910.15 L |
| | | 13,303,500.00 | 13,244,000.00 | 59,500.00 S | | | .00 | 59,500.00 S |
| 01F0606AB | FNMA | TBA OCT 30 SINGLE FAM | 2099/12/01 | 6.000 | 08SEP03 | 15OCT03 | 1.000000 | |
| WB1Q ** | 439 | 3,670,875.00 | 3,670,875.00 | .00 | | | .00 | .00 |
| | 3,600,000.000 | | | | | | | |
| WB1Q ** | 200 | 5,977,171.88 | 5,938,250.00 | | 29SEP03 | 15OCT03 | 1.000000 | 38,921.88 |
| | 5,800,000.000 | | | | 38,921.88 | | .00 | |
| WB1F ** | 711 | 24,564,568.36 | 24,367,992.19 | | 30SEP03 | 15OCT03 | 1.000000 | 196,576.17 |
| | 23,850,000.000 | | | | 196,576.17 | | .00 | |
| WB1F ** | 717 | 10,835,917.97 | 10,719,843.75 | | 01OCT03 | 15OCT03 | 0.000000 | 116,074.22 |
| | 10,500,000.000 | | | | 116,074.22 | | .00 | |
| WB1Q ** | | | | | 03OCT03 | 15OCT03 | 0.000000 | |



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| ASSET ID | SECURITY | DESCRIPTION | HAT DATE | HAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-----------------|---------------------|----------------|------------|-------------|-----------|-----------|---------------------|
| SH SELL/BTC | LOT | LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | GN/LS | BASE CURR | GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE | PRINCIPAL NET | BASE | BASE COST | SECTY GN/LS | GN/LS | | NET BAS SECTY GN/LS |
| | 254 | 8,009,625.00 | 7,953,562.50 | 56,062.50 | | | .00 | 56,062.50 |
| | 7,800,000.000 | | | | | | | |
| WB1E ** | 040 | 32,852,500.00 | 32,364,042.51 | | 06OCT03 | 15OCT03 | 1.000000 | 488,437.49 |
| | 32,000,000.000 | | | | 488,437.49 | | .00 | |
| WB1E ** | 040 | -32,852,500.00 | -32,364,042.51 | | 06OCT03 | 15OCT03 | 1.000000 | -488,437.49 |
| | -32,000,000.000 | | | | -488,437.49 | | .00 | |
| WB1E ** | 721 | 32,852,500.00 | 32,397,500.00 | | 06OCT03 | 15OCT03 | 1.000000 | 455,000.00 |
| | 32,000,000.000 | | | | 455,000.00 | | .00 | |
| WB1E ** | 721 | -32,852,500.00 | -32,397,500.00 | | 06OCT03 | 15OCT03 | 1.000000 | -455,000.00 |
| | -32,000,000.000 | | | | -455,000.00 | | .00 | |
| WB1E ** | 783 | 32,852,500.00 | 32,397,500.00 | | 06OCT03 | 15OCT03 | 1.000000 | 455,000.00 |
| | 32,000,000.000 | | | | 455,000.00 | | .00 | |
| WB1E ** | 783 | -32,852,500.00 | -32,397,500.00 | | 06OCT03 | 15OCT03 | 1.000000 | -455,000.00 |
| | -32,000,000.000 | | | | -455,000.00 | | .00 | |
| WB2P ** | 170 | 1,026,210.94 | 1,022,012.50 | | 07OCT03 | 15OCT03 | 1.000000 | 3,398.44 |
| | 1,000,000.000 | | | | 3,398.44 | | .00 | |
| WB1Q ** | 453 | 17,250,843.75 | 17,167,500.00 | | 07OCT03 | 15OCT03 | 1.000000 | 83,343.75 |
| | 16,800,000.000 | | | | 83,343.75 | | .00 | |
| WB1Q ** | 456 | 1,840,515.62 | 1,839,375.00 | | 07OCT03 | 17OCT03 | 1.000000 | 9,140.62 |
| | 1,800,000.000 | | | | 9,140.62 | | .00 | |
| WB1Q ** | 463 | 5,134,960.94 | 5,125,820.13 | | 07OCT03 | 15OCT03 | 1.000000 | 9,132.81 |
| | 5,000,000.000 | | | | 9,132.81 | | .00 | |
| WB1E ** | 386 | 3,085,195.31 | 3,030,236.30 | | 08OCT03 | 15OCT03 | 1.000000 | 54,960.93 |
| | 3,000,000.000 | | | | 54,960.93 | | .00 | |
| WB2N ** | 644 | 75,127,383.10 | 74,335,562.50 | | 08OCT03 | 15OCT03 | 0.000000 | 791,820.60 |
| | 73,100,000.000 | | | | 791,820.60 | | .00 | |



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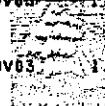
| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|---|-------------------------|----------------|----------------|--------------------|-----------------|--------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| ** WB2N ** | 648 1,644,312.51 | 1,627,000.00 | 1,627,000.00 | 08OCT03 17,312.51 | 15OCT03 | 1.000000 .00 | 17,312.51 |
| 1,600,000.000 | | | | | | | |
| ** WB1E ** | 789 3,085,195.31 | 3,015,937.50 | 3,015,937.50 | 08OCT03 69,257.81 | 15OCT03 | 1.000000 .00 | 69,257.81 |
| 3,000,000.000 | | | | | | | |
| ** WB1E ** | CXL 789 -3,085,195.31 | -3,015,937.50 | -3,015,937.50 | 08OCT03 -69,257.81 | 15OCT03 | 1.000000 .00 | -69,257.81 |
| -3,000,000.000 | | | | | | | |
| ** WB1E ** | 790 13,358,007.81 | 13,170,625.00 | 13,170,625.00 | 08OCT03 187,382.81 | 15OCT03 | 1.000000 .00 | 187,382.81 |
| 13,000,000.000 | | | | | | | |
| ** WB1E ** | 033 9,228,515.63 | 9,113,203.13 | 9,113,203.13 | 09OCT03 115,312.50 | 15OCT03 | 1.000000 .00 | 115,312.50 |
| 9,000,000.000 | | | | | | | |
| ** WB1E ** | 034 6,152,343.75 | 6,037,500.00 | 6,037,500.00 | 09OCT03 114,843.75 | 15OCT03 | 1.000000 .00 | 114,843.75 |
| 6,000,000.000 | | | | | | | |
| ** WB1E ** | 038 69,213,867.19 | 68,913,281.25 | 68,913,281.25 | 09OCT03 300,585.94 | 15OCT03 | 1.000000 .00 | 300,585.94 |
| 67,500,000.000 | | | | | | | |
| ** WB2N ** | 677 5,743,937.53 | 5,719,875.00 | 5,719,875.00 | 09OCT03 24,062.53 | 15OCT03 | 1.000000 .00 | 24,062.53 |
| 5,600,000.000 | | | | | | | |
| 01F0606A8 TOTAL | 3,670,875.00 | 3,670,875.00 | 3,670,875.00 | .00 | | .00 | .00 |
| | 219,980,260.18 | 218,057,929.70 | 218,057,929.70 | 1,922,330.48 L | | .00 | 1,922,330.48 L |
| | 38,221,117.19 | 38,024,515.63 | 38,024,515.63 | 196,601.56 S | | .00 | 196,601.56 S |
| 01F0606B6 FNMA TBA NOV 30 SINGLE FAM 2099/12/01 6.000 | | | | 07OCT03 13NOV03 | | 1.000000 | |
| ** WB1Q ** | 459 3,686,625.00 | 3,686,062.50 | 3,686,062.50 | 562.50 | | .00 | 562.50 |
| 3,600,000.000 | | | | | | | |
| ** WB1E ** | 407 4,094,375.00 | 4,097,500.00 | 4,097,500.00 | 14OCT03 -3,125.00 | 13NOV03 | 1.000000 .00 | -3,125.00 |
| 4,000,000.000 | | | | | | | |



STATE STREET

FOR PUBLIC DISCLOSURE

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-----------------|-------------------------|----------------|----------------|--------------------|-----------------|--------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| ** WB1E ** | CXL 407 -4,094,375.00 | -4,097,500.00 | -4,097,500.00 | 14OCT03 3,125.00 | 13NOV03 | 1.000000 .00 | 3,125.00 |
| -4,000,000.000 | | | | | | | |
| ** WB1E ** | 117 3,068,671.88 | 3,075,937.50 | 3,075,937.50 | 15OCT03 -7,265.62 | 13NOV03 | 1.000000 .00 | -7,265.62 |
| 3,000,000.000 | | | | | | | |
| ** WB1E ** | CXL 117 -3,068,671.88 | -3,075,937.50 | -3,075,937.50 | 15OCT03 7,265.62 | 13NOV03 | 1.000000 .00 | 7,265.62 |
| -3,000,000.000 | | | | | | | |
| ** WB1E ** | 447 16,366,250.00 | 16,384,375.00 | 16,384,375.00 | 15OCT03 -18,125.00 | 13NOV03 | 1.000000 .00 | -18,125.00 |
| 16,000,000.000 | | | | | | | |
| ** WB1E ** | CXL 447 -16,366,250.00 | -16,384,375.00 | -16,384,375.00 | 15OCT03 18,125.00 | 13NOV03 | 1.000000 .00 | 18,125.00 |
| -16,000,000.000 | | | | | | | |
| ** WB1E ** | 093 8,162,500.00 | 8,197,812.50 | 8,197,812.50 | 17OCT03 -35,312.50 | 13NOV03 | 1.000000 .00 | -35,312.50 |
| 8,000,000.000 | | | | | | | |
| ** WB1E ** | CXL 093 -8,162,500.00 | -8,197,812.50 | -8,197,812.50 | 17OCT03 35,312.50 | 13NOV03 | 1.000000 .00 | 35,312.50 |
| -8,000,000.000 | | | | | | | |
| ** WB1E ** | 491 8,162,500.00 | 8,178,125.00 | 8,178,125.00 | 17OCT03 -15,625.00 | 13NOV03 | 1.000000 .00 | -15,625.00 |
| 8,000,000.000 | | | | | | | |
| ** WB1E ** | CXL 491 -8,162,500.00 | -8,178,125.00 | -8,178,125.00 | 17OCT03 15,625.00 | 13NOV03 | 1.000000 .00 | 15,625.00 |
| -8,000,000.000 | | | | | | | |
| ** WB1Q ** | 111 5,742,625.00 | 5,733,875.00 | 5,733,875.00 | 23OCT03 8,750.00 | 13NOV03 | 1.000000 .00 | 8,750.00 |
| 5,600,000.000 | | | | | | | |
| ** WB1F ** | 443 10,781,777.34 | 10,808,437.50 | 10,808,437.50 | 04NOV03 -26,660.16 | 13NOV03 | 1.000000 .00 | -26,660.16 |
| 10,500,000.000 | | | | | | | |
| ** WB2N ** | 256 5,745,687.53 | 5,727,312.53 | 5,727,312.53 | 05NOV03 18,375.00 | 13NOV03 | 1.000000 .00 | 18,375.00 |
| 5,600,000.000 | | | | | | | |
| ** WB2N ** | 258 1,642,125.01 | 1,639,500.00 | 1,639,500.00 | 05NOV03 2,625.01 | 13NOV03 | 1.000000 .00 | 2,625.01 |
| | | | | | | | |



STATE STREET

FOR PUBLIC DISCLOSURE

ATTACHMENT O

| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE | TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECTY GN/LS NET BAS SECTY GN/LS |
|-------------------------|--|-------------------------------------|----------------|---|---------------------------|--------------------|--|
| 1,600,000.000 | | | | | | | |
| ** WB2N ** | 264 75,027,441.59 | 74,904,656.25 | | 05NOV03 122,785.34 | 13NOV03 | 1.000000 .00 | 122,785.34 |
| 73,100,000.000 | | | | | | | |
| ** WB1Q ** | 308 17,216,062.50 | 17,226,109.37 | | 06NOV03 -10,046.87 | 13NOV03 | 1.000000 .00 | -10,046.87 |
| 16,800,000.000 | | | | | | | |
| ** WB2P ** | 303 1,023,984.38 | 1,023,281.25 | | 06NOV03 703.13 | 13NOV03 | 1.000000 .00 | 703.13 |
| 1,000,000.000 | | | | | | | |
| ** WB1Q ** | 304 9,214,453.12 | 9,227,500.00 | | 06NOV03 -13,046.88 | 13NOV03 | 1.000000 .00 | -13,046.88 |
| 9,000,000.000 | | | | | | | |
| ** WB1Q ** | 308 6,660,005.94 | 6,655,390.63 | | 06NOV03 12,695.31 | 13NOV03 | 1.000000 .00 | 12,695.31 |
| 6,500,000.000 | | | | | | | |
| ** WB1Q ** | 313 1,843,804.69 | 1,843,312.50 | | 06NOV03 492.19 | 13NOV03 | 1.000000 .00 | 492.19 |
| 1,800,000.000 | | | | | | | |
| ** WB1Q ** | 316 5,122,070.31 | 5,120,312.50 | | 06NOV03 1,757.81 | 13NOV03 | 1.000000 .00 | 1,757.81 |
| 5,000,000.000 | | | | | | | |
| ** WB1F ** | 040 24,444,386.72 | 24,498,421.87 | | 10NOV03 -54,035.15 | 13NOV03 | 1.000000 .00 | -54,035.15 |
| 23,850,000.000 | | | | | | | |
| 01F060604 | TOTAL | 118,665,402.57 | 118,601,609.40 | 63,793.17 L | | .00 | 63,793.17 L |
| | | 49,493,726.56 | 49,492,562.50 | 1,164.06 S | | .00 | 1,164.06 S |
| 01F060404 | FNMA TBA DEC 30 SINGLE FAN | 2099/12/01 6.000 | | 27NOV02 | 12DEC02 | 1.000000 | |
| ** WB1E ** | CXL 236 -10,212,500.00 | -10,208,984.38 | | -3,515.62 | | .00 | -3,515.62 |
| -10,000,000.000 | | | | | | | |
| ** WB1Q ** | 299 3,681,000.00 | 3,677,062.50 | | 06NOV03 3,937.50 | 11DEC03 | 1.000000 .00 | 3,937.50 |
| 3,600,000.000 | | | | | | | |
| ** WB1Q ** | | | | 06NOV03 | 11DEC03 | 1.000000 | |



STATE STREET
 Serving Institutional Investors Worldwide

FOR PUBLIC DISCLOSURE

| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE | TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECTY GN/LS NET BAS SECTY GN/LS |
|-------------------------|--|-------------------------------------|----------|---|---------------------------|--------------------|--|
| 5,600,000.000 | 303 5,713,531.25 | 5,726,000.00 | | -12,468.75 | | .00 | -12,468.75 |
| ** WB1E ** | 042 13,330,585.94 | 13,260,125.00 | | 12NOV03 62,460.94 | 11DEC03 | 1.000000 .00 | 62,460.94 |
| 13,000,000.000 | | | | | | | |
| ** WB1E ** | 220 10,252,343.75 | 10,167,187.50 | | 12NOV03 85,156.25 | 11DEC03 | 1.000000 .00 | 85,156.25 |
| 10,000,000.000 | | | | | | | |
| ** WB1E ** | 306 10,252,343.75 | 10,167,187.50 | | 12NOV03 85,156.25 | 11DEC03 | 1.000000 .00 | 85,156.25 |
| 10,000,000.000 | | | | | | | |
| ** WB1E ** | CXL 306 -10,252,343.75 | -10,167,187.50 | | -85,156.25 | 11DEC03 | 1.000000 .00 | -85,156.25 |
| -10,000,000.000 | | | | | | | |
| ** WB1E ** | 307 13,330,585.94 | 13,244,687.50 | | 12NOV03 85,898.44 | 11DEC03 | 1.000000 .00 | 85,898.44 |
| 13,000,000.000 | | | | | | | |
| ** WB1E ** | CXL 307 -13,330,585.94 | -13,244,687.50 | | -85,898.44 | 11DEC03 | 1.000000 .00 | -85,898.44 |
| -13,000,000.000 | | | | | | | |
| ** WB1Q ** | 765 7,586,156.25 | 7,551,468.75 | | 12NOV03 34,687.50 | 11DEC03 | 1.000000 .00 | 34,687.50 |
| 7,400,000.000 | | | | | | | |
| ** WB1E ** | 017 31,806,484.37 | 31,639,375.00 | | 01DEC03 167,109.37 | 11DEC03 | 1.000000 .00 | 167,109.37 |
| 31,000,000.000 | | | | | | | |
| ** WB1E ** | CXL 017 -31,806,484.37 | -31,639,375.00 | | -167,109.37 | 11DEC03 | 1.000000 .00 | -167,109.37 |
| -31,000,000.000 | | | | | | | |
| ** WB1E ** | 020 6,156,093.75 | 6,123,750.00 | | 01DEC03 32,343.75 | 11DEC03 | 1.000000 .00 | 32,343.75 |
| 6,000,000.000 | | | | | | | |
| ** WB1E ** | CXL 020 -6,156,093.75 | -6,123,750.00 | | -32,343.75 | 11DEC03 | 1.000000 .00 | -32,343.75 |
| -6,000,000.000 | | | | | | | |
| ** WB1E ** | 047 31,806,484.37 | 31,639,375.00 | | 01DEC03 167,109.37 | 11DEC03 | 1.000000 .00 | 167,109.37 |
| 31,000,000.000 | | | | | | | |

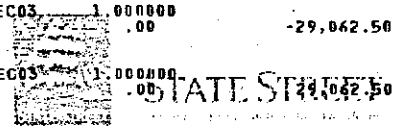


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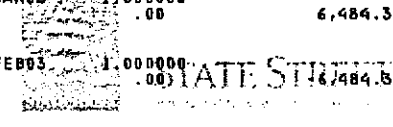
ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|---------------|---------------|--------------------|-----------------|---------------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | NET BAS SECTY GN/LS | NET BAS SECTY GN/LS |
| ** WB1E ** | 064 6,000,000.000 | 6,156,093.75 | 6,100,312.50 | 01DEC03 55,781.25 | 11DEC03 | 1.000000 .00 | 55,781.25 |
| ** WB1E ** | 057 13,000,000.000 | 13,330,585.94 | 13,330,585.94 | 03DEC03 .00 | 11DEC03 | 1.000000 .00 | .00 |
| ** WB1E ** | 058 6,000,000.000 | 6,156,093.75 | 6,156,093.75 | 03DEC03 .00 | 11DEC03 | 1.000000 .00 | .00 |
| ** WB1E ** | 059 31,000,000.000 | 31,806,484.37 | 31,806,484.37 | 03DEC03 .00 | 11DEC03 | 1.000000 .00 | .00 |
| ** WB1Q ** | 167 1,800,000.000 | 1,845,421.87 | 1,838,531.25 | 03DEC03 6,890.62 | 11DEC03 | 1.000000 .00 | 6,890.62 |
| ** WB1Q ** | 168 16,800,000.000 | 17,226,562.50 | 17,230,484.37 | 03DEC03 -3,921.87 | 11DEC03 | 1.000000 .00 | -3,921.87 |
| ** WB1Q ** | 170 9,000,000.000 | 9,225,703.12 | 9,188,495.31 | 03DEC03 37,007.81 | 11DEC03 | 1.000000 .00 | 37,007.81 |
| ** WB1Q ** | 179 6,500,000.000 | 6,670,117.19 | 6,639,140.62 | 03DEC03 30,976.57 | 11DEC03 | 1.000000 .00 | 30,976.57 |
| ** WB1Q ** | 184 5,000,000.000 | 5,129,882.81 | 5,107,140.43 | 03DEC03 22,742.18 | 11DEC03 | 1.000000 .00 | 22,742.18 |
| ** WB2P ** | 513 1,000,000.000 | 1,025,390.62 | 1,020,625.00 | 03DEC03 4,765.62 | 11DEC03 | 1.000000 .00 | 4,765.62 |
| ** WB1E ** | 072 4,000,000.000 | 4,111,562.50 | 4,082,500.00 | 04DEC03 29,062.50 | 11DEC03 | 1.000000 .00 | 29,062.50 |
| ** WB1E ** | CXL 072 -4,000,000.000 | -4,111,562.50 | -4,082,500.00 | 04DEC03 -29,062.50 | 11DEC03 | 1.000000 .00 | -29,062.50 |
| ** WB1E ** | 348 4,111,562.50 | 4,111,562.50 | 4,082,500.00 | 04DEC03 29,062.50 | 11DEC03 | 1.000000 .00 | 29,062.50 |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|---------------|----------------------------|----------------|----------------|--------------------|-----------------|---------------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | NET BAS SECTY GN/LS | NET BAS SECTY GN/LS |
| 4,000,000.000 | | | | | | | |
| ** WB1E ** | 331 22,500,000.000 | 23,202,246.10 | 22,964,062.50 | 08DEC03 238,183.60 | 11DEC03 | 1.000000 .00 | 238,183.60 |
| ** WB2M ** | 620 5,600,000.000 | 5,781,343.74 | 5,727,750.00 | 08DEC03 53,593.74 | 11DEC03 | 1.000000 .00 | 53,593.74 |
| ** WB2M ** | 623 1,600,000.000 | 1,650,500.00 | 1,637,000.00 | 08DEC03 13,500.00 | 11DEC03 | 1.000000 .00 | 13,500.00 |
| ** WB2M ** | 630 73,100,000.000 | 75,475,750.00 | 74,790,437.50 | 08DEC03 685,312.50 | 11DEC03 | 1.000000 .00 | 685,312.50 |
| ** WB1F ** | 738 23,850,000.000 | 24,600,902.34 | 24,360,539.06 | 09DEC03 240,363.28 | 11DEC03 | 1.000000 .00 | 240,363.28 |
| ** WB1F ** | 739 10,500,000.000 | 10,832,226.56 | 10,747,734.38 | 09DEC03 84,492.18 | 11DEC03 | 1.000000 .00 | 84,492.18 |
| 01F0606C4 | TOTAL | 51,293,164.06 | 51,293,164.06 | .00 | | .00 | .00 |
| | | 198,812,929.67 | 196,296,664.06 | 1,716,265.61 L | | .00 | 1,716,265.61 L |
| | | 57,078,374.99 | 56,958,523.43 | 119,851.56 S | | .00 | 119,851.56 S |
| 01F060618 | FNMA TBA JAN 30 SINGLE FAM | 2099/12/01 | 6.000 | 02JAN03 | 14JAN03 | 1.000000 | |
| ** WB1F ** | 396 22,500,000.000 | 23,181,152.34 | 23,027,343.75 | 153,808.59 | | .00 | 153,808.59 |
| ** WB1E ** | 267 2,000,000.000 | 2,062,890.63 | 2,069,375.00 | 06JAN03 -6,484.37 | 14JAN03 | 1.000000 .00 | -6,484.37 |
| ** WB1E ** | CXL 267 -2,000,000.000 | -2,062,890.63 | -2,069,375.00 | 06JAN03 -6,484.37 | 14JAN03 | 1.000000 .00 | 6,484.37 |
| ** WB1E ** | 622 2,062,890.63 | 2,062,890.63 | 2,069,375.00 | 06JAN03 -6,484.37 | 06FEB03 | 1.000000 .00 | -6,484.37 |



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ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | HAT DATE | HAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-----------------|-------------------------|---------------|---------------|-----------------------|------------------|------------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE SECTY GN/LS | BASE SECTY GN/LS | NET BAS SECTY GN/LS |
| 2,000,000.000 | | | | | | | |
| ** WB1E ** | 729 2,062,890.63 | 2,069,375.00 | 2,069,375.00 | 06JAN03 -6,484.37 | 14JAN03 | 1.000000 .00 | -6,484.37 |
| 2,000,000.000 | | | | | | | |
| ** WB1E ** | CXL 729 -2,062,890.63 | -2,069,375.00 | -2,069,375.00 | 06JAN03 6,484.37 | 14JAN03 | 1.000000 .00 | 6,484.37 |
| -2,000,000.000 | | | | | | | |
| ** WB1H ** | 383 103,394.53 | 102,500.00 | 102,500.00 | 07JAN03 894.53 | 14JAN03 | 1.000000 .00 | 894.53 |
| 100,000.000 | | | | | | | |
| ** WB1H ** | 389 19,444,046.00 | 19,269,968.75 | 19,269,968.75 | 07JAN03 174,078.13 | 14JAN03 | 1.000000 .00 | 174,078.13 |
| 18,800,000.000 | | | | | | | |
| ** WB2H ** | 405 23,987,531.25 | 23,772,750.00 | 23,772,750.00 | 07JAN03 214,781.25 | 14JAN03 | 1.000000 .00 | 214,781.25 |
| 23,200,000.000 | | | | | | | |
| ** WB1Q ** | 652 7,540,371.09 | 7,524,703.12 | 7,524,703.12 | 09JAN03 23,667.97 | 14JAN03 | 1.000000 .00 | 23,667.97 |
| 7,300,000.000 | | | | | | | |
| ** WB1Q ** | 165 11,240,625.00 | 11,232,375.00 | 11,232,375.00 | 03DEC03 8,250.00 | 14JAN04 | 1.000000 .00 | 8,250.00 |
| 11,000,000.000 | | | | | | | |
| ** WB1Q ** | 177 5,719,218.75 | 5,719,875.00 | 5,719,875.00 | 03DEC03 -656.25 | 14JAN04 | 1.000000 .00 | -656.25 |
| 5,600,000.000 | | | | | | | |
| ** WB1E ** | 536 10,284,375.00 | 10,271,875.00 | 10,271,875.00 | 10DEC03 12,500.00 | 14JAN04 | 1.000000 .00 | 12,500.00 |
| 10,000,000.000 | | | | | | | |
| ** WB1Q ** | 726 4,032,843.75 | 3,983,484.37 | 3,983,484.37 | 18DEC03 49,359.38 | 14JAN04 | 1.000000 .00 | 49,359.38 |
| 3,900,000.000 | | | | | | | |
| 01F060618 TOTAL | 79,063,390.63 | 78,513,812.50 | 78,513,812.50 | 549,578.13 L | | .00 | 549,578.13 L |



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| ASSET ID | SECURITY DESCRIPTION | HAT DATE | HAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-----------------|-------------------------|----------------|----------------|------------------------|------------------|------------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE SECTY GN/LS | BASE SECTY GN/LS | NET BAS SECTY GN/LS |
| 28,541,058.59 | | 28,460,437.49 | 28,460,437.49 | 80,621.10 S | | .00 | 80,621.10 S |
| 01F060626 FNMA | TBA FEB 30 SINGLE FAM | 2099/12/01 | 6.000 | 03JAN03 | 13FEB03 | 1.000000 | |
| ** WB1E ** | 286 22,601,562.50 | 22,714,257.82 | 22,714,257.82 | -112,695.32 | | .00 | -112,695.32 |
| 22,000,000.000 | | | | | | | |
| ** WB1E ** | CXL 286 -22,601,562.50 | -22,714,257.82 | -22,714,257.82 | 03JAN03 112,695.32 | 13FEB03 | 1.000000 .00 | 112,695.32 |
| -22,000,000.000 | | | | | | | |
| ** WB1E ** | 327 2,054,687.50 | 2,055,000.00 | 2,055,000.00 | 03JAN03 -312.50 | 13FEB03 | 1.000000 .00 | -312.50 |
| 2,000,000.000 | | | | | | | |
| ** WB1E ** | 537 22,601,562.50 | 22,714,257.82 | 22,714,257.82 | 03JAN03 -112,695.32 | 13FEB03 | 1.000000 .00 | -112,695.32 |
| 22,000,000.000 | | | | | | | |
| ** WB1E ** | 240 1,030,664.06 | 1,032,539.86 | 1,032,539.86 | 10JAN03 -1,875.00 | 13FEB03 | 1.000000 .00 | -1,875.00 |
| 1,000,000.000 | | | | | | | |
| ** WB1E ** | 287 2,058,750.00 | 2,072,734.38 | 2,072,734.38 | 10JAN03 -13,984.38 | 13FEB03 | 1.000000 .00 | -13,984.38 |
| 2,000,000.000 | | | | | | | |
| ** WB1E ** | 574 2,061,328.13 | 2,070,781.25 | 2,070,781.25 | 10JAN03 -9,453.12 | 13FEB03 | 1.000000 .00 | -9,453.12 |
| 2,000,000.000 | | | | | | | |
| ** WB1E ** | CXL 574 -2,061,328.13 | -2,070,781.25 | -2,070,781.25 | 10JAN03 9,453.12 | 13FEB03 | 1.000000 .00 | 9,453.12 |
| -2,000,000.000 | | | | | | | |
| ** WB1E ** | 579 1,030,664.06 | 1,035,390.63 | 1,035,390.63 | 10JAN03 -4,726.57 | 13FEB03 | 1.000000 .00 | -4,726.57 |
| 1,000,000.000 | | | | | | | |
| ** WB1E ** | CXL 579 -1,030,664.06 | -1,035,390.63 | -1,035,390.63 | 10JAN03 4,726.57 | 13FEB03 | 1.000000 .00 | 4,726.57 |
| -1,000,000.000 | | | | | | | |
| ** WB1E ** | 693 120,436,875.00 | 120,895,039.86 | 120,895,039.86 | 10JAN03 -458,164.06 | 13FEB03 | 0.000000 .00 | -458,164.06 |
| 117,000,000.000 | | | | | | | |
| ** WB1E ** | | | | 10JAN03 | 13FEB03 | 0.000000 | |



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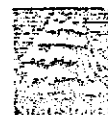
| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE | TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECTY GN/LS NET BAS SECTY GN/LS |
|-------------------------|-------------------------------|--|-------------------------------------|----------|---|---------------------------|--------------------|--|
| | CXL 693 | -120,436,875.00 | -120,895,039.06 | | 458,164.06 | | .00 | 458,164.06 |
| -117,000,000.000 | | | | | | | | |
| ** WB1E ** | 695 | 2,058,750.00 | 2,070,781.25 | | 10JAN03 -12,031.25 | 13FEB03 | 1.000000 .00 | -12,031.25 |
| 2,000,000.000 | | | | | | | | |
| ** WB1E ** | CXL 695 | -2,058,750.00 | -2,070,781.25 | | 10JAN03 12,031.25 | 13FEB03 | 1.000000 .00 | 12,031.25 |
| -2,000,000.000 | | | | | | | | |
| ** WB1H ** | 438 | 19,328,750.00 | 19,369,843.75 | | 13JAN03 -41,093.75 | 13FEB03 | 1.000000 .00 | -41,093.75 |
| 18,800,000.000 | | | | | | | | |
| ** WB1H ** | 439 | 102,812.50 | 103,031.25 | | 13JAN03 -218.75 | 13FEB03 | 1.000000 .00 | -218.75 |
| 100,000.000 | | | | | | | | |
| ** WB2N ** | 552 | 23,852,500.00 | 23,896,000.00 | | 13JAN03 -43,500.00 | 21FEB03 | 1.000000 .00 | -43,500.00 |
| 23,200,000.000 | | | | | | | | |
| ** WB1F ** | 774 | 7,458,437.50 | 7,472,031.25 | | 13JAN03 -13,593.75 | 13FEB03 | 1.000000 .00 | -13,593.75 |
| 7,250,000.000 | | | | | | | | |
| ** WB1F ** | 017 | 4,901,406.25 | 4,895,468.75 | | 15JAN03 5,937.50 | 13FEB03 | 1.000000 .00 | 5,937.50 |
| 4,750,000.000 | | | | | | | | |
| ** WB1F ** | 073 | 10,820,332.03 | 10,821,562.50 | | 16JAN03 -1,230.47 | 13FEB03 | 1.000000 .00 | -1,230.47 |
| 10,500,000.000 | | | | | | | | |
| ** WB1F ** | 099 | 31,474,570.31 | 31,342,656.25 | | 28JAN03 131,914.06 | 13MAR03 | 1.000000 .00 | 131,914.06 |
| 30,500,000.000 | | | | | | | | |
| ** WB1F ** | CXL 099 | -31,474,570.31 | -31,342,656.25 | | 28JAN03 -131,914.06 | 13MAR03 | 1.000000 .00 | -131,914.06 |
| -30,500,000.000 | | | | | | | | |
| ** WB1F ** | 101 | 31,474,570.31 | 31,342,656.25 | | 28JAN03 131,914.06 | 13FEB03 | 1.000000 .00 | 131,914.06 |
| 30,500,000.000 | | | | | | | | |
| ** WB2N ** | 775 | 7,145,812.50 | 7,128,664.09 | | 04FEB03 17,148.41 | 13FEB03 | 0.000000 .00 | 17,148.41 |
| 6,900,000.000 | | | | | | | | |



STATE STREET

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| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE | TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECTY GN/LS NET BAS SECTY GN/LS |
|-------------------------|-------------------------------|--|-------------------------------------|----------|---|---------------------------|--------------------|--|
| ** WB2N ** | 012 | 75,732,742.55 | 75,572,836.30 | | 06FEB03 159,906.25 | 13FEB03 | 1.000000 .00 | 159,906.25 |
| 73,100,000.000 | | | | | | | | |
| ** WB1Q ** | 212 | 5,180,664.06 | 5,153,906.25 | | 06FEB03 26,757.81 | 13FEB03 | 1.000000 .00 | 26,757.81 |
| 5,000,000.000 | | | | | | | | |
| ** WB1Q ** | 214 | 5,177,882.81 | 5,150,000.00 | | 06FEB03 27,882.81 | 13FEB03 | 1.000000 .00 | 27,882.81 |
| 5,000,000.000 | | | | | | | | |
| ** WB1Q ** | CXL 214 | -5,177,882.81 | -5,150,000.00 | | 06FEB03 -27,882.81 | 13FEB03 | 1.000000 .00 | -27,882.81 |
| -5,000,000.000 | | | | | | | | |
| ** WB1Q ** | 337 | 7,562,628.91 | 7,534,781.25 | | 06FEB03 27,847.66 | 13FEB03 | 1.000000 .00 | 27,847.66 |
| 7,300,000.000 | | | | | | | | |
| ** WB2P ** | 364 | 2,071,953.12 | 2,058,750.00 | | 06FEB03 13,203.12 | 13FEB03 | 1.000000 .00 | 13,203.12 |
| 2,000,000.000 | | | | | | | | |
| ** WB1Q ** | 398 | 5,179,882.81 | 5,150,000.00 | | 06FEB03 29,882.81 | 13FEB03 | 1.000000 .00 | 29,882.81 |
| 5,000,000.000 | | | | | | | | |
| ** WB2N ** | 035 | 1,659,250.00 | 1,654,125.01 | | 10FEB03 5,124.99 | 13FEB03 | 1.000000 .00 | 5,124.99 |
| 1,600,000.000 | | | | | | | | |
| ** WB2N ** | 054 | 3,101,484.39 | 3,106,875.00 | | 11FEB03 -5,390.61 | 13FEB03 | 1.000000 .00 | -5,390.61 |
| 3,000,000.000 | | | | | | | | |
| ** WB2N ** | 088 | 4,031,929.71 | 4,038,937.50 | | 11FEB03 -7,007.79 | 13FEB03 | 1.000000 .00 | -7,007.79 |
| 3,900,000.000 | | | | | | | | |
| 01F060426 | TOTAL | 219,427,644.92 | 219,335,312.91 | | 92,332.01 L | | .00 | 92,332.01 L |



STATE STREET

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ATTACHMENT O

| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|-------------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| | | 17,923,175.70 | | 17,838,687.50 | 84,488.28 S | | .00 | 84,488.28 S |
| D1F060634 | FNMA | TBA MAR 30 SINGLE FAM | 2099/12/01 | 6.000 | 07FEB03 | 13MAR03 | 1.000000 | |
| ** WB3E ** | 566 | 1,831,562.50 | | 1,040,937.50 | -9,375.00 | | .00 | -9,375.00 |
| | 1,000,000.000 | | | | | | | |
| ** WB1E ** | 567 | 2,065,000.00 | | 2,081,075.00 | -16,875.00 | | .00 | -16,875.00 |
| | 2,000,000.000 | | | | | | | |
| ** WB1E ** | 795 | 31,978,437.50 | | 32,243,632.81 | -265,195.31 | | .00 | -265,195.31 |
| | 31,000,000.000 | | | | | | | |
| ** WB1E ** | CXL 795 | -31,978,437.50 | | -32,243,632.81 | 265,195.31 | | .00 | 265,195.31 |
| | -31,000,000.000 | | | | | | | |
| ** WB1E ** | 809 | 1,031,562.50 | | 1,040,117.19 | -8,554.69 | | .00 | -8,554.69 |
| | 1,000,000.000 | | | | | | | |
| ** WB1E ** | CXL 809 | -1,031,562.50 | | -1,040,117.19 | 8,554.69 | | .00 | 8,554.69 |
| | -1,000,000.000 | | | | | | | |
| ** WB1E ** | 802 | 2,065,000.00 | | 2,080,234.38 | -15,234.38 | | .00 | -15,234.38 |
| | 2,000,000.000 | | | | | | | |
| ** WB1E ** | CXL 802 | -2,065,000.00 | | -2,080,234.38 | 15,234.38 | | .00 | 15,234.38 |
| | -2,000,000.000 | | | | | | | |
| ** WB1Q ** | 428 | 4,135,000.00 | | 4,129,375.00 | 5,625.00 | | .00 | 5,625.00 |
| | 4,000,000.000 | | | | | | | |
| ** WB1Q ** | 429 | 2,067,500.00 | | 2,064,375.00 | 3,125.00 | | .00 | 3,125.00 |
| | 2,000,000.000 | | | | | | | |
| ** WB1Q ** | 482 | 10,187,406.25 | | 10,178,984.38 | 8,421.87 | | .00 | 8,421.87 |
| | 9,800,000.000 | | | | | | | |
| ** WB1Q ** | | | | | 28FEB03 | 13MAR03 | 1.000000 | |



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FOR PUBLIC DISCLOSURE

| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|-------------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| | | 6,234,375.00 | | 6,222,187.50 | 12,187.50 | | .00 | 12,187.50 |
| ** WB1Q ** | 492 | 6,000,000.000 | | | 03MAR03 | 13MAR03 | 1.000000 | |
| | 496 | 2,879,375.00 | | 2,877,343.75 | 2,031.25 | | .00 | 2,031.25 |
| | 2,000,000.000 | | | | | | | |
| ** WB1Q ** | 509 | 5,201,562.50 | | 5,168,937.50 | 40,625.00 | | .00 | 40,625.00 |
| | 5,000,000.000 | | | | | | | |
| ** WB1F ** | 474 | 6,918,337.89 | | 6,837,031.25 | 81,306.64 | | .00 | 81,306.64 |
| | 6,650,000.000 | | | | | | | |
| ** WB1Q ** | 167 | 3,745,960.75 | | 3,723,210.93 | 22,757.82 | | .00 | 22,757.82 |
| | 3,600,000.000 | | | | | | | |
| ** WB1Q ** | 526 | 5,202,734.38 | | 5,187,875.00 | 14,859.38 | | .00 | 14,859.38 |
| | 5,000,000.000 | | | | | | | |
| ** WB2P ** | 568 | 2,081,093.75 | | 2,064,375.00 | 16,718.75 | | .00 | 16,718.75 |
| | 2,000,000.000 | | | | | | | |
| ** WB1Q ** | 788 | 4,058,132.81 | | 4,025,471.88 | 32,460.93 | | .00 | 32,460.93 |
| | 3,900,000.000 | | | | | | | |
| ** WB1Q ** | 789 | 208,189.38 | | 206,437.50 | 1,671.88 | | .00 | 1,671.88 |
| | 200,000.000 | | | | | | | |
| ** WB1Q ** | 714 | 312,164.86 | | 311,189.38 | 1,054.68 | | .00 | 1,054.68 |
| | 300,000.000 | | | | | | | |
| ** WB2N ** | 353 | 1,663,624.99 | | 1,653,808.00 | 10,624.99 | | .00 | 10,624.99 |
| | 1,600,000.000 | | | | | | | |
| ** WB2N ** | 356 | 76,024,000.00 | | 75,452,906.25 | 571,093.75 | | .00 | 571,093.75 |
| | 73,100,000.000 | | | | | | | |
| ** WB1F ** | 153 | 10,926,972.66 | | 10,777,265.63 | 149,707.03 | | .00 | 149,707.03 |
| | 10,500,000.000 | | | | | | | |

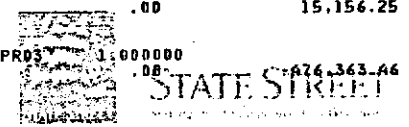


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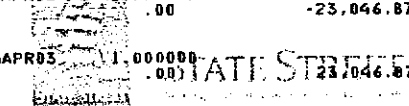
ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|----------------|----------------------------|----------------|------------|-------------------|-----------------|-----------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| ** WBIF ** | 158 24,826,359.38 | 24,520,781.25 | 11MAR03 | 13MAR03 | 1.000000 | 305,578.13 | 305,578.13 |
| 23,850,000.000 | | | | | .00 | | |
| 01F060634 | TOTAL | 124,428,171.88 | | 1,108,779.29 L | .00 | | 1,108,779.29 L |
| | 43,432,328.13 | 43,287,507.82 | | 144,820.31 S | .00 | | 144,820.31 S |
| 01F060642 | FNMA TBA APR 30 SINGLE FAM | 2099/12/01 | 6.000 | 05MAR03 | 14APR03 | 1.000000 | |
| ** WBIE ** | 105 2,075,625.00 | 2,073,437.50 | | 05MAR03 | 14APR03 | 1.000000 | 2,187.50 |
| 2,000,000.000 | | | | | .00 | | -2,187.50 |
| ** WBIE ** | CXL 105 -2,075,625.00 | -2,073,437.50 | | 05MAR03 | 14APR03 | 1.000000 | 2,187.50 |
| -2,000,000.000 | | | | | .00 | | -2,187.50 |
| ** WBIE ** | 706 2,075,625.00 | 2,073,437.50 | | 05MAR03 | 14APR03 | 1.000000 | 2,187.50 |
| 2,000,000.000 | | | | | .00 | | -2,187.50 |
| ** WBIE ** | 801 1,037,812.50 | 1,036,718.75 | | 05MAR03 | 14APR03 | 1.000000 | 1,093.75 |
| 1,000,000.000 | | | | | .00 | | -1,093.75 |
| ** WBIE ** | CXL 801 -1,037,812.50 | -1,036,718.75 | | 05MAR03 | 14APR03 | 1.000000 | 2,187.50 |
| -1,000,000.000 | | | | | .00 | | -2,187.50 |
| ** WBIE ** | 803 2,075,625.00 | 2,073,437.50 | | 05MAR03 | 14APR03 | 1.000000 | 2,187.50 |
| 2,000,000.000 | | | | | .00 | | -2,187.50 |
| ** WBIE ** | CXL 803 -2,075,625.00 | -2,073,437.50 | | 05MAR03 | 14APR03 | 1.000000 | 15,156.25 |
| -2,000,000.000 | | | | | .00 | | -15,156.25 |
| ** WBIE ** | 323 6,205,312.50 | 6,190,156.25 | | 13MAR03 | 14APR03 | 1.000000 | 15,156.25 |
| 6,000,000.000 | | | | | .00 | | -15,156.25 |
| ** WBIE ** | CXL 323 -6,205,312.50 | -6,190,156.25 | | 13MAR03 | 14APR03 | 1.000000 | 15,156.25 |
| -6,000,000.000 | | | | | .00 | | -15,156.25 |
| ** WB2N ** | 525 75,341,542.79 | 75,817,906.25 | | 19MAR03 | 14APR03 | 1.000000 | 476,363.46 |
| 73,100,000.000 | | | | | .00 | | -476,363.46 |



FOR PUBLIC DISCLOSURE

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|----------------|-------------------------|---------------|------------|-------------------|-----------------|-----------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| ** WB2N ** | 526 1,649,562.50 | 1,659,500.00 | 19MAR03 | 14APR03 | 1.000000 | -9,937.50 | -9,937.50 |
| 1,600,000.000 | | | | | .00 | | |
| ** WBIE ** | 675 5,152,343.75 | 5,183,593.75 | 24MAR03 | 14APR03 | 1.000000 | -31,250.00 | -31,250.00 |
| 5,000,000.000 | | | | | .00 | | |
| ** WBIE ** | CXL 675 -5,152,343.75 | -5,183,593.75 | 24MAR03 | 14APR03 | 1.000000 | 31,250.00 | 31,250.00 |
| -5,000,000.000 | | | | | .00 | | |
| ** WBIE ** | 676 5,156,250.00 | 5,171,093.75 | 24MAR03 | 14APR03 | 1.000000 | -14,843.75 | -14,843.75 |
| 5,000,000.000 | | | | | .00 | | |
| ** WBIE ** | CXL 676 -5,156,250.00 | -5,171,093.75 | 24MAR03 | 14APR03 | 1.000000 | 14,843.75 | 14,843.75 |
| -5,000,000.000 | | | | | .00 | | |
| ** WBIE ** | 689 5,156,250.00 | 5,171,093.75 | 24MAR03 | 14APR03 | 1.000000 | -14,843.75 | -14,843.75 |
| 5,000,000.000 | | | | | .00 | | |
| ** WBIE ** | CXL 689 -5,156,250.00 | -5,171,093.75 | 24MAR03 | 14APR03 | 1.000000 | 14,843.75 | 14,843.75 |
| -5,000,000.000 | | | | | .00 | | |
| ** WBIE ** | 707 5,152,343.75 | 5,183,593.75 | 24MAR03 | 14APR03 | 1.000000 | -31,250.00 | -31,250.00 |
| 5,000,000.000 | | | | | .00 | | |
| ** WBIE ** | CXL 707 -5,152,343.75 | -5,183,593.75 | 24MAR03 | 14APR03 | 1.000000 | 31,250.00 | 31,250.00 |
| -5,000,000.000 | | | | | .00 | | |
| ** WBIE ** | 229 5,156,250.00 | 5,183,593.75 | 25MAR03 | 14APR03 | 1.000000 | -27,343.75 | -27,343.75 |
| 5,000,000.000 | | | | | .00 | | |
| ** WBIE ** | 231 6,194,765.63 | 6,205,312.50 | 25MAR03 | 14APR03 | 1.000000 | -10,546.87 | -10,546.87 |
| 6,000,000.000 | | | | | .00 | | |
| ** WBIE ** | 324 6,194,765.63 | 6,217,812.50 | 25MAR03 | 14APR03 | 1.000000 | -23,046.87 | -23,046.87 |
| 6,000,000.000 | | | | | .00 | | |
| ** WBIE ** | CXL 324 -6,194,765.63 | -6,217,812.50 | 25MAR03 | 14APR03 | 1.000000 | 23,046.87 | 23,046.87 |
| -6,000,000.000 | | | | | .00 | | |



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ATTACHMENT O

| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET EASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECTY BASE SECTY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECTY GN/LS NET BAS SECTY GN/LS |
|-------------------------|-------------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--|
| | | -6,000,000.000 | | | | | | |
| ** WB1E ** | 699 | 6,194,765.63 | 6,205,312.50 | | 25MAR03 | 14APR03 | 1.000000 .00 | -10,546.87 |
| | 6,000,000.000 | | | | | | | |
| ** WB1E ** | 699 | -6,194,765.63 | -6,205,312.50 | | 25MAR03 | 14APR03 | 1.000000 .00 | 10,546.87 |
| | -6,000,000.000 | | | | | | | |
| ** WB1Q ** | 117 | 3,835,281.25 | 3,835,281.25 | | 01APR03 | 14APR03 | 1.000000 .00 | .00 |
| | 3,700,000.000 | | | | | | | |
| ** WB1Q ** | 267 | 3,835,281.25 | 3,835,281.25 | | 01APR03 | 14APR03 | 1.000000 .00 | .00 |
| | 3,700,000.000 | | | | | | | |
| ** WB1Q ** | 267 | -3,835,281.25 | -3,835,281.25 | | 01APR03 | 14APR03 | 1.000000 .00 | .00 |
| | -3,700,000.000 | | | | | | | |
| ** WB1Q ** | 269 | 7,644,781.25 | 7,655,437.50 | | 01APR03 | 14APR03 | 1.000000 .00 | 9,343.75 |
| | 7,400,000.000 | | | | | | | |
| ** WB1Q ** | 287 | 2,893,625.00 | 2,893,625.00 | | 02APR03 | 14APR03 | 1.000000 .00 | .00 |
| | 2,800,000.000 | | | | | | | |
| ** WB1F ** | 320 | 24,653,074.22 | 24,751,828.13 | | 02APR03 | 14APR03 | 1.000000 .00 | -98,753.91 |
| | 23,850,000.000 | | | | | | | |
| ** WB1Q ** | 115 | 5,171,679.49 | 5,187,500.00 | | 03APR03 | 14APR03 | 1.000000 .00 | -15,820.31 |
| | 5,000,000.000 | | | | | | | |
| ** WB1Q ** | 293 | 310,312.50 | 311,250.00 | | 03APR03 | 14APR03 | 1.000000 .00 | -937.50 |
| | 300,000.000 | | | | | | | |
| ** WB1Q ** | 294 | 8,170,328.13 | 8,186,375.00 | | 03APR03 | 14APR03 | 1.000000 .00 | -16,046.87 |
| | 7,900,000.000 | | | | | | | |
| ** WB1Q ** | 296 | 5,583,937.50 | 5,599,125.00 | | 03APR03 | 14APR03 | 1.000000 .00 | -15,187.50 |
| | 5,400,000.000 | | | | | | | |



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|-------------------------|-------------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--|
| ** WB1Q ** | 299 | 4,654,511.72 | 4,668,893.75 | | 03APR03 | 14APR03 | 1.000000 .00 | -13,582.83 |
| | 4,500,000.000 | | | | | | | |
| ** WB1Q ** | 517 | 4,033,910.16 | 4,046,250.00 | | 04APR03 | 14APR03 | 1.000000 .00 | -12,339.84 |
| | 3,900,000.000 | | | | | | | |
| ** WB2P ** | 702 | 2,068,671.88 | 2,075,000.00 | | 04APR03 | 14APR03 | 1.000000 .00 | -6,328.12 |
| | 2,000,000.000 | | | | | | | |
| ** WB1F ** | 601 | 10,866,679.49 | 10,897,031.25 | | 08APR03 | 14APR03 | 1.000000 .00 | -30,351.54 |
| | 10,500,000.000 | | | | | | | |
| ** WB1Q ** | 623 | 894,552.38 | 897,836.94 | | 08APR03 | 14APR03 | 1.000000 .00 | -1,284.56 |
| | 865,385.000 | | | | | | | |
| ** WB1Q ** | 623 | -894,552.38 | -897,836.94 | | 08APR03 | 14APR03 | 1.000000 .00 | 1,284.56 |
| | -865,385.000 | | | | | | | |
| 01F060642 | TOTAL | 6,728,906.25 | 6,728,906.25 | | | | .00 | .00 |
| | | 128,006,171.71 | 128,643,609.38 | | | | .00 | -657,437.67 L |
| | | 35,589,460.95 | 35,654,031.25 | | | | .00 | -64,570.30 S |
| 01F060659 | FNMA | TBA MAY 30 SINGLE FAM | 2099/12/01 | 6.000 | 27MAR03 | 14MAY03 | 1.000000 | |
| ** WB1E ** | 013 | 1,030,781.25 | 1,030,781.25 | | | | .00 | .00 |
| | 1,000,000.000 | | | | | | | |
| ** WB1E ** | 313 | 1,030,781.25 | 1,034,492.19 | | 27MAR03 | 14MAY03 | 1.000000 .00 | -3,710.94 |
| | 1,000,000.000 | | | | | | | |
| ** WB1E ** | 313 | -1,030,781.25 | -1,034,492.19 | | 27MAR03 | 14MAY03 | 1.000000 .00 | 3,710.94 |
| | -1,000,000.000 | | | | | | | |
| ** WB1E ** | 315 | 11,338,593.75 | 11,329,296.88 | | 27MAR03 | 14MAY03 | 1.000000 .00 | 9,296.87 |
| | 11,800,000.000 | | | | | | | |

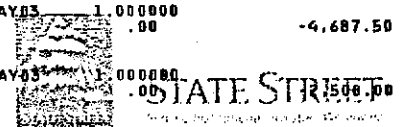


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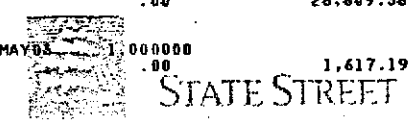
ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | LOCAL PRINCIPAL NET | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/L |
|-------------|-------------------------|---------------------|----------------|------------|------------------|----------------|-----------|--------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | BASE PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/L | BASE CURR GN/L | GN/L | NET BAS SECTY GN/L |
| ** WBIE ** | CXL 315 | -11,338,593.75 | -11,329,296.88 | 27MAR03 | 14MAY03 | 1.000000 | .00 | -9,296.87 |
| | SH 11,000,000.000 | | | -9,296.87 | | | | |
| ** WBIE ** | 392 | 11,338,593.75 | 11,329,296.88 | 27MAR03 | 14MAY03 | 1.000000 | .00 | 9,296.87 |
| | SH 11,000,000.000 | | | 9,296.87 | | | | |
| ** WBIE ** | CXL 392 | -11,338,593.75 | -11,329,296.88 | 27MAR03 | 14MAY03 | 1.000000 | .00 | -9,296.87 |
| | SH -11,000,000.000 | | | -9,296.87 | | | | |
| ** WBIE ** | 662 | 11,338,593.75 | 11,344,375.00 | 27MAR03 | 14MAY03 | 1.000000 | .00 | -5,781.25 |
| | SH 11,000,000.000 | | | -5,781.25 | | | | |
| ** WBIE ** | 813 | 12,369,375.00 | 12,363,789.07 | 27MAR03 | 14MAY03 | 1.000000 | .00 | 5,585.93 |
| | SH 12,000,000.000 | | | 5,585.93 | | | | |
| ** WBIE ** | CXL 813 | -12,369,375.00 | -12,363,789.07 | 27MAR03 | 14MAY03 | 1.000000 | .00 | -5,585.93 |
| | SH -12,000,000.000 | | | -5,585.93 | | | | |
| ** WBIE ** | 312 | 4,118,750.00 | 4,123,125.00 | 07APR03 | 14MAY03 | 1.000000 | .00 | -4,375.00 |
| | SH 4,000,000.000 | | | -4,375.00 | | | | |
| ** WBIE ** | CXL 312 | -4,118,750.00 | -4,123,125.00 | 07APR03 | 14MAY03 | 1.000000 | .00 | 4,375.00 |
| | SH -4,000,000.000 | | | 4,375.00 | | | | |
| ** WBIE ** | 256 | 1,033,203.13 | 1,030,781.25 | 09APR03 | 14MAY03 | 1.000000 | .00 | 2,421.88 |
| | SH 1,000,000.000 | | | 2,421.88 | | | | |
| ** WBIE ** | CXL 256 | -1,033,203.13 | -1,030,781.25 | 09APR03 | 14MAY03 | 1.000000 | .00 | -2,421.88 |
| | SH -1,000,000.000 | | | -2,421.88 | | | | |
| ** WBIE ** | 376 | 2,066,406.25 | 2,061,718.75 | 09APR03 | 14MAY03 | 1.000000 | .00 | 4,687.50 |
| | SH 2,000,000.000 | | | 4,687.50 | | | | |
| ** WBIE ** | CXL 376 | -2,066,406.25 | -2,061,718.75 | 09APR03 | 14MAY03 | 1.000000 | .00 | -4,687.50 |
| | SH -2,000,000.000 | | | -4,687.50 | | | | |
| ** WBIE ** | 378 | 4,132,812.50 | 4,135,312.50 | 09APR03 | 14MAY03 | 1.000000 | .00 | -2,500.00 |
| | SH 4,000,000.000 | | | -2,500.00 | | | | |



FOR PUBLIC DISCLOSURE

| ASSET ID | SECURITY DESCRIPTION | LOCAL PRINCIPAL NET | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/L |
|-------------|-------------------------|---------------------|---------------|------------|------------------|----------------|-----------|--------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | BASE PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/L | BASE CURR GN/L | GN/L | NET BAS SECTY GN/L |
| | | 4,000,000.000 | | | | | | |
| ** WBIE ** | CXL 378 | -4,132,812.50 | -4,135,312.50 | 09APR03 | 14MAY03 | 1.000000 | .00 | 2,500.00 |
| | SH -4,000,000.000 | | | 2,500.00 | | | | |
| ** WBIE ** | 379 | 8,266,875.00 | 8,270,625.00 | 09APR03 | 14MAY03 | 1.000000 | .00 | -3,750.00 |
| | SH 8,000,000.000 | | | -3,750.00 | | | | |
| ** WBIE ** | 380 | 11,366,953.13 | 11,360,566.88 | 09APR03 | 14MAY03 | 1.000000 | .00 | 6,406.25 |
| | SH 11,000,000.000 | | | 6,406.25 | | | | |
| ** WBIE ** | 381 | 6,200,156.25 | 6,185,625.00 | 09APR03 | 14MAY03 | 1.000000 | .00 | 14,531.25 |
| | SH 6,000,000.000 | | | 14,531.25 | | | | |
| ** WB2P ** | 788 | 2,070,000.00 | 2,062,500.00 | 10APR03 | 14MAY03 | 1.000000 | .00 | 7,500.00 |
| | SH 2,000,000.000 | | | 7,500.00 | | | | |
| ** WB1Q ** | 016 | 5,597,859.38 | 5,567,062.50 | 22APR03 | 14MAY03 | 1.000000 | .00 | 30,796.88 |
| | SH 5,400,000.000 | | | 30,796.88 | | | | |
| ** WB1Q ** | 019 | 5,597,859.38 | 5,569,875.00 | 22APR03 | 14MAY03 | 1.000000 | .00 | 27,984.38 |
| | SH 5,400,000.000 | | | 27,984.38 | | | | |
| ** WB1Q ** | CXL 019 | -5,597,859.38 | -5,569,875.00 | 22APR03 | 14MAY03 | 1.000000 | .00 | -27,984.38 |
| | SH -5,400,000.000 | | | -27,984.38 | | | | |
| ** WB1Q ** | 024 | 310,992.19 | 309,375.00 | 22APR03 | 14MAY03 | 1.000000 | .00 | 1,617.19 |
| | SH 300,000.000 | | | 1,617.19 | | | | |
| ** WB1Q ** | CXL 024 | -310,992.19 | -309,375.00 | 22APR03 | 14MAY03 | 1.000000 | .00 | -1,617.19 |
| | SH -300,000.000 | | | -1,617.19 | | | | |
| ** WB1Q ** | 121 | 5,597,859.38 | 5,569,250.00 | 22APR03 | 14MAY03 | 1.000000 | .00 | 28,609.38 |
| | SH 5,400,000.000 | | | 28,609.38 | | | | |
| ** WB1Q ** | 129 | 310,992.19 | 309,375.00 | 22APR03 | 14MAY03 | 1.000000 | .00 | 1,617.19 |
| | SH 300,000.000 | | | 1,617.19 | | | | |



FOR PUBLIC DISCLOSURE

ATTACHMENT O

| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|----------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| WB1Q ** 10,000,000.000 | 059 10,376,562.50 | 10,311,265.42 | | 23APR03 65,296.88 | 14MAY03 | 1.000000 .00 | 65,296.88 |
| WB1Q ** -10,000,000.000 | CXL 059 -10,376,562.50 | -10,311,265.42 | | 23APR03 -65,296.88 | 14MAY03 | 1.000000 .00 | -65,296.88 |
| WB1Q ** 10,000,000.000 | 370 10,376,562.50 | 10,311,265.42 | | 23APR03 65,296.88 | 14MAY03 | 1.000000 .00 | 65,296.88 |
| WB1F ** 23,050,000.000 | 720 24,774,187.50 | 24,580,406.25 | | 24APR03 193,781.25 | 14MAY03 | 1.000000 .00 | 193,781.25 |
| WB1E ** 24,500,000.000 | 022 25,492,441.41 | 25,449,375.00 | | 01MAY03 43,066.41 | 14MAY03 | 1.000000 .00 | 43,066.41 |
| WB1E ** -24,500,000.000 | CXL 022 -24,500,000.000 | -25,492,441.41 | | 01MAY03 -43,066.41 | 14MAY03 | 1.000000 .00 | -43,066.41 |
| WB1E ** 24,500,000.000 | 083 25,492,441.41 | 25,449,375.00 | | 01MAY03 43,066.41 | 14MAY03 | 1.000000 .00 | 43,066.41 |
| WB2N ** 73,100,000.000 | 401 75,984,023.07 | 75,133,093.75 | | 06MAY03 850,929.32 | 14MAY03 | 1.000000 .00 | 850,929.32 |
| WB2N ** 1,600,000.000 | 410 1,667,375.01 | 1,645,000.00 | | 07MAY03 22,375.01 | 14MAY03 | 1.000000 .00 | 22,375.01 |
| WB2P ** 1,000,000.000 | 087 1,040,937.50 | 1,041,093.75 | | 08MAY03 -156.25 | 14MAY03 | 1.000000 .00 | -156.25 |
| WB1F ** 10,500,000.000 | 274 10,930,664.06 | 10,833,066.88 | | 08MAY03 97,617.18 | 14MAY03 | 1.000000 .00 | 97,617.18 |
| WB1Q ** 5,000,000.000 | 474 5,204,687.50 | 5,204,687.50 | | 08MAY03 .00 | 14MAY03 | 1.000000 .00 | .00 |
| WB1Q ** 4,000,000.000 | 481 4,060,875.00 | 4,021,875.00 | | 08MAY03 39,000.00 | 14MAY03 | 1.000000 .00 | 39,000.00 |



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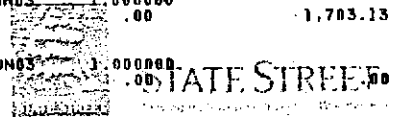
| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|----------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 3,900,000.000 | | | | | | | |
| WB1Q ** 7,000,000.000 | 514 8,121,750.00 | 8,092,500.00 | | 08MAY03 29,250.00 | 14MAY03 | 1.000000 .00 | 29,250.00 |
| 01F060659 TOTAL | 6,235,468.75 | 6,235,468.75 | | .00 | | .00 | .00 |
| | 179,132,206.68 | 177,905,487.51 | | 1,226,519.17 L | | .00 | 1,226,519.17 L |
| | 34,065,898.45 | 33,871,328.12 | | 194,578.33 \$ | | .00 | 194,578.33 \$ |
| 01F060667 FNMA | TBA JUN 30 SINGLE FAM 2099/12/01 6.000 | | | 14APR03 | 12JUN03 | 1.000000 | |
| WB1E ** 16,000,000.000 | 044 16,483,750.00 | 16,484,687.50 | | -937.50 | | .00 | -937.50 |
| WB1E ** -16,000,000.000 | CXL 044 -16,483,750.00 | -16,484,687.50 | | 937.50 | | .00 | 937.50 |
| WB1E ** 8,000,000.000 | 190 8,241,875.00 | 8,242,500.00 | | -625.00 | | .00 | -625.00 |
| WB1E ** -8,000,000.000 | CXL 190 -8,241,875.00 | -8,242,500.00 | | 625.00 | | .00 | 625.00 |
| WB1E ** 31,000,000.000 | 442 31,937,265.63 | 31,938,750.00 | | -1,484.37 | | .00 | -1,484.37 |
| WB1E ** -31,000,000.000 | CXL 442 -31,937,265.63 | -31,938,750.00 | | 1,484.37 | | .00 | 1,484.37 |
| WB1E ** 25,000,000.000 | 495 25,755,859.38 | 25,757,500.00 | | -1,648.62 | | .00 | -1,648.62 |
| WB1E ** -25,000,000.000 | CXL 495 -25,755,859.38 | -25,757,500.00 | | 1,648.62 | | .00 | 1,648.62 |
| WB1E ** 794 | 6,181,486.25 | 6,181,250.00 | | 156.25 | | .00 | 156.25 |



FOR PUBLIC DISCLOSURE

ATTACHMENT O

| ASSET ID SH SELL/BTC | SECURITY LOT | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|-----------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 4,000,000.000 | | | | | | | | |
| ** WB1E ** | 496 | 2,063,593.75 | | 2,060,312.50 | 15APR03 3,281.25 | 12JUN03 | 1.000000 .00 | 3,281.25 |
| 2,000,000.000 | | | | | | | | |
| ** WB1Q ** | 467 | 2,182,031.25 | | 2,182,031.25 | 08MAY03 .00 | 12JUN03 | 1.000000 .00 | .00 |
| 2,100,000.000 | | | | | | | | |
| ** WB1Q ** | 611 | 8,628,109.38 | | 8,618,875.00 | 14MAY03 9,234.38 | 12JUN03 | 1.000000 .00 | 9,234.38 |
| 8,300,000.000 | | | | | | | | |
| ** WB2L ** | | | | | -3,242.19 | | .00 | -3,242.19 |
| ** WB1F ** | 746 | 24,747,169.92 | | 24,699,656.25 | 29MAY03 47,513.67 | 12JUN03 | 1.000000 .00 | 47,513.67 |
| 23,850,000.000 | | | | | | | | |
| ** WB1E ** | 304 | 7,272,617.19 | | 7,266,093.75 | 03JUN03 6,523.44 | 12JUN03 | 1.000000 .00 | 6,523.44 |
| 7,000,000.000 | | | | | | | | |
| ** WB1E ** | 740 | 7,272,617.19 | | 7,233,750.00 | 03JUN03 38,867.19 | 12JUN03 | 1.000000 .00 | 38,867.19 |
| 7,000,000.000 | | | | | | | | |
| ** WB1E ** | CXL 740 | -7,272,617.19 | | -7,233,750.00 | 03JUN03 -38,867.19 | 12JUN03 | 1.000000 .00 | -38,867.19 |
| -7,000,000.000 | | | | | | | | |
| ** WB1E ** | 741 | 35,324,140.63 | | 35,284,257.81 | 03JUN03 39,882.82 | 12JUN03 | 1.000000 .00 | 39,882.82 |
| 34,000,000.000 | | | | | | | | |
| ** WB1E ** | 742 | 25,454,160.16 | | 25,432,148.44 | 03JUN03 22,011.72 | 12JUN03 | 1.000000 .00 | 22,011.72 |
| 24,500,000.000 | | | | | | | | |
| ** WB1Q ** | 232 | 8,105,906.25 | | 8,104,687.50 | 04JUN03 1,218.75 | 12JUN03 | 1.000000 .00 | 1,218.75 |
| 7,800,000.000 | | | | | | | | |
| ** WB1Q ** | 234 | 5,197,656.25 | | 5,195,953.12 | 04JUN03 1,703.13 | 12JUN03 | 1.000000 .00 | 1,703.13 |
| 5,000,000.000 | | | | | | | | |
| ** WB1Q ** | 237 | 4,573,937.50 | | 4,573,937.50 | 04JUN03 .00 | 12JUN03 | 1.000000 .00 | .00 |



FOR PUBLIC DISCLOSURE

| ASSET ID SH SELL/BTC | SECURITY LOT | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|---|-----------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 4,400,000.000 | | | | | | | | |
| ** WB1Q ** | 239 | 4,054,171.88 | | 4,054,171.88 | 04JUN03 .00 | 12JUN03 | 1.000000 .00 | .00 |
| 3,900,000.000 | | | | | | | | |
| ** WB2P ** | 330 | 1,039,531.25 | | 1,038,750.00 | 04JUN03 781.25 | 12JUN03 | 1.000000 .00 | 781.25 |
| 1,000,000.000 | | | | | | | | |
| ** WB2N ** | 715 | 1,663,250.00 | | 1,659,000.00 | 04JUN03 4,250.00 | 12JUN03 | 1.000000 .00 | 4,250.00 |
| 1,600,000.000 | | | | | | | | |
| ** WB1F ** | 296 | 10,908,925.78 | | 10,908,515.63 | 05JUN03 410.15 | 12JUN03 | 1.000000 .00 | 410.15 |
| 10,500,000.000 | | | | | | | | |
| ** WB2L ** | 691 | 4,271,831.25 | | 4,273,757.81 | 05JUN03 -1,926.56 | 12JUN03 | 1.000000 .00 | -1,926.56 |
| 4,110,000.000 | | | | | | | | |
| ** WB2N ** | 799 | 76,049,699.04 | | 75,800,562.50 | 09JUN03 249,136.54 | 12JUN03 | 1.000000 .00 | 249,136.54 |
| 73,100,000.000 | | | | | | | | |
| 01F060667 TOTAL | | 10,810,140.63 | | 10,810,140.63 | .00 | | .00 | .00 |
| | | 197,130,758.81 | | 196,761,980.47 | 368,778.34 L | | .00 | 368,778.34 L |
| | | 21,931,671.88 | | 21,919,515.62 | 12,156.26 S | | .00 | 12,156.26 S |
| 01F060675 FNMA TBA JUL 30 SINGLE FAM 2099/12/01 6.000 | | | | | 04JUN03 | 14JUL03 | 1.000000 | |
| ** WB1Q ** | 235 | 2,180,718.75 | | 2,180,062.50 | 656.25 | | .00 | 656.25 |
| 2,100,000.000 | | | | | | | | |
| ** WB1Q ** | 240 | 8,619,031.25 | | 8,617,250.00 | 1,781.25 | 14JUL03 | 1.000000 .00 | 1,781.25 |
| 8,300,000.000 | | | | | | | | |
| ** WB1Q ** | 490 | 3,220,125.00 | | 3,225,687.50 | -5,562.50 | 14JUL03 | 1.000000 .00 | -5,562.50 |
| 3,100,000.000 | | | | | | | | |
| ** WB1Q ** | 802 | 3,220,125.00 | | 3,222,546.87 | -2,421.87 | 14JUL03 | 1.000000 .00 | -2,421.87 |



FOR PUBLIC DISCLOSURE

ATTACHMENT O

| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|-------------------------------|--|-------------------------------------|-------------------------------------|---|------------------------------|--------------------|--------------------------------------|
| | | 3,100,000.000 | | | | | | |
| ** WB1Q ** | CXL 802 | -3,220,125.00 | | -3,222,546.87 | 20JUN03 2,421.87 | 14JUL03 | 1.000000 .00 | 2,421.87 |
| | | -3,100,000.000 | | | | | | |
| ** WB1E ** | 038 | 11,450,312.50 | | 11,395,312.50 | 25JUN03 55,000.00 | 14JUL03 | 1.000000 .00 | 55,000.00 |
| | | 11,000,000.000 | | | | | | |
| ** WB1E ** | 039 | 25,503,925.78 | | 25,424,406.25 | 25JUN03 77,519.53 | 14JUL03 | 1.000000 .00 | 77,519.53 |
| | | 24,500,000.000 | | | | | | |
| ** WB1E ** | 047 | 42,672,031.25 | | 42,550,312.50 | 25JUN03 121,718.75 | 14JUL03 | 1.000000 .00 | 121,718.75 |
| | | 41,000,000.000 | | | | | | |
| ** WB1E ** | 057 | 6,235,312.50 | | 6,231,562.50 | 26JUN03 3,750.00 | 14JUL03 | 1.000000 .00 | 3,750.00 |
| | | 6,000,000.000 | | | | | | |
| ** WB1Q ** | 104 | 3,013,734.38 | | 2,987,906.25 | 01JUL03 25,828.13 | 14JUL03 | 1.000000 .00 | 25,828.13 |
| | | 2,900,000.000 | | | | | | |
| ** WB2L ** | 034 | 4,391,764.45 | | 4,392,590.63 | 03JUL03 -826.18 | 14JUL03 | 1.000000 .00 | -826.18 |
| | | 4,230,000.000 | | | | | | |
| ** WB2L ** | 037 | 6,222,346.40 | | 6,220,250.00 | 03JUL03 2,096.40 | 14JUL03 | 1.000000 .00 | 2,096.40 |
| | | 5,990,000.000 | | | | | | |
| ** WB2L ** | 043 | 4,268,620.31 | | 4,268,299.22 | 03JUL03 321.09 | 14JUL03 | 1.000000 .00 | 321.09 |
| | | 4,110,000.000 | | | | | | |
| ** WB1F ** | 192 | 24,708,972.66 | | 24,722,015.63 | 08JUL03 -13,042.97 | 14JUL03 | 1.000000 .00 | -13,042.97 |
| | | 23,850,000.000 | | | | | | |
| ** WB1F ** | 193 | 10,878,164.06 | | 10,890,671.80 | 08JUL03 -20,507.82 | 14JUL03 | 1.000000 .00 | -20,507.82 |
| | | 10,500,000.000 | | | | | | |
| ** WB2N ** | 328 | 1,659,062.50 | | 1,661,500.00 | 08JUL03 -2,437.50 | 14JUL03 | 1.000000 .00 | -2,437.50 |
| | | 1,600,000.000 | | | | | | |



STATE STREET
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| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|-------------------------------|--|-------------------------------------|-------------------------------------|---|------------------------------|--------------------|--------------------------------------|
| ** WB2N ** | 340 | 75,801,273.00 | | 75,978,312.50 | 08JUL03 -177,038.70 | 14JUL03 | 1.000000 .00 | -177,038.70 |
| | | 73,100,000.000 | | | | | | |
| ** WB1Q ** | 370 | 8,082,140.62 | | 8,100,101.56 | 08JUL03 -17,960.94 | 14JUL03 | 1.000000 .00 | -17,960.94 |
| | | 7,890,000.000 | | | | | | |
| ** WB1Q ** | CXL 370 | -8,082,140.62 | | -8,100,101.56 | 08JUL03 17,960.94 | 14JUL03 | 1.000000 .00 | 17,960.94 |
| | | -7,800,000.000 | | | | | | |
| ** WB1Q ** | 373 | 13,570,701.25 | | 13,535,242.19 | 08JUL03 35,539.06 | 14JUL03 | 1.000000 .00 | 35,539.06 |
| | | 13,100,000.000 | | | | | | |
| ** WB1Q ** | 375 | 5,180,859.38 | | 5,180,859.37 | 08JUL03 .01 | 14JUL03 | 1.000000 .00 | .01 |
| | | 5,000,000.000 | | | | | | |
| ** WB1Q ** | 377 | 4,866,703.12 | | 4,880,904.38 | 08JUL03 -14,201.26 | 14JUL03 | 1.000000 .00 | -14,201.26 |
| | | 4,700,000.000 | | | | | | |
| ** WB1Q ** | 379 | 6,942,613.28 | | 6,940,257.81 | 08JUL03 2,355.47 | 14JUL03 | 1.000000 .00 | 2,355.47 |
| | | 6,700,000.000 | | | | | | |
| ** WB1Q ** | 383 | 4,041,070.31 | | 4,049,906.25 | 08JUL03 -8,835.94 | 14JUL03 | 1.000000 .00 | -8,835.94 |
| | | 3,900,000.000 | | | | | | |
| ** WB1Q ** | 476 | 5,595,328.12 | | 5,599,625.00 | 08JUL03 -4,296.88 | 14JUL03 | 1.000000 .00 | -4,296.88 |
| | | 5,400,000.000 | | | | | | |
| ** WB1Q ** | 496 | 8,082,140.62 | | 8,092,335.93 | 08JUL03 -10,195.31 | 14JUL03 | 1.000000 .00 | -10,195.31 |
| | | 7,800,000.000 | | | | | | |
| ** WB2P ** | 515 | 1,036,171.88 | | 1,038,437.50 | 08JUL03 -2,265.62 | 14JUL03 | 1.000000 .00 | -2,265.62 |
| | | 1,000,000.000 | | | | | | |

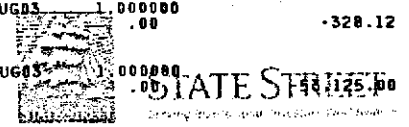


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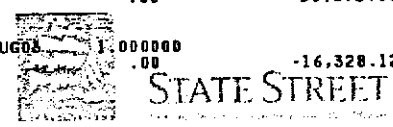
ATTACHMENT O

| ASSET ID SH SELL/BTC | SECURITY LOT | DESCRIPTION LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/L BASE SECY GN/L | STL DT BASE CURR GN/L | SELL RATE GN/L | NET SECY GN/L NET BAS SECY GN/L |
|-------------------------|-----------------|---|-------------------------------------|-------------------------------------|---|--------------------------|-------------------|------------------------------------|
| 01F060675 | TOTAL | 214,827,958.17 | 214,783,671.11 | | 44,287.06 L | | .00 | 44,287.06 L |
| | | 65,313,105.46 | 65,290,117.18 | | 22,988.28 S | | .00 | 22,988.28 S |
| D1F060483 | FNMA | TBA AUG 30 SINGLE FAM | 2099/12/01 | 6.000 | 30JUN03 | 13AUG03 | 1.000000 | |
| ** WBIE ** | 022 | 30,101,093.75 | 30,141,562.50 | | -40,468.75 | | .00 | -40,468.75 |
| | 29,000,000.000 | | | | | | | |
| ** WBIE ** | CXL 022 | -30,101,093.75 | -30,141,562.50 | | 40,468.75 | | .00 | 40,468.75 |
| | -29,000,000.000 | | | | | | | |
| ** WBIE ** | 148 | 30,101,093.75 | 30,131,250.00 | | -30,156.25 | | .00 | -30,156.25 |
| | 29,000,000.000 | | | | | | | |
| ** WBIE ** | CXL 148 | -30,101,093.75 | -30,131,250.00 | | 30,156.25 | | .00 | 30,156.25 |
| | -29,000,000.000 | | | | | | | |
| ** WBIE ** | 272 | 30,101,093.75 | 30,141,562.51 | | -40,468.76 | | .00 | -40,468.76 |
| | 29,000,000.000 | | | | | | | |
| ** WBIE ** | CXL 272 | -30,101,093.75 | -30,141,562.51 | | 40,468.76 | | .00 | 40,468.76 |
| | -29,000,000.000 | | | | | | | |
| ** WBIE ** | 582 | 10,379,687.50 | 10,390,625.00 | | -10,937.50 | | .00 | -10,937.50 |
| | 10,000,000.000 | | | | | | | |
| ** WBIE ** | CXL 582 | -10,379,687.50 | -10,390,625.00 | | 10,937.50 | | .00 | 10,937.50 |
| | -10,000,000.000 | | | | | | | |
| ** WB1Q ** | 381 | 8,595,687.50 | 8,595,687.50 | | 08JUL03 .00 | 13AUG03 | 1.000000 .00 | .00 |
| | 8,300,000.000 | | | | | | | |
| ** WB1Q ** | 387 | 2,174,484.38 | 2,174,812.50 | | 08JUL03 -328.12 | 13AUG03 | 1.000000 .00 | -328.12 |
| | 2,100,000.000 | | | | | | | |
| ** WB1E ** | 014 | 8,268,125.00 | 8,321,250.00 | | 15JUL03 -53,125.00 | 13AUG03 | 1.000000 .00 | -53,125.00 |
| | 8,000,000.000 | | | | | | | |



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| ASSET ID SH SELL/BTC | SECURITY LOT | DESCRIPTION LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/L BASE SECY GN/L | STL DT BASE CURR GN/L | SELL RATE GN/L | NET SECY GN/L NET BAS SECY GN/L |
|-------------------------|-----------------|---|-------------------------------------|-------------------------------------|---|--------------------------|-------------------|------------------------------------|
| | | 8,000,000.000 | | | 15JUL03 | 13AUG03 | 1.000000 .00 | 53,125.00 |
| ** WB1E ** | 014 | -8,268,125.00 | -8,321,250.00 | | 53,125.00 | | .00 | -53,125.00 |
| | -8,000,000.000 | | | | | | | |
| ** WB1E ** | 041 | 8,268,125.00 | 8,314,718.75 | | -48,593.75 | | .00 | -48,593.75 |
| | 8,000,000.000 | | | | | | | |
| ** WB1E ** | CXL 041 | -8,268,125.00 | -8,314,718.75 | | 48,593.75 | | .00 | 48,593.75 |
| | -8,000,000.000 | | | | | | | |
| ** WB1E ** | 326 | 15,522,656.25 | 15,585,937.50 | | -63,281.25 | | .00 | -63,281.25 |
| | 15,000,000.000 | | | | | | | |
| ** WB1E ** | CXL 326 | -15,522,656.25 | -15,585,937.50 | | 63,281.25 | | .00 | 63,281.25 |
| | -15,000,000.000 | | | | | | | |
| ** WB1E ** | 327 | 8,268,125.00 | 8,314,687.50 | | -46,562.50 | | .00 | -46,562.50 |
| | 8,000,000.000 | | | | | | | |
| ** WB1E ** | 462 | 15,522,656.25 | 15,600,000.00 | | -77,343.75 | | .00 | -77,343.75 |
| | 15,000,000.000 | | | | | | | |
| ** WB1E ** | CXL 462 | -15,522,656.25 | -15,600,000.00 | | 77,343.75 | | .00 | 77,343.75 |
| | -15,000,000.000 | | | | | | | |
| ** WB1E ** | 685 | 15,522,656.25 | 15,600,000.00 | | -77,343.75 | | .00 | -77,343.75 |
| | 15,000,000.000 | | | | | | | |
| ** WB1E ** | CXL 685 | -15,522,656.25 | -15,600,000.00 | | 77,343.75 | | .00 | 77,343.75 |
| | -15,000,000.000 | | | | | | | |
| ** WB1E ** | 686 | 8,268,125.00 | 8,320,000.00 | | -51,875.00 | | .00 | -51,875.00 |
| | 8,000,000.000 | | | | | | | |
| ** WB1E ** | CXL 686 | -8,268,125.00 | -8,320,000.00 | | 51,875.00 | | .00 | 51,875.00 |
| | -8,000,000.000 | | | | | | | |
| ** WB1Q ** | 734 | 1,950,765.63 | 1,967,093.75 | | -16,328.12 | | .00 | -16,328.12 |
| | 1,900,000.000 | | | | | | | |



FOR PUBLIC DISCLOSURE

ATTACHMENT O

| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|-------------------------------|--|-------------------------------------|----------|---|---------------------------|--------------------|--------------------------------------|
| ** WB1Q ** | 740 | 4,805,726.56 | 4,037,718.75 | | 22 JUL 03 | 13AUG03 | 1.000000 | -31,992.19 |
| | 3,900,000.000 | | | | | | .00 | |
| ** WB1Q ** | 750 | 2,140,867.19 | 2,174,156.25 | | 23 JUL 03 | 13AUG03 | 1.000000 | -13,289.06 |
| | 2,100,000.000 | | | | | | .00 | |
| ** WB1Q ** | 751 | 2,140,867.19 | 2,174,156.25 | | 23 JUL 03 | 13AUG03 | 1.000000 | -13,289.06 |
| | 2,100,000.000 | | | | | | .00 | |
| ** WB1Q ** | CXL 751 | -2,140,867.19 | -2,174,156.25 | | 23 JUL 03 | 13AUG03 | 1.000000 | 13,289.06 |
| | -2,100,000.000 | | | | | | .00 | |
| ** WB1E ** | 042 | 9,840,625.00 | 10,378,906.26 | | 25 JUL 03 | 13AUG03 | 1.000000 | -538,281.26 |
| | 10,000,000.000 | | | | | | .00 | |
| ** WB1E ** | CXL 042 | -9,840,625.00 | -10,378,906.26 | | 25 JUL 03 | 13AUG03 | 1.000000 | 538,281.26 |
| | -10,000,000.000 | | | | | | .00 | |
| ** WB1E ** | 176 | 9,840,625.00 | 10,397,734.38 | | 25 JUL 03 | 13AUG03 | 1.000000 | -557,109.38 |
| | 10,000,000.000 | | | | | | .00 | |
| ** WB1E ** | CXL 176 | -9,840,625.00 | -10,397,734.38 | | 25 JUL 03 | 13AUG03 | 1.000000 | 557,109.38 |
| | -10,000,000.000 | | | | | | .00 | |
| ** WB1E ** | 182 | 25,710,937.50 | 25,993,203.13 | | 25 JUL 03 | 13AUG03 | 1.000000 | -282,265.63 |
| | 25,000,000.000 | | | | | | .00 | |
| ** WB1E ** | CXL 182 | -25,710,937.50 | -25,993,203.13 | | 25 JUL 03 | 13AUG03 | 1.000000 | 282,265.63 |
| | -25,000,000.000 | | | | | | .00 | |
| ** WB2L ** | 250 | 4,230,889.06 | 4,266,372.64 | | 25 JUL 03 | 13AUG03 | 1.000000 | -36,283.60 |
| | 4,110,000.000 | | | | | | .00 | |
| ** WB1E ** | 271 | 25,710,937.50 | 25,786,406.25 | | 25 JUL 03 | 13AUG03 | 1.000000 | -75,468.75 |
| | 25,000,000.000 | | | | | | .00 | |
| ** WB1E ** | CXL 271 | -25,710,937.50 | -25,786,406.25 | | 25 JUL 03 | 13AUG03 | 1.000000 | 75,468.75 |
| | -25,000,000.000 | | | | | | .00 | |



STATE STREET
Serving Institutional Investors Worldwide

FOR PUBLIC DISCLOSURE

| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|-------------------------------|--|-------------------------------------|----------|---|---------------------------|--------------------|--------------------------------------|
| | | -25,000,000.000 | | | | | | |
| ** WB1E ** | 328 | 12,341,250.00 | 12,400,937.50 | | 25 JUL 03 | 13AUG03 | 1.000000 | -139,687.50 |
| | 12,000,000.000 | | | | | | .00 | |
| ** WB1E ** | 388 | 9,840,625.00 | 10,400,781.24 | | 25 JUL 03 | 13AUG03 | 1.000000 | -560,156.24 |
| | 10,000,000.000 | | | | | | .00 | |
| ** WB1E ** | CXL 388 | -9,840,625.00 | -10,400,781.24 | | 25 JUL 03 | 13AUG03 | 1.000000 | 560,156.24 |
| | -10,000,000.000 | | | | | | .00 | |
| ** WB1E ** | 408 | 13,369,687.50 | 13,520,156.25 | | 25 JUL 03 | 13AUG03 | 1.000000 | -150,468.75 |
| | 13,000,000.000 | | | | | | .00 | |
| ** WB1E ** | CXL 408 | -13,369,687.50 | -13,520,156.25 | | 25 JUL 03 | 13AUG03 | 1.000000 | 150,468.75 |
| | -13,000,000.000 | | | | | | .00 | |
| ** WB1E ** | 463 | 9,840,625.00 | 10,400,000.00 | | 25 JUL 03 | 13AUG03 | 1.000000 | -559,375.00 |
| | 10,000,000.000 | | | | | | .00 | |
| ** WB1E ** | CXL 463 | -9,840,625.00 | -10,400,000.00 | | 25 JUL 03 | 13AUG03 | 1.000000 | 559,375.00 |
| | -10,000,000.000 | | | | | | .00 | |
| ** WB1E ** | 542 | 4,627,968.75 | 4,680,000.00 | | 25 JUL 03 | 13AUG03 | 1.000000 | -52,031.25 |
| | 4,500,000.000 | | | | | | .00 | |
| ** WB1E ** | CXL 542 | -4,627,968.75 | -4,680,000.00 | | 25 JUL 03 | 13AUG03 | 1.000000 | 52,031.25 |
| | -4,500,000.000 | | | | | | .00 | |
| ** WB1E ** | 544 | 8,741,718.75 | 8,831,893.75 | | 25 JUL 03 | 13AUG03 | 1.000000 | -89,375.00 |
| | 8,500,000.000 | | | | | | .00 | |
| ** WB1E ** | 218 | 30,731,250.00 | 30,986,718.75 | | 28 JUL 03 | 13AUG03 | 1.000000 | -255,468.75 |
| | 30,000,000.000 | | | | | | .00 | |
| ** WB1E ** | CXL 218 | -30,731,250.00 | -30,986,718.75 | | 28 JUL 03 | 13AUG03 | 1.000000 | 255,468.75 |
| | -30,000,000.000 | | | | | | .00 | |

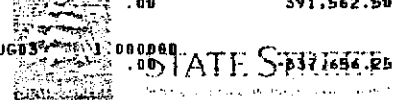


STATE STREET
Serving Institutional Investors Worldwide

FOR PUBLIC DISCLOSURE

ATTACHMENT 0

| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT | SELL RATE BASE CURR GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|-------------------------------|--|-------------------------------------|----------|---|---------|------------------------------|--------------------------------------|
| ** WB1E ** | 253 3,000,000.000 | 3,073,125.00 | 3,120,468.75 | | 28JUL03 -47,343.75 | 13AUG03 | 1.000000 .00 | -47,343.75 |
| ** WB1E ** | CXL 253 -3,000,000.000 | -3,073,125.00 | -3,120,468.75 | | 28JUL03 47,343.75 | 13AUG03 | 1.000000 .00 | 47,343.75 |
| ** WB1E ** | 255 21,000,000.000 | 21,511,875.00 | 21,840,000.00 | | 28JUL03 -328,125.00 | 13AUG03 | 1.000000 .00 | -328,125.00 |
| ** WB1E ** | CXL 255 -21,000,000.000 | -21,511,875.00 | -21,840,000.00 | | 28JUL03 328,125.00 | 13AUG03 | 1.000000 .00 | 328,125.00 |
| ** WB1E ** | 256 6,000,000.000 | 6,146,250.00 | 6,230,625.00 | | 28JUL03 -84,375.00 | 13AUG03 | 1.000000 .00 | -84,375.00 |
| ** WB1E ** | CXL 256 -6,000,000.000 | -6,146,250.00 | -6,230,625.00 | | 28JUL03 84,375.00 | 13AUG03 | 1.000000 .00 | 84,375.00 |
| ** WB1E ** | 329 6,000,000.000 | 6,146,250.00 | 6,240,000.00 | | 28JUL03 -93,750.00 | 13AUG03 | 1.000000 .00 | -93,750.00 |
| ** WB1E ** | 330 21,000,000.000 | 21,511,875.00 | 21,842,109.38 | | 28JUL03 -330,234.38 | 13AUG03 | 1.000000 .00 | -330,234.38 |
| ** WB1E ** | 460 21,000,000.000 | 21,511,875.00 | 21,793,437.50 | | 28JUL03 -281,562.50 | 13AUG03 | 1.000000 .00 | -281,562.50 |
| ** WB1E ** | CXL 460 -21,000,000.000 | -21,511,875.00 | -21,793,437.50 | | 28JUL03 281,562.50 | 13AUG03 | 1.000000 .00 | 281,562.50 |
| ** WB1E ** | 175 14,000,000.000 | 14,155,312.50 | 14,546,875.00 | | 04AUG03 -391,562.50 | 13AUG03 | 1.000000 .00 | -391,562.50 |
| ** WB1E ** | CXL 175 -14,000,000.000 | -14,155,312.50 | -14,546,875.00 | | 04AUG03 391,562.50 | 13AUG03 | 1.000000 .00 | 391,562.50 |
| ** WB1E ** | 331 14,000,000.000 | 14,155,312.50 | 14,492,968.75 | | 04AUG03 -337,656.25 | 13AUG03 | 1.000000 .00 | -337,656.25 |



FOR PUBLIC DISCLOSURE

| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT | SELL RATE BASE CURR GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|-------------------------------|--|-------------------------------------|----------|---|---------|------------------------------|--------------------------------------|
| ** WB1E ** | 346 14,000,000.000 | 14,155,312.50 | 14,562,187.50 | | 04AUG03 -406,875.00 | 13AUG03 | 1.000000 .00 | -406,875.00 |
| ** WB1E ** | CXL 346 -14,000,000.000 | -14,155,312.50 | -14,562,187.50 | | 04AUG03 406,875.00 | 13AUG03 | 1.000000 .00 | 406,875.00 |
| ** WB1E ** | 374 14,000,000.000 | 14,155,312.50 | 14,435,312.49 | | 04AUG03 -279,999.99 | 13AUG03 | 1.000000 .00 | -279,999.99 |
| ** WB1E ** | CXL 374 -14,000,000.000 | -14,155,312.50 | -14,435,312.49 | | 04AUG03 279,999.99 | 13AUG03 | 1.000000 .00 | 279,999.99 |
| ** WB1E ** | 332 12,000,000.000 | 12,341,250.00 | 12,358,515.62 | | 05AUG03 -17,265.62 | 13AUG03 | 1.000000 .00 | -17,265.62 |
| ** WB1E ** | 333 15,000,000.000 | 15,194,531.25 | 15,415,605.47 | | 05AUG03 -221,074.22 | 13AUG03 | 1.000000 .00 | -221,074.22 |
| ** WB1E ** | 373 15,000,000.000 | 15,194,531.25 | 15,570,625.01 | | 05AUG03 -376,093.76 | 13AUG03 | 1.000000 .00 | -376,093.76 |
| ** WB1E ** | CXL 373 -15,000,000.000 | -15,194,531.25 | -15,570,625.01 | | 05AUG03 376,093.76 | 13AUG03 | 1.000000 .00 | 376,093.76 |
| ** WB1E ** | 380 12,000,000.000 | 12,341,250.00 | 12,358,515.63 | | 05AUG03 -17,265.63 | 13AUG03 | 1.000000 .00 | -17,265.63 |
| ** WB1E ** | CXL 380 -12,000,000.000 | -12,341,250.00 | -12,358,515.63 | | 05AUG03 17,265.63 | 13AUG03 | 1.000000 .00 | 17,265.63 |
| ** WB2L ** | 381 4,230,000.000 | 4,289,814.84 | 4,388,625.00 | | 05AUG03 -98,810.16 | 13AUG03 | 1.000000 .00 | -98,810.16 |
| ** WB2L ** | 382 5,990,000.000 | 6,072,596.48 | 6,216,937.50 | | 05AUG03 -144,341.02 | 13AUG03 | 1.000000 .00 | -144,341.02 |



FOR PUBLIC DISCLOSURE

ATTACHMENT O

| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE | TRD DT LOCAL SECY CM/LS BASE SECY CM/LS | STL DT BASE CURR CM/LS | SELL RATE CM/LS | NET SECY CM/LS NET BAS SECY CM/LS |
|-------------------------|-------------------------------|--|-------------------------------------|----------|---|---------------------------|--------------------|--------------------------------------|
| ** WB1E ** | 409 12,000,000.000 | 12,341,250.00 | 12,341,250.00 | | 05AUG03 .00 | 13AUG03 | 1.000000 .00 | .00 |
| ** WB1E ** | CXL 409 -12,000,000.000 | -12,341,250.00 | -12,341,250.00 | | 05AUG03 .00 | 13AUG03 | 1.000000 .00 | .00 |
| ** WB1Q ** | 098 7,800,000.000 | 7,973,062.50 | 8,051,242.19 | | 06AUG03 -78,179.69 | 13AUG03 | 1.000000 .00 | -78,179.69 |
| ** WB1Q ** | CXL 098 -7,800,000.000 | -7,973,062.50 | -8,051,242.19 | | 06AUG03 78,179.69 | 13AUG03 | 1.000000 .00 | 78,179.69 |
| ** WB1Q ** | 103 5,400,000.000 | 5,519,390.63 | 5,592,375.00 | | 06AUG03 -72,984.37 | 13AUG03 | 1.000000 .00 | -72,984.37 |
| ** WB1Q ** | 105 4,700,000.000 | 4,804,281.25 | 4,863,765.62 | | 06AUG03 -59,484.37 | 13AUG03 | 1.000000 .00 | -59,484.37 |
| ** WB1Q ** | 108 2,700,000.000 | 2,759,273.44 | 2,795,343.75 | | 06AUG03 -36,070.31 | 13AUG03 | 1.000000 .00 | -36,070.31 |
| ** WB1Q ** | 113 13,100,000.000 | 13,389,632.81 | 13,391,429.69 | | 06AUG03 -1,796.88 | 13AUG03 | 1.000000 .00 | -1,796.88 |
| ** WB1Q ** | 306 5,000,000.000 | 5,121,875.00 | 5,178,125.00 | | 06AUG03 -56,250.00 | 13AUG03 | 1.000000 .00 | -56,250.00 |
| ** WB2P ** | 634 1,000,000.000 | 1,022,109.38 | 1,035,625.00 | | 06AUG03 -13,515.62 | 13AUG03 | 1.000000 .00 | -13,515.62 |
| ** WB1Q ** | 725 7,800,000.000 | 7,973,062.50 | 8,077,218.75 | | 06AUG03 -104,156.25 | 13AUG03 | 1.000000 .00 | -104,156.25 |
| ** WB1Q ** | 308 3,900,000.000 | 3,985,312.50 | 4,023,718.75 | | 07AUG03 -38,406.25 | 13AUG03 | 1.000000 .00 | -38,406.25 |
| ** WB1F ** | 652 | 24,414,437.50 | 24,492,203.13 | | 07AUG03 -275,765.63 | 13AUG03 | 00.0000 .00 | |



FOR PUBLIC DISCLOSURE

| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE | TRD DT LOCAL SECY CM/LS BASE SECY CM/LS | STL DT BASE CURR CM/LS | SELL RATE CM/LS | NET SECY CM/LS NET BAS SECY CM/LS |
|-------------------------|-------------------------------|--|-------------------------------------|----------|---|---------------------------|--------------------|--------------------------------------|
| 23,850,000.000 | | | | | | | | |
| ** WB1F ** | 653 10,500,000.000 | 10,795,312.50 | 10,872,421.88 | | 07AUG03 -77,109.38 | 13AUG03 | 1.000000 .00 | -77,109.38 |
| ** WB2N ** | 760 1,600,000.000 | 1,644,000.00 | 1,658,000.00 | | 08AUG03 -14,000.00 | 13AUG03 | 1.000000 .00 | -14,000.00 |
| ** WB2N ** | 766 5,600,000.000 | 5,749,406.26 | 5,806,500.00 | | 08AUG03 -57,093.74 | 13AUG03 | 1.000000 .00 | -57,093.74 |
| ** WB2N ** | 776 73,100,000.000 | 74,453,492.55 | 75,749,875.00 | | 11AUG03 -1,296,382.45 | 13AUG03 | 1.000000 .00 | -1,296,382.45 |
| 01F060603 | TOTAL | 8,595,687.50 | 8,595,687.50 | | .00 | | .00 | .00 |
| 246,896,227.32 | | 250,248,415.64 | -3,352,188.32 L | | | | .00 | -3,352,188.32 L |
| 53,844,671.89 | | 54,275,757.81 | -431,085.92 S | | | | .00 | -431,085.92 S |
| 01F060691 | FNMA TBA SEP 30 SINGLE FAM | 2099/12/01 | 6.000 | | 06AUG03 | 15SEP03 | 1.000000 | |
| ** WB1E ** | 005 18,000,000.000 | 18,354,375.00 | 18,500,625.00 | | -146,250.00 | | .00 | -146,250.00 |
| ** WB1E ** | CXL 005 -18,000,000.000 | -18,354,375.00 | -18,500,625.00 | | 146,250.00 | | .00 | 146,250.00 |
| ** WB1Q ** | 106 12,200,000.000 | 12,444,000.00 | 12,444,000.00 | | 06AUG03 .00 | 15SEP03 | 1.000000 .00 | .00 |
| ** WB1Q ** | 111 2,100,000.000 | 2,143,640.62 | 2,141,343.75 | | 2,296.87 | 15SEP03 | 1.000000 .00 | 2,296.87 |
| ** WB1E ** | 430 18,000,000.000 | 18,354,375.00 | 18,500,625.00 | | -146,250.00 | 15SEP03 | 00.0000 .00 | -146,250.00 |
| ** WB1E ** | CXL 430 | -18,354,375.00 | -18,500,625.00 | | 146,250.00 | 15SEP03 | 00.0000 .00 | |



FOR PUBLIC DISCLOSURE

ATTACHMENT O

| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS | STL DT BASE CURR | SELL RATE GN/LS | NET SECTY GN/LS NET BAS SECTY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------|--------------------|--|
| -18,000,000.000 | | | | | | | |
| ** WBIE ** | 559 18,354,375.00 | 18,500,625.00 | | 06AUG03 -146,250.00 | 15SEP03 | 1.000000 .00 | -146,250.00 |
| 18,000,000.000 | | | | | | | |
| ** WBIE ** | CXL 559 -18,354,375.00 | -18,500,625.00 | | 06AUG03 146,250.00 | 15SEP03 | 1.000000 .00 | 146,250.00 |
| -18,000,000.000 | | | | | | | |
| ** WBIE ** | 006 5,119,921.88 | 5,136,875.00 | | 07AUG03 -16,953.12 | 15SEP03 | 1.000000 .00 | -16,953.12 |
| 5,000,000.000 | | | | | | | |
| ** WBIE ** | CXL 006 -5,119,921.88 | -5,136,875.00 | | 07AUG03 16,953.12 | 15SEP03 | 1.000000 .00 | 16,953.12 |
| -5,000,000.000 | | | | | | | |
| ** WBIE ** | 516 5,119,921.88 | 5,139,062.50 | | 07AUG03 -19,140.62 | 15SEP03 | 1.000000 .00 | -19,140.62 |
| 5,000,000.000 | | | | | | | |
| ** WBIE ** | CXL 516 -5,119,921.88 | -5,139,062.50 | | 07AUG03 19,140.62 | 15SEP03 | 1.000000 .00 | 19,140.62 |
| -5,000,000.000 | | | | | | | |
| ** WBIE ** | 556 5,119,921.88 | 5,139,062.50 | | 07AUG03 -19,140.62 | 15SEP03 | 1.000000 .00 | -19,140.62 |
| 5,000,000.000 | | | | | | | |
| ** WBIE ** | CXL 556 -5,119,921.88 | -5,139,062.50 | | 07AUG03 19,140.62 | 15SEP03 | 1.000000 .00 | 19,140.62 |
| -5,000,000.000 | | | | | | | |
| ** WBIE ** | 004 8,716,484.38 | 8,736,406.25 | | 08AUG03 -19,921.87 | 15SEP03 | 1.000000 .00 | -19,921.87 |
| 8,500,000.000 | | | | | | | |
| ** WBIE ** | CXL 004 -8,716,484.38 | -8,736,406.25 | | 08AUG03 19,921.87 | 15SEP03 | 1.000000 .00 | 19,921.87 |
| -8,500,000.000 | | | | | | | |
| ** WBIE ** | 555 8,716,484.38 | 8,736,406.25 | | 08AUG03 -19,921.87 | 15SEP03 | 1.000000 .00 | -19,921.87 |
| 8,500,000.000 | | | | | | | |
| ** WBIE ** | CXL 555 -8,716,484.38 | -8,736,406.25 | | 08AUG03 19,921.87 | 15SEP03 | 1.000000 .00 | 19,921.87 |
| -8,500,000.000 | | | | | | | |

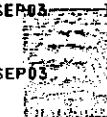


STATE STREET

Member of the Citi Group

FOR PUBLIC DISCLOSURE

| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS | STL DT BASE CURR | SELL RATE GN/LS | NET SECTY GN/LS NET BAS SECTY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------|--------------------|--|
| ** WBIE ** | 563 8,716,484.38 | 8,736,406.25 | | 08AUG03 -19,921.87 | 15SEP03 | 1.000000 .00 | -19,921.87 |
| 8,500,000.000 | | | | | | | |
| ** WBIE ** | CXL 563 -8,716,484.38 | -8,736,406.25 | | 08AUG03 19,921.87 | 15SEP03 | 1.000000 .00 | 19,921.87 |
| -8,500,000.000 | | | | | | | |
| ** WBIE ** | 001 9,068,906.25 | 9,250,312.50 | | 14AUG03 -181,406.25 | 15SEP03 | 1.000000 .00 | -181,406.25 |
| 9,000,000.000 | | | | | | | |
| ** WBIE ** | CXL 001 -9,068,906.25 | -9,250,312.50 | | 14AUG03 181,406.25 | 15SEP03 | 1.000000 .00 | 181,406.25 |
| -9,000,000.000 | | | | | | | |
| ** WBIE ** | 232 5,033,984.38 | 5,139,062.50 | | 14AUG03 -105,078.12 | 15SEP03 | 1.000000 .00 | -105,078.12 |
| 5,000,000.000 | | | | | | | |
| ** WBIE ** | 537 5,033,984.38 | 5,139,062.50 | | 14AUG03 -105,078.12 | 15SEP03 | 1.000000 .00 | -105,078.12 |
| 5,000,000.000 | | | | | | | |
| ** WBIE ** | CXL 537 -5,033,984.38 | -5,139,062.50 | | 14AUG03 105,078.12 | 15SEP03 | 1.000000 .00 | 105,078.12 |
| -5,000,000.000 | | | | | | | |
| ** WBIE ** | 538 9,068,906.25 | 9,245,000.00 | | 14AUG03 -176,093.75 | 15SEP03 | 1.000000 .00 | -176,093.75 |
| 9,000,000.000 | | | | | | | |
| ** WBIE ** | CXL 538 -9,068,906.25 | -9,245,000.00 | | 14AUG03 176,093.75 | 15SEP03 | 1.000000 .00 | 176,093.75 |
| -9,000,000.000 | | | | | | | |
| ** WBIE ** | 560 9,068,906.25 | 9,248,125.00 | | 14AUG03 -179,218.75 | 15SEP03 | 1.000000 .00 | -179,218.75 |
| 9,000,000.000 | | | | | | | |
| ** WBIE ** | CXL 560 -9,068,906.25 | -9,248,125.00 | | 14AUG03 179,218.75 | 15SEP03 | 1.000000 .00 | 179,218.75 |
| -9,000,000.000 | | | | | | | |
| ** WBIE ** | 781 5,033,984.38 | 5,135,937.50 | | 14AUG03 -101,953.12 | 15SEP03 | 1.000000 .00 | -101,953.12 |
| 5,000,000.000 | | | | | | | |
| ** WBIE ** | CXL 781 -5,033,984.38 | -5,135,937.50 | | 14AUG03 101,953.12 | 15SEP03 | 1.000000 .00 | 101,953.12 |
| -5,000,000.000 | | | | | | | |



STATE STREET

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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|----------------|-------------------------|---------------|------------|-------------------|-----------------|------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| -5,000,000.000 | | | | | | | |
| ** WB2L ** | 564 4,314,600.00 | 4,276,265.63 | 19AUG03 | 15SEP03 | 1.000000 | 38,334.37 | 38,334.37 |
| 4,230,000.000 | | | 38,334.37 | | .00 | | |
| ** WB2L ** | 311 6,075,170.31 | 6,053,643.75 | 22AUG03 | 15SEP03 | 1.000000 | 21,526.56 | 21,526.56 |
| 5,990,000.000 | | | 21,526.56 | | .00 | | |
| ** WB1Q ** | 158 12,210,000.00 | 12,240,201.25 | 28AUG03 | 15SEP03 | 1.000000 | -30,201.25 | -30,201.25 |
| 12,000,000.000 | | | -30,201.25 | | .00 | | |
| ** WB1Q ** | 190 5,461,593.75 | 5,461,593.75 | 03SEP03 | 15SEP03 | 1.000000 | .00 | .00 |
| 5,400,000.000 | | | .00 | | .00 | | |
| ** WB1Q ** | 194 2,128,546.00 | 2,128,075.00 | 04SEP03 | 15SEP03 | 1.000000 | -328.12 | -328.12 |
| 2,100,000.000 | | | -328.12 | | .00 | | |
| ** WB1Q ** | 195 2,635,343.75 | 2,635,343.75 | 04SEP03 | 15SEP03 | 1.000000 | .00 | .00 |
| 2,600,000.000 | | | .00 | | .00 | | |
| ** WB1Q ** | 198 2,128,075.00 | 2,142,000.00 | 04SEP03 | 15SEP03 | 1.000000 | -13,125.00 | -13,125.00 |
| 2,100,000.000 | | | -13,125.00 | | .00 | | |
| ** WB1E ** | 357 3,045,460.75 | 3,081,562.50 | 04SEP03 | 15SEP03 | 1.000000 | -36,093.75 | -36,093.75 |
| 3,000,000.000 | | | -36,093.75 | | .00 | | |
| ** WB1E ** | CXL 357 -3,045,460.75 | -3,081,562.50 | 04SEP03 | 15SEP03 | 1.000000 | 36,093.75 | 36,093.75 |
| -3,000,000.000 | | | 36,093.75 | | .00 | | |
| ** WB2P ** | 054 1,026,093.75 | 1,019,687.50 | 08SEP03 | 15SEP03 | 1.000000 | 6,406.25 | 6,406.25 |
| 1,000,000.000 | | | 6,406.25 | | .00 | | |
| ** WB1F ** | 382 24,444,306.72 | 24,371,710.75 | 08SEP03 | 15SEP03 | 1.000000 | 72,667.97 | 72,667.97 |
| 23,850,000.000 | | | 72,667.97 | | .00 | | |
| ** WB1Q ** | 437 5,115,625.00 | 5,100,000.00 | 08SEP03 | 15SEP03 | 0.000000 | 15,625.00 | 15,625.00 |
| 5,000,000.000 | | | 15,625.00 | | .00 | | |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-----------------|-------------------------|----------------|-------------|-------------------|-----------------|-------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| ** WB1Q ** | 441 1,841,625.00 | 1,841,625.00 | 08SEP03 | 15SEP03 | 1.000000 | .00 | .00 |
| 1,800,000.000 | | | .00 | | .00 | | |
| ** WB1Q ** | 443 4,090,625.00 | 4,080,000.00 | 08SEP03 | 15SEP03 | 1.000000 | 10,625.00 | 10,625.00 |
| 4,000,000.000 | | | 10,625.00 | | .00 | | |
| ** WB1Q ** | 448 7,980,375.00 | 7,940,562.50 | 08SEP03 | 15SEP03 | 1.000000 | 39,812.50 | 39,812.50 |
| 7,800,000.000 | | | 39,812.50 | | .00 | | |
| ** WB1Q ** | 593 19,577,500.00 | 19,427,421.07 | 08SEP03 | 15SEP03 | 1.000000 | 150,078.13 | 150,078.13 |
| 19,100,000.000 | | | 150,078.13 | | .00 | | |
| ** WB2N ** | 294 1,634,500.00 | 1,641,500.00 | 09SEP03 | 15SEP03 | 1.000000 | -7,000.00 | -7,000.00 |
| 1,600,000.000 | | | -7,000.00 | | .00 | | |
| ** WB2N ** | 302 74,587,699.04 | 74,310,710.75 | 09SEP03 | 08OCT03 | 1.000000 | 276,980.29 | 276,980.29 |
| 73,100,000.000 | | | 276,980.29 | | .00 | | |
| ** WB1E ** | 082 32,787,500.00 | 32,881,075.00 | 10SEP03 | 15SEP03 | 1.000000 | -94,375.00 | -94,375.00 |
| 32,000,000.000 | | | -94,375.00 | | .00 | | |
| ** WB1E ** | CXL 082 -32,787,500.00 | -32,881,075.00 | 10SEP03 | 15SEP03 | 1.000000 | 94,375.00 | 94,375.00 |
| -32,000,000.000 | | | 94,375.00 | | .00 | | |
| ** WB1E ** | 231 32,787,500.00 | 32,890,000.00 | 10SEP03 | 15SEP03 | 1.000000 | -102,500.00 | -102,500.00 |
| 32,000,000.000 | | | -102,500.00 | | .00 | | |
| ** WB1F ** | 504 10,758,398.44 | 10,775,625.00 | 10SEP03 | 15SEP03 | 1.000000 | -17,226.56 | -17,226.56 |
| 10,500,000.000 | | | -17,226.56 | | .00 | | |
| ** WB1E ** | 541 32,787,500.00 | 32,615,000.00 | 10SEP03 | 15SEP03 | 1.000000 | 172,500.00 | 172,500.00 |
| 32,000,000.000 | | | 172,500.00 | | .00 | | |
| ** WB1E ** | CXL 541 -32,787,500.00 | -32,615,000.00 | 10SEP03 | 15SEP03 | 0.000000 | -172,500.00 | -172,500.00 |
| -32,000,000.000 | | | -172,500.00 | | .00 | | |
| ** WB1E ** | 543 34,373,632.81 | 36,110,156.25 | 10SEP03 | 15SEP03 | 0.000000 | 263,476.56 | 263,476.56 |
| | | | 263,476.56 | | .00 | | |

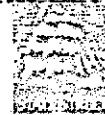


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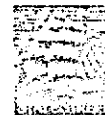
| ASSET ID | SECURITY | DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY |
|----------------|----------|-----------------------|----------------|------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT | LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE | PRINCIPAL NET | BASE | BASE | SECTY GN/LS | | | |
| 35,500,000.000 | | | | | | | | |
| ** WB2N ** | 332 | 5,737,593.74 | 5,741,312.53 | | 11SEP03 | 15SEP03 | 1.000000 | |
| 5,600,000.000 | | | | | -3,718.79 | | .00 | -3,718.79 |
| 01F060691 | TOTAL | 22,382,562.50 | 22,382,562.50 | | .00 | | .00 | .00 |
| | | 202,773,559.19 | 202,329,690.66 | | 443,868.53 L | | .00 | 443,868.53 L |
| | | 55,375,187.50 | 55,208,484.37 | | 166,703.13 S | | .00 | 166,703.13 S |
| 01F0624A6 | FNMA | TBA OCT 15 SINGLE FAM | 2099/12/01 | 6.500 | 16OCT03 | 20OCT03 | 1.000000 | |
| ** WB1Q ** | 799 | 527,109.38 | 527,460.94 | | -351.56 | | .00 | -351.56 |
| 500,000.000 | | | | | | | | |
| 01F0624B4 | FNMA | TBA NOV 15 SINGLE FAM | 2099/12/01 | 6.500 | 13NOV03 | 18NOV03 | 1.000000 | |
| ** WB1Q ** | 784 | 526,640.62 | 526,835.94 | | -195.32 | | .00 | -195.32 |
| 500,000.000 | | | | | | | | |
| 01F0624C2 | FNMA | TBA DEC 15 SINGLE FAM | 2099/12/01 | 6.500 | 12DEC03 | 16DEC03 | 1.000000 | |
| ** WB1Q ** | 679 | 530,253.91 | 526,250.00 | | 4,003.91 | | .00 | 4,003.91 |
| 500,000.000 | | | | | | | | |
| 01F062416 | FNMA | TBA JAN 15 SINGLE FAM | 2099/12/01 | 6.500 | 13JAN03 | 21JAN03 | 1.000000 | |
| ** WB1Q ** | 670 | 6,330,234.38 | 6,284,062.50 | | 46,171.88 | | .00 | 46,171.88 |
| 6,000,000.000 | | | | | | | | |
| 01F062424 | FNMA | TBA FEB 15 SINGLE FAM | 2099/12/01 | 6.500 | 29JAN03 | 19FEB03 | 1.000000 | |
| ** WB1Q ** | 781 | 9,513,984.38 | 9,491,250.00 | | 22,734.38 | | .00 | 22,734.38 |
| 9,000,000.000 | | | | | | | | |
| ** WB1Q ** | 301 | 3,179,062.50 | 3,165,937.50 | | 07FEB03 | 13FEB03 | 1.000000 | |
| 3,000,000.000 | | | | | 13,125.00 | | .00 | 13,125.00 |
| ** WB1Q ** | 375 | 530,019.53 | 527,656.25 | | 13FEB03 | 19FEB03 | 1.000000 | |
| 500,000.000 | | | | | 2,363.28 | | .00 | 2,363.28 |



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| ASSET ID | SECURITY | DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY |
|---------------|----------|-----------------------|---------------|------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT | LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE | PRINCIPAL NET | BASE | BASE | SECTY GN/LS | | | |
| 01F062424 | TOTAL | 13,223,066.41 | 13,184,843.75 | | 38,222.66 S | | .00 | 38,222.66 S |
| 01F062432 | FNMA | TBA MAR 15 SINGLE FAM | 2099/12/01 | 6.500 | 13MAR03 | 18MAR03 | 1.000000 | |
| ** WB1Q ** | 076 | 530,234.38 | 529,375.00 | | 859.38 | | .00 | 859.38 |
| 500,000.000 | | | | | | | | |
| 01F062440 | FNMA | TBA APR 15 SINGLE FAM | 2099/12/01 | 6.500 | 15APR03 | 21APR03 | 1.000000 | |
| ** WB1Q ** | 752 | 528,710.94 | 529,887.50 | | -1,176.56 | | .00 | -1,176.56 |
| 500,000.000 | | | | | | | | |
| 01F062457 | FNMA | TBA MAY 15 SINGLE FAM | 2099/12/01 | 6.500 | 14MAY03 | 19MAY03 | 1.000000 | |
| ** WB1Q ** | 597 | 527,890.63 | 528,593.75 | | -703.12 | | .00 | -703.12 |
| 500,000.000 | | | | | | | | |
| 01F062465 | FNMA | TBA JUN 15 SINGLE FAM | 2099/12/01 | 6.500 | 03JUN03 | 17JUN03 | 1.000000 | |
| ** WB2L ** | 708 | 2,802,830.47 | 2,813,240.63 | | -10,410.16 | | .00 | -10,410.16 |
| 2,665,000.000 | | | | | | | | |
| ** WB1Q ** | 645 | 526,699.22 | 528,593.75 | | 12JUN03 | 17JUN03 | 1.000000 | |
| 500,000.000 | | | | | -1,894.53 | | .00 | -1,894.53 |
| 01F062445 | TOTAL | 2,802,830.47 | 2,813,240.63 | | -10,410.16 L | | .00 | -10,410.16 L |
| | | 526,699.22 | 528,593.75 | | -1,894.53 S | | .00 | -1,894.53 S |
| 01F062473 | FNMA | TBA JUL 15 SINGLE FAM | 2099/12/01 | 6.500 | 15JUL03 | 17JUL03 | 1.000000 | |
| ** WB1Q ** | 600 | 527,343.75 | 526,640.62 | | 703.13 | | .00 | 703.13 |
| 500,000.000 | | | | | | | | |
| 01F062481 | FNMA | TBA AUG 15 SINGLE FAM | 2099/12/01 | 6.500 | 14AUG03 | 18AUG03 | 1.000000 | |
| ** WB1Q ** | 727 | 524,062.50 | 527,031.25 | | -2,968.75 | | .00 | -2,968.75 |
| 500,000.000 | | | | | | | | |



STATE STREET

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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|----------------------------|----------------|----------------|-------------------|-----------------|---------------------|-----------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | NET BAS SECTY GN/LS | NET SECTY GN/LS |
| 01F062499 | FNMA TBA SEP 15 SINGLE FAM | 2099/12/01 | 6.500 | 15SEP03 | 18SEP03 | 1.000000 | |
| WB1Q | 779 | 527,929.69 | 523,718.94 | 4,218.75 | .00 | 4,218.75 | |
| | 500,000.000 | | | | | | |
| 01F0626A4 | FNMA TBA OCT 30 SINGLE FAM | 2099/12/01 | 6.500 | 05SEP03 | 15OCT03 | 1.000000 | |
| WB1E | 351 | 20,709,375.00 | 20,473,750.00 | 235,625.00 | .00 | 235,625.00 | |
| | 20,000,000.000 | | | | | | |
| WB1E | 351 | -20,709,375.00 | -20,473,750.00 | -235,625.00 | .00 | -235,625.00 | |
| | CXL | | | | | | |
| | -20,000,000.000 | | | | | | |
| WB1Q | 138 | 5,512,000.00 | 5,493,750.00 | 18,250.00 | .00 | 18,250.00 | |
| | 5,300,000.000 | | | | | | |
| WB1Q | 160 | 6,136,921.88 | 6,139,687.50 | -2,765.62 | .00 | -2,765.62 | |
| | 5,900,000.000 | | | | | | |
| WB1Q | 451 | 7,488,843.75 | 7,481,644.53 | 7,199.22 | .00 | 7,199.22 | |
| | 7,200,000.000 | | | | | | |
| WB1Q | 454 | 7,379,285.16 | 7,386,937.50 | -7,652.34 | .00 | -7,652.34 | |
| | 7,100,000.000 | | | | | | |
| 01F0626A4 | TOTAL | | .00 | .00 | L | .00 | .00 |
| | | 24,517,050.79 | 24,502,019.53 | 15,031.26 | S | .00 | 15,031.26 |
| 01F0626B2 | FNMA TBA NOV 30 SINGLE FAM | 2099/12/01 | 6.500 | 07OCT03 | 13NOV03 | 1.000000 | |
| WB1Q | 448 | 6,122,171.88 | 6,124,781.25 | -4,609.37 | .00 | -4,609.37 | |
| | 5,900,000.000 | | | | | | |
| WB1Q | 886 | 5,292,843.75 | 5,292,046.88 | 796.87 | .00 | 796.87 | |
| | 5,100,000.000 | | | | | | |
| WB1Q | 893 | 4,152,500.00 | 4,150,765.63 | 1,734.37 | .00 | 1,734.37 | |
| | 4,000,000.000 | | | | | | |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|----------------------------|---------------|---------------|-------------------|-----------------|---------------------|-----------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | NET BAS SECTY GN/LS | NET SECTY GN/LS |
| WB1Q | 045 | 9,969,000.00 | 9,968,171.88 | 8,828.12 | 13NOV03 | 1.000000 | 8,828.12 |
| | 9,600,000.000 | | | | | .00 | |
| WB1Q | 045 | -9,969,000.00 | -9,968,171.88 | -8,828.12 | 13NOV03 | 1.000000 | -8,828.12 |
| | CXL | | | | | .00 | |
| | -9,600,000.000 | | | | | | |
| WB1Q | 044 | 12,461,250.00 | 12,458,718.74 | 18,531.24 | 13NOV03 | 1.000000 | 18,531.24 |
| | 12,000,000.000 | | | | | .00 | |
| WB1Q | 311 | 7,478,843.75 | 7,465,875.00 | 4,968.75 | 13NOV03 | 1.000000 | 4,968.75 |
| | 7,200,000.000 | | | | | .00 | |
| WB1Q | 322 | 4,988,750.00 | 4,988,500.00 | 250.00 | 13NOV03 | 1.000000 | 250.00 |
| | 4,800,000.000 | | | | | .00 | |
| 01F0626B2 | TOTAL | | 40,466,687.52 | 13,671.86 | S | .00 | 13,671.86 |
| | | 40,480,359.38 | | | | | |
| 01F0626C0 | FNMA TBA DEC 30 SINGLE FAM | 2099/12/01 | 6.500 | 06NOV03 | 11DEC03 | 1.000000 | |
| WB1Q | 314 | 10,251,140.62 | 10,252,687.50 | -1,546.88 | .00 | -1,546.88 | |
| | 9,900,000.000 | | | | | | |
| WB1Q | 325 | 5,281,687.58 | 5,284,831.25 | -2,343.75 | 11DEC03 | 1.000000 | -2,343.75 |
| | 5,100,000.000 | | | | | .00 | |
| WB1Q | 541 | 10,146,062.58 | 10,156,781.25 | -10,718.75 | 11DEC03 | 1.000000 | -10,718.75 |
| | 9,800,000.000 | | | | | .00 | |
| WB1Q | 567 | 1,035,937.58 | 1,036,486.25 | -468.75 | 11DEC03 | 1.000000 | -468.75 |
| | 1,000,000.000 | | | | | .00 | |
| WB1Q | 766 | 4,362,093.75 | 4,352,906.25 | 9,187.50 | 11DEC03 | 1.000000 | 9,187.50 |
| | 4,200,000.000 | | | | | .00 | |
| WB1Q | 143 | 4,992,187.50 | 4,981,375.00 | 10,812.50 | 11DEC03 | 1.000000 | 10,812.50 |
| | 4,800,000.000 | | | | | .00 | |
| WB1Q | 151 | 14,886,523.44 | 14,888,125.00 | 6,398.44 | 11DEC03 | 1.000000 | 6,398.44 |
| | | | | | | .00 | |



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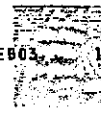
| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|----------------|----------------------------|---------------|---------------|-------------------|-----------------|---------------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | NET BAS SECTY GN/LS | NET BAS SECTY GN/LS |
| 14,300,000.000 | | | | | | | |
| ** WB1Q ** | 155 7,905,484.38 | 7,909,046.87 | | 02DEC03 | 11DEC03 | 1.000000 | -3,562.49 |
| 7,600,000.000 | | | | -3,562.49 | | .00 | |
| 01F0626C0 | TOTAL | 58,861,117.19 | 58,853,359.37 | 7,757.82 S | | .00 | 7,757.82 S |
| 01F062614 | FNMA TBA JAN 30 SINGLE FAM | 2099/12/01 | 6.500 | 03JAN03 | 14JAN03 | 1.000000 | |
| ** WB1F ** | 422 31,448,183.59 | 31,223,671.88 | | 224,511.71 | | .00 | 224,511.71 |
| 30,250,000.000 | | | | | | | |
| ** WB2L ** | 452 12,549,981.48 | 12,463,664.06 | | 86,317.42 | 06JAN03 | 1.000000 | 86,317.42 |
| 12,075,000.000 | | | | | 14JAN03 | .00 | |
| ** WB1E ** | 337 18,750,234.38 | 18,590,625.00 | | 159,609.38 | 07JAN03 | 1.000000 | 159,609.38 |
| 18,000,000.000 | | | | | 14JAN03 | .00 | |
| ** WB1E ** | 338 12,500,156.25 | 12,393,750.00 | | 106,406.25 | 07JAN03 | 1.000000 | 106,406.25 |
| 12,000,000.000 | | | | | 14JAN03 | .00 | |
| ** WB1H ** | 386 104,203.13 | 103,281.25 | | 921.88 | 07JAN03 | 1.000000 | 921.88 |
| 100,000.000 | | | | | 14JAN03 | .00 | |
| ** WB2N ** | 477 5,316,152.34 | 5,267,343.75 | | 48,808.59 | 07JAN03 | 1.000000 | 48,808.59 |
| 5,100,000.000 | | | | | 14JAN03 | .00 | |
| ** WB2N ** | 486 6,252,187.50 | 6,192,906.25 | | 59,281.25 | 07JAN03 | 1.000000 | 59,281.25 |
| 6,000,000.000 | | | | | 14JAN03 | .00 | |
| ** WB2N ** | 488 2,084,062.50 | 2,065,625.00 | | 18,437.50 | 07JAN03 | 1.000000 | 18,437.50 |
| 2,000,000.000 | | | | | 14JAN03 | .00 | |
| ** WB2N ** | 492 4,479,390.63 | 4,441,093.75 | | 38,296.88 | 07JAN03 | 1.000000 | 38,296.88 |
| 4,300,000.000 | | | | | 14JAN03 | .00 | |
| ** WB1E ** | 516 50,000,625.00 | 49,590,000.00 | | 410,625.00 | 07JAN03 | 1.000000 | 410,625.00 |
| 48,000,000.000 | | | | | 14JAN03 | .00 | |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-----------------|----------------------------|----------------|----------------|-------------------|-----------------|---------------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | NET BAS SECTY GN/LS | NET BAS SECTY GN/LS |
| ** WB1Q ** | 562 23,946,953.13 | 23,754,687.50 | | 192,265.63 | 07JAN03 | 1.000000 | 192,265.63 |
| 23,000,000.000 | | | | | 14JAN03 | .00 | |
| ** WB1Q ** | 654 3,853,203.13 | 3,814,843.75 | | 38,359.38 | 09JAN03 | 1.000000 | 38,359.38 |
| 3,700,000.000 | | | | | 14JAN03 | .00 | |
| ** WB2N ** | 523 6,713,281.25 | 6,771,679.69 | | -58,398.44 | 10JAN03 | 1.000000 | -58,398.44 |
| 6,500,000.000 | | | | | 14JAN03 | .00 | |
| ** WB1F ** | 759 12,495,000.00 | 12,427,500.00 | | 67,500.00 | 10JAN03 | 1.000000 | 67,500.00 |
| 12,000,000.000 | | | | | 14JAN03 | .00 | |
| ** WB1Q ** | 144 9,651,656.25 | 9,647,031.25 | | 4,625.00 | 02DEC03 | 1.000000 | 4,625.00 |
| 9,300,000.000 | | | | | 14JAN04 | .00 | |
| ** WB1Q ** | 149 10,269,703.12 | 10,274,796.87 | | -5,093.75 | 02DEC03 | 1.000000 | -5,093.75 |
| 9,900,000.000 | | | | | 14JAN04 | .00 | |
| ** WB1Q ** | 800 2,090,625.00 | 2,077,812.50 | | 12,812.50 | 31DEC03 | 1.000000 | 12,812.50 |
| 2,000,000.000 | | | | | 14JAN04 | .00 | |
| 01F062614 | TOTAL | 162,693,458.05 | 161,531,140.63 | 1,162,317.42 L | | .00 | 1,162,317.42 L |
| | | 49,812,140.63 | 49,569,171.87 | 242,968.76 S | | .00 | 242,968.76 S |
| 01F062622 | FNMA TBA FEB 30 SINGLE FAM | 2099/12/01 | 6.500 | 10JAN03 | 13FEB03 | 1.000000 | |
| ** WB1E ** | 241 20,803,125.00 | 20,802,500.00 | | 625.00 | | .00 | 625.00 |
| 20,000,000.000 | | | | | | | |
| ** WB1E ** | CXL 241 -20,803,125.00 | -20,802,500.00 | | -625.00 | 10JAN03 | 1.000000 | -625.00 |
| -20,000,000.000 | | | | | 13FEB03 | .00 | |
| ** WB1E ** | 280 20,803,125.00 | 20,806,250.00 | | -3,125.00 | 10JAN03 | 1.000000 | -3,125.00 |
| 20,000,000.000 | | | | | 13FEB03 | .00 | |
| ** WB1E ** | CXL 280 -20,803,125.00 | -20,806,250.00 | | 3,125.00 | 10JAN03 | 1.000000 | 3,125.00 |
| -20,000,000.000 | | | | | 13FEB03 | .00 | |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT SELL RATE BASE CURR GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------------|--|--|---|--|--------------------------------------|
| ** WB1E ** 16,000,000.000 | 570 16,642,500.00 | 16,645,000.00 | 10JAN03 -2,500.00 | 13FEB03 1.000000 .00 | -2,500.00 |
| ** WB1E ** -16,000,000.000 | CXL 570 -16,642,500.00 | -16,645,000.00 | 10JAN03 2,500.00 | 13FEB03 1.000000 .00 | 2,500.00 |
| ** WB1E ** 12,000,000.000 | 606 12,481,875.00 | 12,483,750.00 | 10JAN03 -1,875.00 | 13FEB03 1.000000 .00 | -1,875.00 |
| ** WB1E ** -12,000,000.000 | CXL 606 -12,481,875.00 | -12,483,750.00 | 10JAN03 1,875.00 | 13FEB03 1.000000 .00 | 1,875.00 |
| ** WB1E ** 20,000,000.000 | 646 20,803,125.00 | 20,800,000.00 | 10JAN03 3,125.00 | 13FEB03 1.000000 .00 | 3,125.00 |
| ** WB1E ** -20,000,000.000 | CXL 646 -20,803,125.00 | -20,800,000.00 | 10JAN03 -3,125.00 | 13FEB03 1.000000 .00 | -3,125.00 |
| ** WB1E ** 20,000,000.000 | 677 20,803,125.00 | 20,800,000.00 | 10JAN03 3,125.00 | 13FEB03 1.000000 .00 | 3,125.00 |
| ** WB1E ** -20,000,000.000 | CXL 677 -20,803,125.00 | -20,800,000.00 | 10JAN03 -3,125.00 | 13FEB03 1.000000 .00 | -3,125.00 |
| ** WB2L ** 12,075,000.000 | 779 12,599,507.81 | 12,527,812.50 | 22JAN03 71,695.31 | 13FEB03 1.000000 .00 | 71,695.31 |
| ** WB1H ** 100,000.000 | 577 104,250.00 | 104,031.25 | 04FEB03 218.75 | 13FEB03 1.000000 .00 | 218.75 |
| ** WB1H ** -100,000.000 | CXL 577 -104,250.00 | -104,031.25 | 04FEB03 -218.75 | 13FEB03 1.000000 .00 | -218.75 |
| ** WB1Q ** 23,000,000.000 | 799 23,979,296.87 | 23,909,218.75 | 04FEB03 70,078.12 | 13FEB03 1.000000 .00 | 70,078.12 |
| ** WB1Q ** 10,000,000.000 | 022 3,858,117.19 | 3,846,043.75 | 05FEB03 11,273.44 | 13FEB03 1.000000 .00 | 11,273.44 |



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|------------------------------|--|--|---|--|--------------------------------------|
| 3,700,000.000 | | | | | |
| ** WB1F ** 30,250,000.000 | 385 31,523,888.59 | 31,393,828.13 | 05FEB03 129,988.44 | 13FEB03 1.000000 .00 | 129,988.44 |
| ** WB2N ** 4,300,000.000 | 013 4,482,078.13 | 4,474,687.50 | 06FEB03 7,399.63 | 13FEB03 1.000000 .00 | 7,399.63 |
| ** WB1E ** 4,000,000.000 | 242 4,178,625.00 | 4,168,000.00 | 06FEB03 10,625.00 | 13FEB03 1.000000 .00 | 10,625.00 |
| ** WB1F ** 12,000,000.000 | 387 12,518,937.50 | 12,480,000.00 | 06FEB03 30,937.50 | 13FEB03 1.000000 .00 | 30,937.50 |
| ** WB1E ** 4,000,000.000 | 455 4,178,625.00 | 4,168,000.00 | 06FEB03 10,625.00 | 13FEB03 1.000000 .00 | 10,625.00 |
| ** WB1E ** -4,000,000.000 | CXL 455 -4,178,625.00 | -4,168,000.00 | 06FEB03 -10,625.00 | 13FEB03 1.000000 .00 | -10,625.00 |
| ** WB1E ** 40,000,000.000 | 680 50,046,562.50 | 49,920,800.00 | 06FEB03 126,562.50 | 13FEB03 1.000000 .00 | 126,562.50 |
| ** WB2N ** 5,100,000.000 | 030 5,318,742.21 | 5,305,843.75 | 07FEB03 12,898.46 | 13FEB03 1.000000 .00 | 12,898.46 |
| ** WB2N ** 8,000,000.000 | 032 8,343,125.04 | 8,321,156.25 | 07FEB03 21,968.79 | 13FEB03 1.000000 .00 | 21,968.79 |
| ** WB1E ** 20,000,000.000 | 694 20,854,687.50 | 20,800,800.00 | 07FEB03 54,687.50 | 13FEB03 1.000000 .00 | 54,687.50 |
| ** WB1E ** 10,000,000.000 | 054 10,432,812.50 | 10,415,625.00 | 11FEB03 17,187.50 | 13FEB03 1.000000 .00 | 17,187.50 |

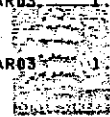


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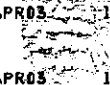
| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECY GN/LS |
|-------------|----------------------------|----------------|----------------|------------------|-----------------|-----------|--------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECY GN/LS | BASE CURR GN/LS | | NET BAS SECY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECY GN/LS | | | |
| 01F062622 | TOTAL | 160,282,886.78 | 159,798,953.13 | 483,933.65 L | | .00 | 483,933.65 L |
| | | 27,837,414.06 | 27,756,062.50 | 81,351.56 S | | .00 | 81,351.56 S |
| 01F062630 | FNMA TBA MAR 30 SINGLE FAM | 2099/12/01 | 6.500 | 13FEB03 | 13MAR03 | 1.000000 | |
| ** WB2L ** | 112 | 4,238,821.88 | 4,225,740.62 | 13,081.26 | | .00 | 13,081.26 |
| | 5,980,000.000 | | | | | | |
| ** WB1F ** | 589 | 31,617,158.20 | 31,478,906.25 | 24FEB03 | 13MAR03 | 1.000000 | 138,251.95 |
| | 30,250,000.000 | | | 138,251.95 | | .00 | 138,251.95 |
| ** WB1E ** | 650 | 4,181,718.75 | 4,165,000.00 | 26FEB03 | 13MAR03 | 1.000000 | 16,718.75 |
| | 4,000,000.000 | | | 16,718.75 | | .00 | 16,718.75 |
| ** WB1E ** | 651 | 20,908,593.75 | 20,825,000.00 | 26FEB03 | 13MAR03 | 1.000000 | 83,593.75 |
| | 20,000,000.000 | | | 83,593.75 | | .00 | 83,593.75 |
| ** WB1E ** | 727 | 50,223,750.00 | 49,980,000.00 | 03MAR03 | 13MAR03 | 1.000000 | 243,750.00 |
| | 48,000,000.000 | | | 243,750.00 | | .00 | 243,750.00 |
| ** WB1E ** | 728 | 10,463,281.25 | 10,418,750.00 | 03MAR03 | 13MAR03 | 1.000000 | 44,531.25 |
| | 10,000,000.000 | | | 44,531.25 | | .00 | 44,531.25 |
| ** WB2L ** | 190 | 4,200,698.75 | 4,179,991.41 | 04MAR03 | 13MAR03 | 1.000000 | 20,707.34 |
| | 4,015,000.000 | | | 20,707.34 | | .00 | 20,707.34 |
| ** WB2L ** | 210 | 9,727,435.35 | 9,679,871.09 | 04MAR03 | 13MAR03 | 1.000000 | 47,564.26 |
| | 9,295,000.000 | | | 47,564.26 | | .00 | 47,564.26 |
| ** WB1Q ** | 522 | 18,532,453.13 | 18,427,359.37 | 05MAR03 | 13MAR03 | 1.000000 | 105,093.76 |
| | 17,700,000.000 | | | 105,093.76 | | .00 | 105,093.76 |
| ** WB2N ** | 331 | 8,375,000.00 | 8,329,812.50 | 06MAR03 | 13MAR03 | 1.000000 | 45,187.50 |
| | 8,000,000.000 | | | 45,187.50 | | .00 | 45,187.50 |
| ** WB1Q ** | 713 | 5,967,410.16 | 5,934,421.88 | 06MAR03 | 13MAR03 | 1.000000 | 32,988.28 |
| | | | | 32,988.28 | | .00 | 32,988.28 |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECY GN/LS |
|-------------|----------------------------|----------------|----------------|------------------|-----------------|-----------|--------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECY GN/LS | BASE CURR GN/LS | | NET BAS SECY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECY GN/LS | | | |
| | | 5,700,000.000 | | | | | |
| ** WB1Q ** | 005 | 3,872,134.72 | 3,852,625.00 | 07MAR03 | 13MAR03 | 1.000000 | 19,511.72 |
| | 3,700,000.000 | | | 19,511.72 | | .00 | 19,511.72 |
| ** WB2N ** | 348 | 4,499,882.79 | 4,478,718.75 | 07MAR03 | 13MAR03 | 1.000000 | 21,164.04 |
| | 4,300,000.000 | | | 21,164.04 | | .00 | 21,164.04 |
| ** WB2N ** | 349 | 5,337,468.75 | 5,311,968.75 | 07MAR03 | 13MAR03 | 1.000000 | 25,500.00 |
| | 5,100,000.000 | | | 25,500.00 | | .00 | 25,500.00 |
| ** WB1F ** | 159 | 12,557,343.75 | 12,495,000.00 | 11MAR03 | 13MAR03 | 1.000000 | 62,343.75 |
| | 12,000,000.000 | | | 62,343.75 | | .00 | 62,343.75 |
| 01F062630 | TOTAL | 168,331,153.22 | 167,568,759.37 | 762,393.85 L | | .00 | 762,393.85 L |
| | | 28,372,000.01 | 28,214,406.25 | 157,593.76 S | | .00 | 157,593.76 S |
| 01F062648 | FNMA TBA APR 30 SINGLE FAM | 2099/12/01 | 6.500 | 26MAR03 | 14APR03 | 1.000000 | |
| ** WB1Q ** | 242 | 16,662,500.00 | 16,699,816.41 | -37,316.41 | | .00 | -37,316.41 |
| | 16,000,000.000 | | | | | | |
| ** WB1E ** | 801 | 25,008,750.00 | 25,057,500.00 | -48,750.00 | 14APR03 | 1.000000 | -48,750.00 |
| | 24,000,000.000 | | | -48,750.00 | | .00 | -48,750.00 |
| ** WB1E ** | 802 | 50,017,500.00 | 50,160,000.00 | -142,500.00 | 14APR03 | 1.000000 | -142,500.00 |
| | 48,000,000.000 | | | -142,500.00 | | .00 | -142,500.00 |
| ** WB1E ** | 803 | 10,420,312.50 | 10,450,000.00 | -29,687.50 | 14APR03 | 1.000000 | -29,687.50 |
| | 10,000,000.000 | | | -29,687.50 | | .00 | -29,687.50 |
| ** WB1E ** | 803 | -10,420,312.50 | -10,450,000.00 | 29,687.50 | 14APR03 | 1.000000 | 29,687.50 |
| | -10,000,000.000 | | | 29,687.50 | | .00 | 29,687.50 |
| ** WB1E ** | 809 | 10,420,703.13 | 10,450,000.00 | -29,296.87 | 28MAR03 | 1.000000 | -29,296.87 |
| | 10,000,000.000 | | | -29,296.87 | 14APR03 | .00 | -29,296.87 |
| ** WB2L ** | | | | 31MAR03 | 14APR03 | 1.000000 | |



STATE STREET

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| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|-------------------------------|--|-------------------------------------|----------|---|---------------------------|-----------------|--------------------------------------|
| | 316 | 4,189,401.56 | 4,195,831.04 | | -6,430.28 | | .00 | -6,430.28 |
| 4,015,000.000 | | | | | | | | |
| ** WB2L ** | 405 | 9,695,846.88 | 9,716,179.69 | | 31MAR03 -20,332.81 | 14APR03 | 1.000000 .00 | -20,332.81 |
| 9,295,000.000 | | | | | | | | |
| ** WB2N ** | 783 | 4,481,574.21 | 4,496,187.50 | | 31MAR03 -14,613.29 | 14APR03 | 1.000000 .00 | -14,613.29 |
| 4,300,000.000 | | | | | | | | |
| ** WB2N ** | CXL 783 | -4,481,574.21 | -4,496,187.50 | | 31MAR03 14,613.29 | 14APR03 | 1.000000 .00 | 14,613.29 |
| -4,300,000.000 | | | | | | | | |
| ** WB2N ** | 750 | 4,481,574.21 | 4,496,187.50 | | 02APR03 -14,613.29 | 14APR03 | 1.000000 .00 | -14,613.29 |
| 4,300,000.000 | | | | | | | | |
| ** WB2N ** | CXL 750 | -4,481,574.21 | -4,496,187.50 | | 02APR03 14,613.29 | 14APR03 | 1.000000 .00 | 14,613.29 |
| -4,300,000.000 | | | | | | | | |
| ** WB2N ** | 756 | 8,332,812.56 | 8,364,160.17 | | 02APR03 -31,347.61 | 14APR03 | 1.000000 .00 | -31,347.61 |
| 8,000,000.000 | | | | | | | | |
| ** WB2N ** | 759 | 5,314,160.17 | 5,331,187.50 | | 02APR03 -17,027.33 | 14APR03 | 1.000000 .00 | -17,027.33 |
| 5,100,000.000 | | | | | | | | |
| ** WB2N ** | 789 | 4,481,574.21 | 4,496,187.50 | | 02APR03 -14,613.29 | 14APR03 | 1.000000 .00 | -14,613.29 |
| 4,300,000.000 | | | | | | | | |
| ** WB1Q ** | 609 | 1,666,500.00 | 1,672,500.00 | | 08APR03 -6,000.00 | 14APR03 | 1.000000 .00 | -6,000.00 |
| 1,600,000.000 | | | | | | | | |
| ** WB1Q ** | 610 | 3,852,769.53 | 3,857,820.13 | | 08APR03 -5,050.60 | 14APR03 | 1.000000 .00 | -5,050.60 |
| 3,700,000.000 | | | | | | | | |
| ** WB1Q ** | 613 | 4,376,039.06 | 4,384,468.75 | | 08APR03 -8,429.69 | 14APR03 | 1.000000 .00 | -8,429.69 |
| 4,200,000.000 | | | | | | | | |
| ** WB1F ** | 683 | 31,534,443.36 | 31,573,437.50 | | 09APR03 -38,994.14 | 14APR03 | 000000 .00 | -38,994.14 |
| 30,250,000.000 | | | | | | | | |



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| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|-------------------------------|--|-------------------------------------|----------|---|---------------------------|-----------------|--------------------------------------|
| ** WB1F ** | 611 | 12,501,562.50 | 12,543,750.00 | | 10APR03 -42,187.50 | 14APR03 | 1.000000 .00 | -42,187.50 |
| 12,000,000.000 | | | | | | | | |
| 01F062648 | TOTAL | 161,496,754.37 | 161,888,234.20 | | -391,479.83 L | | .00 | -391,479.83 L |
| | | | | | | | | |
| | | 26,557,808.59 | 26,614,613.29 | | -56,804.70 S | | .00 | -56,804.70 S |
| | | | | | | | | |
| 01F062655 | FNMA | TBA MAY 30 SINGLE FAM | 2099/12/01 | 6.500 | 07APR03 | 14MAY03 | 1.000000 | |
| ** WB2L ** | 386 | 4,614,825.00 | 4,628,567.19 | | -13,742.19 | | .00 | -13,742.19 |
| 4,440,000.000 | | | | | | | | |
| ** WB1Q ** | 427 | 5,518,625.00 | 5,517,302.81 | | 08APR03 1,242.19 | 14MAY03 | 1.000000 .00 | 1,242.19 |
| 5,300,000.000 | | | | | | | | |
| ** WB1E ** | 696 | 24,013,437.50 | 23,941,562.50 | | 28APR03 71,875.00 | 14MAY03 | 1.000000 .00 | 71,875.00 |
| 23,000,000.000 | | | | | | | | |
| ** WB1E ** | CXL 696 | -24,013,437.50 | -23,941,562.50 | | 28APR03 -71,875.00 | 14MAY03 | 1.000000 .00 | -71,875.00 |
| -23,000,000.000 | | | | | | | | |
| ** WB2L ** | 452 | 4,192,851.95 | 4,184,302.81 | | 30APR03 8,469.14 | 14MAY03 | 1.000000 .00 | 8,469.14 |
| 4,015,000.000 | | | | | | | | |
| ** WB2L ** | 460 | 5,070,041.33 | 5,059,820.31 | | 30APR03 10,241.02 | 14MAY03 | 1.000000 .00 | 10,241.02 |
| 4,855,000.000 | | | | | | | | |
| ** WB1F ** | 548 | 31,592,343.75 | 31,516,710.75 | | 07MAY03 75,625.00 | 14MAY03 | 1.000000 .00 | 75,625.00 |
| 30,250,000.000 | | | | | | | | |
| ** WB1F ** | 549 | 12,532,500.00 | 12,498,750.00 | | 07MAY03 33,750.00 | 14MAY03 | 1.000000 .00 | 33,750.00 |
| 12,000,000.000 | | | | | | | | |
| ** WB2N ** | 421 | 5,331,093.75 | 5,309,875.00 | | 08MAY03 21,218.75 | 14MAY03 | 1.000000 .00 | 21,218.75 |
| 5,100,000.000 | | | | | | | | |
| ** WB2N ** | 422 | 4,492,156.25 | 4,474,687.50 | | 08MAY03 17,468.75 | 14MAY03 | 000000 .00 | 17,468.75 |
| 4,300,000.000 | | | | | | | | |



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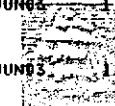
| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|---|----------------|----------------|-------------------|-----------------|--------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| ** WB2N ** | 423 8,358,750.00 | 8,326,992.21 | 8,326,992.21 | 08MAY03 31,757.79 | 14MAY03 | 1.000000 .00 | 31,757.79 |
| ** WB1Q ** | 508 3,859,562.50 | 3,850,312.50 | 3,850,312.50 | 09MAY03 9,250.00 | 14MAY03 | 1.000000 .00 | 9,250.00 |
| ** WB1Q ** | 724 11,904,093.75 | 11,871,148.43 | 11,871,148.43 | 09MAY03 32,945.32 | 14MAY03 | 1.000000 .00 | 32,945.32 |
| ** WB1E ** | 486 50,055,000.00 | 49,965,000.00 | 49,965,000.00 | 12MAY03 90,000.00 | 14MAY03 | 1.000000 .00 | 90,000.00 |
| 01F062655 | TOTAL | 126,239,582.03 | 125,964,793.77 | 274,788.26 L | | .00 | 274,788.26 L |
| | | 21,282,281.25 | 21,238,843.74 | 43,437.51 S | | .00 | 43,437.51 S |
| 01F062663 | FNMA TBA JUN 30 SINGLE FAM 2099/12/01 6.500 | | | 09MAY03 | 12JUN03 | 1.000000 | |
| ** WB1Q ** | 507 1,148,812.50 | 1,149,500.00 | 1,149,500.00 | -687.50 | | .00 | -687.50 |
| ** WB1Q ** | CXL 507 -1,148,812.50 | -1,149,500.00 | -1,149,500.00 | 687.50 | 12JUN03 | 1.000000 .00 | 687.50 |
| ** WB1Q ** | 578 1,148,812.50 | 1,149,500.00 | 1,149,500.00 | -687.50 | 12JUN03 | 1.000000 .00 | -687.50 |
| ** WB2N ** | 441 12,307,031.25 | 12,338,312.50 | 12,338,312.50 | -31,281.25 | 12JUN03 | 1.000000 .00 | -31,281.25 |
| ** WB1Q ** | 028 10,414,062.50 | 10,450,000.00 | 10,450,000.00 | -35,937.50 | 12JUN03 | 1.000000 .00 | -35,937.50 |
| ** WB1Q ** | CXL 028 -10,414,062.50 | -10,450,000.00 | -10,450,000.00 | 35,937.50 | 12JUN03 | 1.000000 .00 | 35,937.50 |
| ** WB1Q ** | 047 3,020,078.12 | 3,027,554.69 | 3,027,554.69 | -7,476.57 | 12JUN03 | 1.000000 .00 | -7,476.57 |



STATE STREET

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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|----------------|----------------|-------------------|-----------------|--------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| ** WB1Q ** | CXL 047 -3,020,078.12 | -3,027,554.69 | -3,027,554.69 | 7,476.57 | 12JUN03 | 1.000000 .00 | 7,476.57 |
| ** WB1Q ** | 581 10,414,062.50 | 10,437,656.25 | 10,437,656.25 | -23,593.75 | 12JUN03 | 1.000000 .00 | -23,593.75 |
| ** WB1Q ** | 589 3,020,078.12 | 3,030,500.00 | 3,030,500.00 | -10,421.88 | 12JUN03 | 1.000000 .00 | -10,421.88 |
| ** WB1Q ** | 092 7,293,125.00 | 7,293,312.50 | 7,293,312.50 | -187.50 | 12JUN03 | 1.000000 .00 | -187.50 |
| ** WB1Q ** | CXL 092 -7,293,125.00 | -7,293,312.50 | -7,293,312.50 | 187.50 | 12JUN03 | 1.000000 .00 | 187.50 |
| ** WB1Q ** | 586 7,293,125.00 | 7,306,796.87 | 7,306,796.87 | -13,671.87 | 12JUN03 | 1.000000 .00 | -13,671.87 |
| ** WB2L ** | 695 5,059,061.72 | 5,068,923.44 | 5,068,923.44 | -9,861.72 | 12JUN03 | 1.000000 .00 | -9,861.72 |
| ** WB1F ** | 762 31,526,171.88 | 31,604,160.16 | 31,604,160.16 | -77,988.28 | 12JUN03 | 1.000000 .00 | -77,988.28 |
| ** WB1Q ** | 222 11,888,953.12 | 11,898,750.00 | 11,898,750.00 | -9,796.88 | 12JUN03 | 1.000000 .00 | -9,796.88 |
| ** WB1Q ** | CXL 222 -11,888,953.12 | -11,898,750.00 | -11,898,750.00 | 9,796.88 | 12JUN03 | 1.000000 .00 | 9,796.88 |
| ** WB1Q ** | 579 11,888,953.12 | 11,885,812.50 | 11,885,812.50 | 3,140.62 | 12JUN03 | 1.000000 .00 | 3,140.62 |
| ** WB2N ** | 713 520,859.38 | 522,968.75 | 522,968.75 | -2,109.37 | 12JUN03 | 1.000000 .00 | -2,109.37 |
| ** WB1E ** | 015 12,513,750.00 | 12,515,625.00 | 12,515,625.00 | -1,875.00 | 12JUN03 | 1.000000 .00 | -1,875.00 |



STATE STREET

FOR PUBLIC DISCLOSURE

ATTACHMENT O

| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|-------------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| | 12,000,000.000 | | | | | | | |
| ** WB1Q ** | 558 | 3,858,406.25 | 3,862,005.94 | | 09JUN03 -3,679.69 | 12JUN03 | 1.000000 .00 | -3,679.69 |
| | 3,700,000.000 | | | | | | | |
| ** WB1Q ** | CXL 558 | -3,858,406.25 | -3,862,005.94 | | 09JUN03 3,679.69 | 12JUN03 | 1.000000 .00 | 3,679.69 |
| | -3,700,000.000 | | | | | | | |
| ** WB1Q ** | 560 | 9,072,468.75 | 9,081,304.69 | | 09JUN03 -8,835.94 | 12JUN03 | 1.000000 .00 | -8,835.94 |
| | 8,700,000.000 | | | | | | | |
| ** WB1Q ** | 564 | 10,005,000.00 | 10,021,226.56 | | 09JUN03 -16,226.56 | 12JUN03 | 1.000000 .00 | -16,226.56 |
| | 9,600,000.000 | | | | | | | |
| ** WB1Q ** | CXL 564 | -10,005,000.00 | -10,021,226.56 | | 09JUN03 16,226.56 | 12JUN03 | 1.000000 .00 | 16,226.56 |
| | -9,600,000.000 | | | | | | | |
| ** WB1Q ** | 567 | 3,858,406.25 | 3,862,742.19 | | 09JUN03 -4,335.94 | 12JUN03 | 1.000000 .00 | -4,335.94 |
| | 3,700,000.000 | | | | | | | |
| ** WB1Q ** | 588 | 10,005,000.00 | 10,029,421.88 | | 09JUN03 -24,421.88 | 12JUN03 | 1.000000 .00 | -24,421.88 |
| | 9,600,000.000 | | | | | | | |
| ** WB2L ** | 689 | 4,185,637.50 | 4,191,910.94 | | 09JUN03 -6,273.44 | 12JUN03 | 1.000000 .00 | -6,273.44 |
| | 4,015,000.000 | | | | | | | |
| ** WB2N ** | 894 | 5,328,734.38 | 5,331,593.75 | | 09JUN03 -10,859.37 | 12JUN03 | 1.000000 .00 | -10,859.37 |
| | 5,100,000.000 | | | | | | | |
| ** WB2N ** | 012 | 4,494,843.75 | 4,484,765.63 | | 10JUN03 10,078.12 | 12JUN03 | 1.000000 .00 | 10,078.12 |
| | 4,300,000.000 | | | | | | | |
| ** WB2N ** | 036 | 7,841,015.63 | 7,822,265.63 | | 10JUN03 18,750.00 | 12JUN03 | 1.000000 .00 | 18,750.00 |
| | 7,500,000.000 | | | | | | | |
| ** WB1F ** | 625 | 12,510,937.50 | 12,537,187.50 | | 10JUN03 -26,250.00 | 12JUN03 | 0.000000 .00 | -26,250.00 |
| | 12,000,000.000 | | | | | | | |



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| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|-------------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 01F062663 | TOTAL | 96,280,042.99 | 96,417,713.30 | | -137,670.31 L | | .00 | -137,670.31 L |
| | | 56,780,986.24 | 56,783,734.38 | | -82,828.14 S | | .00 | -82,828.14 S |
| 01F062671 | FNMA | TBA JUL 30 SINGLE FAM | 2099/12/01 | 6.500 | 10JUN03 | 14JUL03 | 1.000000 | |
| ** WB1Q ** | 595 | 4,589,758.00 | 4,589,406.25 | | 343.75 | | .00 | 343.75 |
| | 4,400,000.000 | | | | | | | |
| ** WB1Q ** | 489 | 5,836,250.00 | 5,841,500.00 | | 17JUN03 -5,250.00 | 14JUL03 | 1.000000 .00 | -5,250.00 |
| | 5,600,000.000 | | | | | | | |
| ** WB1Q ** | 753 | 5,836,250.00 | 5,841,500.00 | | 17JUN03 -5,250.00 | 14JUL03 | 1.000000 .00 | -5,250.00 |
| | 5,600,000.000 | | | | | | | |
| ** WB1Q ** | CXL 753 | -5,836,250.00 | -5,841,500.00 | | 17JUN03 5,250.00 | 14JUL03 | 1.000000 .00 | 5,250.00 |
| | -5,600,000.000 | | | | | | | |
| ** WB1Q ** | 049 | 2,713,343.75 | 2,711,921.88 | | 25JUN03 1,421.87 | 14JUL03 | 1.000000 .00 | 1,421.87 |
| | 2,600,000.000 | | | | | | | |
| ** WB1Q ** | 072 | 8,338,750.00 | 8,344,656.25 | | 26JUN03 -5,906.25 | 14JUL03 | 1.000000 .00 | -5,906.25 |
| | 8,000,000.000 | | | | | | | |
| ** WB1F ** | 597 | 3,232,718.75 | 3,232,718.75 | | 30JUN03 .00 | 14JUL03 | 1.000000 .00 | .00 |
| | 3,100,000.000 | | | | | | | |
| ** WB1Q ** | 107 | 2,711,312.50 | 2,712,125.00 | | 01JUL03 -812.50 | 14JUL03 | 1.000000 .00 | -812.50 |
| | 2,600,000.000 | | | | | | | |
| ** WB1Q ** | 112 | 2,198,398.44 | 2,189,906.25 | | 02JUL03 492.19 | 14JUL03 | 1.000000 .00 | 492.19 |
| | 2,100,000.000 | | | | | | | |
| ** WB1F ** | 617 | 28,316,601.56 | 28,306,656.25 | | 03JUL03 9,945.31 | 14JUL03 | 0.000000 .00 | 9,945.31 |
| | 27,150,000.000 | | | | | | | |
| ** WB1E ** | 203 | 12,495,000.00 | 12,517,031.25 | | 07JUL03 -22,031.25 | 14JUL03 | 0.000000 .00 | -22,031.25 |
| | | | | | | | | |



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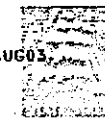
| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL BASE PRINCIPAL NET | MAT DATE LOCAL BASE COST | MAT RATE LOCAL BASE COST | TRD DT LOCAL BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|-------------------------------|---|--------------------------------|--------------------------------|---------------------------------------|------------------------------|--------------------|--------------------------------------|
| | 12,000,000.000 | | | | | | | |
| ** WB1F ** | 194 | 12,491,250.00 | 12,510,000.00 | | 08JUL03 -18,750.00 | 14JUL03 | 1.000000 .00 | -18,750.00 |
| | 12,000,000.000 | | | | | | | |
| ** WB2N ** | 326 | 520,722.66 | 521,015.63 | | 08JUL03 -292.97 | 14JUL03 | 1.000000 .00 | -292.97 |
| | 500,000.000 | | | | | | | |
| ** WB2N ** | 335 | 5,310,574.21 | 5,322,328.13 | | 08JUL03 -11,753.92 | 14JUL03 | 1.000000 .00 | -11,753.92 |
| | 5,100,000.000 | | | | | | | |
| ** WB1Q ** | 349 | 3,541,843.75 | 3,544,234.37 | | 08JUL03 -2,390.62 | 14JUL03 | 1.000000 .00 | -2,390.62 |
| | 3,400,000.000 | | | | | | | |
| ** WB1Q ** | 386 | 3,852,625.00 | 3,852,625.00 | | 08JUL03 .00 | 14JUL03 | 1.000000 .00 | .00 |
| | 3,700,000.000 | | | | | | | |
| ** WB1Q ** | CXL 386 | -3,852,625.00 | -3,852,625.00 | | 08JUL03 .00 | 14JUL03 | 1.000000 .00 | .00 |
| | -3,700,000.000 | | | | | | | |
| ** WB1Q ** | 466 | 3,540,250.00 | 3,544,234.38 | | 08JUL03 -3,984.38 | 14JUL03 | 1.000000 .00 | -3,984.38 |
| | 3,400,000.000 | | | | | | | |
| ** WB1Q ** | 468 | 3,227,875.00 | 3,231,718.75 | | 08JUL03 -3,843.75 | 14JUL03 | 1.000000 .00 | -3,843.75 |
| | 3,100,000.000 | | | | | | | |
| ** WB1Q ** | 475 | 5,102,125.00 | 5,108,250.00 | | 08JUL03 -6,125.00 | 14JUL03 | 1.000000 .00 | -6,125.00 |
| | 4,900,000.000 | | | | | | | |
| ** WB1Q ** | CXL 475 | -5,102,125.00 | -5,108,250.00 | | 08JUL03 6,125.00 | 14JUL03 | 1.000000 .00 | 6,125.00 |
| | -4,900,000.000 | | | | | | | |
| ** WB1Q ** | 485 | 3,852,625.00 | 3,858,046.87 | | 08JUL03 -5,421.87 | 14JUL03 | 1.000000 .00 | -5,421.87 |
| | 3,700,000.000 | | | | | | | |
| ** WB1Q ** | 529 | 5,102,125.00 | 5,102,828.13 | | 08JUL03 -703.13 | 14JUL03 | 1.000000 .00 | -703.13 |
| | 4,900,000.000 | | | | | | | |



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| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL BASE PRINCIPAL NET | MAT DATE LOCAL BASE COST | MAT RATE LOCAL BASE COST | TRD DT LOCAL BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|-------------------------------|---|--------------------------------|--------------------------------|---------------------------------------|------------------------------|--------------------|--------------------------------------|
| 01F062671 | TOTAL | 3,232,718.75 | 3,232,718.75 | | .00 | | .00 | .00 |
| | | 59,134,148.43 | 59,177,831.26 | | -42,882.83 L | | .00 | -42,882.83 L |
| | | 45,644,523.44 | 45,670,578.13 | | -26,054.69 S | | .00 | -26,054.69 S |
| 01F062689 | FNMA | TBA AUG 30 SINGLE FAM | 2099/12/01 | 6.500 | 09JUL03 | 13AUG03 | 1.000000 | |
| ** WB1Q ** | 469 | 3,545,031.25 | 3,540,515.62 | | 4,515.63 | | .00 | 4,515.63 |
| | 3,400,000.000 | | | | | | | |
| ** WB2N ** | 376 | 521,250.00 | 520,859.38 | | 10JUL03 390.62 | 13AUG03 | 1.000000 .00 | 390.62 |
| | 500,000.000 | | | | | | | |
| ** WB2N ** | CXL 376 | -521,250.00 | -520,859.38 | | 10JUL03 -390.62 | 13AUG03 | 1.000000 .00 | -390.62 |
| | -500,000.000 | | | | | | | |
| ** WB2N ** | 377 | 5,316,750.00 | 5,311,570.34 | | 10JUL03 5,179.66 | 13AUG03 | 1.000000 .00 | 5,179.66 |
| | 5,100,000.000 | | | | | | | |
| ** WB2N ** | CXL 377 | -5,316,750.00 | -5,311,570.34 | | 10JUL03 -5,179.66 | 13AUG03 | 1.000000 .00 | -5,179.66 |
| | -5,100,000.000 | | | | | | | |
| ** WB2N ** | 525 | 521,250.00 | 520,859.38 | | 10JUL03 390.62 | 13AUG03 | 1.000000 .00 | 390.62 |
| | 500,000.000 | | | | | | | |
| ** WB2N ** | 526 | 5,316,750.00 | 5,311,570.34 | | 10JUL03 5,179.66 | 13AUG03 | 1.000000 .00 | 5,179.66 |
| | 5,100,000.000 | | | | | | | |
| ** WB1F ** | 721 | 28,244,484.38 | 28,320,843.75 | | 17JUL03 -76,359.37 | 13AUG03 | 1.000000 .00 | -76,359.37 |
| | 27,150,000.000 | | | | | | | |
| ** WB1F ** | 298 | 12,480,000.00 | 12,493,593.75 | | 24JUL03 -13,593.75 | 13AUG03 | 1.000000 .00 | -13,593.75 |
| | 12,000,000.000 | | | | | | | |
| ** WB1Q ** | 022 | 1,553,437.50 | 1,553,437.50 | | 30JUL03 .00 | 13AUG03 | 1.000000 .00 | |
| | 1,500,000.000 | | | | | | | |



STATE STREET

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| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|-------------------------------|--|-------------------------------------|----------|---|---------------------------|--------------------|--------------------------------------|
| ** WB1Q ** | 040 | 10,854,375.00 | 10,927,234.37 | | 31JUL03 -72,859.37 | 13AUG03 | 1.000000 .00 | -72,859.37 |
| | 10,500,000.000 | | | | | | | |
| ** WB1Q ** | 089 | 5,064,609.30 | 5,180,476.56 | | 06AUG03 -35,867.18 | 13AUG03 | 1.000000 .00 | -35,867.18 |
| | 4,900,000.000 | | | | | | | |
| ** WB1Q ** | 095 | 3,824,875.00 | 3,822,851.56 | | 06AUG03 2,023.44 | 13AUG03 | 1.000000 .00 | 2,023.44 |
| | 3,700,000.000 | | | | | | | |
| ** WB1Q ** | 303 | 5,276,906.25 | 5,270,969.95 | | 04AUG03 5,945.30 | 13AUG03 | 1.000000 .00 | 5,945.30 |
| | 5,100,000.000 | | | | | | | |
| ** WB2N ** | 787 | 520,859.38 | 521,250.00 | | 11AUG03 -390.62 | 13AUG03 | 1.000000 .00 | -390.62 |
| | 500,000.000 | | | | | | | |
| 01F042689 | TOTAL | 1,553,437.50 | 1,553,437.50 | | .00 | | .00 | .00 |
| | | 47,083,343.74 | 47,160,117.22 | | -84,773.46 L | | .00 | -84,773.46 L |
| | | 28,565,796.80 | 28,662,039.06 | | -96,242.18 S | | .00 | -96,242.18 S |
| 01F042697 | FNMA TBA SEP 30 SINGLE FAM | 2099/12/01 | 6.500 | | 06AUG03 | 15SEP03 | 1.000000 | |
| ** WB1Q ** | 092 | 8,872,109.38 | 8,876,812.50 | | -4,703.12 | | .00 | -4,703.12 |
| | 8,600,000.000 | | | | | | | |
| ** WB1E ** | 539 | 20,525,781.25 | 20,496,875.00 | | 14AUG03 28,906.25 | 15SEP03 | 1.000000 .00 | 28,906.25 |
| | 20,000,000.000 | | | | | | | |
| ** WB1E ** | CXL 539 | -20,525,781.25 | -20,496,875.00 | | -28,906.25 | 15SEP03 | 1.000000 .00 | -28,906.25 |
| | -20,000,000.000 | | | | | | | |
| ** WB1E ** | 562 | 4,105,156.25 | 4,099,375.00 | | 14AUG03 5,781.25 | 15SEP03 | 1.000000 .00 | 5,781.25 |
| | 4,000,000.000 | | | | | | | |
| ** WB1E ** | CXL 562 | -4,105,156.25 | -4,099,375.00 | | -5,781.25 | 15SEP03 | 000000 .00 | -5,781.25 |
| | -4,000,000.000 | | | | | | | |



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| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|-------------------------------|--|-------------------------------------|----------|---|---------------------------|--------------------|--------------------------------------|
| ** WB1Q ** | 012 | 2,374,031.25 | 2,374,187.50 | | 22AUG03 -2,156.25 | 15SEP03 | 1.000000 .00 | -2,156.25 |
| | 2,300,000.000 | | | | | | | |
| ** WB1Q ** | 202 | 3,824,875.00 | 3,824,875.00 | | 04SEP03 .00 | 17SEP03 | 1.000000 .00 | .00 |
| | 3,700,000.000 | | | | | | | |
| ** WB1Q ** | 216 | 2,386,250.00 | 2,376,187.50 | | 05SEP03 10,062.50 | 15SEP03 | 1.000000 .00 | 10,062.50 |
| | 2,300,000.000 | | | | | | | |
| ** WB1Q ** | 217 | 2,697,500.00 | 2,695,312.50 | | 05SEP03 2,187.50 | 15SEP03 | 1.000000 .00 | 2,187.50 |
| | 2,600,000.000 | | | | | | | |
| ** WB1Q ** | 579 | 2,902,812.50 | 2,905,000.00 | | 09SEP03 -2,187.50 | 15SEP03 | 1.000000 .00 | -2,187.50 |
| | 2,800,000.000 | | | | | | | |
| 01F042697 | TOTAL | 3,824,875.00 | 3,824,875.00 | | .00 | | .00 | .00 |
| | | .00 | .00 | | .00 L | | .00 | .00 L |
| | | 19,232,703.13 | 19,229,500.00 | | 3,203.13 S | | .00 | 3,203.13 S |
| 01F0706A7 | FNMA TBA OCT 30 SINGLE FAM | 2099/12/01 | 7.000 | | 24SEP03 | 15OCT03 | 1.000000 | |
| ** WB1Q ** | 623 | 4,328,062.50 | 4,328,703.12 | | -640.62 | | .00 | -640.62 |
| | 4,100,000.000 | | | | | | | |
| ** WB1Q ** | CXL 623 | -4,328,062.50 | -4,328,703.12 | | 640.62 | 15OCT03 | 1.000000 .00 | 640.62 |
| | -4,100,000.000 | | | | | | | |
| ** WB2N ** | 618 | 34,331,875.00 | 34,347,156.25 | | 07OCT03 -15,281.25 | 15OCT03 | 1.000000 .00 | -15,281.25 |
| | 32,600,000.000 | | | | | | | |
| ** WB1F ** | 254 | 19,374,140.63 | 19,382,753.91 | | 08OCT03 -8,613.28 | 15OCT03 | 1.000000 .00 | -8,613.28 |
| | 18,375,000.000 | | | | | | | |
| ** WB2N ** | 639 | 18,335,250.00 | 18,346,125.00 | | 08OCT03 -10,875.00 | 15OCT03 | 000000 .00 | -10,875.00 |
| | 17,400,000.000 | | | | | | | |

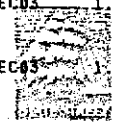


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ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|----------------------------|---------------|---------------|--------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| | SHARES/PAR | BASE | BASE | SECTY GN/LS | | | |
| 01F0706A7 | TOTAL | 72,041,265.63 | 72,076,035.16 | -34,769.53 L | | .00 | -34,769.53 L |
| | | .00 | .00 | .00 S | | .00 | .00 S |
| 01F0706B5 | FNMA TBA NOV 30 SINGLE FAM | 2099/12/01 | 7.000 | 05NOV03 | 13NOV03 | 1.000000 | |
| ** WB2N ** | 260 | 34,324,234.54 | 34,331,875.00 | -7,648.46 | | .00 | -7,648.46 |
| | 32,600,000.000 | | | | | | |
| ** WB2N ** | 263 | 18,317,578.21 | 18,335,250.00 | -17,671.79 | 05NOV03 | 13NOV03 | 1.000000 |
| | 17,400,000.000 | | | | | .00 | -17,671.79 |
| ** WB1F ** | 049 | 790,429.69 | 791,250.00 | -820.31 | 10NOV03 | 12DEC03 | 1.000000 |
| | 750,000.000 | | | | | .00 | -820.31 |
| ** WB1F ** | 050 | 19,362,656.25 | 19,374,140.63 | -11,484.38 | 10NOV03 | 13NOV03 | 1.000000 |
| | 18,375,000.000 | | | | | .00 | -11,484.38 |
| 01F0706D5 | TOTAL | 72,794,898.69 | 72,832,515.63 | -37,616.94 L | | .00 | -37,616.94 L |
| 01F0706C3 | FNMA TBA DEC 30 SINGLE FAM | 2099/12/01 | 7.000 | 10NOV03 | 11DEC03 | 1.000000 | |
| ** WB1Q ** | 677 | 2,843,015.63 | 2,846,917.97 | -3,902.34 | | .00 | -3,902.34 |
| | 2,700,000.000 | | | | | | |
| ** WB1Q ** | 678 | 315,890.63 | 317,625.00 | -1,734.37 | 10NOV03 | 11DEC03 | 1.000000 |
| | 300,000.000 | | | | | .00 | -1,734.37 |
| ** WB2N ** | 625 | 34,510,156.25 | 34,301,312.50 | 208,843.75 | 08DEC03 | 11DEC03 | 1.000000 |
| | 32,600,000.000 | | | | | .00 | 208,843.75 |
| ** WB2N ** | 629 | 18,392,343.75 | 18,302,625.00 | 89,718.75 | 08DEC03 | 11DEC03 | 1.000000 |
| | 17,400,000.000 | | | | | .00 | 89,718.75 |
| ** WB1F ** | 719 | 794,062.50 | 789,843.75 | 4,218.75 | 08DEC03 | 11DEC03 | 1.000000 |
| | 750,000.000 | | | | | .00 | 4,218.75 |
| ** WB1F ** | 720 | 19,436,586.91 | 19,351,171.88 | 85,415.03 | 08DEC03 | 11DEC03 | 1.000000 |
| | | | | | | .00 | 85,415.03 |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|----------------------------|----------------|----------------|--------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| | SHARES/PAR | BASE | BASE | SECTY GN/LS | | | |
| | | 18,375,000.000 | | | | | |
| 01F0706C3 | TOTAL | 73,133,149.41 | 72,744,953.13 | 388,196.28 L | | .00 | 388,196.28 L |
| | | 3,158,906.26 | 3,164,542.97 | -5,636.71 S | | .00 | -5,636.71 S |
| 01F070617 | FNMA TBA JAN 30 SINGLE FAM | 2099/12/01 | 7.000 | 07JAN03 | 14JAN03 | 1.000000 | |
| ** WB1F ** | 637 | 18,611,273.44 | 18,518,625.00 | 92,648.44 | | .00 | 92,648.44 |
| | 17,700,000.000 | | | | | | |
| ** WB1E ** | 541 | 4,212,187.50 | 4,186,250.00 | 25,937.50 | 08JAN03 | 14JAN03 | 1.000000 |
| | 4,000,000.000 | | | | | .00 | 25,937.50 |
| ** WB1E ** | 551 | 10,530,468.75 | 10,465,625.00 | 64,843.75 | 08JAN03 | 14JAN03 | 1.000000 |
| | 10,000,000.000 | | | | | .00 | 64,843.75 |
| ** WB1E ** | CXL 551 | -10,530,468.75 | -10,465,625.00 | -64,843.75 | 08JAN03 | 14JAN03 | 1.000000 |
| | -10,000,000.000 | | | | | .00 | -64,843.75 |
| ** WB1E ** | 554 | 3,159,140.63 | 3,156,445.31 | 2,695.32 | 08JAN03 | 14JAN03 | 1.000000 |
| | 3,000,000.000 | | | | | .00 | 2,695.32 |
| ** WB1E ** | 576 | 6,318,281.25 | 6,279,375.00 | 38,906.25 | 08JAN03 | 14JAN03 | 1.000000 |
| | 6,000,000.000 | | | | | .00 | 38,906.25 |
| ** WB1E ** | CXL 576 | -6,318,281.25 | -6,279,375.00 | -38,906.25 | 08JAN03 | 14JAN03 | 1.000000 |
| | -6,000,000.000 | | | | | .00 | -38,906.25 |
| 01F070617 | TOTAL | 25,982,601.57 | 25,861,320.31 | 121,281.26 L | | .00 | 121,281.26 L |
| 01F070625 | FNMA TBA FEB 30 SINGLE FAM | 2099/12/01 | 7.000 | 09JAN03 | 13FEB03 | 1.000000 | |
| ** WB1E ** | 696 | 3,154,687.50 | 3,160,312.50 | -5,625.00 | | .00 | -5,625.00 |
| | 3,000,000.000 | | | | | | |
| ** WB1F ** | 079 | 18,656,214.84 | 18,601,593.75 | 54,621.09 | 23JAN03 | 13FEB03 | 1.000000 |
| | 17,700,000.000 | | | | | .00 | 54,621.09 |
| ** WB2N ** | | | | 06FEB03 | 12MAR03 | 1.000000 | |



STATE STREET

FOR PUBLIC DISCLOSURE

ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | LOCAL PRINCIPAL NET | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|----------------|----------------------------|---------------------|---------------|---------------|-------------------|-----------------|---------------------|-----------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET BAS SECTY GN/LS | NET SECTY GN/LS |
| SHARES/PAR | BASE | BASE | BASE | BASE | BASE | BASE | BASE | BASE |
| 014 | 52,652,344.00 | 52,652,344.00 | 52,671,875.00 | 52,671,875.00 | -19,531.00 | | .00 | -19,531.00 |
| 50,000,000.000 | | | | | | | | |
| 01F070425 | TOTAL | 74,463,246.34 | 74,433,781.25 | 74,433,781.25 | 29,465.09 L | | .00 | 29,465.09 L |
| 01F070633 | FNMA TBA MAR 30 SINGLE FAM | 2099/12/01 | 7.000 | 07FEB03 | 13MAR03 | 1.000000 | | |
| WB1E | 339 | 3,159,375.00 | 3,149,218.75 | 3,149,218.75 | -9,843.75 | | .00 | -9,843.75 |
| 3,000,000.000 | | | | | | | | |
| WB1F | 094 | 41,122,679.69 | 41,039,214.85 | 41,039,214.85 | 83,464.84 | | .00 | 83,464.84 |
| 38,950,000.000 | | | | | | | | |
| WB2N | 347 | 52,804,687.50 | 52,640,625.00 | 52,640,625.00 | 164,062.50 | | .00 | 164,062.50 |
| 50,000,000.000 | | | | | | | | |
| 01F070633 | TOTAL | 97,086,742.19 | 96,849,058.60 | 96,849,058.60 | 237,683.59 L | | .00 | 237,683.59 L |
| 01F070641 | FNMA TBA APR 30 SINGLE FAM | 2099/12/01 | 7.000 | 11MAR03 | 14APR03 | 1.000000 | | |
| WB1E | 614 | 3,168,750.00 | 3,154,687.50 | 3,154,687.50 | 14,062.50 | | .00 | 14,062.50 |
| 3,000,000.000 | | | | | | | | |
| WB1Q | 795 | 6,967,125.00 | 6,955,523.44 | 6,955,523.44 | 11,601.56 | | .00 | 11,601.56 |
| 6,600,000.000 | | | | | | | | |
| WB2N | 088 | 52,613,281.50 | 52,796,875.00 | 52,796,875.00 | -183,593.50 | | .00 | -183,593.50 |
| 50,000,000.000 | | | | | | | | |
| WB1F | 602 | 40,997,917.97 | 41,116,593.75 | 41,116,593.75 | -118,675.78 | | .00 | -118,675.78 |
| 38,950,000.000 | | | | | | | | |
| 01F070641 | TOTAL | 96,779,949.47 | 97,068,156.25 | 97,068,156.25 | -288,206.78 L | | .00 | -288,206.78 L |
| | | 6,967,125.00 | 6,955,523.44 | 6,955,523.44 | 11,601.56 S | | .00 | 11,601.56 S |



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| ASSET ID | SECURITY DESCRIPTION | LOCAL PRINCIPAL NET | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-----------------|----------------------------|---------------------|----------------|----------------|-------------------|-----------------|---------------------|-----------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET BAS SECTY GN/LS | NET SECTY GN/LS |
| SHARES/PAR | BASE | BASE | BASE | BASE | BASE | BASE | BASE | BASE |
| 01F070658 | FNMA TBA MAY 30 SINGLE FAM | 2099/12/01 | 7.000 | 09APR03 | 14MAY03 | 1.000000 | | |
| WB1Q | 734 | 6,954,750.00 | 6,971,250.00 | 6,971,250.00 | -16,500.00 | | .00 | -16,500.00 |
| 6,600,000.000 | | | | | | | | |
| WB2N | 140 | 34,418,468.75 | 34,353,781.25 | 34,353,781.25 | 64,687.50 | | .00 | 64,687.50 |
| 32,600,000.000 | | | | | | | | |
| WB2N | 424 | 52,843,750.00 | 52,609,375.00 | 52,609,375.00 | 234,375.00 | | .00 | 234,375.00 |
| 50,000,000.000 | | | | | | | | |
| WB2N | CXL 424 | -52,843,750.00 | -52,609,375.00 | -52,609,375.00 | -234,375.00 | | .00 | -234,375.00 |
| -50,000,000.000 | | | | | | | | |
| WB2N | 432 | 18,389,625.00 | 18,370,593.75 | 18,370,593.75 | 19,031.25 | | .00 | 19,031.25 |
| 17,400,000.000 | | | | | | | | |
| WB2N | 433 | 34,418,468.75 | 34,301,312.50 | 34,301,312.50 | 117,156.25 | | .00 | 117,156.25 |
| 32,600,000.000 | | | | | | | | |
| WB2N | CXL 433 | -34,418,468.75 | -34,301,312.50 | -34,301,312.50 | -117,156.25 | | .00 | -117,156.25 |
| -32,600,000.000 | | | | | | | | |
| WB1Q | 519 | 1,690,000.00 | 1,690,500.00 | 1,690,500.00 | -500.00 | | .00 | -500.00 |
| 1,600,000.000 | | | | | | | | |
| WB2N | 159 | 33,670,000.00 | 33,670,000.00 | 33,670,000.00 | | | .00 | .00 |
| 32,000,000.000 | | | | | | | | |
| WB2N | 449 | 33,670,000.00 | 33,722,468.75 | 33,722,468.75 | -52,468.75 | | .00 | -52,468.75 |
| 32,000,000.000 | | | | | | | | |
| WB2N | CXL 449 | -33,670,000.00 | -33,722,468.75 | -33,722,468.75 | 52,468.75 | | .00 | 52,468.75 |
| -32,000,000.000 | | | | | | | | |
| WB2N | 579 | 631,312.50 | 633,468.75 | 633,468.75 | -2,156.25 | | .00 | -2,156.25 |
| 600,000.000 | | | | | | | | |



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ATTACHMENT O

| ASSET ID | SECURITY | DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|----------------|-----------------------|---------------|------------|-----------------------|-----------|-----------|---------------------|
| SH SELL/BTC | LOT | LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR | GN/LS | NET BAS SECTY GN/LS |
| | SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | | | |
| 01F070658 | TOTAL | 33,670,000.00 | 33,670,000.00 | | .00 | | .00 | .00 |
| | | 53,439,406.25 | 53,357,843.75 | | 81,562.50 L | | .00 | 81,562.50 L |
| | | 8,644,750.00 | 8,661,750.00 | | -17,000.00 S | | .00 | -17,000.00 S |
| 01F070666 | FNMA | TBA JUN 30 SINGLE FAM | 2099/12/01 | 7.000 | 09MAY03 | 12JUN03 | 1.000000 | |
| ** WB1Q ** | 795 | 6,974,343.75 | 6,956,812.50 | | 17,531.25 | | .00 | 17,531.25 |
| | 6,600,000.000 | | | | | | | |
| ** WB1Q ** | 591 | 3,490,007.81 | 3,487,242.19 | | 14MAY03 2,765.62 | 12JUN03 | 1.000000 | 2,765.62 |
| | 3,300,000.000 | | | | | | | |
| ** WB1Q ** | CXL 591 | -3,490,007.81 | -3,487,242.19 | | 14MAY03 -2,765.62 | 12JUN03 | 1.000000 | -2,765.62 |
| | -3,300,000.000 | | | | | | | |
| ** WB1Q ** | 594 | 3,490,007.81 | 3,487,242.19 | | 14MAY03 2,765.62 | 12JUN03 | 1.000000 | 2,765.62 |
| | 3,300,000.000 | | | | | | | |
| ** WB2N ** | 750 | 18,324,375.00 | 18,400,500.00 | | 05JUN03 -76,125.00 | 12JUN03 | 1.000000 | -76,125.00 |
| | 17,400,000.000 | | | | | | | |
| ** WB1Q ** | 567 | 1,686,500.00 | 1,684,750.00 | | 09JUN03 1,750.00 | 12JUN03 | 1.000000 | 1,750.00 |
| | 1,600,000.000 | | | | | | | |
| ** WB1Q ** | 598 | 2,951,375.00 | 2,952,523.44 | | 09JUN03 -1,148.44 | 12JUN03 | 1.000000 | -1,148.44 |
| | 2,800,000.000 | | | | | | | |
| ** WB2N ** | 802 | 34,375,172.04 | 34,438,843.75 | | 09JUN03 -63,671.71 | 12JUN03 | 1.000000 | -63,671.71 |
| | 32,600,000.000 | | | | | | | |



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| ASSET ID | SECURITY | DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|----------------|-----------------------|---------------|------------|-----------------------|-----------|-----------|---------------------|
| SH SELL/BTC | LOT | LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR | GN/LS | NET BAS SECTY GN/LS |
| | SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | | | |
| 01F070666 | TOTAL | 52,699,547.04 | 52,839,343.75 | | -139,796.71 L | | .00 | -139,796.71 L |
| | | 15,102,226.56 | 15,081,328.13 | | 20,898.43 S | | .00 | 20,898.43 S |
| 01F070674 | FNMA | TBA JUL 30 SINGLE FAM | 2099/12/01 | 7.000 | 09JUN03 | 14JUL03 | 1.000000 | |
| ** WB1Q ** | 530 | 6,959,906.25 | 6,945,218.75 | | 14,687.50 | | .00 | 14,687.50 |
| | 6,600,000.000 | | | | | | | |
| ** WB1Q ** | CXL 530 | -6,959,906.25 | -6,945,218.75 | | 09JUN03 -14,687.50 | 14JUL03 | 1.000000 | -14,687.50 |
| | -6,600,000.000 | | | | | | | |
| ** WB1Q ** | 550 | 3,476,085.94 | 3,479,953.13 | | 09JUN03 -3,867.19 | 14JUL03 | 1.000000 | -3,867.19 |
| | 3,300,000.000 | | | | | | | |
| ** WB1Q ** | 623 | 6,959,906.25 | 6,945,218.75 | | 09JUN03 14,687.50 | 14JUL03 | 1.000000 | 14,687.50 |
| | 6,600,000.000 | | | | | | | |
| ** WB2N ** | 333 | 34,308,953.29 | 34,387,906.25 | | 08JUL03 -78,952.96 | 14JUL03 | 1.000000 | -78,952.96 |
| | 32,600,000.000 | | | | | | | |
| ** WB2N ** | 343 | 18,324,375.00 | 18,332,531.25 | | 08JUL03 -8,156.25 | 14JUL03 | 1.000000 | -8,156.25 |
| | 17,400,000.000 | | | | | | | |
| ** WB1Q ** | 357 | 2,947,875.00 | 2,942,843.75 | | 08JUL03 5,031.25 | 14JUL03 | 1.000000 | 5,031.25 |
| | 2,800,000.000 | | | | | | | |
| ** WB1Q ** | 358 | 2,420,031.25 | 2,422,187.50 | | 08JUL03 -2,156.25 | 14JUL03 | 1.000000 | -2,156.25 |
| | 2,300,000.000 | | | | | | | |
| ** WB1Q ** | 368 | 1,684,750.00 | 1,685,492.18 | | 08JUL03 -742.18 | 14JUL03 | 1.000000 | -742.18 |
| | 1,600,000.000 | | | | | | | |



STATE STREET

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| ASSET ID | SECURITY | DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY |
|-------------|----------------|-----------------------|---------------|-------------|---------|-----------|-----------|---------------|
| SH SELL/BTC | LOT | LOCAL PRINCIPAL NET | LOCAL COST | LOCAL SECTY | GN/LS | BASE CURR | GN/LS | NET BAS SECTY |
| SHARES/PAR | BASE | PRINCIPAL NET | BASE COST | BASE | SECTY | GN/LS | GN/LS | GN/LS |
| 01F070674 | TOTAL | 52,633,328.29 | 52,720,437.50 | -87,109.21 | L | | .00 | -87,109.21 |
| | | 17,488,648.44 | 17,475,695.31 | 12,953.13 | S | | .00 | 12,953.13 |
| 01F070682 | FNMA | TBA AUG 30 SINGLE FAM | 2099/12/01 | 7.000 | 08JUL03 | 13AUG03 | 1.000000 | |
| ** WB1Q ** | 360 | 3,468,609.38 | 3,473,335.94 | -4,726.56 | | | .00 | -4,726.56 |
| | 3,300,000.000 | | | | | | | |
| ** WB1Q ** | CXL 360 | -3,468,609.38 | -3,473,335.94 | 4,726.56 | 08JUL03 | 13AUG03 | 1.000000 | 4,726.56 |
| | -3,300,000.000 | | | | | | | |
| ** WB1Q ** | 715 | 3,468,609.38 | 3,474,875.00 | -6,265.62 | 08JUL03 | 13AUG03 | 1.000000 | -6,265.62 |
| | 3,300,000.000 | | | | | | | |
| ** WB1Q ** | CXL 715 | -3,468,609.38 | -3,474,875.00 | 6,265.62 | 08JUL03 | 13AUG03 | 1.000000 | 6,265.62 |
| | -3,300,000.000 | | | | | | | |
| ** WB1F ** | 619 | 19,391,367.19 | 19,356,914.06 | 34,453.13 | 06AUG03 | 13AUG03 | 1.000000 | 34,453.13 |
| | 18,375,000.000 | | | | | | | |
| ** WB2N ** | 765 | 34,377,718.75 | 34,311,508.00 | 66,218.75 | 08AUG03 | 13AUG03 | 1.000000 | 66,218.75 |
| | 32,600,000.000 | | | | | | | |
| ** WB2N ** | 773 | 18,302,625.00 | 18,326,414.11 | -23,789.11 | 11AUG03 | 13AUG03 | 1.000000 | -23,789.11 |
| | 17,400,000.000 | | | | | | | |
| 01F070682 | TOTAL | 72,071,718.94 | 71,994,828.17 | 76,882.77 | L | | .00 | 76,882.77 |
| | | .00 | .00 | .00 | S | | .00 | .00 |
| 01F070690 | FNMA | TBA SEP 30 SINGLE FAM | 2099/12/01 | 7.000 | 09SEP03 | 15SEP03 | 1.000000 | |
| ** WB2N ** | 293 | 34,367,531.25 | 34,382,812.50 | -15,281.25 | | | .00 | -15,281.25 |
| | 32,600,000.000 | | | | | | | |
| ** WB2N ** | 305 | 18,357,000.00 | 18,305,343.75 | 51,656.25 | 09SEP03 | 08OCT03 | 1.000000 | 51,656.25 |
| | 17,400,000.000 | | | | | | | |



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| ASSET ID | SECURITY | DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY |
|-------------|----------------|-----------------------|---------------|-------------|---------|-----------|-----------|---------------|
| SH SELL/BTC | LOT | LOCAL PRINCIPAL NET | LOCAL COST | LOCAL SECTY | GN/LS | BASE CURR | GN/LS | NET BAS SECTY |
| SHARES/PAR | BASE | PRINCIPAL NET | BASE COST | BASE | SECTY | GN/LS | GN/LS | GN/LS |
| ** WB1F ** | 505 | 19,385,625.00 | 19,382,753.91 | 2,871.89 | 10SEP03 | 15SEP03 | 1.000000 | 2,871.89 |
| | 18,375,000.000 | | | | | | .00 | |
| 01F070690 | TOTAL | 72,119,156.25 | 72,078,918.16 | 39,246.89 | L | | .00 | 39,246.89 |
| 01F0726A3 | FNMA | TBA OCT 30 SINGLE FAM | 2099/12/01 | 7.500 | 10OCT03 | 15OCT03 | 1.000000 | |
| ** WB1H ** | 591 | 106,468.75 | 106,640.63 | -171.88 | | | .00 | -171.88 |
| | 100,000.000 | | | | | | | |
| ** WB1H ** | 593 | 746,265.63 | 745,718.75 | 546.88 | 10OCT03 | 15OCT03 | 1.000000 | 546.88 |
| | 700,000.000 | | | | | | .00 | |
| 01F0726A3 | TOTAL | 852,734.38 | 852,359.38 | 375.00 | L | | .00 | 375.00 |
| 01F0726B1 | FNMA | TBA NOV 30 SINGLE FAM | 2099/12/01 | 7.500 | 30OCT03 | 13NOV03 | 1.000000 | |
| ** WB1H ** | 796 | 852,258.00 | 852,875.00 | -625.00 | | | .00 | -625.00 |
| | 800,000.000 | | | | | | | |
| ** WB1H ** | 134 | 186,500.00 | 186,531.25 | -31.25 | 10NOV03 | 13NOV03 | 1.000000 | -31.25 |
| | 100,000.000 | | | | | | .00 | |
| ** WB1H ** | 395 | 746,375.00 | 745,718.75 | 656.25 | 10NOV03 | 13NOV03 | 1.000000 | 656.25 |
| | 700,000.000 | | | | | | .00 | |
| 01F0726B1 | TOTAL | 1,705,125.00 | 1,705,125.00 | .00 | L | | .00 | .00 |
| 01F072613 | FNMA | TBA JAN 30 SINGLE FAM | 2099/12/01 | 7.500 | 08JAN03 | 14JAN03 | 1.000000 | |
| ** WB1H ** | 413 | 106,265.63 | 105,718.75 | 546.88 | | | .00 | 546.88 |
| | 100,000.000 | | | | | | | |
| 01F072621 | FNMA | TBA FEB 30 SINGLE FAM | 2099/12/01 | 7.500 | 07FEB03 | 13FEB03 | 1.000000 | |
| ** WB1H ** | 617 | 106,484.38 | 106,250.00 | 234.38 | | | .00 | 234.38 |
| | 100,000.000 | | | | | | | |



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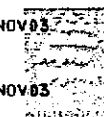
| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|-------------------------------|--|------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 01F072639 | FNMA | TBA MAR 30 SINGLE FAM | 2099/12/01 | 7.500 | 07MAR03 | 13MAR03 | 1.000000 | |
| WB1H ** | 057 | 106,593.75 | | 106,531.25 | 62.50 | | .00 | 62.50 |
| | 100,000.000 | | | | | | | |
| 01F072647 | FNMA | TBA APR 30 SINGLE FAM | 2099/12/01 | 7.500 | 07APR03 | 14APR03 | 1.000000 | |
| WB1H ** | 341 | 106,343.75 | | 106,632.81 | -289.06 | | .00 | -289.06 |
| | 100,000.000 | | | | | | | |
| 01F072654 | FNMA | TBA MAY 30 SINGLE FAM | 2099/12/01 | 7.500 | 09MAY03 | 14MAY03 | 1.000000 | |
| WB1H ** | 745 | 106,468.75 | | 106,359.38 | 109.37 | | .00 | 109.37 |
| | 100,000.000 | | | | | | | |
| 01F072662 | FNMA | TBA JUN 30 SINGLE FAM | 2099/12/01 | 7.500 | 09JUN03 | 12JUN03 | 1.000000 | |
| WB1H ** | 292 | 106,250.00 | | 106,562.50 | -312.50 | | .00 | -312.50 |
| | 100,000.000 | | | | | | | |
| 01F072670 | FNMA | TBA JUL 30 SINGLE FAM | 2099/12/01 | 7.500 | 08JUL03 | 14JUL03 | 1.000000 | |
| WB1H ** | 546 | 106,093.75 | | 106,328.13 | -234.38 | | .00 | -234.38 |
| | 100,000.000 | | | | | | | |
| 01F072688 | FNMA | TBA AUG 30 SINGLE FAM | 2099/12/01 | 7.500 | 11AUG03 | 13AUG03 | 1.000000 | |
| WB1H ** | 025 | 106,312.50 | | 106,187.50 | 125.00 | | .00 | 125.00 |
| | 100,000.000 | | | | | | | |
| 01F072696 | FNMA | TBA SEP 30 SINGLE FAM | 2099/12/01 | 7.500 | 11SEP03 | 15SEP03 | 1.000000 | |
| WB1H ** | 318 | 106,640.63 | | 106,335.94 | 304.69 | | .00 | 304.69 |
| | 100,000.000 | | | | | | | |
| 01N042685 | GNMA I | TBA NOV 30 SINGLE FAM | 2099/12/01 | 4.500 | 07OCT03 | 19NOV03 | 1.000000 | |
| WB1E ** | 763 | 9,507,031.25 | | 9,646,875.00 | -139,843.75 | | .00 | -139,843.75 |
| | 10,000,000.000 | | | | | | | |
| WB1E ** | CXL 763 | -9,507,031.25 | | -9,646,875.00 | 139,843.75 | | .00 | 139,843.75 |
| | -10,000,000.000 | | | | | | | |



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| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|-------------------------------|--|------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 01N042685 | TOTAL | | | .00 | .00 | .00 L | .00 | .00 L |
| 01N0506A0 | GNMA I | TBA OCT 30 SINGLE FAM | 2099/12/01 | 5.000 | 26SEP03 | 22OCT03 | 1.000000 | |
| WB1Z ** | 040 | 53,924,062.50 | | 53,409,375.00 | 514,687.50 | | .00 | 514,687.50 |
| | 54,000,000.000 | | | | | | | |
| WB1Z ** | 076 | 53,957,812.50 | | 53,930,390.76 | 27,421.74 | | .00 | 27,421.74 |
| | 54,000,000.000 | | | | | | | |
| WB1H ** | 498 | 18,015,914.06 | | 17,832,731.25 | 183,182.81 | | .00 | 183,182.81 |
| | 18,030,000.000 | | | | | | | |
| WB1H ** | 499 | 279,781.25 | | 277,090.63 | 2,690.62 | | .00 | 2,690.62 |
| | 280,000.000 | | | | | | | |
| WB2N ** | 694 | 29,606,740.63 | | 29,616,118.75 | -9,378.12 | | .00 | -9,378.12 |
| | 30,010,000.000 | | | | | | | |
| WB2N ** | 700 | 31,415,702.42 | | 31,523,896.24 | -108,193.82 | | .00 | -108,193.82 |
| | 31,840,000.000 | | | | | | | |
| WB1Z ** | 192 | 53,924,062.50 | | 53,957,812.50 | -33,750.00 | | .00 | -33,750.00 |
| | 54,000,000.000 | | | | | | | |
| WB1Z ** | 193 | 53,957,812.50 | | 53,924,062.50 | 33,750.00 | | .00 | 33,750.00 |
| | 54,000,000.000 | | | | | | | |
| 01N0506A0 | TOTAL | 295,081,888.36 | | 294,471,477.63 | 610,410.73 L | | .00 | 610,410.73 L |
| 01N0506B8 | GNMA I | TBA NOV 30 SINGLE FAM | 2099/12/01 | 5.000 | 17NOV03 | 19NOV03 | 1.000000 | |
| WB1H ** | 249 | 3,451,464.84 | | 3,458,164.08 | -6,699.24 | | .00 | -6,699.24 |
| | 3,500,000.000 | | | | | | | |
| WB1E ** | 552 | 999,062.50 | 2099/12/15 | 5.000 | 26SEP03 | 19NOV03 | 1.000000 | |
| | 1,000,000.000 | | | 984,843.75 | 14,218.75 | | .00 | 14,218.75 |
| WB1E ** | | | | | 26SEP03 | 19NOV03 | 1.000000 | |



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| ASSET ID SH SELL/BTC | SECURITY LOT LOCAL SHARES/PAR BASE | DESCRIPTION PRINCIPAL NET PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY BASE SECY | GN/LS GN/LS | STL DT BASE CURR | SELL RATE GN/LS | NET SECY NET BAS | GN/LS SECY GN/LS |
|-------------------------|--|---|-------------------------------------|-------------------------------------|-----------------------------------|------------------------|---------------------|--------------------|---------------------|---------------------|
| | 1,000,000.000 | 714 999,042.50 | | 985,625.00 | | 13,437.50 | | .00 | | 13,437.50 |
| ** WB1E ** | 714 CXCL 714 -1,000,000.000 | -999,042.50 | | -985,625.00 | | 26SEP03 -13,437.50 | 19NOV03 | 1.000000 .00 | | -13,437.50 |
| ** WB1E ** | 715 12,000,000.000 | 11,988,750.00 | | 11,826,718.75 | | 26SEP03 162,031.25 | 19NOV03 | 1.000000 .00 | | 162,031.25 |
| ** WB1E ** | 715 CXCL 715 -12,000,000.000 | -11,988,750.00 | | -11,826,718.75 | | 26SEP03 -162,031.25 | 19NOV03 | 1.000000 .00 | | -162,031.25 |
| ** WB1H ** | 028 33,100,000.000 | 32,704,351.73 | | 32,549,452.49 | | 04NOV03 154,699.24 | 19NOV03 | 1.000000 .00 | | 154,699.24 |
| ** WB1H ** | 029 3,500,000.000 | 3,458,164.00 | | 3,440,664.00 | | 04NOV03 17,500.00 | 19NOV03 | 1.000000 .00 | | 17,500.00 |
| ** WB2N ** | 283 20,800,000.000 | 19,537,500.00 | | 19,673,437.60 | | 07NOV03 -135,937.60 | 19NOV03 | 1.000000 .00 | | -135,937.60 |
| ** WB2N ** | 342 12,500,000.000 | 12,253,875.00 | | 12,097,911.77 | | 14NOV03 155,963.23 | 19NOV03 | 1.000000 .00 | | 155,963.23 |
| ** WB2N ** | 347 11,860,000.000 | 11,809,502.37 | | 11,659,862.50 | | 14NOV03 149,639.87 | 19NOV03 | 1.000000 .00 | | 149,639.87 |
| ** WB2N ** | 361 7,710,000.000 | 7,656,993.75 | | 7,579,893.75 | | 14NOV03 77,100.00 | 19NOV03 | 1.000000 .00 | | 77,100.00 |
| ** WB2N ** | 365 2,100,000.000 | 2,087,531.25 | | 2,064,562.50 | | 14NOV03 22,968.75 | 19NOV03 | 1.000000 .00 | | 22,968.75 |
| ** WB2N ** | 371 51,610,000.000 | 51,331,790.10 | | 50,843,888.73 | | 14NOV03 487,901.37 | 19NOV03 | 1.000000 .00 | | 487,901.37 |
| ** WB2N ** | 373 4,200,000.000 | 4,179,000.00 | | 4,128,796.89 | | 14NOV03 50,203.11 | 19NOV03 | 1.000000 .00 | | 50,203.11 |



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| ASSET ID SH SELL/BTC | SECURITY LOT LOCAL SHARES/PAR BASE | DESCRIPTION PRINCIPAL NET PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY BASE SECY | GN/LS GN/LS | STL DT BASE CURR | SELL RATE GN/LS | NET SECY NET BAS | GN/LS SECY GN/LS |
|-------------------------|--|---|-------------------------------------|-------------------------------------|-----------------------------------|----------------------|---------------------|--------------------|---------------------|---------------------|
| ** WB2N ** | 374 4,700,000.000 | 4,674,847.67 | | 4,623,257.84 | | 14NOV03 51,589.83 | 19NOV03 | 1.000000 .00 | | 51,589.83 |
| 01N050608 | TOTAL | 154,144,883.29 | | 153,184,935.98 | | 1,039,147.31 L | | .00 | | 1,039,147.31 L |
| 01N0506C6 | GNMA I | TBA DEC 30 SINGLE FAN | 2099/12/01 | 5.000 | | 11DEC03 | 18DEC03 | 1.000000 | | |
| ** WB2N ** | 680 11,860,000.000 | 11,709,896.88 | | 11,778,462.50 | | -68,565.62 | | .00 | | -68,565.62 |
| ** WB2N ** | 691 51,610,000.000 | 50,907,418.62 | | 51,163,181.25 | | -255,762.63 | | .00 | | -255,762.63 |
| ** WB2N ** | 695 4,200,000.000 | 4,146,843.75 | | 4,164,562.50 | | -17,718.75 | | .00 | | -17,718.75 |
| ** WB2N ** | 696 12,300,000.000 | 12,171,234.38 | | 12,202,878.32 | | -30,835.94 | | .00 | | -30,835.94 |
| ** WB2N ** | 788 2,100,000.000 | 2,087,859.38 | | 2,084,578.13 | | 3,281.25 | | .00 | | 3,281.25 |
| ** WB2N ** | 733 7,710,000.000 | 7,651,271.47 | | 7,649,852.34 | | 1,419.13 | | .00 | | 1,419.13 |
| ** WB2N ** | 737 4,700,000.000 | 4,666,953.13 | | 4,666,343.75 | | 6,609.38 | | .00 | | 6,609.38 |
| 01N0506C6 | TOTAL | 93,341,477.61 | | 93,783,850.79 | | -361,573.18 L | | .00 | | -361,573.18 L |
| 01N050669 | GNMA I | TBA JUN 30 SINGLE FAN | 2099/12/01 | 5.000 | | 20MAY03 | 19JUN03 | 1.000000 | | |
| ** WB1E ** | 332 26,000,000.000 | 26,755,625.00 | | 26,469,218.75 | | 286,406.25 | | .00 | | 286,406.25 |
| ** WB1E ** | 333 26,000,000.000 | 26,755,625.00 | | 26,755,625.00 | | .00 | | .00 | | .00 |
| ** WB1E ** | 847 26,755,625.00 | 26,755,625.00 | | 26,469,218.75 | | 286,406.25 | | .00 | | 286,406.25 |



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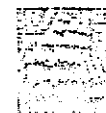
| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE | TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS | STL DT BASE CURR GN/LS | SELL RATE | NET SECTY GN/LS NET BAS SECTY GN/LS |
|-------------------------|-------------------------------|--|-------------------------------------|------------------|---|---------------------------|-----------------------------|--|
| | | 26,000,000.000 | | | | | | |
| ** WB1E ** | CXL 847 | -26,755,625.00 | -26,469,218.75 | | 20MAY03 -286,406.25 | 19JUN03 | 1.000000 .00 | -286,406.25 |
| | | -26,000,000.000 | | | | | | |
| 01N050669 | TOTAL | 26,755,625.00 | 26,755,625.00 | | .00 | | .00 | .00 |
| | | 26,755,625.00 | 26,469,218.75 | | 286,406.25 L | | .00 | 286,406.25 L |
| 01N050685 | GNMA 1 | TBA AUG 30 SINGLE FAM | 2099/12/01 | 5.000 | 14AUG03 | 20AUG03 | 1.000000 | |
| ** WB2N ** | 027 | 30,690,140.63 | 30,406,346.87 | | 283,793.76 | | .00 | 283,793.76 |
| | | 31,860,000.000 | | | | | | |
| ** WB1H ** | 081 | 28,898.44 | 28,771.88 | | 14AUG03 126.56 | 20AUG03 | 1.000000 .00 | 126.56 |
| | | 30,000.000 | | | | | | |
| ** WB2N ** | 034 | 18,352,075.88 | 18,202,228.13 | | 15AUG03 149,847.75 | 20AUG03 | 1.000000 .00 | 149,847.75 |
| | | 19,010,000.000 | | | | | | |
| ** WB1H ** | 098 | 17,398,125.00 | 17,392,337.50 | | 15AUG03 5,787.50 | 20AUG03 | 1.000000 .00 | 5,787.50 |
| | | 18,000,000.000 | | | | | | |
| ** WB1H ** | 100 | 270,309.38 | 270,593.75 | | 15AUG03 -284.37 | 20AUG03 | 1.000000 .00 | -284.37 |
| | | 280,000.000 | | | | | | |
| ** WB1Z ** | 383 | 52,194,375.00 | 52,185,937.50 | | 15AUG03 8,437.50 | 16DEC03 | 1.000000 .00 | 8,437.50 |
| | | 54,000,000.000 | | | | | | |
| ** WB1Q ** | 752 | 2,123,515.62 | 2,153,250.00 | | 15AUG03 -29,734.38 | 20AUG03 | 1.000000 .00 | -29,734.38 |
| ** WB1E ** | 216 | 25,742,812.50 | 26,946,250.00 | 2099/12/15 5.000 | 01AUG03 -1,203,437.50 | 20AUG03 | 1.000000 .00 | -1,203,437.50 |
| | | 27,000,000.000 | | | | | | |
| ** WB1E ** | CXL 216 | -25,742,812.50 | -26,946,250.00 | | 01AUG03 1,203,437.50 | 20AUG03 | 1.000000 .00 | 1,203,437.50 |
| | | -27,000,000.000 | | | | | | |
| ** WB1E ** | | | | | 01AUG03 | 20AUG03 | 1.000000 | |



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| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE | TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS | STL DT BASE CURR GN/LS | SELL RATE | NET SECTY GN/LS NET BAS SECTY GN/LS |
|-------------------------|-------------------------------|--|-------------------------------------|----------|---|---------------------------|-----------------|--|
| | | 27,000,000.000 | 27,027,500.00 | | -1,284,687.50 | | .00 | -1,284,687.50 |
| ** WB1E ** | CXL 273 | -25,742,812.50 | -27,027,500.00 | | 01AUG03 1,284,687.50 | 20AUG03 | 1.000000 .00 | 1,284,687.50 |
| | | -27,000,000.000 | | | | | | |
| ** WB1E ** | 324 | 25,742,812.50 | 26,168,750.00 | | 01AUG03 -425,937.50 | 20AUG03 | 1.000000 .00 | -425,937.50 |
| | | 27,000,000.000 | | | | | | |
| ** WB1E ** | CXL 324 | -25,742,812.50 | -26,168,750.00 | | 01AUG03 425,937.50 | 20AUG03 | 1.000000 .00 | 425,937.50 |
| | | -27,000,000.000 | | | | | | |
| ** WB1E ** | 512 | 18,582,890.63 | 19,356,250.00 | | 07AUG03 -773,359.37 | 20AUG03 | 1.000000 .00 | -773,359.37 |
| | | 19,000,000.000 | | | | | | |
| ** WB1E ** | CXL 512 | -18,582,890.63 | -19,356,250.00 | | 07AUG03 773,359.37 | 20AUG03 | 1.000000 .00 | 773,359.37 |
| | | -19,000,000.000 | | | | | | |
| ** WB1E ** | 101 | 9,699,609.38 | 9,650,000.00 | | 12AUG03 49,609.38 | 20AUG03 | 1.000000 .00 | 49,609.38 |
| | | 10,000,000.000 | | | | | | |
| ** WB1E ** | CXL 101 | -9,699,609.38 | -9,650,000.00 | | 12AUG03 -49,609.38 | 20AUG03 | 1.000000 .00 | -49,609.38 |
| | | -10,000,000.000 | | | | | | |
| ** WB1E ** | 130 | 12,609,492.19 | 12,626,250.00 | | 12AUG03 -16,757.81 | 20AUG03 | 1.000000 .00 | -16,757.81 |
| | | 13,000,000.000 | | | | | | |
| ** WB1E ** | CXL 130 | -12,609,492.19 | -12,626,250.00 | | 12AUG03 16,757.81 | 20AUG03 | 1.000000 .00 | 16,757.81 |
| | | -13,000,000.000 | | | | | | |
| ** WB1E ** | 133 | 3,882,812.50 | 3,892,500.00 | | 12AUG03 -9,687.50 | 20AUG03 | 1.000000 .00 | -9,687.50 |
| | | 4,000,000.000 | | | | | | |



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| ASSET ID | SECURITY | DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-----------------|-----------------------|----------------|-------------------|------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT | LOCAL PRINCIPAL NET | LOCAL COST | LOCAL SECTY GN/LS | BASE SECTY GN/LS | BASE CURR GN/LS | | NET SECTY GN/LS |
| SHARES/PAR | BASE | PRINCIPAL NET | BASE COST | BASE | SECTY GN/LS | | | NET BAS SECTY GN/LS |
| 01N050685 | TOTAL | 122,816,736.83 | 122,378,715.63 | 438,021.20 L | | | .00 | 438,021.20 L |
| | | 2,123,515.62 | 2,153,250.00 | -29,734.38 S | | | .00 | -29,734.38 S |
| 01N050493 | GNMA I | TBA SEP 30 SINGLE FAM | 2099/12/01 | 5.000 | 14AUG03 | 22SEP03 | 1.000000 | |
| WB1E | 383 | 13,483,750.00 | 13,692,500.00 | -208,750.00 | | | .00 | -208,750.00 |
| | 14,000,000.000 | | | | | | | |
| WB1E | CXL 383 | -13,483,750.00 | -13,692,500.00 | 208,750.00 | 14AUG03 | 22SEP03 | 1.000000 | 208,750.00 |
| | -14,000,000.000 | | | | | | .00 | |
| WB1E | 755 | 13,483,750.00 | 13,689,375.00 | -205,625.00 | 15AUG03 | 22SEP03 | 1.000000 | -205,625.00 |
| | 14,000,000.000 | | | | | | .00 | |
| WB1E | CXL 755 | -13,483,750.00 | -13,689,375.00 | 205,625.00 | 15AUG03 | 22SEP03 | 1.000000 | 205,625.00 |
| | -14,000,000.000 | | | | | | .00 | |
| WB1H | 405 | 29,704.69 | 28,785.94 | 918.75 | 17SEP03 | 22SEP03 | 1.000000 | 918.75 |
| | 30,000.000 | | | | | | .00 | |
| WB1H | 408 | 277,987.50 | 269,281.25 | 8,706.25 | 17SEP03 | 22SEP03 | 1.000000 | 8,706.25 |
| | 280,000.000 | | | | | | .00 | |
| WB1H | 424 | 17,862,187.50 | 17,330,625.00 | 531,562.50 | 17SEP03 | 22SEP03 | 1.000000 | 531,562.50 |
| | 18,000,000.000 | | | | | | .00 | |
| WB2N | 493 | 31,546,378.13 | 30,570,465.63 | 975,712.50 | 17SEP03 | 22SEP03 | 1.000000 | 975,712.50 |
| | 31,860,000.000 | | | | | | .00 | |
| WB2N | 496 | 29,794,303.13 | 28,837,117.19 | 957,185.94 | 17SEP03 | 22SEP03 | 1.000000 | 957,185.94 |
| | 30,810,000.000 | | | | | | .00 | |
| WB1Z | 746 | 53,586,542.50 | 51,991,875.00 | 1,594,687.50 | 17SEP03 | 22SEP03 | 1.000000 | 1,594,687.50 |
| | 54,000,000.000 | | | | | | .00 | |
| WB1E | 378 | 12,927,382.81 | 12,559,218.75 | 368,164.06 | 18SEP03 | 22SEP03 | 1.000000 | 368,164.06 |
| | | | | | | | .00 | |



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| ASSET ID | SECURITY | DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|----------------|-----------------------|----------------|-------------------|------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT | LOCAL PRINCIPAL NET | LOCAL COST | LOCAL SECTY GN/LS | BASE SECTY GN/LS | BASE CURR GN/LS | | NET SECTY GN/LS |
| SHARES/PAR | BASE | PRINCIPAL NET | BASE COST | BASE | SECTY GN/LS | | | NET BAS SECTY GN/LS |
| | | 13,000,000.000 | | | | | | |
| 01N050693 | TOTAL | 146,024,586.26 | 141,587,568.76 | 4,436,937.50 L | | | .00 | 4,436,937.50 L |
| 01N0526A4 | GNMA I | TBA OCT 30 SINGLE FAM | 2099/12/01 | 5.500 | 20OCT03 | 22OCT03 | 1.000000 | |
| WB1E | 515 | 16,148,124.99 | 16,245,000.00 | -96,875.01 | | | .00 | -96,875.01 |
| | 16,000,000.000 | | | | | | | |
| 01N0526B4 | GNMA I | TBA NOV 30 SINGLE FAM | 2099/12/01 | 5.500 | 17NOV03 | 19NOV03 | 1.000000 | |
| WB1E | 498 | 16,369,374.99 | 16,095,000.00 | 274,374.99 | | | .00 | 274,374.99 |
| | 16,000,000.000 | | | | | | | |
| 01N0526C2 | GNMA I | TBA DEC 30 SINGLE FAM | 2099/12/01 | 5.500 | 15DEC03 | 18DEC03 | 1.000000 | |
| WB1Q | 699 | 1,019,570.31 | 1,007,656.25 | 11,914.06 | | | .00 | 11,914.06 |
| | 1,000,000.000 | | | | | | | |
| WB1E | 772 | 16,324,375.00 | 16,315,000.00 | 9,375.00 | 16DEC03 | 18DEC03 | 1.000000 | 9,375.00 |
| | 16,000,000.000 | | | | | | .00 | |
| WB1E | 774 | 7,138,632.81 | 7,115,937.50 | 22,695.31 | 16DEC03 | 18DEC03 | 1.000000 | 22,695.31 |
| | 7,000,000.000 | | | | | | .00 | |
| WB1E | 775 | 8,158,437.50 | 8,135,000.00 | 23,437.50 | 16DEC03 | 18DEC03 | 1.000000 | 23,437.50 |
| | 8,000,000.000 | | | | | | .00 | |
| 01N0526C2 | TOTAL | 31,621,445.31 | 31,565,937.50 | 55,587.81 L | | | .00 | 55,587.81 L |
| | | 1,019,570.31 | 1,007,656.25 | 11,914.06 S | | | .00 | 11,914.06 S |
| 01N052616 | GNMA I | TBA JAN 30 SINGLE FAM | 2099/12/01 | 5.500 | 20DEC02 | 22JAN03 | 1.000000 | |
| WB1E | 848 | 2,038,437.50 | 1,993,437.50 | 45,000.00 | | | .00 | 45,000.00 |
| | 2,000,000.000 | | | | | | | |
| WB1E | CXL 848 | -2,038,437.50 | -1,993,437.50 | -45,000.00 | 20DEC02 | 22JAN03 | 1.000000 | -45,000.00 |
| | -2,000,000.000 | | | | | | .00 | |
| WB1E | 841 | 18,345,937.50 | 18,056,250.00 | 289,687.50 | 20DEC02 | 22JAN03 | 1.000000 | 289,687.50 |
| | 18,000,000.000 | | | | | | .00 | |



STATE STREET
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ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|----------------|----------------|-------------------|-----------------|---------------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | NET BAS SECTY GN/LS | NET BAS SECTY GN/LS |
| ** WB1E ** | CXL 110 | -20,384,375.00 | -20,049,687.50 | 20DEC02 | 22JAN03 | 1.000000 | -334,687.50 |
| | -20,000,000.000 | | | | | .00 | |
| ** WB1E ** | 238 | 5,080,859.38 | 4,983,593.75 | 06JAN03 | 22JAN03 | 1.000000 | 97,265.63 |
| | 5,000,000.000 | | | 97,265.63 | | .00 | |
| ** WB1E ** | 275 | 5,080,859.38 | 4,983,593.75 | 06JAN03 | 22JAN03 | 1.000000 | 97,265.63 |
| | 5,000,000.000 | | | 97,265.63 | | .00 | |
| ** WB1E ** | CXL 275 | -5,080,859.38 | -4,983,593.75 | 06JAN03 | 22JAN03 | 1.000000 | -97,265.63 |
| | -5,000,000.000 | | | -97,265.63 | | .00 | |
| ** WB1E ** | 009 | 18,345,937.50 | 18,345,937.50 | 15JAN03 | 22JAN03 | 1.000000 | .00 |
| | 18,000,000.000 | | | .00 | | .00 | |
| ** WB1F ** | 013 | 6,373,291.02 | 6,337,402.34 | 15JAN03 | 22JAN03 | 1.000000 | 35,888.68 |
| | 6,250,000.000 | | | 35,888.68 | | .00 | |
| ** WB1E ** | 042 | 18,345,937.50 | 18,345,937.50 | 15JAN03 | 22JAN03 | 1.000000 | .00 |
| | 18,000,000.000 | | | .00 | | .00 | |
| ** WB1E ** | CXL 042 | -18,345,937.50 | -18,345,937.50 | 15JAN03 | 22JAN03 | 1.000000 | .00 |
| | -18,000,000.000 | | | .00 | | .00 | |
| ** WB2N ** | 589 | 5,191,640.63 | 5,117,531.25 | 16JAN03 | 22JAN03 | 1.000000 | 74,109.38 |
| | 5,100,000.000 | | | 74,109.38 | | .00 | |
| ** WB2N ** | 617 | 2,034,321.88 | 2,006,875.00 | 16JAN03 | 22JAN03 | 1.000000 | 27,224.88 |
| | 2,000,000.000 | | | 27,224.88 | | .00 | |
| 01N052616 | TOTAL | 18,345,937.50 | 18,345,937.50 | .00 | | .00 | .00 |



STATE STREET
 New York, NY 10004-1000

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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|------------------------------|---------------|---------------|-------------------|-----------------|---------------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | NET BAS SECTY GN/LS | NET BAS SECTY GN/LS |
| 01N052624 | GNMA 1 TBA FEB 30 SINGLE FAM | 2099/12/01 | 5.500 | 04FEB03 | 20FEB03 | 1.000000 | 191,560.57 L |
| ** WB1F ** | 161 | 6,390,136.72 | 6,347,656.25 | 42,480.47 | | .00 | 42,480.47 |
| | 6,250,000.000 | | | | | | |
| ** WB1E ** | 605 | 5,107,031.25 | 5,060,937.50 | 46,093.75 | | .00 | 46,093.75 |
| | 5,000,000.000 | | | | | | |
| ** WB1E ** | 606 | 20,428,125.00 | 20,382,812.50 | 45,312.50 | | .00 | 45,312.50 |
| | 20,000,000.000 | | | | | | |
| ** WB1E ** | 608 | 3,064,218.75 | 3,037,500.00 | 26,718.75 | | .00 | 26,718.75 |
| | 3,000,000.000 | | | | | | |
| ** WB2N ** | 105 | 2,050,234.38 | 2,028,125.00 | 22,109.38 | | .00 | 22,109.38 |
| | 2,000,000.000 | | | | | | |
| ** WB2N ** | 106 | 5,239,453.13 | 5,171,718.75 | 67,734.38 | | .00 | 67,734.38 |
| | 5,100,000.000 | | | | | | |
| 01N052624 | TOTAL | 42,279,199.23 | 42,028,750.00 | 250,449.23 L | | .00 | 250,449.23 L |
| 01N052632 | GNMA 1 TBA MAR 30 SINGLE FAM | 2099/12/01 | 5.500 | 26FEB03 | 20MAR03 | 1.000000 | |
| ** WB2N ** | 257 | 7,291,921.88 | 7,262,031.25 | 29,890.63 | | .00 | 29,890.63 |
| | 7,100,000.000 | | | | | | |
| ** WB1E ** | 757 | 5,163,281.25 | 5,085,937.50 | 77,343.75 | | .00 | 77,343.75 |
| | 5,000,000.000 | | | | | | |
| ** WB1E ** | 762 | 20,633,593.75 | 20,343,750.00 | 289,843.75 | | .00 | 289,843.75 |
| | 20,000,000.000 | | | | | | |
| ** WB1E ** | 763 | 3,097,968.75 | 3,051,562.50 | 46,406.25 | | .00 | 46,406.25 |
| | 3,000,000.000 | | | | | | |
| ** WB1F ** | | | | 05MAR03 | 20MAR03 | 1.000000 | |



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 New York, NY 10004-1000

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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|----------------|------------------------------|---------------|---------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | | NET BAS SECTY GN/LS |
| | SHARES/PAR | BASE | BASE | BASE | | | |
| | 677 | 6,467,773.44 | 6,363,769.53 | 104,003.91 | | .00 | 104,003.91 |
| 6,250,000.000 | | | | | | | |
| WB2N | 474 | 2,042,500.00 | 2,054,062.50 | -11,562.50 | 20MAR03 | 1.000000 | -11,562.50 |
| 2,000,000.000 | | | | | | .00 | |
| WB2N | 479 | 5,219,531.25 | 5,237,859.38 | -18,328.13 | 20MAR03 | 1.000000 | -18,328.13 |
| 5,100,000.000 | | | | | | .00 | |
| 01N052632 | TOTAL | 49,916,578.32 | 49,398,972.66 | 517,597.66 L | | .00 | 517,597.66 L |
| 01N052648 | GNMA I TBA APR 30 SINGLE FAM | 2099/12/01 | 5.500 | 03APR03 | 23APR03 | 1.000000 | |
| WB1E | 117 | 5,118,554.69 | 5,142,187.50 | -23,632.81 | | .00 | -23,632.81 |
| 5,000,000.000 | | | | | | | |
| WB1E | 118 | 20,485,156.25 | 20,550,000.00 | -64,843.75 | 23APR03 | 1.000000 | -64,843.75 |
| 20,000,000.000 | | | | | | .00 | |
| WB1E | 119 | 7,677,832.03 | 7,626,562.50 | 51,269.53 | 23APR03 | 1.000000 | 51,269.53 |
| 7,500,000.000 | | | | | | .00 | |
| WB1E | 120 | 3,071,132.81 | 3,085,312.50 | -14,179.69 | 23APR03 | 1.000000 | -14,179.69 |
| 3,000,000.000 | | | | | | .00 | |
| WB1Q | 697 | 2,053,593.75 | 2,042,031.25 | 11,562.50 | 23APR03 | 1.000000 | 11,562.50 |
| 2,000,000.000 | | | | | | .00 | |
| WB1Q | CXL 697 | -2,053,593.75 | -2,042,031.25 | -11,562.50 | 23APR03 | 1.000000 | -11,562.50 |
| -2,000,000.000 | | | | | | .00 | |
| WB1Q | 784 | 2,053,593.75 | 2,042,031.25 | 11,562.50 | 23APR03 | 1.000000 | 11,562.50 |
| 2,000,000.000 | | | | | | .00 | |
| WB1F | 697 | 6,400,398.63 | 6,441,894.53 | -41,503.90 | 23APR03 | 1.000000 | -41,503.90 |
| 6,250,000.000 | | | | | | .00 | |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-----------------|------------------------------|----------------|----------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | | NET BAS SECTY GN/LS |
| | SHARES/PAR | BASE | BASE | BASE | | | |
| 01N052648 | TOTAL | 42,753,066.41 | 42,845,957.03 | -92,890.62 L | | .00 | -92,890.62 L |
| | | | | | | | |
| | | 2,053,593.75 | 2,042,031.25 | 11,562.50 S | | .00 | 11,562.50 S |
| 01N052657 | GNMA I TBA MAY 30 SINGLE FAM | 2099/12/01 | 5.500 | 03APR03 | 21MAY03 | 1.000000 | |
| WB1E | 152 | 34,680,000.00 | 34,584,375.00 | 95,625.00 | | .00 | 95,625.00 |
| 34,000,000.000 | | | | | | | |
| WB1E | CXL 152 | -34,680,000.00 | -34,584,375.00 | -95,625.00 | 21MAY03 | 1.000000 | -95,625.00 |
| -34,000,000.000 | | | | | | .00 | |
| WB1E | 169 | 34,680,000.00 | 34,584,375.00 | 95,625.00 | 21MAY03 | 1.000000 | 95,625.00 |
| 34,000,000.000 | | | | | | .00 | |
| WB1E | CXL 169 | -34,680,000.00 | -34,584,375.00 | -95,625.00 | 21MAY03 | 1.000000 | -95,625.00 |
| -34,000,000.000 | | | | | | .00 | |
| WB1E | 316 | 3,054,843.75 | 3,059,062.50 | -4,218.75 | 21MAY03 | 1.000000 | -4,218.75 |
| 3,000,000.000 | | | | | | .00 | |
| WB1E | CXL 316 | -3,054,843.75 | -3,059,062.50 | 4,218.75 | 21MAY03 | 1.000000 | 4,218.75 |
| -3,000,000.000 | | | | | | .00 | |
| WB1E | 509 | 3,054,843.75 | 3,051,562.50 | 3,281.25 | 21MAY03 | 1.000000 | 3,281.25 |
| 3,000,000.000 | | | | | | .00 | |
| WB1E | CXL 509 | -3,054,843.75 | -3,051,562.50 | -3,281.25 | 21MAY03 | 1.000000 | -3,281.25 |
| -3,000,000.000 | | | | | | .00 | |
| WB1E | 035 | 3,068,671.88 | 3,059,062.50 | 9,609.38 | 21MAY03 | 1.000000 | 9,609.38 |
| 3,000,000.000 | | | | | | .00 | |
| WB1E | 036 | 18,412,031.25 | 18,362,851.56 | 49,179.69 | 21MAY03 | 1.000000 | 49,179.69 |
| 18,000,000.000 | | | | | | .00 | |
| WB1E | CXL 036 | -18,412,031.25 | -18,362,851.56 | -49,179.69 | 21MAY03 | 1.000000 | -49,179.69 |
| -18,000,000.000 | | | | | | .00 | |



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ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-----------------|-------------------------|----------------|-------------|------------------|-----------------|-------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| -18,000,000.000 | | | | | | | |
| ** WB1E ** | 430 21,480,705.13 | 21,421,875.00 | 11APR03 | 21MAY03 | 1.000000 | 58,828.13 | 58,828.13 |
| 21,000,000.000 | | | 58,828.13 | | .00 | | |
| ** WB1E ** | CXL 430 -21,480,705.13 | -21,421,875.00 | 11APR03 | 21MAY03 | 1.000000 | -58,828.13 | -58,828.13 |
| -21,000,000.000 | | | -58,828.13 | | .00 | | |
| ** WB1E ** | 493 18,412,031.25 | 18,309,218.75 | 11APR03 | 21MAY03 | 1.000000 | 102,812.50 | 102,812.50 |
| 18,000,000.000 | | | 102,812.50 | | .00 | | |
| ** WB1E ** | CXL 493 -18,412,031.25 | -18,309,218.75 | 11APR03 | 21MAY03 | 1.000000 | -102,812.50 | -102,812.50 |
| -18,000,000.000 | | | -102,812.50 | | .00 | | |
| ** WB1E ** | 494 3,068,671.88 | 3,059,062.50 | 11APR03 | 21MAY03 | 1.000000 | 9,609.38 | 9,609.38 |
| 3,000,000.000 | | | 9,609.38 | | .00 | | |
| ** WB1E ** | CXL 494 -3,068,671.88 | -3,059,062.50 | 11APR03 | 21MAY03 | 1.000000 | -9,609.38 | -9,609.38 |
| -3,000,000.000 | | | -9,609.38 | | .00 | | |
| ** WB1E ** | 770 7,800,585.94 | 7,647,656.25 | 13MAY03 | 21MAY03 | 1.000000 | 152,929.69 | 152,929.69 |
| 7,500,000.000 | | | 152,929.69 | | .00 | | |
| ** WB1E ** | 771 16,121,210.94 | 15,813,632.81 | 13MAY03 | 21MAY03 | 1.000000 | 307,578.13 | 307,578.13 |
| 15,500,000.000 | | | 307,578.13 | | .00 | | |
| ** WB1E ** | 802 16,121,210.94 | 15,802,304.69 | 13MAY03 | 21MAY03 | 1.000000 | 318,906.25 | 318,906.25 |
| 15,500,000.000 | | | 318,906.25 | | .00 | | |
| ** WB1E ** | CXL 802 -16,121,210.94 | -15,802,304.69 | 13MAY03 | 21MAY03 | 1.000000 | -318,906.25 | -318,906.25 |
| -15,500,000.000 | | | -318,906.25 | | .00 | | |
| ** WB1E ** | 803 7,800,585.94 | 7,607,812.50 | 13MAY03 | 21MAY03 | 1.000000 | 192,773.44 | 192,773.44 |
| 7,500,000.000 | | | 192,773.44 | | .00 | | |
| ** WB1E ** | CXL 803 -7,800,585.94 | -7,607,812.50 | 13MAY03 | 21MAY03 | 1.000000 | -192,773.44 | -192,773.44 |
| -7,500,000.000 | | | -192,773.44 | | .00 | | |



STATE STREET

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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|----------------|------------------------------|---------------|---------------|------------------|-----------------|-------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| ** WB1F ** | 631 6,525,878.91 | 6,375,000.00 | 15MAY03 | 21MAY03 | 1.000000 | 150,878.91 | 150,878.91 |
| 6,250,000.000 | | | 150,878.91 | | .00 | | |
| ** WB1Q ** | 750 2,095,000.00 | 2,045,625.00 | 19MAY03 | 21MAY03 | 1.000000 | 49,375.00 | 49,375.00 |
| 2,000,000.000 | | | 49,375.00 | | .00 | | |
| 01N052457 | TOTAL | 33,516,347.67 | 32,895,351.56 | 620,996.11 L | | .00 | 620,996.11 L |
| | | 2,095,000.00 | 2,045,625.00 | 49,375.00 S | | .00 | 49,375.00 S |
| 01N052465 | GNMA 1 TBA JUN 30 SINGLE FAM | 2099/12/15 | 5.500 | 12MAY03 | 19JUN03 | 1.000000 | |
| ** WB1E ** | 327 7,767,187.50 | 7,783,437.50 | 12MAY03 | 19JUN03 | 1.000000 | -16,250.00 | -16,250.00 |
| 7,500,000.000 | | | -16,250.00 | | .00 | | |
| ** WB1E ** | CXL 327 -7,767,187.50 | -7,783,437.50 | 12MAY03 | 19JUN03 | 1.000000 | 16,250.00 | 16,250.00 |
| -7,500,000.000 | | | 16,250.00 | | .00 | | |
| ** WB1E ** | 330 16,052,187.50 | 16,052,187.50 | 12MAY03 | 19JUN03 | 1.000000 | .00 | .00 |
| 15,500,000.000 | | | .00 | | .00 | | |
| ** WB1E ** | 329 36,307,031.25 | 36,471,093.75 | 13MAY03 | 19JUN03 | 1.000000 | -164,062.50 | -164,062.50 |
| 35,000,000.000 | | | -164,062.50 | | .00 | | |
| ** WB1Q ** | 026 2,084,218.75 | 2,087,500.00 | 21MAY03 | 19JUN03 | 1.000000 | -3,281.25 | -3,281.25 |
| 2,000,000.000 | | | -3,281.25 | | .00 | | |
| ** WB1Q ** | CXL 026 -2,084,218.75 | -2,087,500.00 | 21MAY03 | 19JUN03 | 1.000000 | 3,281.25 | 3,281.25 |
| -2,000,000.000 | | | 3,281.25 | | .00 | | |
| ** WB1Q ** | 026 2,084,218.75 | 2,070,000.00 | 21MAY03 | 19JUN03 | 1.000000 | 14,218.75 | 14,218.75 |
| 2,000,000.000 | | | 14,218.75 | | .00 | | |
| ** WB1E ** | 512 2,086,250.00 | 2,072,500.00 | 22MAY03 | 19JUN03 | 1.000000 | 13,750.00 | 13,750.00 |
| 2,000,000.000 | | | 13,750.00 | | .00 | | |
| ** WB1E ** | CXL 512 -2,086,250.00 | -2,072,500.00 | 22MAY03 | 19JUN03 | 1.000000 | -13,750.00 | -13,750.00 |
| -2,000,000.000 | | | -13,750.00 | | .00 | | |



STATE STREET

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| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY BASE SECY GN/LS | STL DT BASE CURR | SELL RATE GN/LS | NET SECY NET BAS SECY GN/LS |
|-------------------------|-------------------------------|------------------------------------|-------------------------------------|-------------------------------------|---|---------------------|--------------------|--------------------------------|
| ** WBIE ** | 679 | 2,066,250.00 | 2,084,062.50 | | 22MAY03 2,187.50 | 19JUN03 | 1.000000 .00 | 2,187.50 |
| 2,000,000.000 | | | | | | | | |
| ** WBIE ** | 679 | -2,066,250.00 | -2,084,062.50 | | 22MAY03 -2,187.50 | 19JUN03 | 1.000000 .00 | -2,187.50 |
| -2,000,000.000 | | | | | | | | |
| ** WBIE ** | 328 | 16,052,187.50 | 16,061,875.00 | | 12JUN03 -9,687.50 | 19JUN03 | 1.000000 .00 | -9,687.50 |
| 15,500,000.000 | | | | | | | | |
| ** WBIE ** | 331 | 36,307,031.25 | 36,307,031.25 | | 12JUN03 .00 | 19JUN03 | 1.000000 .00 | .00 |
| 35,000,000.000 | | | | | | | | |
| ** WBIF ** | 452 | 6,557,861.33 | 6,501,953.13 | | 12JUN03 55,908.24 | 19JUN03 | 1.000000 .00 | 55,908.20 |
| 6,250,000.000 | | | | | | | | |
| ** WB1Q ** | 794 | 6,188,085.94 | 6,135,953.13 | | 16JUN03 52,132.81 | 19JUN03 | 1.000000 .00 | 52,132.81 |
| 5,900,000.000 | | | | | | | | |
| 01N052665 | TOTAL | 52,359,218.75 | 52,359,218.75 | | .00 | | .00 | .00 |
| | | 58,917,880.00 | 59,034,921.88 | | -117,841.88 L | | .00 | -117,841.88 L |
| | | 8,272,304.69 | 8,205,953.13 | | 66,351.56 S | | .00 | 66,351.56 S |
| 01N052673 | GNMA I TBA JUL 30 SINGLE FAM | 2099/12/01 | 5.500 | | 09JUL03 | 22JUL03 | 1.000000 | |
| ** WBIF ** | 274 | 6,481,445.31 | 6,533,691.41 | | -52,246.10 | | .00 | -52,246.10 |
| 6,250,000.000 | | | | | | | | |
| ** WB1Q ** | 640 | 6,062,710.94 | 6,165,500.00 | | -102,789.06 | 16JUL03 | 1.000000 .00 | -102,789.06 |
| 5,900,000.000 | | | | | | | | |
| 01N052673 | TOTAL | 6,481,445.31 | 6,533,691.41 | | -52,246.10 L | | .00 | -52,246.10 L |



STATE STREET

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| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY BASE SECY GN/LS | STL DT BASE CURR | SELL RATE GN/LS | NET SECY NET BAS SECY GN/LS |
|-------------------------|-------------------------------|------------------------------------|-------------------------------------|-------------------------------------|---|---------------------|--------------------|--------------------------------|
| | | 6,062,710.94 | 6,165,500.00 | | -102,789.06 S | | .00 | -102,789.06 S |
| 01N052681 | GNMA I TBA AUG 30 SINGLE FAM | 2099/12/01 | 5.500 | | 27JUN03 | 20AUG03 | 1.000000 | |
| ** WBIE ** | 066 | 5,186,328.13 | 5,131,250.00 | | 55,078.13 | | .00 | 55,078.13 |
| 5,000,000.000 | | | | | | | | |
| ** WBIE ** | 066 | -5,186,328.13 | -5,131,250.00 | | -55,078.13 | 20AUG03 | 1.000000 .00 | -55,078.13 |
| -5,000,000.000 | | | | | | | | |
| ** WBIE ** | 519 | 5,186,328.13 | 5,131,250.00 | | 55,078.13 | 20AUG03 | 1.000000 .00 | 55,078.13 |
| 5,000,000.000 | | | | | | | | |
| ** WBIE ** | 519 | -5,186,328.13 | -5,131,250.00 | | -55,078.13 | 20AUG03 | 1.000000 .00 | -55,078.13 |
| -5,000,000.000 | | | | | | | | |
| ** WBIE ** | 534 | 5,131,250.00 | 5,131,250.00 | | .00 | 20AUG03 | 1.000000 .00 | .00 |
| 5,000,000.000 | | | | | | | | |
| ** WBIE ** | 324 | 15,567,187.50 | 14,983,906.25 | | 663,281.25 | 01JUL03 | 1.000000 .00 | 663,281.25 |
| 15,000,000.000 | | | | | | | | |
| ** WBIE ** | 330 | 15,567,187.50 | 14,983,906.25 | | 663,281.25 | 01JUL03 | 1.000000 .00 | 663,281.25 |
| 15,000,000.000 | | | | | | | | |
| ** WBIE ** | 330 | -15,567,187.50 | -14,983,906.25 | | -663,281.25 | 01JUL03 | 1.000000 .00 | -663,281.25 |
| -15,000,000.000 | | | | | | | | |
| ** WBIE ** | 520 | 5,186,328.13 | 5,131,250.00 | | 55,078.13 | 15JUL03 | 1.000000 .00 | 55,078.13 |
| 5,000,000.000 | | | | | | | | |
| ** WBIE ** | 520 | -5,186,328.13 | -5,131,250.00 | | -55,078.13 | 15JUL03 | 1.000000 .00 | -55,078.13 |
| -5,000,000.000 | | | | | | | | |
| ** WBIE ** | 534 | 26,827,031.25 | 26,978,906.25 | | 151,875.00 | 15JUL03 | 1.000000 .00 | 151,875.00 |
| 27,000,000.000 | | | | | | | | |
| ** WBIE ** | | | | | | 15JUL03 | 1.000000 .00 | |



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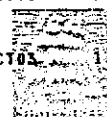
| ASSET ID | SECURITY | DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/L |
|-----------------|----------|---------------------|----------------|----------------|------------|----------------|----------------|----------------|
| SH SELL/BTC | LOT | LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | GN/L | GN/L | GN/L | GN/L |
| SHARES/PAR | BASE | PRINCIPAL NET | BASE | BASE | SECTY GN/L | BASE CURR GN/L | NET SECTY GN/L | NET SECTY GN/L |
| Y | CXL 534 | -26,827,031.25 | -26,978,906.25 | -151,875.00 | | | .00 | -151,875.00 |
| -27,000,000.000 | | | | | | | | |
| ** WB1E ** | 529 | 28,557,812.50 | 29,045,625.00 | 487,812.50 | 23JUL03 | 20AUG03 | 1.000000 | 487,812.50 |
| 28,000,000.000 | | | | | | | .00 | |
| ** WB1E ** | CXL 529 | -28,557,812.50 | -29,045,625.00 | -487,812.50 | 23JUL03 | 20AUG03 | 1.000000 | -487,812.50 |
| -28,000,000.000 | | | | | | | .00 | |
| ** WB1E ** | 530 | 11,045,546.88 | 11,415,937.50 | 370,390.62 | 29JUL03 | 20AUG03 | 1.000000 | 370,390.62 |
| 11,000,000.000 | | | | | | | .00 | |
| ** WB1E ** | CXL 530 | -11,045,546.88 | -11,415,937.50 | -370,390.62 | 29JUL03 | 20AUG03 | 1.000000 | -370,390.62 |
| -11,000,000.000 | | | | | | | .00 | |
| ** WB1E ** | 050 | 11,990,625.00 | 11,923,125.00 | 67,500.00 | 31JUL03 | 20AUG03 | 1.000000 | 67,500.00 |
| 12,000,000.000 | | | | | | | .00 | |
| ** WB1E ** | CXL 050 | -11,990,625.00 | -11,923,125.00 | -67,500.00 | 31JUL03 | 20AUG03 | 1.000000 | -67,500.00 |
| -12,000,000.000 | | | | | | | .00 | |
| ** WB1E ** | 052 | 14,903,906.25 | 15,142,656.25 | 238,750.00 | 31JUL03 | 20AUG03 | 1.000000 | 238,750.00 |
| 15,000,000.000 | | | | | | | .00 | |
| ** WB1E ** | CXL 052 | -14,903,906.25 | -15,142,656.25 | -238,750.00 | 31JUL03 | 20AUG03 | 1.000000 | -238,750.00 |
| -15,000,000.000 | | | | | | | .00 | |
| ** WB1E ** | 299 | 49,960,937.50 | 26,517,968.75 | 23,442,968.75 | 31JUL03 | 20AUG03 | 1.000000 | 23,442,968.75 |
| 50,000,000.000 | | | | | | | .00 | |
| ** WB1E ** | CXL 299 | -49,960,937.50 | -26,517,968.75 | -23,442,968.75 | 31JUL03 | 20AUG03 | 1.000000 | -23,442,968.75 |
| -50,000,000.000 | | | | | | | .00 | |
| ** WB1E ** | 325 | 11,990,625.00 | 11,923,125.00 | 67,500.00 | 31JUL03 | 20AUG03 | 1.000000 | 67,500.00 |
| 12,000,000.000 | | | | | | | .00 | |
| ** WB1E ** | 328 | 37,970,312.50 | 38,599,218.75 | -628,906.25 | 31JUL03 | 20AUG03 | 1.000000 | -628,906.25 |
| 38,000,000.000 | | | | | | | .00 | |



STATE STREET
 100 NASSAU ST. NEW YORK, NY 10038

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| ASSET ID | SECURITY | DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/L |
|-----------------|----------|-----------------------|----------------|-------------|------------|----------------|----------------|----------------|
| SH SELL/BTC | LOT | LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | GN/L | GN/L | GN/L | GN/L |
| SHARES/PAR | BASE | PRINCIPAL NET | BASE | BASE | SECTY GN/L | BASE CURR GN/L | NET SECTY GN/L | NET SECTY GN/L |
| ** WB1E ** | CXL 328 | -37,970,312.50 | -38,599,218.75 | -628,906.25 | 31JUL03 | 20AUG03 | 1.000000 | 628,906.25 |
| -38,000,000.000 | | | | | | | .00 | |
| ** WB1E ** | 329 | 11,990,625.00 | 11,933,671.88 | 56,953.12 | 31JUL03 | 20AUG03 | 1.000000 | 56,953.12 |
| 12,000,000.000 | | | | | | | .00 | |
| ** WB1E ** | CXL 329 | -11,990,625.00 | -11,933,671.88 | -56,953.12 | 31JUL03 | 20AUG03 | 1.000000 | -56,953.12 |
| -12,000,000.000 | | | | | | | .00 | |
| ** WB1E ** | 531 | 26,827,031.25 | 26,978,906.25 | 151,875.00 | 31JUL03 | 20AUG03 | 1.000000 | 151,875.00 |
| 27,000,000.000 | | | | | | | .00 | |
| ** WB1E ** | CXL 531 | -26,827,031.25 | -26,978,906.25 | -151,875.00 | 31JUL03 | 20AUG03 | 1.000000 | -151,875.00 |
| -27,000,000.000 | | | | | | | .00 | |
| ** WB1Q ** | 761 | 5,870,039.06 | 6,043,812.50 | -173,773.44 | 18AUG03 | 20AUG03 | 1.000000 | -173,773.44 |
| 5,900,000.000 | | | | | | | .00 | |
| D1N052681 | TOTAL | 5,131,250.00 | 5,131,250.00 | .00 | | | .00 | .00 |
| | | 27,557,812.50 | 26,827,031.25 | 730,781.25 | | L | .00 | 730,781.25 |
| | | 5,870,039.06 | 6,043,812.50 | -173,773.44 | | S | .00 | -173,773.44 |
| D1N052699 | GNMA I | TBA SEP 30 SINGLE FAM | 2099/12/01 | 5.500 | 18SEP03 | 22SEP03 | 1.000000 | |
| ** WB1E ** | 369 | 16,300,000.00 | 15,887,500.00 | 412,500.00 | | | .00 | 412,500.00 |
| 16,000,000.000 | | | | | | | | |
| D1N0606A9 | GNMA I | TBA OCT 30 SINGLE FAM | 2099/12/01 | 6.000 | 18SEP03 | 22OCT03 | 1.000000 | |
| ** WB1Q ** | 077 | 1,343,062.50 | 1,343,468.75 | -406.25 | | | .00 | -406.25 |
| 1,300,000.000 | | | | | | | | |
| ** WB1Q ** | CXL 077 | -1,343,062.50 | -1,343,468.75 | 406.25 | 18SEP03 | 22OCT03 | 1.000000 | 406.25 |
| -1,300,000.000 | | | | | | | .00 | |
| ** WB1Q ** | 079 | 1,343,062.50 | 1,343,468.75 | -406.25 | 18SEP03 | 22OCT03 | 1.000000 | -406.25 |
| 1,300,000.000 | | | | | | | .00 | |



STATE STREET
 100 NASSAU ST. NEW YORK, NY 10038

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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|------------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| ** WB10 ** -1,300,000.000 | CXL 079 -1,343,062.50 | | -1,343,468.75 | 10SEP03 406.25 | 22OCT03 | 1.000000 .00 | 406.25 |
| ** WB2L ** 3,435,000.000 | 351 3,542,075.39 | | 3,485,451.56 | 09OCT03 56,623.83 | 22OCT03 | 1.000000 .00 | 56,623.83 |
| ** WB2L ** -3,435,000.000 | CXL 351 -3,542,075.39 | | -3,485,451.56 | 09OCT03 -56,623.83 | 22OCT03 | 1.000000 .00 | -56,623.83 |
| ** WB2L ** 2,210,000.000 | 353 2,277,163.28 | | 2,247,552.73 | 09OCT03 29,610.55 | 22OCT03 | 1.000000 .00 | 29,610.55 |
| ** WB2L ** 3,435,000.000 | 354 3,541,807.03 | | 3,487,598.44 | 09OCT03 54,208.59 | 22OCT03 | 1.000000 .00 | 54,208.59 |
| ** WB2L ** 3,435,000.000 | 400 3,542,075.39 | | 3,485,451.56 | 09OCT03 56,623.83 | 22OCT03 | 1.000000 .00 | 56,623.83 |
| ** WB2L ** 4,655,000.000 | 533 4,796,468.36 | | 4,715,369.53 | 09OCT03 81,098.83 | 22OCT03 | 1.000000 .00 | 81,098.83 |
| ** WB2N ** 50,000,000.000 | 703 51,601,562.50 | | 51,578,828.13 | 14OCT03 22,734.37 | 22OCT03 | 1.000000 .00 | 22,734.37 |
| ** WB2N ** 4,100,000.000 | 704 4,232,929.71 | | 4,229,406.25 | 14OCT03 3,523.46 | 22OCT03 | 1.000000 .00 | 3,523.46 |
| ** WB2N ** 868,000.000 | 707 887,748.44 | | 887,143.75 | 14OCT03 684.69 | 22OCT03 | 1.000000 .00 | 684.69 |
| DJN0606A9 | TOTAL | | 70,631,350.39 | 248,404.32 L | | .00 | 248,404.32 L |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|------------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 01N0606B7 | GNMA I TBA NOV 30 SINGLE FAM | 2099/12/01 | 6.000 | 05NOV03 | 19NOV03 | 1.000000 | .00 S |
| ** WB2L ** 3,435,000.000 | 754 3,553,078.13 | | 3,531,609.30 | 21,468.75 | | .00 | 21,468.75 |
| ** WB1E ** 1,000,000.000 | 150 1,032,734.30 | | 1,029,609.30 | 3,125.00 | | .00 | 3,125.00 |
| ** WB1E ** 8,000,000.000 | 151 8,261,875.00 | | 8,198,756.00 | 63,125.00 | | .00 | 63,125.00 |
| ** WB1E ** 2,000,000.000 | 752 2,067,187.50 | 2099/12/15 | 6.000 2,065,000.00 | 04NOV03 2,187.50 | 19NOV03 | 1.000000 .00 | 2,187.50 |
| ** WB2L ** 4,855,000.000 | 551 5,020,373.44 | | 5,023,407.81 | -3,034.37 | | .00 | -3,034.37 |
| ** WB2L ** 3,435,000.000 | 552 3,553,078.13 | | 3,531,609.30 | 21,468.75 | | .00 | 21,468.75 |
| ** WB2L ** -3,435,000.000 | CXL 552 -3,553,078.13 | | -3,531,609.30 | -21,468.75 | | .00 | -21,468.75 |
| ** WB2L ** 3,435,000.000 | 553 3,553,614.84 | | 3,531,609.30 | 22,085.46 | | .00 | 22,085.46 |
| ** WB2L ** 2,435,000.000 | 554 2,519,083.59 | | 2,496,540.82 | 22,542.77 | | .00 | 22,542.77 |
| ** WB2L ** 2,435,000.000 | 555 2,518,703.13 | | 2,497,016.41 | 21,686.72 | | .00 | 21,686.72 |
| ** WB2L ** 4,655,000.000 | 556 4,813,568.94 | | 4,782,648.83 | 30,912.11 | | .00 | 30,912.11 |
| ** WB2L ** | | | | 05NOV03 | 19NOV03 | 000000 .00 | |

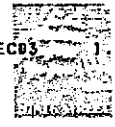


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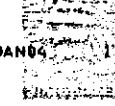
| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-----------------|------------------------------|------------|----------------|---------------------|-----------------|---------------------|-----------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | NET BAS SECTY GN/LS | NET SECTY GN/LS |
| | 557 2,285,278.13 | | 2,270,602.34 | 14,675.79 | | .00 | 14,675.79 |
| 2,210,000.000 | | | | | | | |
| ** WB2N ** | 345 4,266,402.35 | | 4,219,156.25 | 14NOV03 47,246.10 | 19NOV03 | 1.000000 .00 | 47,246.10 |
| 4,100,000.000 | | | | | | | |
| ** WB2N ** | 349 894,937.50 | | 884,993.75 | 14NOV03 9,943.75 | 19NOV03 | 1.000000 .00 | 9,943.75 |
| 860,000.000 | | | | | | | |
| ** WB2N ** | 368 51,088,324.34 | | 50,570,053.13 | 14NOV03 516,271.21 | 19NOV03 | 1.000000 .00 | 516,271.21 |
| 49,140,000.000 | | | | | | | |
| ** WB2N ** | CXL 368 -51,088,324.34 | | -50,570,053.13 | 14NOV03 -516,271.21 | 19NOV03 | 1.000000 .00 | -516,271.21 |
| -49,140,000.000 | | | | | | | |
| ** WB2N ** | 369 894,097.66 | | 885,262.50 | 14NOV03 8,835.16 | 19NOV03 | 1.000000 .00 | 8,835.16 |
| 860,000.000 | | | | | | | |
| ** WB2N ** | CXL 369 -894,097.66 | | -885,262.50 | 14NOV03 -8,835.16 | 19NOV03 | 1.000000 .00 | -8,835.16 |
| -860,000.000 | | | | | | | |
| ** WB2N ** | 380 51,982,422.00 | | 51,455,315.63 | 14NOV03 527,106.37 | 19NOV03 | 1.000000 .00 | 527,106.37 |
| 50,000,000.000 | | | | | | | |
| 01N0606B7 | TOTAL | | 91,986,259.98 | 782,990.95 L | | .00 | 782,990.95 L |
| 01N0606C5 | GNMA I TBA DEC 30 SINGLE FAM | 2099/12/01 | 6.000 | 26NOV03 | 18DEC03 | 1.000000 | |
| ** WB1E ** | 022 2,075,937.50 | | 2,060,000.00 | 15,937.50 | | .00 | 15,937.50 |
| 2,000,000.000 | | | | | | | |
| ** WB2N ** | 678 893,358.59 | | 891,981.25 | 11DEC03 1,377.34 | 18DEC03 | 1.000000 .00 | 1,377.34 |
| 860,000.000 | | | | | | | |
| ** WB2N ** | 690 4,256,632.83 | | 4,252,603.13 | 11DEC03 4,029.70 | 18DEC03 | 1.000000 .00 | 4,029.70 |
| 4,100,000.000 | | | | | | | |
| ** WB2N ** | 736 52,105,469.00 | | 51,812,500.00 | 16DEC03 292,969.00 | 18DEC03 | 1.000000 .00 | 292,969.00 |
| 50,000,000.000 | | | | | | | |



STATE STREET

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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-----------------|------------------------------|------------|----------------|--------------------|-----------------|---------------------|-----------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | NET BAS SECTY GN/LS | NET SECTY GN/LS |
| ** WB1E ** | 021 9,341,718.75 | | 9,261,562.50 | 26NOV03 88,156.25 | 18DEC03 | 1.000000 .00 | 88,156.25 |
| 9,000,000.000 | | | | | | | |
| ** WB1E ** | CXL 021 -9,341,718.75 | | -9,261,562.50 | 26NOV03 -88,156.25 | 18DEC03 | 1.000000 .00 | -88,156.25 |
| -9,000,000.000 | | | | | | | |
| ** WB1E ** | 785 11,417,656.25 | | 11,321,562.50 | 26NOV03 96,093.75 | 18DEC03 | 1.000000 .00 | 96,093.75 |
| 11,000,000.000 | | | | | | | |
| ** WB1E ** | CXL 785 -11,417,656.25 | | -11,321,562.50 | 26NOV03 -96,093.75 | 18DEC03 | 1.000000 .00 | -96,093.75 |
| -11,000,000.000 | | | | | | | |
| 01N0606C5 | TOTAL | | 59,017,084.38 | 314,313.54 L | | .00 | 314,313.54 L |
| 01N060619 | GNMA I TBA JAN 30 SINGLE FAM | 2099/12/01 | 6.000 | 19NOV03 | 22JAN04 | 1.000000 | |
| ** WB2L ** | 676 5,858,107.42 | | 5,826,060.94 | 32,046.48 | | .00 | 32,046.48 |
| 5,675,000.000 | | | | | | | |
| ** WB2L ** | 681 4,329,371.09 | | 4,306,429.69 | 19NOV03 22,941.40 | 22JAN04 | 1.000000 .00 | 22,941.40 |
| 4,195,000.000 | | | | | | | |
| ** WB2L ** | 108 6,093,335.16 | | 6,083,284.97 | 23DEC03 10,050.19 | 22JAN04 | 1.000000 .00 | 10,050.19 |
| 5,870,000.000 | | | | | | | |
| ** WB2L ** | 109 31,277.36 | | 30,806.25 | 23DEC03 471.11 | 22JAN04 | 1.000000 .00 | 471.11 |
| 30,000.000 | | | | | | | |
| ** WB2L ** | 110 213,728.51 | | 210,509.38 | 23DEC03 3,219.13 | 22JAN04 | 1.000000 .00 | 3,219.13 |
| 205,000.000 | | | | | | | |
| ** WB2L ** | 111 2,538,677.72 | | 2,500,440.63 | 23DEC03 38,237.09 | 22JAN04 | 1.000000 .00 | 38,237.09 |
| 2,435,000.000 | | | | | | | |
| ** WB2L ** | 112 2,080,030.80 | | 2,058,257.82 | 23DEC03 21,773.06 | 22JAN04 | 1.000000 .00 | 21,773.06 |
| 2,005,000.000 | | | | | | | |
| ** WB2L ** | 113 3,190,072.25 | | 3,157,640.63 | 23DEC03 32,431.62 | 22JAN04 | 1.000000 .00 | 32,431.62 |
| | | | | | | | |



STATE STREET

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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-----------------|------------------------------|------------|---------------------|-------------------|-----------------|---------------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE | BASE COST | BASE | BASE | NET BAS SECTY GN/LS | NET BAS SECTY GN/LS |
| 3,075,000.000 | | | | | | | |
| ** WB1E ** | 276 27,999,843.75 | 2099/12/15 | 6.000 28,008,281.25 | 06JAN03 | 22JAN03 | 1.000000 | -8,437.50 |
| 27,000,000.000 | | | | -8,437.50 | | .00 | |
| ** WB1F ** | 016 9,733,496.89 | | 9,569,140.63 | 15JAN03 | 22JAN03 | 1.000000 | 164,355.46 |
| 9,350,000.000 | | | | 164,355.46 | | .00 | |
| ** WB1H ** | 472 10,499,125.00 | | 10,632,125.00 | 16JAN03 | 22JAN03 | 1.000000 | 67,000.00 |
| 10,300,000.000 | | | | 67,000.00 | | .00 | |
| ** WB1H ** | 474 1,975,628.91 | | 1,961,156.25 | 16JAN03 | 22JAN03 | 1.000000 | 14,472.66 |
| 1,900,000.000 | | | | 14,472.66 | | .00 | |
| ** WB2N ** | 590 4,782,562.50 | | 4,749,812.50 | 16JAN03 | 22JAN03 | 1.000000 | 32,750.00 |
| 4,600,000.000 | | | | 32,750.00 | | .00 | |
| ** WB2N ** | 595 3,171,800.06 | | 3,151,031.25 | 16JAN03 | 22JAN03 | 1.000000 | 20,849.61 |
| 3,050,000.000 | | | | 20,849.61 | | .00 | |
| ** WB2N ** | 608 4,263,199.22 | | 4,232,953.13 | 16JAN03 | 22JAN03 | 1.000000 | 30,246.89 |
| 4,100,000.000 | | | | 30,246.89 | | .00 | |
| ** WB1Q ** | 720 1,039,609.38 | | 1,033,750.00 | 16JAN03 | 22JAN03 | 1.000000 | 5,859.38 |
| 1,000,000.000 | | | | 5,859.38 | | .00 | |
| 01N060419 | TOTAL | | 86,477,930.32 | 482,406.40 L | | .00 | 482,406.40 L |
| | | | 1,033,750.00 | 5,859.38 S | | .00 | 5,859.38 S |
| 01N060627 | GNMA I TBA FEB 30 SINGLE FAM | 2099/12/01 | 6.000 | 08JAN03 | 20FEB03 | 1.000000 | |
| ** WB1E ** | 519 28,046,250.00 | | 27,902,812.50 | 143,437.50 | | .00 | 143,437.50 |
| 27,000,000.000 | | | | 143,437.50 | | .00 | |
| ** WB1E ** | CXL 519 -28,046,250.00 | | -27,902,812.50 | -143,437.50 | | .00 | -143,437.50 |
| -27,000,000.000 | | | | | | | |
| ** WB1F ** | | | | 04FEB03 | 20FEB03 | 1.000000 | |



STATE STREET
Serving Institutional Investors Worldwide

FOR PUBLIC DISCLOSURE

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|----------------|------------------------------|------------|--------------------|-------------------|-----------------|---------------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE | BASE COST | BASE | BASE | NET BAS SECTY GN/LS | NET BAS SECTY GN/LS |
| 9,350,000.000 | 162 9,733,130.66 | | 9,699,894.53 | 33,236.33 | | .00 | 33,236.33 |
| ** WB2N ** | 107 4,804,843.75 | | 4,766,750.00 | 13FEB03 | 20FEB03 | 1.000000 | 38,093.75 |
| 4,600,000.000 | | | | 38,093.75 | | .00 | |
| ** WB2N ** | 111 3,183,199.23 | | 3,161,515.63 | 13FEB03 | 20FEB03 | 1.000000 | 21,683.60 |
| 3,050,000.000 | | | | 21,683.60 | | .00 | |
| ** WB2N ** | 116 4,278,574.23 | | 4,249,265.63 | 13FEB03 | 20FEB03 | 1.000000 | 29,308.60 |
| 4,100,000.000 | | | | 29,308.60 | | .00 | |
| ** WB2N ** | 123 52,147,969.00 | | 51,968,750.00 | 13FEB03 | 20FEB03 | 1.000000 | 199,219.00 |
| 50,000,000.000 | | | | 199,219.00 | | .00 | |
| ** WB1H ** | 677 10,759,074.19 | | 10,663,710.75 | 13FEB03 | 20FEB03 | 1.000000 | 95,355.44 |
| 10,300,000.000 | | | | 95,355.44 | | .00 | |
| ** WB1H ** | 685 1,982,753.91 | | 1,949,171.08 | 13FEB03 | 20FEB03 | 1.000000 | 13,582.83 |
| 1,900,000.000 | | | | 13,582.83 | | .00 | |
| ** WB1Q ** | 390 1,042,578.12 | | 1,036,250.00 | 18FEB03 | 20FEB03 | 1.000000 | 6,328.12 |
| 1,000,000.000 | | | | 6,328.12 | | .00 | |
| 01N060627 | TOTAL | | 86,479,046.42 | 430,478.75 L | | .00 | 430,478.75 L |
| | | | 1,036,250.00 | 6,328.12 S | | .00 | 6,328.12 S |
| 01N060635 | GNMA I TBA MAR 30 SINGLE FAM | 2099/12/01 | 6.000 | 20MAR03 | 02MAY03 | 1.000000 | |
| ** WB1H ** | 633 4,163,750.00 | | 4,179,531.24 | -15,781.24 | | .00 | -15,781.24 |
| 4,000,000.000 | | | | | | | |
| ** WB2N ** | 236 1,243,085.14 | 2099/12/31 | 6.000 1,237,414.06 | 26FEB03 | 20MAR03 | 1.000000 | 5,671.10 |
| 1,190,000.000 | | | | 5,671.10 | | .00 | |
| ** WB1H ** | 779 1,985,277.34 | | 1,975,703.13 | 27FEB03 | 20MAR03 | 1.000000 | 9,574.21 |
| 1,900,000.000 | | | | 9,574.21 | | .00 | |



STATE STREET
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FOR PUBLIC DISCLOSURE

BILL & MELINDA GATES FOUNDATN
— COMPOSITE —
SUMMARY REALIZED GAIN/LOSS REPORT
JANUARY 1, 2003 TO DECEMBER 31, 2003

ATTACHMENT O

| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE MAT RATE LOCAL COST BASE COST | TRD DT GN/LS GN/LS | STL DT BASE CURR | SELL RATE GN/LS | NET SECTY NET BAS SECTY | GN/LS GN/LS |
|-------------------------|-------------------------------|--|---|--------------------------|---------------------|--------------------|----------------------------|----------------|
| ** WB1H ** | 781 10,300,000.000 | 10,762,292.94 | 10,721,656.25 | 27FEB03 40,636.69 | 02MAY03 | 1.000000 .00 | | 40,636.69 |
| ** WB1E ** | 764 10,000,000.000 | 10,467,968.75 | 10,350,000.00 | 04MAR03 117,968.75 | 20MAR03 | 1.000000 .00 | | 117,968.75 |
| ** WB1F ** | 892 9,350,000.000 | 9,785,359.38 | 9,697,703.13 | 06MAR03 87,656.25 | 20MAR03 | 1.000000 .00 | | 87,656.25 |
| ** WB1Q ** | 134 1,000,000.000 | 1,042,695.31 | 1,039,062.50 | 17MAR03 3,632.81 | 20MAR03 | 1.000000 .00 | | 3,632.81 |
| ** WB2N ** | 444 4,100,000.000 | 4,283,539.08 | 4,262,718.75 | 17MAR03 20,820.33 | 20MAR03 | 1.000000 .00 | | 20,820.33 |
| ** WB2N ** | 447 50,000,000.000 | 52,128,906.50 | 51,985,201.57 | 17MAR03 143,704.93 | 20MAR03 | 1.000000 .00 | | 143,704.93 |
| ** WB2N ** | 449 4,600,000.000 | 4,805,921.90 | 4,786,568.75 | 17MAR03 19,353.15 | 20MAR03 | 1.000000 .00 | | 19,353.15 |
| ** WB2N ** | 456 1,860,000.000 | 1,943,845.32 | 1,936,143.75 | 17MAR03 7,701.57 | 20MAR03 | 1.000000 .00 | | 7,701.57 |
| ** WB1H ** | 220 6,300,000.000 | 6,557,906.25 | 6,582,761.70 | 18MAR03 -24,855.45 | 02MAY03 | 1.000000 .00 | | -24,855.45 |
| ** WB1H ** | 502 2,000,000.000 | 2,081,875.00 | 2,089,765.62 | 18MAR03 -7,890.62 | 20MAR03 | 1.000000 .00 | | -7,890.62 |
| ** WB1H ** | CXL 502 -2,000,000.000 | -2,081,875.00 | -2,089,765.62 | 18MAR03 7,890.62 | 20MAR03 | 1.000000 .00 | | 7,890.62 |
| ** WB2N ** | 504 1,190,000.000 | 1,237,600.00 | 1,243,085.16 | 18MAR03 -5,485.16 | 20MAR03 | 1.000000 .00 | | -5,485.16 |
| ** WB1H ** | 604 2,089,765.62 | 2,089,765.62 | 2,089,765.62 | 18MAR03 .00 | 20MAR03 | 1.000000 .00 | | .00 |



STATE STREET

FOR PUBLIC DISCLOSURE

BILL & MELINDA GATES FOUNDATN
— COMPOSITE —
SUMMARY REALIZED GAIN/LOSS REPORT
JANUARY 1, 2003 TO DECEMBER 31, 2003

| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE MAT RATE LOCAL COST BASE COST | TRD DT GN/LS GN/LS | STL DT BASE CURR | SELL RATE GN/LS | NET SECTY NET BAS SECTY | GN/LS GN/LS |
|-------------------------|-------------------------------|--|---|--------------------------|---------------------|--------------------|----------------------------|----------------|
| | | 2,000,000.000 | | | | | | |
| ** WB1H ** | CXL 604 -2,000,000.000 | -2,089,765.62 | -2,089,765.62 | 18MAR03 .00 | 20MAR03 | 1.000000 .00 | | .00 |
| ** WB1H ** | 605 2,000,000.000 | 2,089,765.62 | 2,081,875.00 | 18MAR03 7,890.62 | 20MAR03 | 1.000000 .00 | | 7,890.62 |
| ** WB1H ** | CXL 605 -2,000,000.000 | -2,089,765.62 | -2,081,875.00 | 18MAR03 -7,890.62 | 20MAR03 | 1.000000 .00 | | -7,890.62 |
| ** WB1H ** | 606 2,000,000.000 | 2,081,875.00 | 2,089,765.62 | 18MAR03 -7,890.62 | 20MAR03 | 1.000000 .00 | | -7,890.62 |
| ** WB1H ** | CXL 606 -2,000,000.000 | -2,081,875.00 | -2,089,765.62 | 18MAR03 7,890.62 | 20MAR03 | 1.000000 .00 | | 7,890.62 |
| ** WB1H ** | 607 2,000,000.000 | 2,081,875.00 | 2,081,875.00 | 18MAR03 .00 | 20MAR03 | 1.000000 .00 | | .00 |
| ** WB1H ** | CXL 607 -2,000,000.000 | -2,081,875.00 | -2,081,875.00 | 18MAR03 .00 | 20MAR03 | 1.000000 .00 | | .00 |
| ** WB1H ** | 641 2,000,000.000 | 2,089,765.62 | 2,081,875.00 | 18MAR03 7,890.62 | 20MAR03 | 1.000000 .00 | | 7,890.62 |
| ** WB1H ** | CXL 641 -2,000,000.000 | -2,089,765.62 | -2,081,875.00 | 18MAR03 -7,890.62 | 20MAR03 | 1.000000 .00 | | -7,890.62 |
| ** WB1H ** | 642 2,000,000.000 | 2,089,765.62 | 2,081,875.00 | 18MAR03 7,890.62 | 20MAR03 | 1.000000 .00 | | 7,890.62 |
| ** WB1H ** | CXL 642 -2,000,000.000 | -2,089,765.62 | -2,081,875.00 | 18MAR03 -7,890.62 | 20MAR03 | 1.000000 .00 | | -7,890.62 |



STATE STREET

FOR PUBLIC DISCLOSURE

ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECY GN/LS |
|-------------|------------------------------|--------------------|----------------|------------------|-----------------|----------------|--------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECY GN/LS | BASE CURR GN/LS | NET SECY GN/LS | NET SECY GN/LS |
| | SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE SECY GN/LS | | | NET BAS SECY GN/LS |
| 01N060635 | TOTAL | | | | | | |
| | | .00 | .00 | .00 | .00 | .00 | .00 |
| | | 109,365,452.42 | 108,958,487.49 | 406,965.13 L | | .00 | 406,965.13 L |
| | | 1,042,495.31 | 1,039,062.50 | 3,632.81 S | | .00 | 3,632.81 S |
| 01N060643 | GNMA I TBA APR 30 SINGLE FAM | 2099/12/01 | 6.000 | 20MAR03 | 23APR03 | 1.000000 | |
| ** WB1E ** | 660 | 10,367,187.50 | 10,434,375.00 | -67,187.50 | | .00 | -67,187.50 |
| | 10,000,000.000 | | | | | | |
| ** WB1E ** | CXL 660 | -10,367,187.50 | -10,434,375.00 | 67,187.50 | | .00 | 67,187.50 |
| | -10,000,000.000 | | | | | | |
| ** WB1Q ** | 060 | 1,041,484.38 | 1,039,375.00 | 2,109.38 | | .00 | 2,109.38 |
| | 1,000,000.000 | | | | | | |
| ** WB1Q ** | 685 | 1,041,484.38 | 1,039,375.00 | 2,109.38 | | .00 | 2,109.38 |
| | 1,000,000.000 | | | | | | |
| ** WB1Q ** | CXL 685 | -1,041,484.38 | -1,039,375.00 | -2,109.38 | | .00 | -2,109.38 |
| | -1,000,000.000 | | | | | | |
| ** WB1Q ** | 790 | 1,041,484.38 | 1,039,375.00 | 2,109.38 | | .00 | 2,109.38 |
| | 1,000,000.000 | | | | | | |
| ** WB1Q ** | CXL 790 | -1,041,484.38 | -1,039,375.00 | -2,109.38 | | .00 | -2,109.38 |
| | -1,000,000.000 | | | | | | |
| ** WB2N ** | 216 | 52,228,515.50 | 51,974,743.75 | 253,771.75 | | .00 | 253,771.75 |
| | 50,000,000.000 | | | | | | |
| ** WB1F ** | 696 | 9,751,757.81 | 9,754,679.69 | -2,921.88 | | .00 | -2,921.88 |
| | 9,350,000.000 | | | | | | |
| ** WB2N ** | 207 | 4,284,179.71 | 4,278,406.25 | 13,773.46 | | .00 | 13,773.46 |
| | 4,100,000.000 | | | | | | |



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FOR PUBLIC DISCLOSURE

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECY GN/LS |
|-------------|------------------------------|--------------------|---------------|------------------|-----------------|----------------|--------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECY GN/LS | BASE CURR GN/LS | NET SECY GN/LS | NET SECY GN/LS |
| | SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE SECY GN/LS | | | NET BAS SECY GN/LS |
| ** WB2N ** | 213 | 1,943,264.07 | 1,937,306.25 | 5,957.82 | | .00 | 5,957.82 |
| | 1,868,000.000 | | | | | | |
| ** WB2N ** | 217 | 4,805,203.15 | 4,785,775.00 | 19,428.15 | | .00 | 19,428.15 |
| | 4,600,000.000 | | | | | | |
| 01N060643 | TOTAL | | | | | | |
| | | 73,812,928.24 | 72,722,910.94 | 290,809.38 L | | .00 | 290,809.38 L |
| | | 1,041,484.38 | 1,039,375.00 | 2,109.38 S | | .00 | 2,109.38 S |
| 01N060650 | GNMA I TBA MAY 30 SINGLE FAM | 2099/12/01 | 6.000 | 26MAR03 | 21MAY03 | 1.000000 | |
| ** WB1E ** | 474 | 4,148,281.25 | 4,143,750.00 | 4,531.25 | | .00 | 4,531.25 |
| | 4,000,000.000 | | | | | | |
| ** WB1E ** | CXL 474 | -4,148,281.25 | -4,143,750.00 | -4,531.25 | | .00 | -4,531.25 |
| | -4,000,000.000 | | | | | | |
| ** WB2N ** | 546 | 1,951,692.28 | 1,937,306.25 | 14,385.95 | | .00 | 14,385.95 |
| | 1,868,000.000 | | | | | | |
| ** WB2N ** | 547 | 4,382,117.21 | 4,270,486.25 | 31,718.96 | | .00 | 31,718.96 |
| | 4,100,000.000 | | | | | | |
| ** WB2N ** | 556 | 4,828,203.15 | 4,791,187.50 | 37,015.65 | | .00 | 37,015.65 |
| | 4,600,000.000 | | | | | | |
| ** WB2N ** | 559 | 52,464,844.00 | 52,082,865.63 | 382,778.37 | | .00 | 382,778.37 |
| | 50,000,000.000 | | | | | | |
| ** WB1F ** | 642 | 9,815,308.59 | 9,724,088.00 | 91,308.59 | | .00 | 91,308.59 |
| | 9,350,000.000 | | | | | | |
| ** WB1Q ** | 752 | 1,049,609.38 | 1,038,437.50 | 11,171.88 | | .00 | 11,171.88 |
| | 1,000,000.000 | | | | | | |



STATE STREET
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FOR PUBLIC DISCLOSURE

ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|------------------------------|----------------|----------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | | NET BAS SECTY GN/LS |
| | SHARES/PAR | BASE | BASE | BASE | | | |
| 01N060650 | TOTAL | 73,362,165.15 | 72,804,965.63 | 557,199.52 L | | .00 | 557,199.52 L |
| | | 1,049,609.38 | 1,038,437.50 | 11,171.88 S | | .00 | 11,171.88 S |
| 01N060668 | GNMA I TBA JUN 30 SINGLE FAM | 2099/12/01 | 6.000 | 12MAY03 | 19JUN03 | 1.000000 | |
| ** WB1Q ** | 082 | 3,553,531.25 | 3,562,218.75 | -8,687.50 | | .00 | -8,687.50 |
| | 3,400,000.000 | | | | | | |
| ** WB1E ** | 334 | 36,605,078.13 | 36,575,000.00 | 30,078.13 | 19JUN03 | 1.000000 | 30,078.13 |
| | 35,000,000.000 | | | | | .00 | |
| ** WB1E ** | 647 | 36,605,078.13 | 36,575,000.00 | 30,078.13 | 19JUN03 | 1.000000 | 30,078.13 |
| | 35,000,000.000 | | | | | .00 | |
| ** WB1E ** | CXL 647 | -36,605,078.13 | -36,575,000.00 | -30,078.13 | 19JUN03 | 1.000000 | -30,078.13 |
| | -35,000,000.000 | | | | | .00 | |
| ** WB2N ** | 693 | 52,296,875.00 | 52,376,437.50 | -79,562.50 | 02JUN03 | 1.000000 | -79,562.50 |
| | 50,000,000.000 | | | | | .00 | |
| ** WB1E ** | 335 | 36,605,078.13 | 36,605,078.13 | .00 | 12JUN03 | 1.000000 | .00 |
| | 35,000,000.000 | | | | | .00 | |
| ** WB2N ** | 116 | 4,827,304.68 | 4,818,500.00 | 8,804.68 | 16JUN03 | 1.000000 | 8,804.68 |
| | 4,600,000.000 | | | | | .00 | |
| ** WB2N ** | 117 | 1,950,675.00 | 1,948,350.00 | 2,325.00 | 16JUN03 | 1.000000 | 2,325.00 |
| | 1,860,000.000 | | | | | .00 | |
| ** WB2N ** | 122 | 4,298,593.75 | 4,294,750.00 | 3,843.75 | 16JUN03 | 1.000000 | 3,843.75 |
| | 4,100,000.000 | | | | | .00 | |
| ** WB1F ** | 466 | 9,812,751.95 | 9,798,507.81 | 14,244.14 | 16JUN03 | 1.000000 | 14,244.14 |
| | 9,350,000.000 | | | | | .00 | |



STATE STREET

FOR PUBLIC DISCLOSURE

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|------------------------------|----------------|----------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | | NET BAS SECTY GN/LS |
| | SHARES/PAR | BASE | BASE | BASE | | | |
| 01N060668 | TOTAL | 36,605,078.13 | 36,605,078.13 | .00 | | .00 | .00 |
| | | 109,791,278.51 | 109,811,545.31 | -20,266.80 L | | .00 | -20,266.80 L |
| | | 3,553,531.25 | 3,562,218.75 | -8,687.50 S | | .00 | -8,687.50 S |
| 01N060676 | GNMA I TBA JUL 30 SINGLE FAM | 2099/12/01 | 6.000 | 16JUN03 | 22JUL03 | 1.000000 | |
| ** WB1Q ** | 747 | 1,361,343.75 | 1,352,507.81 | 8,835.94 | 22JUL03 | 1.000000 | 8,835.94 |
| | 1,300,000.000 | | | | | .00 | |
| ** WB1Q ** | 746 | 3,043,640.62 | 3,018,039.06 | 25,601.56 | 22JUL03 | 1.000000 | 25,601.56 |
| | 2,900,000.000 | | | | | .00 | |
| ** WB2N ** | 202 | 4,824,250.00 | 4,818,859.40 | 5,390.60 | 22JUL03 | 1.000000 | 5,390.60 |
| | 4,600,000.000 | | | | | .00 | |
| ** WB2N ** | 213 | 1,950,820.32 | 1,947,187.50 | 3,632.82 | 22JUL03 | 1.000000 | 3,632.82 |
| | 1,860,000.000 | | | | | .00 | |
| ** WB1F ** | 277 | 3,298,640.63 | 3,299,871.09 | -1,230.46 | 09JUL03 | 1.000000 | -1,230.46 |
| | 3,150,000.000 | | | | | .00 | |
| ** WB1F ** | 278 | 6,488,687.50 | 6,494,984.38 | -6,296.88 | 09JUL03 | 1.000000 | -6,296.88 |
| | 6,200,000.000 | | | | | .00 | |
| ** WB2N ** | 473 | 52,183,594.00 | 52,203,125.00 | -19,531.00 | 15JUL03 | 1.000000 | -19,531.00 |
| | 50,000,000.000 | | | | | .00 | |
| ** WB2N ** | 475 | 4,268,804.71 | 4,290,906.25 | -22,101.54 | 15JUL03 | 1.000000 | -22,101.54 |
| | 4,100,000.000 | | | | | .00 | |
| ** WB2N ** | 508 | 1,947,187.50 | 1,950,820.32 | -3,632.82 | 18JUL03 | 1.000000 | -3,632.82 |
| | 1,860,000.000 | | | | | .00 | |



STATE STREET

FOR PUBLIC DISCLOSURE

ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|------------------------------|---------------|---------------|-------------------|-----------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR | GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | | | |
| 01N060676 | TOTAL | | | | | | |
| | 74,961,984.66 | | 75,005,753.94 | | | .00 | -43,769.28 L |
| | 4,404,984.37 | | 4,370,546.07 | | | .00 | 34,437.50 S |
| 01N060684 | GNMA I TBA AUG 30 SINGLE FAM | 2099/12/01 | 6.000 | 10JUL03 | 20AUG03 | 1.000000 | |
| ** WB2N ** | 374 | 5,854,625.00 | 5,864,171.88 | | | .00 | -9,546.88 |
| | 5,600,000.000 | | | | | | |
| ** WB2N ** | CXL 374 | -5,854,625.00 | -5,864,171.88 | 10JUL03 | 20AUG03 | 1.000000 | 9,546.88 |
| | -4,740,000.000 | | | | | .00 | |
| ** WB2N ** | 524 | 4,955,521.88 | 4,963,657.81 | | | .00 | -8,135.93 |
| | 4,740,000.000 | | | | | | |
| ** WB2N ** | CXL 524 | -4,955,521.88 | -4,963,657.81 | 10JUL03 | 20AUG03 | 1.000000 | 8,135.93 |
| | -4,740,000.000 | | | | | .00 | |
| ** WB2N ** | 520 | 5,854,625.00 | 5,845,920.14 | | | .00 | 8,696.84 |
| | 5,600,000.000 | | | | | | |
| ** WB2N ** | 725 | 4,955,521.88 | 4,963,657.81 | | | .00 | -8,135.93 |
| | 4,740,000.000 | | | | | | |
| ** WB2N ** | CXL 725 | -4,955,521.88 | -4,963,657.81 | 10JUL03 | 20AUG03 | 1.000000 | 8,135.93 |
| | -4,740,000.000 | | | | | .00 | |
| ** WB1Q ** | 669 | 1,350,375.00 | 1,350,781.25 | | | .00 | -406.25 |
| | 1,300,000.000 | | | | | | |
| ** WB1Q ** | CXL 669 | -1,350,375.00 | -1,350,781.25 | 17JUL03 | 20AUG03 | 1.000000 | 406.25 |
| | -1,300,000.000 | | | | | .00 | |
| ** WB1Q ** | 764 | 3,013,281.25 | 3,013,281.25 | | | .00 | |
| | 2,900,000.000 | | | | | | |
| ** WB1Q ** | 767 | 1,350,375.00 | 1,350,781.25 | | | .00 | -406.25 |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|----------------|----------------|-------------------|-----------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR | GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | | | |
| | 1,300,000.000 | | | | | | |
| ** WB1E ** | 111 | 36,276,953.12 | 36,640,625.00 | | | .00 | -363,671.88 |
| | 35,000,000.000 | | | | | | |
| ** WB1E ** | CXL 111 | -36,276,953.12 | -36,640,625.00 | 23JUL03 | 20AUG03 | 1.000000 | 363,671.88 |
| | -35,000,000.000 | | | | | .00 | |
| ** WB1E ** | 132 | 36,276,953.13 | 36,640,625.00 | | | .00 | -363,671.87 |
| | 35,000,000.000 | | | | | | |
| ** WB1E ** | CXL 132 | -36,276,953.13 | -36,640,625.00 | 23JUL03 | 20AUG03 | 1.000000 | 363,671.87 |
| | -35,000,000.000 | | | | | .00 | |
| ** WB2N ** | 035 | 4,196,893.75 | 4,264,000.00 | | | .00 | -67,906.25 |
| | 4,100,000.000 | | | | | | |
| ** WB2N ** | 041 | 50,984,375.00 | 52,147,207.81 | | | .00 | -1,162,832.81 |
| | 50,000,000.000 | | | | | | |
| ** WB2N ** | 043 | 876,393.75 | 896,550.00 | | | .00 | -20,156.25 |
| | 860,000.000 | | | | | | |
| ** WB1Q ** | 777 | 5,205,585.94 | 5,271,593.75 | | | .00 | -66,007.81 |
| | 5,100,000.000 | | | | | | |
| 01N060684 | TOTAL | | | | | | |
| | 3,013,281.25 | | 3,013,281.25 | | | .00 | .00 |
| | 61,911,487.50 | | 63,153,685.95 | | | .00 | -1,242,198.45 L |
| | 6,555,960.94 | | 6,622,375.00 | | | .00 | -66,414.06 S |



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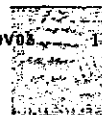
| ASSET ID | SECURITY | DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|----------------|----------|-----------------------|---------------|--------------|-------------------|-----------------|-----------------|---------------------|
| SH SELL/BTC | LOT | LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE | PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | | | |
| 01N060692 | GNMA I | TBA SEP 30 SINGLE FAM | 2099/12/01 | 6.000 | 18AUG03 | 22SEP03 | 1.000000 | |
| ** WB1Q ** | 076 | 1,319,500.00 | 1,323,156.25 | -3,656.25 | | .00 | -3,656.25 | |
| 1,300,000.000 | | | | | | | | |
| ** WB1Q ** | CXL 076 | -1,319,500.00 | -1,323,156.25 | 3,656.25 | 18AUG03 | 22SEP03 | 1.000000 | 3,656.25 |
| -1,300,000.000 | | | | | | | | |
| ** WB1Q ** | 081 | 1,319,500.00 | 1,323,156.25 | -3,656.25 | 18AUG03 | 22SEP03 | 1.000000 | -3,656.25 |
| 1,300,000.000 | | | | | | | | |
| ** WB1Q ** | 756 | 1,319,500.00 | 1,323,156.25 | -3,656.25 | 18AUG03 | 22SEP03 | 1.000000 | -3,656.25 |
| 1,300,000.000 | | | | | | | | |
| ** WB1Q ** | CXL 756 | -1,319,500.00 | -1,323,156.25 | 3,656.25 | 18AUG03 | 22SEP03 | 1.000000 | 3,656.25 |
| -1,300,000.000 | | | | | | | | |
| ** WB2N ** | 479 | 4,241,257.83 | 4,184,562.50 | 56,695.33 | 17SEP03 | 22SEP03 | 1.000000 | 56,695.33 |
| 4,100,000.000 | | | | | | | | |
| ** WB2N ** | 484 | 891,107.82 | 873,975.00 | 17,132.82 | 17SEP03 | 22SEP03 | 1.000000 | 17,132.82 |
| 860,000.000 | | | | | | | | |
| ** WB2N ** | 489 | 51,730,469.00 | 50,843,750.00 | 886,719.00 | 17SEP03 | 22SEP03 | 1.000000 | 886,719.00 |
| 50,000,000.000 | | | | | | | | |
| ** WB1Q ** | 085 | 5,286,468.75 | 5,214,812.50 | 71,656.25 | 18SEP03 | 22SEP03 | 1.000000 | 71,656.25 |
| 5,100,000.000 | | | | | | | | |
| 01N060692 | TOTAL | 56,862,834.65 | 55,902,287.50 | 960,547.15 L | | .00 | 960,547.15 L | |
| ----- | | 6,605,968.75 | 6,537,968.75 | 68,000.00 S | | .00 | 68,000.00 S | |



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| ASSET ID | SECURITY | DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|----------------|----------|-----------------------|---------------|-------------|-------------------|-----------------|-----------------|---------------------|
| SH SELL/BTC | LOT | LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE | PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | | | |
| 01N0626A5 | GNMA I | TBA OCT 30 SINGLE FAM | 2099/12/01 | 6.500 | 10OCT03 | 22OCT03 | 1.000000 | |
| ** WB2L ** | 352 | 2,304,156.25 | 2,281,125.00 | 23,031.25 | | .00 | 23,031.25 | |
| 2,200,000.000 | | | | | | | | |
| ** WB2L ** | 356 | 2,304,156.25 | 2,279,062.50 | 25,093.75 | 10OCT03 | 22OCT03 | 1.000000 | 25,093.75 |
| 2,200,000.000 | | | | | | | | |
| ** WB2N ** | 715 | 5,852,875.00 | 5,855,500.00 | -2,625.00 | 14OCT03 | 22OCT03 | 1.000000 | -2,625.00 |
| 5,600,000.000 | | | | | | | | |
| ** WB1F ** | 330 | 6,379,027.34 | 6,405,000.00 | -25,972.66 | 16OCT03 | 22OCT03 | 1.000000 | -25,972.66 |
| 6,100,000.000 | | | | | | | | |
| ** WB1F ** | 362 | 3,127,968.75 | 3,133,593.75 | -5,625.00 | 17OCT03 | 22OCT03 | 1.000000 | -5,625.00 |
| 3,000,000.000 | | | | | | | | |
| ** WB2L ** | 395 | 3,557,589.06 | 3,533,612.50 | 23,976.56 | 17OCT03 | 22OCT03 | 1.000000 | 23,976.56 |
| 3,410,000.000 | | | | | | | | |
| 01N0626A5 | TOTAL | 23,525,772.65 | 23,487,893.75 | 37,878.90 L | | .00 | 37,878.90 L | |
| ----- | | | | | | | | |
| 01N0626B3 | GNMA I | TBA NOV 30 SINGLE FAM | 2099/12/01 | 6.500 | 31OCT03 | 19NOV03 | 1.000000 | |
| ** WB2L ** | 493 | 2,303,640.63 | 2,301,750.00 | 1,890.63 | | .00 | 1,890.63 | |
| 2,200,000.000 | | | | | | | | |
| ** WB2L ** | 494 | 3,568,245.31 | 3,554,925.00 | 13,320.31 | 31OCT03 | 19NOV03 | 1.000000 | 13,320.31 |
| 3,410,000.000 | | | | | | | | |
| ** WB2L ** | CXL 494 | -3,568,245.31 | -3,554,925.00 | -13,320.31 | 31OCT03 | 19NOV03 | 1.000000 | -13,320.31 |
| -3,410,000.000 | | | | | | | | |
| ** WB2L ** | 495 | 2,303,468.75 | 2,301,750.00 | 1,718.75 | 31OCT03 | 19NOV03 | 1.000000 | 1,718.75 |
| 2,200,000.000 | | | | | | | | |
| ** WB2L ** | CXL 495 | -2,303,468.75 | -2,301,750.00 | -1,718.75 | 31OCT03 | 19NOV03 | 1.000000 | -1,718.75 |
| -2,200,000.000 | | | | | | | | |



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| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY BASE SECY | STL DT BASE CURR | SELL RATE GN/LS | NET SECY NET BAS | GN/LS GN/LS |
|-------------------------|-------------------------------|--|-------------------------------------|-------------------------------------|-----------------------------------|---------------------|--------------------|---------------------|----------------|
| ** WB2L ** | 530 2,200,000.000 | 2,303,468.75 | 2,301,750.00 | | 31OCT03 1,718.75 | 19NOV03 | 1.000000 .00 | | 1,718.75 |
| ** WB2L ** | 531 3,410,000.000 | 3,568,245.31 | 3,554,925.00 | | 31OCT03 13,320.31 | 30DEC03 | 1.000000 .00 | | 13,320.31 |
| ** WB1F ** | 136 3,000,000.000 | 3,154,570.31 | 3,126,093.75 | | 14NOV03 28,476.56 | 19NOV03 | 1.000000 .00 | | 28,476.56 |
| ** WB1F ** | 137 6,100,000.000 | 6,416,914.86 | 6,374,500.00 | | 14NOV03 42,414.86 | 19NOV03 | 1.000000 .00 | | 42,414.86 |
| ** WB2M ** | 351 5,600,000.000 | 5,893,562.53 | 5,848,500.00 | | 14NOV03 45,062.53 | 19NOV03 | 1.000000 .00 | | 45,062.53 |
| 01N062603 | TOTAL | 23,640,401.59 | 23,507,518.75 | | 132,802.84 L | | .00 | | 132,802.84 L |
| 01N0626C1 | GNMA I | TBA DEC 30 SINGLE FAM | 2099/12/01 | 6.500 | 05DEC03 | 18DEC03 | 1.000000 | | |
| ** WB2L ** | 175 2,200,000.000 | 2,318,421.88 | 2,308,375.00 | | 18,046.88 | | .00 | | 18,046.88 |
| ** WB2L ** | 177 2,200,000.000 | 2,318,421.88 | 2,300,375.00 | | 18,046.88 | | .00 | | 18,046.88 |
| ** WB2L ** | CXL 177 -2,200,000.000 | -2,318,421.88 | -2,300,375.00 | | -18,046.88 | | .00 | | -18,046.88 |
| ** WB2M ** | 483 5,600,000.000 | 5,892,906.26 | 5,884,375.00 | | 8,531.26 | | .00 | | 8,531.26 |
| ** WB1F ** | 798 6,100,000.000 | 6,438,359.38 | 6,405,953.12 | | 32,406.26 | | .00 | | 32,406.26 |
| ** WB1F ** | 847 3,000,000.000 | 3,167,226.56 | 3,149,062.50 | | 18,164.06 | | .00 | | 18,164.06 |
| ** WB2L ** | 107 2,200,000.000 | 2,317,734.38 | 2,300,375.00 | 2099/12/15 6.500 | 17,359.38 | | .00 | | 17,359.38 |



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| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY BASE SECY | STL DT BASE CURR | SELL RATE GN/LS | NET SECY NET BAS | GN/LS GN/LS |
|-------------------------|-------------------------------|--|-------------------------------------|-------------------------------------|-----------------------------------|---------------------|--------------------|---------------------|----------------|
| 2,200,000.000 | | | | | | | | | |
| ** WB2L ** | 791 3,410,000.000 | 3,593,553.91 | 3,563,458.00 | | 38,183.91 | | .00 | | 38,183.91 |
| ** WB2L ** | 797 2,200,000.000 | 2,318,421.88 | 2,300,375.00 | | 18,046.88 | | .00 | | 18,046.88 |
| ** WB2L ** | CXL 797 -2,200,000.000 | -2,318,421.88 | -2,300,375.00 | | -18,046.88 | | .00 | | -18,046.88 |
| ** WB2L ** | 798 2,200,000.000 | 2,317,734.38 | 2,300,375.00 | | 17,359.38 | | .00 | | 17,359.38 |
| ** WB2L ** | CXL 798 -2,200,000.000 | -2,317,734.38 | -2,300,375.00 | | -17,359.38 | | .00 | | -17,359.38 |
| 01N0626C1 | TOTAL | 23,728,282.37 | 23,683,598.62 | | 124,611.75 L | | .00 | | 124,611.75 L |
| 01N062615 | GNMA I | TBA JAN 30 SINGLE FAM | 2099/12/01 | 6.500 | 24NOV03 | 22JAN04 | 1.000000 | | |
| ** WB1E ** | 850 15,000,000.000 | 15,754,687.50 | 15,794,875.00 | | -42,187.50 | | .00 | | -42,187.50 |
| ** WB1F ** | 859 6,100,000.000 | 6,438,734.38 | 6,425,888.00 | | 5,734.38 | | .00 | | 5,734.38 |
| ** WB1F ** | 858 3,000,000.000 | 3,163,125.00 | 3,159,375.00 | | 3,750.00 | | .00 | | 3,750.00 |
| ** WB2L ** | 119 990,000.000 | 1,041,742.98 | 1,040,737.50 | | 1,085.48 | | .00 | | 1,085.48 |
| ** WB2L ** | 129 1,210,000.000 | 1,273,241.40 | 1,272,812.50 | | 1,228.90 | | .00 | | 1,228.90 |
| ** WB2L ** | 131 2,200,000.000 | 2,315,671.88 | 2,312,862.50 | | 3,689.38 | | .00 | | 3,689.38 |



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| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT SELL RATE BASE CURR GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|-------------------------------|--|---|---|--|--------------------------------------|
| ** WB1F ** | 015 3,000,000.000 | 3,154,101.56 | 2099/12/15 6.500 3,115,312.50 | 15JAN03 38,789.06 | 22JAN03 1.000000 .00 | 38,789.06 |
| ** WB3F ** | 016 6,100,000.000 | 6,414,769.35 | 6,351,343.75 | 15JAN03 63,425.60 | 22JAN03 1.000000 .00 | 63,425.60 |
| ** WB1H ** | 467 200,000.000 | 209,875.00 | 208,812.50 | 16JAN03 1,062.50 | 22JAN03 1.000000 .00 | 1,062.50 |
| ** WB2N ** | 591 19,700,000.000 | 20,672,687.50 | 20,565,250.01 | 16JAN03 107,437.49 | 22JAN03 1.000000 .00 | 107,437.49 |
| ** WB2N ** | 597 17,000,000.000 | 17,871,250.00 | 17,743,750.00 | 16JAN03 127,500.00 | 22JAN03 1.000000 .00 | 127,500.00 |
| ** WB2N ** | 600 13,800,000.000 | 14,498,625.00 | 14,403,750.00 | 16JAN03 94,875.00 | 22JAN03 1.000000 .00 | 94,875.00 |
| ** WB2N ** | 610 2,100,000.000 | 2,206,312.50 | 2,191,875.00 | 16JAN03 14,437.50 | 22JAN03 1.000000 .00 | 14,437.50 |
| ** WB2N ** | 611 1,500,000.000 | 1,575,937.50 | 1,565,625.00 | 16JAN03 10,312.50 | 22JAN03 1.000000 .00 | 10,312.50 |
| ** WB2N ** | 612 5,400,000.000 | 5,673,375.00 | 5,636,250.00 | 16JAN03 37,125.00 | 22JAN03 1.000000 .00 | 37,125.00 |
| ** WB1H ** | 481 200,000.000 | 210,328.13 | 208,750.00 | 17JAN03 1,578.13 | 22JAN03 1.000000 .00 | 1,578.13 |
| 01N062615 | TOTAL | 102,466,464.68 | 101,996,781.26 | 469,683.42 L | .00 | 469,683.42 L |



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| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT SELL RATE BASE CURR GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|-------------------------------|--|---|---|--|--------------------------------------|
| 01N062623 | GNMA 1 | TBA FEB 30 SINGLE FAM | 2099/12/01 6.500 | 16JAN03 | 20FEB03 1.000000 | |
| ** WB1E ** | 598 1,500,000.000 | 1,574,062.50 | 1,575,000.00 | -937.50 | .00 | -937.50 |
| ** WB1E ** | 702 1,000,000.000 | 1,049,375.00 | 1,049,375.00 | 16JAN03 .00 | 20FEB03 1.000000 .00 | .00 |
| ** WB1F ** | 486 3,000,000.000 | 3,152,343.75 | 3,148,125.00 | 12FEB03 4,218.75 | 20FEB03 1.000000 .00 | 4,218.75 |
| ** WB1F ** | 487 6,100,000.000 | 6,413,101.56 | 6,402,617.19 | 12FEB03 10,484.37 | 20FEB03 1.000000 .00 | 10,484.37 |
| ** WB2N ** | 112 19,700,000.000 | 20,719,628.86 | 20,641,906.25 | 13FEB03 77,722.61 | 20FEB03 1.000000 .00 | 77,722.61 |
| ** WB2N ** | 115 17,000,000.000 | 17,886,546.96 | 17,839,375.00 | 13FEB03 41,171.96 | 20FEB03 1.000000 .00 | 41,171.96 |
| ** WB2N ** | 129 13,800,000.000 | 14,514,796.94 | 14,472,750.80 | 13FEB03 42,046.94 | 20FEB03 1.000000 .00 | 42,046.94 |
| ** WB2N ** | 131 9,000,000.000 | 9,464,745.67 | 9,438,750.00 | 13FEB03 26,015.67 | 20FEB03 1.000000 .00 | 26,015.67 |
| ** WB1H ** | 679 200,000.000 | 210,367.19 | 209,562.50 | 13FEB03 804.69 | 20FEB03 1.000000 .00 | 804.69 |
| ** WB1H ** | 682 200,000.000 | 210,351.56 | 210,000.00 | 13FEB03 351.56 | 20FEB03 1.000000 .00 | 351.56 |
| 01N062623 | TOTAL | 1,049,375.00 | 1,049,375.00 | .00 | .00 | .00 |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|------------------------------|---------------|---------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | | NET BAS SECTY GN/LS |
| | SHARES/PAR | BASE | BASE | BASE | | | |
| | | 74,139,964.99 | 73,938,085.94 | 201,879.05 L | | .00 | 201,879.05 L |
| 01N062631 | GNMA I TBA MAR 30 SINGLE FAM | 2099/12/01 | 6.500 | 07FEB03 | 20MAR03 | 1.000000 | |
| WB1E | 549 | 1,048,750.00 | 1,052,500.00 | -3,750.00 | | .00 | -3,750.00 |
| | 1,000,000.000 | | | | | | |
| WB2N | 236 | 20,728,093.75 | 20,491,156.25 | 36,937.50 | 26FEB03 | 1.000000 | 36,937.50 |
| | 19,700,000.000 | | | | | .00 | |
| WB2N | 237 | 41,877,062.50 | 41,801,031.25 | 76,031.25 | 24FEB03 | 1.000000 | 76,031.25 |
| | 39,800,000.000 | | | | | .00 | |
| WB1H | 784 | 421,031.25 | 420,125.00 | 906.25 | 27FEB03 | 1.000000 | 906.25 |
| | 400,000.000 | | | | | .00 | |
| WB1Q | 173 | 5,262,500.00 | 5,248,046.88 | 14,453.12 | 28FEB03 | 1.000000 | 14,453.12 |
| | 5,000,000.000 | | | | | .00 | |
| WB1F | 171 | 3,153,046.88 | 3,147,656.25 | 5,399.63 | 13MAR03 | 1.000000 | 5,399.63 |
| | 3,000,000.000 | | | | | .00 | |
| WB1F | 172 | 6,413,578.13 | 6,403,570.31 | 10,007.82 | 13MAR03 | 1.000000 | 10,007.82 |
| | 6,100,000.000 | | | | | .00 | |
| WB1H | 206 | 210,062.50 | 210,515.62 | -453.12 | 18MAR03 | 1.000000 | -453.12 |
| | 200,000.000 | | | | | .00 | |
| WB1H | 212 | 210,062.50 | 210,515.63 | -453.13 | 18MAR03 | 1.000000 | -453.13 |
| | 200,000.000 | | | | | .00 | |
| WB2N | 503 | 9,451,406.25 | 9,469,687.50 | -18,281.25 | 18MAR03 | 1.000000 | -18,281.25 |
| | 9,000,000.000 | | | | | .00 | |
| WB2N | 523 | 17,855,312.50 | 17,887,187.50 | -31,875.00 | 18MAR03 | 0.000000 | -31,875.00 |
| | 17,000,000.000 | | | | | .00 | |
| WB2N | | | | | 18MAR03 | 0.000000 | |



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|-------------|------------------------------|----------------|----------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | | NET BAS SECTY GN/LS |
| | SHARES/PAR | BASE | BASE | BASE | | | |
| | | 14,494,312.50 | 14,520,187.50 | -25,875.00 | | .00 | -25,875.00 |
| | 672 | | | | | | |
| | 13,800,000.000 | | | | | | |
| 01N062631 | TOTAL | 115,862,718.76 | 115,814,132.81 | 48,585.95 L | | .00 | 48,585.95 L |
| | | 5,262,500.00 | 5,248,046.88 | 14,453.12 S | | .00 | 14,453.12 S |
| 01N062649 | GNMA I TBA APR 30 SINGLE FAM | 2099/12/01 | 6.500 | 17MAR03 | 23APR03 | 1.000000 | |
| WB1Q | 084 | 5,240,625.00 | 5,239,257.81 | 1,367.19 | | .00 | 1,367.19 |
| | 5,000,000.000 | | | | | | |
| WB1E | 172 | 20,975,000.00 | 20,982,812.50 | -7,812.50 | 25MAR03 | 1.000000 | -7,812.50 |
| | 20,000,000.000 | | | | | .00 | |
| WB1F | 498 | 3,143,906.25 | 3,149,062.50 | -5,156.25 | 21APR03 | 1.000000 | -5,156.25 |
| | 3,000,000.000 | | | | | .00 | |
| WB1F | 499 | 6,393,808.78 | 6,405,476.56 | -11,675.78 | 21APR03 | 1.000000 | -11,675.78 |
| | 6,100,000.000 | | | | | .00 | |
| 01N062649 | TOTAL | 30,512,787.03 | 30,537,351.56 | -24,644.53 L | | .00 | -24,644.53 L |
| | | 5,240,625.00 | 5,239,257.81 | 1,367.19 S | | .00 | 1,367.19 S |
| 01N062656 | GNMA I TBA MAY 30 SINGLE FAM | 2099/12/01 | 6.500 | 04APR03 | 21MAY03 | 1.000000 | |
| WB1E | 498 | 22,087,343.75 | 22,050,008.00 | -42,656.25 | | .00 | -42,656.25 |
| | 21,000,000.000 | | | | | | |
| WB1Q | 554 | 5,235,937.50 | 5,243,750.00 | -7,812.50 | 21APR03 | 1.000000 | -7,812.50 |
| | 5,000,000.000 | | | | | .00 | |
| WB1F | 643 | 3,147,656.25 | 3,142,031.25 | 5,625.00 | 19MAY03 | 1.000000 | 5,625.00 |
| | 3,000,000.000 | | | | | .00 | |
| WB1F | 644 | 6,397,375.00 | 6,389,750.00 | 7,625.00 | 19MAY03 | 0.000000 | 7,625.00 |
| | 6,100,000.000 | | | | | .00 | |
| WB1Q | | | | | 19MAY03 | 0.000000 | |



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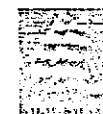
| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECY GN/LS |
|----------------|------------------------------|---------------|------------------|------------------|-----------------|----------------|----------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECY GN/LS | BASE CURR GN/LS | NET SECY GN/LS | NET SECY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE | BASE COST | BASE | BASE | NET BAS | NET SECY GN/LS |
| | 760 | 2,150,268.91 | 2,149,308.25 | 960.66 | | .00 | 960.66 |
| 2,049,400.000 | | | | | | | |
| ** WB1Q ** | | | | 19MAY03 | 21MAY03 | 1.000000 | |
| CXL 760 | -2,150,268.91 | -2,149,308.25 | -960.66 | | | .00 | -960.66 |
| -2,049,400.000 | | | | | | | |
| 01N062656 | TOTAL | 31,552,375.00 | 31,581,781.25 | -29,406.25 L | | .00 | -29,406.25 L |
| | 5,235,937.50 | 5,243,750.00 | -7,812.50 S | | | .00 | -7,812.50 S |
| 01N062664 | GNMA I TBA JUN 30 SINGLE FAM | 2099/12/01 | 6.500 | 22MAY03 | 19JUN03 | 1.000000 | |
| ** WB1Q ** | 040 | 1,782,343.75 | 1,783,937.50 | -1,593.75 | | .00 | -1,593.75 |
| 1,700,000.000 | | | | | | | |
| ** WB1Q ** | CXL 040 | -1,782,343.75 | -1,783,937.50 | 22MAY03 | 19JUN03 | 1.000000 | |
| -1,700,000.000 | | | | 1,593.75 | | .00 | 1,593.75 |
| ** WB1Q ** | 776 | 1,782,343.75 | 1,783,937.50 | -1,593.75 | | .00 | -1,593.75 |
| 1,700,000.000 | | | | | | | |
| ** WB1Q ** | CXL 776 | -1,782,343.75 | -1,783,937.50 | 22MAY03 | 19JUN03 | 1.000000 | |
| -1,700,000.000 | | | | 1,593.75 | | .00 | 1,593.75 |
| ** WB1F ** | 467 | 3,150,234.38 | 2099/12/31 6.500 | 16JUN03 | 19JUN03 | 1.000000 | |
| 3,000,000.000 | | | 3,149,531.25 | 703.13 | | .00 | 703.13 |
| ** WB1F ** | 468 | 6,410,718.75 | 6,401,187.50 | 16JUN03 | 19JUN03 | 1.000000 | |
| 6,100,000.000 | | | | 9,531.25 | | .00 | 9,531.25 |
| 01N062664 | TOTAL | 9,560,953.13 | 9,550,718.75 | 10,234.38 L | | .00 | 10,234.38 L |
| | .00 | .00 | .00 S | | | .00 | .00 S |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECY GN/LS |
|---------------|------------------------------|--------------|------------------|------------------|-----------------|----------------|----------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECY GN/LS | BASE CURR GN/LS | NET SECY GN/LS | NET SECY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE | BASE COST | BASE | BASE | NET BAS | NET SECY GN/LS |
| 01N062672 | GNMA I TBA JUL 30 SINGLE FAM | 2099/12/01 | 6.500 | 16JUL03 | 22JUL03 | 1.000000 | |
| ** WB1Q ** | 641 | 2,202,375.00 | 2,202,375.00 | .00 | | .00 | .00 |
| 2,100,000.000 | | | | | | | |
| ** WB1Q ** | 658 | 4,928,390.62 | 4,934,812.50 | -6,421.88 | 22JUL03 | 1.000000 | |
| 4,700,000.000 | | | | | | .00 | -6,421.88 |
| ** WB1F ** | 274 | 3,148,593.75 | 3,149,531.25 | -937.50 | 22JUL03 | 1.000000 | |
| 3,000,000.000 | | | | | | .00 | -937.50 |
| ** WB1F ** | 275 | 6,391,656.25 | 6,409,289.06 | -17,632.81 | 22JUL03 | 1.000000 | |
| 6,100,000.000 | | | | | | .00 | -17,632.81 |
| 01N062672 | TOTAL | 2,202,375.00 | 2,202,375.00 | .00 | | .00 | .00 |
| | 9,540,250.00 | 9,558,820.31 | -18,570.31 L | | | .00 | -18,570.31 L |
| | 4,928,390.62 | 4,934,812.50 | -6,421.88 S | | | .00 | -6,421.88 S |
| 01N062680 | GNMA I TBA AUG 30 SINGLE FAM | 2099/12/01 | 6.500 | 15AUG03 | 20AUG03 | 1.000000 | |
| ** WB2N ** | 042 | 5,792,281.26 | 5,883,937.53 | -91,656.27 | | .00 | -91,656.27 |
| 5,600,000.000 | | | | | | | |
| ** WB1F ** | 796 | 6,306,828.13 | 2099/12/15 6.500 | 13AUG03 | 20AUG03 | 1.000000 | |
| 6,100,000.000 | | | 6,398,718.75 | -91,890.62 | | .00 | -91,890.62 |
| ** WB1F ** | 798 | 3,113,437.50 | 3,144,375.00 | -30,937.50 | 20AUG03 | 1.000000 | |
| 3,000,000.000 | | | | | | .00 | -30,937.50 |
| ** WB1Q ** | 774 | 4,875,148.44 | 4,929,125.00 | -53,976.56 | 20AUG03 | 1.000000 | |
| 4,700,000.000 | | | | | | .00 | -53,976.56 |



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| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE | 1RD DT LOCAL SECTY GN/LS BASE SECTY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECTY GN/LS NET BAS SECTY GN/LS |
|-------------------------|-------------------------------|--|-------------------------------------|----------|---|---------------------------|--------------------|--|
| 01N062680 | TOTAL | 15,212,546.89 | 15,427,031.28 | | -214,484.39 L | | .00 | -214,484.39 L |
| | | 4,875,148.44 | 4,929,125.00 | | -53,976.56 \$ | | .00 | -53,976.56 \$ |
| 01N062698 | GNMA I | TBA SEP 30 SINGLE FAM | 2099/12/01 | 6.500 | 04SEP03 | 22SEP03 | 1.000000 | |
| ** WB2L ** | 137 | 2,283,703.13 | 2,287,656.25 | | -3,953.12 | | .00 | -3,953.12 |
| | 2,200,000.000 | | | | | | | |
| ** WB2L ** | 138 | 3,540,805.47 | 3,542,137.50 | | -1,332.03 | | .00 | -1,332.03 |
| | 3,410,000.000 | | | | | | | |
| ** WB2L ** | 139 | 2,285,765.63 | 2,287,312.50 | | -1,546.87 | | .00 | -1,546.87 |
| | 2,200,000.000 | | | | | | | |
| ** WB1F ** | 627 | 3,135,234.38 | 3,109,687.50 | | 25,546.88 | | .00 | 25,546.88 |
| | 3,000,000.000 | | | | | | | |
| ** WB1F ** | CXL 627 | -3,135,234.38 | -3,109,687.50 | | -25,546.88 | | .00 | -25,546.88 |
| | -3,000,000.000 | | | | | | | |
| ** WB1F ** | 628 | 3,135,234.38 | 3,097,500.00 | | 37,734.38 | | .00 | 37,734.38 |
| | 3,000,000.000 | | | | | | | |
| ** WB2N ** | 487 | 5,859,000.00 | 5,785,500.00 | | 73,500.00 | | .00 | 73,500.00 |
| | 5,600,000.000 | | | | | | | |
| ** WB2N ** | CXL 487 | -5,859,000.00 | -5,785,500.00 | | -73,500.00 | | .00 | -73,500.00 |
| | -5,600,000.000 | | | | | | | |
| ** WB2N ** | 504 | 5,859,000.00 | 5,785,500.00 | | 73,500.00 | | .00 | 73,500.00 |
| | 5,600,000.000 | | | | | | | |
| ** WB1F ** | 679 | 6,408,812.50 | 6,310,437.50 | | 98,375.00 | 29SEP03 | 1.000000 | 98,375.00 |
| | 6,100,000.000 | | | | | | .00 | |



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| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE | 1RD DT LOCAL SECTY GN/LS BASE SECTY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECTY GN/LS NET BAS SECTY GN/LS |
|-------------------------|-------------------------------|--|-------------------------------------|----------|---|---------------------------|--------------------|--|
| 01N062698 | TOTAL | 23,513,321.11 | 23,310,543.75 | | 202,777.36 L | | .00 | 202,777.36 L |
| 01N070686 | GNMA I | TBA OCT 30 SINGLE FAM | 2099/12/01 | 7.000 | 24SEP03 | 22OCT03 | 1.000000 | |
| ** WB1Q ** | 879 | 4,349,203.12 | 4,346,148.62 | | 3,062.50 | | .00 | 3,062.50 |
| | 4,100,000.000 | | | | | | | |
| ** WB1Q ** | CXL 879 | -4,349,203.12 | -4,346,148.62 | | -3,062.50 | | .00 | -3,062.50 |
| | -4,100,000.000 | | | | | | | |
| ** WB1Q ** | 220 | 1,060,781.25 | 1,058,750.00 | | 2,031.25 | | .00 | 2,031.25 |
| | 1,000,000.000 | | | | | | | |
| ** WB2N ** | 698 | 36,966,734.38 | 37,023,281.25 | | -56,546.87 | | .00 | -56,546.87 |
| | 34,900,000.000 | | | | | | | |
| ** WB2N ** | 706 | 13,663,921.88 | 13,684,078.13 | | -20,156.25 | | .00 | -20,156.25 |
| | 12,900,000.000 | | | | | | | |
| ** WB2N ** | 712 | 6,142,562.50 | 6,148,000.00 | | -5,437.50 | | .00 | -5,437.50 |
| | 5,800,000.000 | | | | | | | |
| 01N070688 | TOTAL | 56,773,218.76 | 56,855,359.38 | | -82,140.62 L | | .00 | -82,140.62 L |
| | | 1,060,781.25 | 1,058,750.00 | | 2,031.25 \$ | | .00 | 2,031.25 \$ |
| 01N070686 | GNMA I | TBA NOV 30 SINGLE FAM | 2099/12/01 | 7.000 | 14NOV03 | 19NOV03 | 1.000000 | |
| ** WB2N ** | 340 | 37,089,429.86 | 36,966,734.38 | | 122,695.48 | | .00 | 122,695.48 |
| | 34,900,000.000 | | | | | | | |
| ** WB2N ** | 356 | 13,722,375.00 | 13,663,921.88 | | 58,453.12 | | .00 | 58,453.12 |
| | 12,900,000.000 | | | | | | | |
| ** WB2N ** | 376 | 6,159,101.55 | 6,142,562.50 | | 16,539.05 | 19NOV03 | 1.000000 | 16,539.05 |
| | 5,800,000.000 | | | | | | .00 | |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECY GN/LS |
|-------------|------------------------------|----------------|----------------|------------------|-----------------|-----------|--------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECY GN/LS |
| 01N0706B6 | TOTAL | 56,970,906.41 | 56,773,218.76 | 197,687.65 L | | .00 | 197,687.65 L |
| 01N0706C4 | GNMA I TBA DEC 30 SINGLE FAM | 2099/12/01 | 7.000 | 11DEC03 | 18DEC03 | 1.000000 | |
| WB2N | 686 | 13,732,453.13 | 13,706,250.00 | 26,203.13 | | .00 | 26,203.13 |
| | 12,900,000.000 | | | | | | |
| WB2N | 694 | 37,163,046.88 | 37,097,375.00 | 65,671.88 | | .00 | 65,671.88 |
| | 34,900,000.000 | | | | | | |
| WB2N | 728 | 6,190,593.75 | 6,158,875.00 | 31,718.75 | | .00 | 31,718.75 |
| | 5,800,000.000 | | | | | | |
| 01N0704C4 | TOTAL | 57,086,093.76 | 56,962,500.00 | 123,593.76 L | | .00 | 123,593.76 L |
| 01N070418 | GNMA I TBA JAN 30 SINGLE FAM | 2099/12/01 | 7.000 | 14JAN03 | 22JAN03 | 1.000000 | |
| WB1E | 036 | 20,715,703.12 | 20,710,371.09 | 5,332.03 | | .00 | 5,332.03 |
| | 19,500,000.000 | | | | | | |
| WB1E | CXL 036 | -20,715,703.12 | -20,710,371.09 | -5,332.03 | | .00 | -5,332.03 |
| | -19,500,000.000 | | | | | | |
| WB1H | 468 | 4,562,031.25 | 4,537,843.75 | 24,187.50 | | .00 | 24,187.50 |
| | 4,300,000.000 | | | | | | |
| WB2N | 598 | 4,564,382.81 | 4,541,875.00 | 22,507.81 | | .00 | 22,507.81 |
| | 4,300,000.000 | | | | | | |
| WB2N | 604 | 6,155,703.13 | 6,126,250.00 | 29,453.13 | | .00 | 29,453.13 |
| | 5,800,000.000 | | | | | | |
| WB2N | 613 | 9,127,421.88 | 9,083,750.00 | 43,671.88 | | .00 | 43,671.88 |
| | 8,600,000.000 | | | | | | |
| WB1H | 483 | 10,194,000.00 | 10,134,000.00 | 60,000.00 | | .00 | 60,000.00 |
| | 9,600,000.000 | | | | | | |
| WB2N | | | | 17JAN03 | 22JAN03 | 1.000000 | |
| | | | | | | | |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECY GN/LS |
|-------------|------------------------------|----------------|----------------|------------------|-----------------|-----------|--------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECY GN/LS |
| | 619 | 37,010,359.38 | 36,847,812.50 | 162,546.88 | | .00 | 162,546.88 |
| | 34,900,000.000 | | | | | | |
| 01N070618 | TOTAL | 71,613,898.45 | 71,271,531.25 | 342,367.20 L | | .00 | 342,367.20 L |
| 01N070426 | GNMA I TBA FEB 30 SINGLE FAM | 2099/12/01 | 7.000 | 15JAN03 | 20FEB03 | 1.000000 | |
| WB1E | 046 | 20,688,281.25 | 20,657,812.50 | 30,468.75 | | .00 | 30,468.75 |
| | 19,500,000.000 | | | | | | |
| WB1E | CXL 046 | -20,688,281.25 | -20,657,812.50 | -30,468.75 | | .00 | -30,468.75 |
| | -19,500,000.000 | | | | | | |
| WB1E | 249 | 20,688,281.25 | 20,688,281.25 | .00 | | .00 | .00 |
| | 19,500,000.000 | | | | | | |
| WB1E | 248 | 20,688,281.25 | 20,657,812.50 | 30,468.75 | | .00 | 30,468.75 |
| | 19,500,000.000 | | | | | | |
| WB2N | 110 | 4,563,710.96 | 4,560,687.50 | 3,023.46 | | .00 | 3,023.46 |
| | 4,300,000.000 | | | | | | |
| WB2N | 113 | 6,159,101.55 | 6,151,625.00 | 7,476.55 | | .00 | 7,476.55 |
| | 5,800,000.000 | | | | | | |
| WB2N | 114 | 37,051,257.99 | 37,006,250.00 | 45,007.99 | | .00 | 45,007.99 |
| | 34,900,000.000 | | | | | | |
| WB2N | 127 | 9,130,445.33 | 9,118,687.50 | 11,757.83 | | .00 | 11,757.83 |
| | 8,600,000.000 | | | | | | |
| WB1H | 676 | 10,197,000.00 | 10,183,632.81 | 13,367.19 | | .00 | 13,367.19 |
| | 9,600,000.000 | | | | | | |
| WB1H | 680 | 4,566,062.50 | 4,563,375.00 | 2,687.50 | | .00 | 2,687.50 |
| | 4,300,000.000 | | | | | | |



STATE STREET

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| ASSET ID SH SELL/BTC | SECURITY LOT | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/L\$ BASE SECY GN/L\$ | STL DT BASE CURR GN/L\$ | SELL RATE GN/L\$ | NET SECY GN/L\$ NET BAS SECY GN/L\$ |
|-------------------------|-----------------|--|-------------------------------------|-------------------------------------|---|----------------------------|---------------------|--|
| 01N070626 | TOTAL | 20,688,281.25 | 20,688,281.25 | | .00 | | .00 | .00 |
| | | 92,355,859.58 | 92,242,070.31 | | 113,789.27 L | | .00 | 113,789.27 L |
| 01N070634 | GNMA I | TBA MAR 30 SINGLE FAM | 2099/12/01 | 7.000 | 27FEB03 | 20MAR03 | 1.000000 | |
| WB1H | 783 | 14,763,320.38 | 14,758,718.75 | | 4,601.63 | | .00 | 4,601.63 |
| | 13,900,000.000 | | | | | | | |
| WB2N | 427 | 37,045,804.86 | 37,039,437.50 | | 16MARD03 6,367.36 | 20MAR03 | 1.000000 .00 | 6,367.36 |
| | 34,900,000.000 | | | | | | | |
| WB2N | 445 | 9,127,421.92 | 9,126,750.00 | | 17MAR03 671.92 | 20MAR03 | 1.000000 .00 | 671.92 |
| | 8,600,000.000 | | | | | | | |
| WB2N | 454 | 6,152,984.40 | 6,155,250.00 | | 17MAR03 -2,265.60 | 20MAR03 | 1.000000 .00 | -2,265.60 |
| | 5,800,000.000 | | | | | | | |
| WB2N | 455 | 4,564,382.83 | 4,562,031.25 | | 17MAR03 2,351.58 | 20MAR03 | 1.000000 .00 | 2,351.58 |
| | 4,300,000.000 | | | | | | | |
| WB1H | 207 | 4,564,718.75 | 4,567,070.33 | | 18MAR03 -2,351.58 | 20MAR03 | 1.000000 .00 | -2,351.58 |
| | 4,300,000.000 | | | | | | | |
| WB1H | 208 | 10,194,000.00 | 10,196,250.05 | | 18MAR03 -2,250.05 | 20MAR03 | 1.000000 .00 | -2,250.05 |
| | 9,600,000.000 | | | | | | | |
| 01N070634 | TOTAL | 86,412,633.14 | 86,405,507.88 | | 7,125.26 L | | .00 | 7,125.26 L |
| 01N070642 | GNMA I | TBA APR 30 SINGLE FAM | 2099/12/01 | 7.000 | 17APR03 | 23APR03 | 1.000000 | |
| WB2N | 204 | 6,143,015.65 | 6,155,250.00 | | -12,234.35 | | .00 | -12,234.35 |
| | 5,800,000.000 | | | | | | | |
| WB2N | 206 | 4,553,632.83 | 4,563,375.00 | | 17APR03 -9,742.17 | 23APR03 | 1.000000 .00 | -9,742.17 |
| | 4,300,000.000 | | | | | | | |
| WB2N | 210 | 4,554,304.71 | 4,563,375.00 | | 17APR03 -9,870.29 | 23APR03 | 1.000000 .00 | -9,870.29 |
| | | | | | | | | |



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| ASSET ID SH SELL/BTC | SECURITY LOT | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/L\$ BASE SECY GN/L\$ | STL DT BASE CURR GN/L\$ | SELL RATE GN/L\$ | NET SECY GN/L\$ NET BAS SECY GN/L\$ |
|-------------------------|-----------------|--|-------------------------------------|-------------------------------------|---|----------------------------|---------------------|--|
| | | 4,300,000.000 | | | | | | |
| WB2N | 211 | 4,554,304.71 | 4,563,375.00 | | 17APR03 -9,870.29 | 23APR03 | 1.000000 .00 | -9,870.29 |
| | 4,300,000.000 | | | | | | | |
| WB2N | 229 | 36,912,203.13 | 37,023,505.96 | | 21APR03 -111,382.83 | 23APR03 | 1.000000 .00 | -111,382.83 |
| | 34,900,000.000 | | | | | | | |
| WB2N | 237 | 4,563,375.00 | 4,563,375.00 | | 21APR03 .00 | 23APR03 | 1.000000 .00 | .00 |
| | 4,300,000.000 | | | | | | | |
| 01N070642 | TOTAL | 4,563,375.00 | 4,563,375.00 | | .00 | | .00 | .00 |
| | | 56,717,461.03 | 56,868,960.96 | | -151,499.93 L | | .00 | -151,499.93 L |
| 01N070659 | GNMA I | TBA MAY 30 SINGLE FAM | 2099/12/01 | 7.000 | 16MAY03 | 21MAY03 | 1.000000 | |
| WB2N | 555 | 13,651,828.13 | 13,461,906.25 | | -10,070.12 | | .00 | -10,070.12 |
| | 12,900,000.000 | | | | | | | |
| WB2N | 557 | 36,944,921.00 | 36,934,000.00 | | 16MAY03 10,921.80 | 21MAY03 | 1.000000 .00 | 10,921.80 |
| | 34,900,000.000 | | | | | | | |
| WB2N | 558 | 6,138,031.25 | 6,137,125.00 | | 16MAY03 906.25 | 21MAY03 | 1.000000 .00 | 906.25 |
| | 5,800,000.000 | | | | | | | |
| WB1Q | 755 | 4,343,437.50 | 4,344,718.75 | | 19MAY03 -1,281.25 | 21MAY03 | 1.000000 .00 | -1,281.25 |
| | 4,100,000.000 | | | | | | | |
| 01N070659 | TOTAL | 56,734,781.24 | 56,733,031.25 | | 1,750.01 L | | .00 | 1,750.01 L |
| | | 4,343,437.50 | 4,344,718.75 | | -1,281.25 S | | .00 | -1,281.25 S |



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ATTACHMENT 0

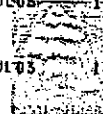
| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|------------------------------|---------------|---------------|-------------------|-----------------|-----------------|-----------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET SECTY GN/LS |
| 01ND70667 | GNMA 1 TBA JUN 30 SINGLE FAM | 2099/12/01 | 7.000 | 16JUN03 | 19JUN03 | 1.000000 | |
| ** WB2N ** | 114 | 36,841,312.50 | 36,981,281.25 | -139,968.75 | | .00 | -139,968.75 |
| | 34,900,000.000 | | | | | | |
| ** WB2N ** | 119 | 6,120,812.50 | 6,146,187.50 | -25,375.00 | 16JUN03 | 19JUN03 | 1.000000 |
| | 5,800,000.000 | | | | | .00 | -25,375.00 |
| ** WB2N ** | 121 | 13,615,546.88 | 13,665,937.50 | -50,390.62 | 16JUN03 | 19JUN03 | 1.000000 |
| | 12,900,000.000 | | | | | .00 | -50,390.62 |
| 01ND70667 | TOTAL | 56,577,671.88 | 56,793,406.25 | -215,734.37 | | .00 | -215,734.37 |
| 01ND70675 | GNMA 1 TBA JUL 30 SINGLE FAM | 2099/12/01 | 7.000 | 20JUN03 | 22JUL03 | 1.000000 | |
| ** WB1Q ** | 017 | 2,640,234.38 | 2,638,671.87 | 1,562.51 | | .00 | 1,562.51 |
| | 2,500,000.000 | | | | | | |
| ** WB1Q ** | 619 | 2,640,234.38 | 2,638,671.87 | 1,562.51 | 20JUN03 | 22JUL03 | 1.000000 |
| | 2,500,000.000 | | | | | .00 | 1,562.51 |
| ** WB1Q ** | 619 | -2,640,234.38 | -2,638,671.87 | -1,562.51 | 20JUN03 | 22JUL03 | 1.000000 |
| | -2,500,000.000 | | | | | .00 | -1,562.51 |
| ** WB1Q ** | 800 | 2,640,234.38 | 2,638,671.87 | 1,562.51 | 20JUN03 | 22JUL03 | 1.000000 |
| | 2,500,000.000 | | | | | .00 | 1,562.51 |
| ** WB1Q ** | 800 | -2,640,234.38 | -2,638,671.87 | -1,562.51 | 20JUN03 | 22JUL03 | 1.000000 |
| | -2,500,000.000 | | | | | .00 | -1,562.51 |
| ** WB1Q ** | 018 | 2,430,453.12 | 2,427,578.13 | 2,874.99 | 23JUN03 | 22JUL03 | 1.000000 |
| | 2,300,000.000 | | | | | .00 | 2,874.99 |
| ** WB1Q ** | 019 | 2,431,171.88 | 2,427,578.12 | 3,593.76 | 23JUN03 | 10SEP05 | 1.000000 |
| | 2,300,000.000 | | | | | .00 | 3,593.76 |
| ** WB1Q ** | 021 | 2,431,171.88 | 2,427,578.13 | 3,593.75 | 23JUN03 | 22JUL03 | 1.000000 |
| | 2,300,000.000 | | | | | .00 | 3,593.75 |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|---------------|---------------|-------------------|-----------------|-----------------|-----------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET SECTY GN/LS |
| ** WB1Q ** | CXL 021 | -2,431,171.88 | -2,427,578.13 | -3,593.75 | 23JUN03 | 22JUL03 | 1.000000 |
| | -2,300,000.000 | | | | | .00 | -3,593.75 |
| ** WB1Q ** | 022 | 2,430,453.12 | 2,427,578.12 | 2,875.00 | 23JUN03 | 22JUL03 | 1.000000 |
| | 2,300,000.000 | | | | | .00 | 2,875.00 |
| ** WB1Q ** | CXL 022 | -2,430,453.12 | -2,427,578.12 | -2,875.00 | 23JUN03 | 22JUL03 | 1.000000 |
| | -2,300,000.000 | | | | | .00 | -2,875.00 |
| ** WB1Q ** | 622 | 2,431,171.88 | 2,427,578.13 | 3,593.75 | 23JUN03 | 22JUL03 | 1.000000 |
| | 2,300,000.000 | | | | | .00 | 3,593.75 |
| ** WB1Q ** | CXL 622 | -2,431,171.88 | -2,427,578.13 | -3,593.75 | 23JUN03 | 22JUL03 | 1.000000 |
| | -2,300,000.000 | | | | | .00 | -3,593.75 |
| ** WB1Q ** | 629 | 2,430,453.12 | 2,427,578.12 | 2,875.00 | 23JUN03 | 22JUL03 | 1.000000 |
| | 2,300,000.000 | | | | | .00 | 2,875.00 |
| ** WB1Q ** | CXL 629 | -2,430,453.12 | -2,427,578.12 | -2,875.00 | 23JUN03 | 22JUL03 | 1.000000 |
| | -2,300,000.000 | | | | | .00 | -2,875.00 |
| ** WB1Q ** | 130 | 5,067,000.00 | 5,067,000.00 | .00 | 07JUL03 | 22JUL03 | 1.000000 |
| | 4,800,000.000 | | | | | .00 | .00 |
| ** WB1Q ** | CXL 130 | -5,067,000.00 | -5,067,000.00 | .00 | 07JUL03 | 22JUL03 | 1.000000 |
| | -4,800,000.000 | | | | | .00 | .00 |
| ** WB1Q ** | 630 | 5,067,000.00 | 5,067,000.00 | .00 | 07JUL03 | 22JUL03 | 1.000000 |
| | 4,800,000.000 | | | | | .00 | .00 |
| ** WB2N ** | 477 | 13,609,500.00 | 13,621,593.75 | -12,093.75 | 15JUL03 | 22JUL03 | 1.000000 |
| | 12,900,000.000 | | | | | .00 | -12,093.75 |
| ** WB2N ** | 489 | 36,890,390.63 | 36,850,203.13 | 40,187.50 | 17JUL03 | 22JUL03 | 1.000000 |
| | 34,900,000.000 | | | | | .00 | 40,187.50 |
| ** WB2N ** | 492 | 6,135,312.50 | 6,122,625.00 | 12,687.50 | 17JUL03 | 22JUL03 | 1.000000 |
| | | | | | | .00 | 12,687.50 |



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ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|---------------|------------------------------|---------------|---------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | | | |
| 5,800,000.000 | | | | | | | |
| 01N070675 | TOTAL | 5,067,000.00 | 5,067,800.00 | .00 | | .00 | .00 |
| | | 56,635,203.13 | 56,594,421.88 | 40,781.25 L | | .00 | 40,781.25 L |
| | | 7,501,859.38 | 7,493,828.12 | 8,031.26 S | | .00 | 8,031.26 S |
| 01N070683 | GNMA I TBA AUG 30 SINGLE FAM | 2099/12/01 | 7.000 | 14AUG03 | 20AUG03 | 1.000000 | |
| ** WB2N ** | 015 | 36,704,984.38 | 36,887,546.98 | -182,562.52 | | .00 | -182,562.52 |
| | 34,900,000.000 | | | | | | |
| ** WB2N ** | 017 | 13,580,273.50 | 13,641,750.00 | -61,476.50 | 14AUG03 | 20AUG03 | 1.000000 |
| | 12,900,000.000 | | | | | .00 | -61,476.50 |
| ** WB2N ** | 040 | 6,094,531.25 | 6,133,500.00 | -38,968.75 | 15AUG03 | 20AUG03 | 1.000000 |
| | 5,800,000.000 | | | | | .00 | -38,968.75 |
| 01N070683 | TOTAL | 56,379,789.13 | 56,662,796.98 | -283,007.77 L | | .00 | -283,007.77 L |
| 01N070691 | GNMA I TBA SEP 30 SINGLE FAM | 2099/12/01 | 7.000 | 17SEP03 | 22SEP03 | 1.000000 | |
| ** WB2N ** | 483 | 13,686,093.75 | 13,583,296.88 | 102,796.87 | | .00 | 102,796.87 |
| | 12,900,000.000 | | | | | | |
| ** WB2N ** | 488 | 37,013,086.11 | 36,710,437.50 | 302,648.61 | 17SEP03 | 22SEP03 | 1.000000 |
| | 34,900,000.000 | | | | | .00 | 302,648.61 |
| ** WB2N ** | 495 | 6,148,000.00 | 6,095,437.50 | 52,562.50 | 17SEP03 | 22SEP03 | 1.000000 |
| | 5,800,000.000 | | | | | .00 | 52,562.50 |
| 01N070691 | TOTAL | 56,847,179.86 | 56,389,171.88 | 458,007.98 L | | .00 | 458,007.98 L |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|------------------------------|--------------|--------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | | | |
| 01N072614 | GNMA I TBA JAN 30 SINGLE FAM | 2099/12/01 | 7.500 | 16JAN03 | 22JAN03 | 1.000000 | |
| ** WB1H ** | 478 | 328,718.75 | 319,359.38 | 1,359.37 | | .00 | 1,359.37 |
| | 300,000.000 | | | | | | |
| ** WB1H ** | 475 | 427,125.00 | 425,875.00 | 1,250.00 | 16JAN03 | 22JAN03 | 1.000000 |
| | 400,000.000 | | | | | .00 | 1,250.00 |
| 01N072614 | TOTAL | 747,843.75 | 745,234.38 | 2,609.37 L | | .00 | 2,609.37 L |
| 01N072622 | GNMA I TBA FEB 30 SINGLE FAM | 2099/12/01 | 7.500 | 13FEB03 | 20FEB03 | 1.000000 | |
| ** WB1H ** | 681 | 321,000.00 | 320,906.25 | 93.75 | | .00 | 93.75 |
| | 300,000.000 | | | | | | |
| ** WB1H ** | 687 | 427,437.50 | 427,375.00 | 62.50 | 13FEB03 | 20FEB03 | 1.000000 |
| | 400,000.000 | | | | | .00 | 62.50 |
| 01N072622 | TOTAL | 748,437.50 | 748,281.25 | 156.25 L | | .00 | 156.25 L |
| 01N072630 | GNMA I TBA MAR 30 SINGLE FAM | 2099/12/01 | 7.500 | 27FEB03 | 20MAR03 | 1.000000 | |
| ** WB1H ** | 782 | 748,890.63 | 749,218.75 | -328.12 | | .00 | -328.12 |
| | 700,000.000 | | | | | | |
| ** WB1H ** | 211 | 321,281.25 | 320,953.13 | 328.12 | 18MAR03 | 20MAR03 | 1.000000 |
| | 300,000.000 | | | | | .00 | 328.12 |
| 01N072630 | TOTAL | 1,070,171.88 | 1,070,171.88 | .00 L | | .00 | .00 L |
| 011638AA1 | ALARIS MED SYS INC SR SUB NT | 2006/12/01 | 9.750 | 30JUN03 | 01JUL03 | 1.000000 | |
| ** WB20 ** | 614 | 1,119,250.00 | 1,093,655.79 | 25,594.21 | | .00 | 25,594.21 |
| | 1,100,000.000 | | | | | | |
| 013817AF8 | ALCOA INC SR NT | 2012/01/15 | 6.000 | 28APR03 | 01MAY03 | 1.000000 | |
| ** WB1H ** | 528 | 1,200,253.50 | 1,165,981.98 | 34,271.68 | | .00 | 34,271.68 |
| | 1,090,000.000 | | | | | | |



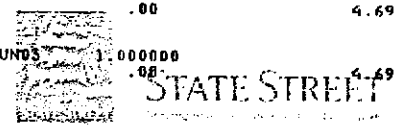
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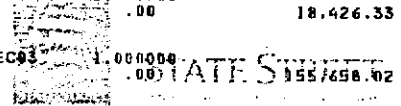
ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|---|--------------|--------------|------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | GN/LS | GN/LS | GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| 016745AD3 | ALLBRITTON COMMUNICA SR SUB DE 2007/11/30 | 9.750 | | 07JAN03 | 09JAN03 | 1.000000 | |
| ** WB20 ** | 088 | 517,000.00 | 517,220.64 | -220.64 | | .00 | -220.64 |
| | 500,000.000 | | | | | | |
| ** WB20 ** | 560 | 449,790.00 | 437,051.00 | 12,739.00 | 07JAN03 | 09JAN03 | 1.000000 |
| | 435,000.000 | | | | | .00 | 12,739.00 |
| 016745AD3 | TOTAL | 966,790.00 | 954,271.64 | 12,518.36 L | | .00 | 12,518.36 L |
| 016745AF8 | ALLBRITTON COMMUNICA SR SUB NT 2008/02/01 | 8.875 | | 11MAR03 | 11MAR03 | 1.000000 | |
| ** WB20 ** | 222 | 1,566,570.00 | 1,531,086.74 | 35,483.26 | | .00 | 35,483.26 |
| | 1,500,000.000 | | | | | | |
| ** WB2R ** | 652 | 579,630.90 | 575,854.87 | 3,776.03 | 11MAR03 | 11MAR03 | 1.000000 |
| | 555,000.000 | | | | | .00 | 3,776.03 |
| 016745AF8 | TOTAL | 2,146,200.90 | 2,106,941.61 | 39,259.29 L | | .00 | 39,259.29 L |
| 016745AG6 | ALLBRITTON COMMUNICA SR SUB NT 2012/12/15 | 7.750 | | 17MAR03 | 28MAR03 | 1.000000 | |
| ** WB20 ** | 268 | 1,254,500.00 | 1,254,446.14 | 53.86 | | .00 | 53.86 |
| | 1,250,000.000 | | | | | | |
| 016745AH4 | ALLBRITTON COMMUNICA SR SUB NT 2012/12/15 | 7.750 | | 16JUL03 | 25JUL03 | 1.000000 | |
| ** WB2R ** | 126 | 565,253.73 | 565,548.77 | -295.04 | | .00 | -295.04 |
| | 575,000.000 | | | | | | |
| ** WB20 ** | 683 | 1,474,575.00 | 1,475,344.70 | -769.70 | 16JUL03 | 25JUL03 | 1.000000 |
| | 1,500,000.000 | | | | | .00 | -769.70 |
| 016745AH4 | TOTAL | 2,039,828.73 | 2,040,893.47 | -1,064.74 L | | .00 | -1,064.74 L |
| 01859P9Z9 | ALLIANCE GAMING CORP | 2006/12/31 | 1.000 | 31MAR03 | 31MAR03 | 1.000000 | |
| ** WB1X ** | 474 | 1,250.00 | 1,245.31 | 4.69 | | .00 | 4.69 |
| | 1,250.000 | | | | | | |
| ** WB1X ** | 188 | 1,250.00 | 1,245.31 | 4.69 | 30JUN03 | 30JUN03 | 1.000000 |
| | 1,250.000 | | | | | .00 | 4.69 |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|---|--------------|--------------|------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | GN/LS | GN/LS | GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| ** WB1X ** | 523 | 493,750.00 | 491,898.45 | 1,851.55 | 05SEP03 | 05SEP03 | 1.000000 |
| | 493,750.000 | | | | | .00 | 1,851.55 |
| 01859P9Z9 | TOTAL | 496,250.00 | 494,389.07 | 1,860.93 L | | .00 | 1,860.93 L |
| 01899J9C6 | ALLIED WASTE INDUSTRIES | 2007/07/21 | 1.000 | 03APR03 | 03APR03 | 1.000000 | |
| ** WB1X ** | 473 | 7,261.70 | 7,189.09 | 72.61 | | .00 | 72.61 |
| | 7,261.700 | | | | | | |
| ** WB1X ** | 496 | 296.83 | 293.86 | 2.97 | 09APR03 | 09APR03 | 1.000000 |
| | 296.830 | | | | | .00 | 2.97 |
| 01899J9C6 | TOTAL | 7,558.53 | 7,482.95 | 75.58 L | | .00 | 75.58 L |
| 01899Q9Z9 | ALLIED WASTE NA INC TERM LOAN 2010/01/15 | 1.000 | | 30SEP03 | 30SEP03 | 1.000000 | |
| ** WB1X ** | 667 | 18,751.41 | 18,751.41 | .00 | | .00 | .00 |
| | 18,751.410 | | | | | | |
| ** WB1X ** | 766 | 18,751.41 | 18,751.41 | .00 | 24OCT03 | 24OCT03 | 1.000000 |
| | 18,751.410 | | | | | .00 | .00 |
| ** WB1X ** | CXL 766 | -18,751.41 | -18,751.41 | .00 | 24OCT03 | 24OCT03 | 1.000000 |
| | -18,751.410 | | | | | .00 | .00 |
| 01899Q9Z9 | TOTAL | 18,751.41 | 18,751.41 | .00 | | .00 | .00 |
| 01958XA00 | ALLIED WASTE NORTH A SR SUB NT 2009/08/01 | 10.000 | | 17NOV03 | 20NOV03 | 1.000000 | |
| ** WB20 ** | 192 | 542,500.00 | 511,241.81 | 31,258.19 | | .00 | 31,258.19 |
| | 500,000.000 | | | | | | |
| ** WB20 ** | 227 | 222,737.50 | 210,084.04 | 12,653.46 | 02DEC03 | 05DEC03 | 1.000000 |
| | 206,000.000 | | | | | .00 | 12,653.46 |
| ** WB20 ** | 229 | 318,255.00 | 299,828.67 | 18,426.33 | 02DEC03 | 05DEC03 | 1.000000 |
| | 294,000.000 | | | | | .00 | 18,426.33 |
| ** WB1J ** | 711 | 2,150,160.00 | 1,994,501.98 | 155,658.02 | 17DEC03 | 22DEC03 | 1.000000 |
| | | | | | | .00 | 155,658.02 |



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|---------------|---|--------------|--------------|------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | BASE SECTY GN/LS | BASE CURR GN/LS | | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | | NET BAS SECTY GN/LS |
| 1,984,000.000 | | | | | | | |
| ** WB1J ** | 715 | 1,566,018.75 | 1,449,426.78 | 18DEC03 | 23DEC03 | 1.000000 | 116,591.97 |
| 1,445,000.000 | | | | 116,591.97 | | .00 | |
| 01958XA00 | TOTAL | 4,799,671.25 | 4,465,083.28 | 334,587.97 L | | .00 | 334,587.97 L |
| 01958XAV9 | ALLIED WASTE NORTH A SR NT | 2008/12/01 | 8.500 | 30JUN03 | 03JUL03 | 1.000000 | |
| ** WB2Q ** | 340 | 1,033,200.00 | 1,015,320.52 | 17,879.48 | | .00 | 17,879.48 |
| 960,000.000 | | | | | | | |
| 01958XAW7 | ALLIED WASTE NORTH A SR NT 201 | 2012/09/01 | 9.250 | 13JAN03 | 16JAN03 | 1.000000 | |
| ** WB2L ** | 696 | 766,237.50 | 735,000.00 | 31,237.50 | | .00 | 31,237.50 |
| 735,000.000 | | | | | | | |
| 01958XA20 | ALLIED WASTE NORTH A SR NT | 2013/04/15 | 7.875 | 30APR03 | 05MAY03 | 1.000000 | |
| ** WB2L ** | 448 | 130,000.00 | 125,000.00 | 5,000.00 | | .00 | 5,000.00 |
| 125,000.000 | | | | | | | |
| ** WB2L ** | 781 | 698,250.00 | 665,000.00 | 33,250.00 | 26JUN03 | 1.000000 | 33,250.00 |
| 665,000.000 | | | | | | .00 | |
| 01958XA20 | TOTAL | 828,250.00 | 790,000.00 | 38,250.00 L | | .00 | 38,250.00 L |
| 02R0424A3 | FHLMC TBA OCT 15 GOLD SINGLE 2099/12/01 | 4.500 | | 10OCT03 | 20OCT03 | 1.000000 | |
| ** WB2L ** | 350 | 4,561,074.22 | 4,508,590.63 | 52,483.59 | | .00 | 52,483.59 |
| 4,570,000.000 | | | | | | | |
| ** WB1Q ** | 735 | 2,289,218.75 | 2,280,593.75 | 8,625.00 | 20OCT03 | 1.000000 | 8,625.00 |
| 2,300,000.000 | | | | | | .00 | |
| 02R0424A3 | TOTAL | 4,561,074.22 | 4,508,590.63 | 52,483.59 L | | .00 | 52,483.59 L |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|---------------|---|--------------|--------------|------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | BASE SECTY GN/LS | BASE CURR GN/LS | | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | | NET BAS SECTY GN/LS |
| 2,289,218.75 | | | | 8,625.00 S | | .00 | 8,625.00 S |
| 02R0424B1 | FHLMC TBA NOV 15 GOLD SINGLE 2099/12/01 | 4.500 | | 10NOV03 | 18NOV03 | 1.000000 | |
| ** WB2L ** | 549 | 4,527,156.25 | 4,548,578.13 | -21,421.88 | | .00 | -21,421.88 |
| 4,570,000.000 | | | | | | | |
| ** WB1Q ** | 657 | 2,280,414.86 | 2,282,750.00 | -2,335.94 | 18NOV03 | 1.000000 | -2,335.94 |
| 2,300,000.000 | | | | | | .00 | |
| 02R0424B1 | TOTAL | 4,527,156.25 | 4,548,578.13 | -21,421.88 L | | .00 | -21,421.88 L |
| 2,280,414.86 | | | | -2,335.94 S | | .00 | -2,335.94 S |
| 02R042413 | FHLMC TBA JAN 15 GOLD SINGLE 2099/12/01 | 4.500 | | 22DEC03 | 20JAN04 | 1.000000 | |
| ** WB2L ** | 100 | 4,584,995.31 | 4,497,165.63 | 87,829.68 | | .00 | 87,829.68 |
| 4,570,000.000 | | | | | | | |
| 02R042454 | FHLMC TBA MAY 15 GOLD SINGLE 2099/12/31 | 4.500 | | 13MAY03 | 19MAY03 | 1.000000 | |
| ** WB1Q ** | 540 | 2,747,468.94 | 2,728,039.86 | 27,421.88 | | .00 | 27,421.88 |
| 2,700,000.000 | | | | | | | |
| 02R042470 | FHLMC TBA JUL 15 GOLD SINGLE 2099/12/01 | 4.500 | | 30MAY03 | 17JUL03 | 1.000000 | |
| ** WB1Q ** | 139 | 1,736,656.25 | 1,720,187.50 | 16,468.75 | | .00 | 16,468.75 |
| 1,700,000.000 | | | | | | | |
| ** WB1Q ** | 505 | 1,731,343.75 | 1,731,343.75 | .00 | 17JUL03 | 1.000000 | .00 |
| 1,700,000.000 | | | | | | .00 | |
| ** WB1Q ** | 522 | 1,021,893.75 | 1,011,875.00 | 9,218.75 | 17JUL03 | 1.000000 | 9,218.75 |
| 1,000,000.000 | | | | | | .00 | |
| 02R042470 | TOTAL | 1,731,343.75 | 1,731,343.75 | .00 | | .00 | .00 |



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| ASSET ID SH SELL/BTC | SECURITY LOT | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|-----------------|--|-------------------------------------|----------|---|---------------------------|--------------------|--------------------------------------|
| | | 2,757,750.00 | 2,732,062.50 | | 25,687.50 S | | .00 | 25,687.50 S |
| 02R042488 | FHLMC | TBA AUG 15 GOLD SINGLE 2099/12/01 | 4.500 | | 13AUG03 | 18AUG03 | 1.000000 | |
| WB1Q | 708 | 2,245,554.69 | 2,305,750.00 | | -60,195.31 | | .00 | -60,195.31 |
| | | 2,310,000.000 | | | | | | |
| 02R042496 | FHLMC | TBA SEP 15 GOLD SINGLE 2099/12/01 | 4.500 | | 05SEP03 | 18SEP03 | 1.000000 | |
| WB2L | 110 | 4,524,300.00 | 4,558,575.00 | | -34,275.00 | | .00 | -34,275.00 |
| | | 4,570,000.000 | | | | | | |
| WB1Q | 604 | 2,288,140.62 | 2,238,187.50 | | 49,953.12 | 18SEP03 | 1.000000 | 49,953.12 |
| | | 2,300,000.000 | | | | | .00 | |
| 02R042496 | TOTAL | 4,524,300.00 | 4,558,575.00 | | -34,275.00 L | | .00 | -34,275.00 L |
| | | 2,288,140.62 | 2,238,187.50 | | 49,953.12 S | | .00 | 49,953.12 S |
| 02R0504A6 | FHLMC | TBA OCT 15 GOLD SINGLE 2099/12/01 | 5.000 | | 14OCT03 | 20OCT03 | 1.000000 | |
| WB1E | 403 | 11,177,031.25 | 11,144,375.00 | | 32,656.25 | | .00 | 32,656.25 |
| | | 11,000,000.000 | | | | | | |
| WB1Q | 744 | 2,030,000.00 | 2,028,437.50 | | 1,562.50 | 20OCT03 | 1.000000 | 1,562.50 |
| | | 2,000,000.000 | | | | | .00 | |
| WB1Q | 744 | 4,572,070.31 | 4,568,906.25 | | 3,164.06 | 20OCT03 | 1.000000 | 3,164.06 |
| | | 4,500,000.000 | | | | | .00 | |
| WB1Q | 749 | 2,334,859.38 | 2,332,343.75 | | 2,515.63 | 20OCT03 | 1.000000 | 2,515.63 |
| | | 2,300,000.000 | | | | | .00 | |
| WB1F | 308 | 3,232,000.00 | 3,244,000.00 | | -12,000.00 | 20OCT03 | 1.000000 | -12,000.00 |
| | | 3,200,000.000 | | | | | .00 | |
| WB1F | 331 | 10,758,585.94 | 10,749,062.50 | | 9,523.44 | 20OCT03 | 1.000000 | 9,523.44 |
| | | 10,600,000.000 | | | | | .00 | |



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| ASSET ID SH SELL/BTC | SECURITY LOT | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|-----------------|--|-------------------------------------|----------|---|---------------------------|--------------------|--------------------------------------|
| 02R0504A6 | TOTAL | 25,167,617.19 | 25,137,437.50 | | 30,179.69 L | | .00 | 30,179.69 L |
| | | 8,936,929.69 | 8,929,687.50 | | 7,242.19 S | | .00 | 7,242.19 S |
| 02R0504B4 | FHLMC | TBA NOV 15 GOLD SINGLE 2099/12/01 | 5.000 | | 12NOV03 | 18NOV03 | 1.000000 | |
| WB1Q | 714 | 4,555,898.44 | 4,556,679.69 | | -781.25 | | .00 | -781.25 |
| | | 4,500,000.000 | | | | | | |
| WB1Q | 728 | 2,026,406.25 | 2,026,093.75 | | 312.50 | 18NOV03 | 1.000000 | 312.50 |
| | | 2,000,000.000 | | | | | .00 | |
| WB1F | 122 | 10,795,437.50 | 10,727,531.25 | | 67,906.25 | 18NOV03 | 1.000000 | 67,906.25 |
| | | 10,600,000.000 | | | | | .00 | |
| WB1F | 123 | 3,260,750.00 | 3,223,000.00 | | 37,750.00 | 18NOV03 | 1.000000 | 37,750.00 |
| | | 3,200,000.000 | | | | | .00 | |
| 02R0504B4 | TOTAL | 14,056,187.50 | 13,950,531.25 | | 105,656.25 L | | .00 | 105,656.25 L |
| | | 6,582,304.69 | 6,582,773.44 | | -468.75 S | | .00 | -468.75 S |
| 02R0504C2 | FHLMC | TBA DEC 15 GOLD SINGLE 2099/12/01 | 5.000 | | 10DEC03 | 16DEC03 | 1.000000 | |
| WB1Q | 602 | 2,030,859.38 | 2,020,625.00 | | 10,234.38 | | .00 | 10,234.38 |
| | | 2,000,000.000 | | | | | | |
| WB1Q | 647 | 4,570,839.84 | 4,542,890.62 | | 27,949.22 | 16DEC03 | 1.000000 | 27,949.22 |
| | | 4,500,000.000 | | | | | .00 | |
| WB1F | 767 | 3,249,125.00 | 3,252,000.00 | | -2,875.00 | 16DEC03 | 1.000000 | -2,875.00 |
| | | 3,200,000.000 | | | | | .00 | |
| WB1F | 876 | 10,831,046.88 | 10,765,625.00 | | 65,421.88 | 16DEC03 | 1.000000 | 65,421.88 |
| | | 10,600,000.000 | | | | | .00 | |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECY GN/LS |
|-------------|---|---------------|---------------|------------------|-----------------|--------------------|----------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECY GN/LS | BASE CURR GN/LS | NET SECY GN/LS | NET SECY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECY GN/LS | BASE CURR GN/LS | NET BAS SECY GN/LS | NET SECY GN/LS |
| 02R0504C2 | TOTAL | | | | | | |
| | 14,000,171.00 | | 14,017,625.00 | 62,546.88 L | | .00 | 62,546.88 L |
| | 6,601,699.22 | | 6,563,515.62 | 38,183.60 S | | .00 | 38,183.60 S |
| 02R050424 | FHLMC TBA FEB 15 GOLD SINGLE 2099/12/01 5.000 | | | 29JAN03 | 19FEB03 | 1.000000 | |
| ** WB1Q ** | 743 | 2,038,906.25 | 2,029,843.75 | 9,062.50 | | .00 | 9,062.50 |
| | 2,000,000.000 | | | | | | |
| 02R050432 | FHLMC TBA MAR 15 GOLD SINGLE 2099/12/01 5.000 | | | 25FEB03 | 18MAR03 | 1.000000 | |
| ** WB1Q ** | 452 | 2,055,000.00 | 2,030,625.00 | 24,375.00 | | .00 | 24,375.00 |
| | 2,000,000.000 | | | | | | |
| 02R050440 | FHLMC TBA APR 15 GOLD SINGLE 2099/12/01 5.000 | | | 15APR03 | 21APR03 | 1.000000 | |
| ** WB1Q ** | 739 | 2,053,437.50 | 2,045,000.00 | 8,437.50 | | .00 | 8,437.50 |
| | 2,000,000.000 | | | | | | |
| 02R050457 | FHLMC TBA MAY 15 GOLD SINGLE 2099/12/01 5.000 | | | 13MAY03 | 19MAY03 | 1.000000 | |
| ** WB1F ** | 630 | 10,940,359.38 | 10,778,875.00 | 161,404.38 | | .00 | 161,404.38 |
| | 10,600,000.000 | | | | | | |
| ** WB1F ** | 432 | 3,301,750.00 | 3,277,000.00 | 24,750.00 | 19MAY03 | 1.000000 | 24,750.00 |
| | 3,200,000.000 | | | | | .00 | |
| ** WB1Q ** | 594 | 2,069,531.25 | 2,045,625.00 | 23,906.25 | 19MAY03 | 1.000000 | 23,906.25 |
| | 2,000,000.000 | | | | | .00 | |
| 02R050457 | TOTAL | | | | | | |
| ----- | 14,242,109.38 | | 14,055,875.00 | 186,234.38 L | | .00 | 186,234.38 L |
| | 2,069,531.25 | | 2,045,625.00 | 23,906.25 S | | .00 | 23,906.25 S |
| 02R050465 | FHLMC TBA JUN 15 GOLD SINGLE 2099/12/01 5.000 | | | 11JUN03 | 17JUN03 | 1.000000 | |
| ** WB1Q ** | 620 | 2,073,906.25 | 2,064,375.00 | 9,531.25 | | .00 | 9,531.25 |
| | 2,000,000.000 | | | | | | |
| ** WB1F ** | 457 | 11,002,468.75 | 10,914,687.50 | 87,781.25 | 17JUN03 | 0.000000 | 87,781.25 |
| | 10,600,000.000 | | | | | .00 | |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECY GN/LS |
|-------------|---|----------------|----------------|------------------|-----------------|--------------------|----------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECY GN/LS | BASE CURR GN/LS | NET SECY GN/LS | NET SECY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECY GN/LS | BASE CURR GN/LS | NET BAS SECY GN/LS | NET SECY GN/LS |
| ** WB1F ** | 458 | 3,322,250.00 | 3,294,000.00 | 28,250.00 | 13JUN03 | 1.000000 | 28,250.00 |
| | 3,200,000.000 | | | | | .00 | |
| 02R050465 | TOTAL | | | | | | |
| ----- | 14,324,718.75 | | 14,208,687.50 | 116,031.25 L | | .00 | 116,031.25 L |
| | 2,073,906.25 | | 2,064,375.00 | 9,531.25 S | | .00 | 9,531.25 S |
| 02R050473 | FHLMC TBA JUL 15 GOLD SINGLE 2099/12/01 5.000 | | | 14JUL03 | 17JUL03 | 1.000000 | |
| ** WB1F ** | 233 | 10,943,671.00 | 10,977,625.00 | -33,953.12 | | .00 | -33,953.12 |
| | 10,600,000.000 | | | | | | |
| ** WB1F ** | 234 | 3,303,625.00 | 3,315,000.00 | -11,375.00 | 14JUL03 | 1.000000 | -11,375.00 |
| | 3,200,000.000 | | | | | .00 | |
| ** WB1Q ** | 542 | 2,069,062.50 | 2,062,656.26 | 6,406.24 | 14JUL03 | 1.000000 | 6,406.24 |
| | 2,000,000.000 | | | | | .00 | |
| ** WB1Q ** | 544 | 1,550,742.19 | 1,552,265.62 | -1,523.43 | 14JUL03 | 1.000000 | -1,523.43 |
| | 1,500,000.000 | | | | | .00 | |
| 02R050473 | TOTAL | | | | | | |
| ----- | 14,247,296.00 | | 14,292,625.00 | -45,328.12 L | | .00 | -45,328.12 L |
| | 3,619,804.69 | | 3,614,921.88 | 4,882.81 S | | .00 | 4,882.81 S |
| 02R050481 | FHLMC TBA AUG 15 GOLD SINGLE 2099/12/01 5.000 | | | 08JUL03 | 18AUG03 | 1.000000 | |
| ** WB1E ** | 243 | 20,543,750.00 | 20,545,625.00 | -21,875.00 | | .00 | -21,875.00 |
| | 20,000,000.000 | | | | | | |
| ** WB1E ** | 243 | -20,543,750.00 | -20,565,625.00 | 21,875.00 | 08JUL03 | 1.000000 | 21,875.00 |
| | -20,000,000.000 | | | | | .00 | |
| ** WB1E ** | 196 | 11,036,093.75 | 11,311,093.75 | -275,000.00 | 13AUG03 | 1.000000 | -275,000.00 |
| | 11,000,000.000 | | | | | .00 | |
| ** WB1E ** | 196 | -11,036,093.75 | -11,311,093.75 | 275,000.00 | 13AUG03 | 0.000000 | 275,000.00 |
| | -11,000,000.000 | | | | | .00 | |

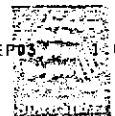


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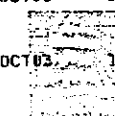
| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/L BASE SECY GN/L | STL DT BASE CURR GN/L | SELL RATE GN/L | NET SECY GN/L NET BAS SECY GN/L |
|-------------------------|-------------------------------|--|-------------------------------------|-------------------------------------|---|--------------------------|-------------------|------------------------------------|
| ** WB1E ** | 662 | 11,036,093.75 | 11,311,093.75 | | 13AUG03 | 18AUG03 | 1.000000 .00 | -275,000.00 |
| 11,000,000.000 | | | | | | | | |
| ** WB1Q ** | 674 | 2,002,812.50 | 2,064,062.50 | | 13AUG03 | 18AUG03 | 1.000000 .00 | -61,250.00 |
| 2,000,000.000 | | | | | | | | |
| ** WB1Q ** | 679 | 2,303,234.38 | 2,369,000.00 | | 13AUG03 | 18AUG03 | 1.000000 .00 | -65,765.62 |
| 2,300,000.000 | | | | | | | | |
| ** WB1Q ** | 700 | 4,506,152.34 | 4,613,671.88 | | 13AUG03 | 18AUG03 | 1.000000 .00 | -107,519.54 |
| 4,500,000.000 | | | | | | | | |
| ** WB1F ** | 795 | 3,208,250.00 | 3,296,000.00 | | 13AUG03 | 18AUG03 | 1.000000 .00 | -87,750.00 |
| 3,200,000.000 | | | | | | | | |
| ** WB1F ** | 782 | 10,600,000.00 | 10,918,000.00 | | 14AUG03 | 18AUG03 | 1.000000 .00 | -318,000.00 |
| 10,600,000.000 | | | | | | | | |
| 02R050481 | TOTAL | 24,844,343.75 | 25,525,093.75 | | | | .00 | -680,750.00 L |
| | | 8,812,199.22 | 9,046,734.38 | | | | .00 | -234,535.16 S |
| 02R050499 | FHLMC | TBA SEP 15 GOLD SINGLE 2099/12/01 | 5.000 | | 15SEP03 | 18SEP03 | 1.000000 | |
| ** WB1Q ** | 008 | 2,339,351.56 | 2,295,687.50 | | | | .00 | 43,664.06 |
| 2,300,000.000 | | | | | | | | |
| ** WB1Q ** | 010 | 2,034,531.25 | 1,996,250.00 | | 15SEP03 | 18SEP03 | 1.000000 .00 | 38,281.25 |
| 2,000,000.000 | | | | | | | | |
| ** WB1Q ** | 013 | 4,583,671.88 | 4,491,562.50 | | 15SEP03 | 18SEP03 | 1.000000 .00 | 92,109.38 |
| 4,500,000.000 | | | | | | | | |
| ** WB1E ** | 201 | 11,180,468.75 | 11,000,000.00 | | 15SEP03 | 18SEP03 | 1.000000 .00 | 180,468.75 |
| 11,000,000.000 | | | | | | | | |
| ** WB1F ** | 610 | 10,782,187.50 | 10,545,218.75 | | 15SEP03 | 18SEP03 | 1.000000 .00 | 216,968.75 |
| 10,600,000.000 | | | | | | | | |



STATE STREET

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| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/L BASE SECY GN/L | STL DT BASE CURR GN/L | SELL RATE GN/L | NET SECY GN/L NET BAS SECY GN/L |
|-------------------------|-------------------------------|--|-------------------------------------|-------------------------------------|---|--------------------------|-------------------|------------------------------------|
| ** WB1F ** | 611 | 3,254,000.00 | 3,198,000.00 | | 15SEP03 | 18SEP03 | 1.000000 .00 | 56,000.00 |
| 3,200,000.000 | | | | | | | | |
| 02R050499 | TOTAL | 25,216,656.25 | 24,763,218.75 | | | | .00 | 453,437.50 L |
| | | 8,957,554.69 | 8,783,500.00 | | | | .00 | 174,054.69 S |
| 02R0506A4 | FHLMC | TBA OCT 30 GOLD SINGLE 2099/12/01 | 5.000 | | 22SEP03 | 15OCT03 | 1.000000 | |
| ** WB1Q ** | 787 | 5,010,750.00 | 5,016,328.12 | | | | .00 | -5,578.12 |
| 5,100,000.000 | | | | | | | | |
| ** WB1H ** | 563 | 32,505,234.38 | 32,306,125.00 | | 07OCT03 | 15OCT03 | 1.000000 .00 | 199,109.38 |
| 33,100,000.000 | | | | | | | | |
| ** WB1H ** | 564 | 3,443,125.00 | 3,419,062.50 | | 07OCT03 | 15OCT03 | 1.000000 .00 | 24,062.50 |
| 3,500,000.000 | | | | | | | | |
| ** WB2N ** | 622 | 12,078,984.38 | 11,897,625.00 | | 07OCT03 | 15OCT03 | 1.000000 .00 | 181,359.38 |
| 12,300,000.000 | | | | | | | | |
| ** WB2N ** | 623 | 7,584,712.50 | 7,490,460.95 | | 07OCT03 | 15OCT03 | 1.000000 .00 | 94,251.55 |
| 7,710,000.000 | | | | | | | | |
| ** WB2N ** | 624 | 4,623,625.00 | 4,597,554.71 | | 07OCT03 | 15OCT03 | 1.000000 .00 | 26,070.29 |
| 4,700,000.000 | | | | | | | | |
| ** WB2N ** | 625 | 4,131,750.00 | 4,108,453.15 | | 07OCT03 | 15OCT03 | 1.000000 .00 | 23,296.85 |
| 4,200,000.000 | | | | | | | | |
| ** WB2N ** | 647 | 1,083,156.25 | 1,076,023.44 | | 08OCT03 | 15OCT03 | 1.000000 .00 | 7,132.81 |
| 1,100,000.000 | | | | | | | | |
| ** WB2L ** | 344 | 4,381,281.25 | 4,276,632.81 | | 09OCT03 | 15OCT03 | 1.000000 .00 | 104,648.44 |
| 4,465,000.000 | | | | | | | | |
| ** WB2L ** | 346 | 4,120,440.43 | 4,014,090.63 | | 09OCT03 | 15OCT03 | 1.000000 .00 | 106,349.80 |
| 4,195,000.000 | | | | | | | | |



STATE STREET

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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|---|---------------|---------------|--------------------|-----------------|-----------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| ** WB2N ** | 678 20,500,000.000 | 20,149,257.92 | 20,036,820.17 | 09OCT03 112,429.75 | 15OCT03 | 1.000000 .00 | 112,429.75 |
| ** WB2N ** | 683 2,100,000.000 | 2,065,957.03 | 2,052,093.75 | 10OCT03 13,863.28 | 15OCT03 | 1.000000 .00 | 13,863.28 |
| 02R0506A4 | TOTAL | 96,167,524.14 | 95,274,950.11 | 892,574.03 L | | .00 | 892,574.03 L |
| | | 5,010,750.00 | 5,016,320.12 | -5,570.12 S | | .00 | -5,570.12 S |
| 02R0506B2 | FHLMC TBA NOV 30 GOLD SINGLE 2099/12/01 | 5.000 | | 08OCT03 | 13NOV03 | 1.000000 | |
| ** WB1Q ** | 040 5,100,000.000 | 5,000,390.62 | 5,019,515.62 | -19,125.00 | | .00 | -19,125.00 |
| ** WB2N ** | 120 20,500,000.000 | 20,154,062.50 | 20,085,195.42 | 22OCT03 68,867.00 | 13NOV03 | 1.000000 .00 | 68,867.00 |
| ** WB2N ** | 130 7,710,000.000 | 7,575,075.00 | 7,560,618.75 | 23OCT03 14,456.25 | 13NOV03 | 1.000000 .00 | 14,456.25 |
| ** WB2N ** | 132 1,100,000.000 | 1,078,343.75 | 1,079,718.75 | -1,375.00 | 13NOV03 | 1.000000 .00 | -1,375.00 |
| ** WB2N ** | 133 4,200,000.000 | 4,119,937.50 | 4,110,625.00 | 1,312.50 | 13NOV03 | 1.000000 .00 | 1,312.50 |
| ** WB2N ** | 134 4,700,000.000 | 4,606,000.00 | 4,600,937.50 | -2,937.50 | 13NOV03 | 1.000000 .00 | -2,937.50 |
| ** WB2N ** | 135 12,300,000.000 | 12,046,312.50 | 12,040,546.00 | 5,765.62 | 13NOV03 | 1.000000 .00 | 5,765.62 |
| ** WB2N ** | 139 2,100,000.000 | 2,050,164.07 | 2,059,312.50 | -1,148.43 | 13NOV03 | 1.000000 .00 | -1,148.43 |
| ** WB1H ** | 723 3,500,000.000 | 3,438,750.00 | 3,432,187.50 | 6,562.50 | 13NOV03 | 1.000000 .00 | 6,562.50 |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|----------------|----------------|-------------------|-----------------|-----------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| ** WB1H ** | 725 33,100,000.000 | 32,417,312.50 | 32,401,796.00 | 23OCT03 15,515.62 | 13NOV03 | 1.000000 .00 | 15,515.62 |
| ** WB1F ** | 434 5,800,000.000 | 5,690,343.75 | 5,700,312.50 | -9,960.75 | 13NOV03 | 1.000000 .00 | -9,960.75 |
| ** WB1F ** | 444 3,200,000.000 | 3,151,875.00 | 3,131,000.00 | 20,875.00 | 13NOV03 | 1.000000 .00 | 20,875.00 |
| ** WB1Q ** | 270 3,200,000.000 | 3,147,250.00 | 3,146,250.00 | 3,000.00 | 13NOV03 | 1.000000 .00 | 3,000.00 |
| ** WB1Q ** | 273 3,500,000.000 | 3,445,449.22 | 3,434,273.44 | 11,175.78 | 13NOV03 | 1.000000 .00 | 11,175.78 |
| ** WB1Q ** | 274 2,000,000.000 | 1,966,406.25 | 1,968,437.50 | -2,031.25 | 13NOV03 | 1.000000 .00 | -2,031.25 |
| ** WB2L ** | 540 3,770,000.000 | 3,691,065.63 | 3,691,065.63 | .00 | 13NOV03 | 1.000000 .00 | .00 |
| ** WB2L ** | 544 4,465,000.000 | 4,351,979.69 | 4,367,726.56 | -15,746.87 | 13NOV03 | 1.000000 .00 | -15,746.87 |
| ** WB2L ** | 545 425,000.000 | 414,175.78 | 415,703.13 | -1,527.35 | 13NOV03 | 1.000000 .00 | -1,527.35 |
| 02R0506B2 | TOTAL | 3,691,065.63 | 3,691,065.63 | .00 | | .00 | .00 |
| | | 101,102,332.04 | 101,001,601.37 | 100,650.67 L | | .00 | 100,650.67 L |
| | | 13,559,496.09 | 13,566,476.56 | -6,980.47 S | | .00 | -6,980.47 S |

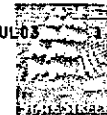


STATE STREET
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FOR PUBLIC DISCLOSURE

ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|---|---------------|------------|-------------------|-----------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR | GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR | GN/LS | NET BAS SECTY GN/LS |
| 02R0506C0 | FHLMC TBA DEC 30 GOLD SINGLE 2099/12/01 | 5.000 | | 12NOV03 | 11DEC03 | 1.000000 | |
| ** WB1Q ** | 720 4,807,429.69 | 4,020,089.84 | | -12,660.15 | | .00 | -12,660.15 |
| | 4,100,000.000 | | | | | | |
| ** WB1Q ** | 192 3,126,875.00 | 3,136,625.00 | | 04DEC03 | 11DEC03 | 1.000000 | -9,750.00 |
| | 3,200,000.000 | | | | | .00 | -9,750.00 |
| ** WB1Q ** | 194 3,427,128.91 | 3,433,324.22 | | 04DEC03 | 11DEC03 | 1.000000 | -6,195.31 |
| | 3,500,000.000 | | | | | .00 | -6,195.31 |
| ** WB1Q ** | 202 1,959,843.75 | 1,960,000.00 | | 04DEC03 | 11DEC03 | 1.000000 | -156.25 |
| | 2,000,000.000 | | | | | .00 | -156.25 |
| ** WB1F ** | 734 3,157,375.00 | 3,129,000.00 | | 09DEC03 | 11DEC03 | 1.000000 | 28,375.00 |
| | 3,200,000.000 | | | | | .00 | 28,375.00 |
| ** WB1F ** | 735 5,720,929.69 | 5,683,812.50 | | 09DEC03 | 11DEC03 | 1.000000 | 37,117.19 |
| | 5,800,000.000 | | | | | .00 | 37,117.19 |
| 02R0506C0 | TOTAL | | | | | | |
| | 8,878,304.69 | 8,812,812.50 | | 65,492.19 L | | .00 | 65,492.19 L |
| | 12,521,277.35 | 12,550,039.06 | | -28,761.71 S | | .00 | -28,761.71 S |
| 02R050614 | FHLMC TBA JAN 30 GOLD SINGLE 2099/12/01 | 5.000 | | 04DEC03 | 14JAN04 | 1.000000 | |
| ** WB1Q ** | 205 4,003,906.25 | 3,992,921.88 | | 10,984.37 | | .00 | 10,984.37 |
| | 4,100,000.000 | | | | | | |
| 02R050671 | FHLMC TBA JUL 30 GOLD SINGLE 2099/12/01 | 5.000 | | 08JUL03 | 14JUL03 | 1.000000 | |
| ** WB2N ** | 331 6,657,234.41 | 6,690,750.00 | | -33,515.59 | | .00 | -33,515.59 |
| | 6,600,000.000 | | | | | | |
| ** WB2N ** | 334 12,388,886.69 | 12,490,140.63 | | -101,253.94 | 14JUL03 | 1.000000 | -101,253.94 |
| | 12,300,000.000 | | | | | .00 | -101,253.94 |
| ** WB2N ** | 338 8,866,343.73 | 9,020,484.40 | | -154,140.67 | 14JUL03 | 1.000000 | -154,140.67 |
| | 8,800,000.000 | | | | | .00 | -154,140.67 |



STATE STREET

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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|---|---------------|------------|-------------------|-----------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR | GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR | GN/LS | NET BAS SECTY GN/LS |
| ** WB2N ** | 346 4,241,015.65 | 4,303,687.50 | | 08JUL03 | 14JUL03 | 1.000000 | -62,671.85 |
| | 4,200,000.000 | | | | | .00 | -62,671.85 |
| ** WB2N ** | 348 1,109,367.19 | 1,127,156.25 | | 08JUL03 | 14JUL03 | 1.000000 | -17,789.06 |
| | 1,100,000.000 | | | | | .00 | -17,789.06 |
| ** WB2N ** | 353 3,328,359.38 | 3,303,015.63 | | 08JUL03 | 14JUL03 | 1.000000 | -54,656.25 |
| | 3,300,000.000 | | | | | .00 | -54,656.25 |
| ** WB2N ** | 357 2,118,276.51 | 2,152,500.00 | | 09JUL03 | 14JUL03 | 1.000000 | -34,223.49 |
| | 2,100,000.000 | | | | | .00 | -34,223.49 |
| ** WB2N ** | CXL 357 -2,118,276.51 | -2,152,500.00 | | 09JUL03 | 14JUL03 | 1.000000 | 34,223.49 |
| | -2,100,000.000 | | | | | .00 | 34,223.49 |
| ** WB2N ** | 401 2,119,605.45 | 2,152,500.00 | | 09JUL03 | 14JUL03 | 1.000000 | -32,894.55 |
| | 2,100,000.000 | | | | | .00 | -32,894.55 |
| ** WB2N ** | CXL 401 -2,119,605.45 | -2,152,500.00 | | 09JUL03 | 14JUL03 | 1.000000 | 32,894.55 |
| | -2,100,000.000 | | | | | .00 | 32,894.55 |
| ** WB2N ** | 516 2,119,605.45 | 2,152,500.00 | | 09JUL03 | 14JUL03 | 1.000000 | -32,894.55 |
| | 2,100,000.000 | | | | | .00 | -32,894.55 |
| 02R050671 | TOTAL | | | | | | |
| | 38,710,812.50 | 39,167,734.41 | | -456,921.91 L | | .00 | -456,921.91 L |
| 02R050689 | FHLMC TBA AUG 30 GOLD SINGLE 2099/12/01 | 5.000 | | 24JUL03 | 13AUG03 | 1.000000 | |
| ** WB1Q ** | 714 2,361,562.50 | 2,412,671.87 | | -51,109.37 | | .00 | -51,109.37 |
| | 2,400,000.000 | | | | | | |
| ** WB1Q ** | CXL 714 -2,361,562.50 | -2,412,671.87 | | 51,109.37 | 13AUG03 | 1.000000 | 51,109.37 |
| | -2,400,000.000 | | | | | .00 | 51,109.37 |
| ** WB1Q ** | 723 393,593.75 | 398,937.50 | | -5,343.75 | 13AUG03 | 1.000000 | -5,343.75 |
| | 400,000.000 | | | | | .00 | -5,343.75 |
| ** WB1Q ** | 770 2,361,562.50 | 2,413,500.00 | | -51,937.50 | 13AUG03 | 1.000000 | -51,937.50 |
| | | | | | | .00 | -51,937.50 |



STATE STREET

FOR PUBLIC DISCLOSURE

ATTACHMENT O

| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/L BASE SECY GN/L | STL DT BASE CURR | SELL RATE GN/L | NET SECY GN/L NET BAS SECY GN/L |
|-------------------------|--|----------|-------------------------------------|---|---------------------|-------------------|------------------------------------|
| | 2,400,000.000 | | | | | | |
| ** WB1Q ** CXL 770 | -2,361,562.50 | | -2,413,500.00 | 24JUL03 51,937.50 | 13AUG03 | 1.000000 .00 | 51,937.50 |
| -2,400,000.000 | | | | | | | |
| ** WB1H ** 013 | 3,399,921.00 | | 3,367,302.03 | 07AUG03 32,539.05 | 13AUG03 | 1.000000 .00 | 32,539.05 |
| 3,500,000.000 | | | | | | | |
| ** WB2N ** 743 | 46,104,794.00 | | 46,763,554.73 | 07AUG03 -570,759.93 | 13AUG03 | 1.000000 .00 | -570,759.93 |
| 47,550,000.000 | | | | | | | |
| ** WB2N ** 744 | 4,002,531.25 | | 4,222,312.50 | 07AUG03 -139,781.25 | 13AUG03 | 1.000000 .00 | -139,781.25 |
| 4,200,000.000 | | | | | | | |
| ** WB2N ** 746 | 4,569,032.04 | | 4,644,107.50 | 07AUG03 -74,355.46 | 13AUG03 | 1.000000 .00 | -74,355.46 |
| 4,700,000.000 | | | | | | | |
| ** WB2N ** 747 | 29,919,312.50 | | 30,442,734.30 | 07AUG03 -723,421.00 | 13AUG03 | 1.000000 .00 | -723,421.00 |
| 30,000,000.000 | | | | | | | |
| ** WB2N ** 748 | 1,074,003.91 | | 1,105,043.75 | 07AUG03 -31,039.04 | 13AUG03 | 1.000000 .00 | -31,039.04 |
| 1,100,000.000 | | | | | | | |
| ** WB2N ** 780 | 20,170,070.04 | | 20,577,695.33 | 08AUG03 -406,016.47 | 13AUG03 | 1.000000 .00 | -406,016.47 |
| 20,500,000.000 | | | | | | | |
| ** WB1H ** 020 | 32,604,792.09 | | 32,524,620.99 | 11AUG03 00,163.90 | 13AUG03 | 1.000000 .00 | 00,163.90 |
| 33,100,000.000 | | | | | | | |
| ** WB1Q ** 515 | 300,937.50 | | 402,250.00 | 11AUG03 -13,312.50 | 13AUG03 | 1.000000 .00 | -13,312.50 |
| 400,000.000 | | | | | | | |
| ** WB1Q ** CXL 515 | -300,937.50 | | -402,250.00 | 11AUG03 13,312.50 | 13AUG03 | 1.000000 .00 | 13,312.50 |
| -400,000.000 | | | | | | | |
| ** WB1Q ** 724 | 300,937.50 | | 309,107.50 | 11AUG03 -250.00 | 13AUG03 | 000000 .00 | -250.00 |
| 400,000.000 | | | | | | | |



STATE STREET
Serving Institutional Investors Worldwide

FOR PUBLIC DISCLOSURE

| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/L BASE SECY GN/L | STL DT BASE CURR | SELL RATE GN/L | NET SECY GN/L NET BAS SECY GN/L |
|-------------------------|--|----------------|-------------------------------------|---|---------------------|-------------------|------------------------------------|
| ** WB2N ** 774 | 12,115,900.44 | | 12,334,593.75 | 11AUG03 -210,613.31 | 13AUG03 | 1.000000 .00 | -210,613.31 |
| 12,300,000.000 | | | | | | | |
| ** WB2N ** 779 | 2,042,347.65 | | 2,100,059.30 | 11AUG03 -46,511.73 | 13AUG03 | 1.000000 .00 | -46,511.73 |
| 2,100,000.000 | | | | | | | |
| 02R050609 | TOTAL | 156,104,396.22 | 150,291,793.14 | -2,107,396.92 L | | .00 | -2,107,396.92 L |
| | | 702,531.25 | 700,125.00 | -5,593.75 S | | .00 | -5,593.75 S |
| 02R050697 | FHLMC TBA SEP 30 GOLD SINGLE 2099/12/01 5.000 | | | 02SEP03 | 15SEP03 | 1.000000 | |
| ** WB2N ** 196 | 45,610,051.56 | | 46,012,054.69 | -401,203.13 | | .00 | -401,203.13 |
| 47,550,000.000 | | | | | | | |
| ** WB2N ** 197 | 22,140,360.94 | | 22,630,240.44 | -409,007.50 | | .00 | -409,007.50 |
| 23,000,000.000 | | | | | | | |
| ** WB2L ** 034 | 4,020,510.94 | | 4,114,377.34 | -85,066.40 | | .00 | -85,066.40 |
| 4,195,000.000 | | | | | | | |
| ** WB2L ** 227 | 4,291,901.25 | | 4,395,932.03 | -103,950.70 | | .00 | -103,950.70 |
| 4,465,000.000 | | | | | | | |
| ** WB2N ** 250 | 4,540,460.75 | | 4,553,125.00 | 7,343.75 | | .00 | 7,343.75 |
| 4,700,000.000 | | | | | | | |
| ** WB2N ** 261 | 4,074,000.00 | | 4,067,437.50 | 6,562.50 | | .00 | 6,562.50 |
| 4,200,000.000 | | | | | | | |
| ** WB1H ** 204 | 3,402,519.33 | | 3,307,343.75 | 15,175.50 | | .00 | 15,175.50 |
| 3,500,000.000 | | | | | | | |
| ** WB2N ** 295 | 7,495,264.01 | | 7,461,034.37 | 33,429.64 | | .00 | 33,429.64 |
| 7,710,000.000 | | | | | | | |
| ** WB2N ** 303 | 1,040,976.57 | | 1,070,093.75 | -1,117.10 | | .00 | -1,117.10 |
| 1,100,000.000 | | | | | | | |



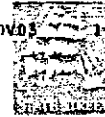
STATE STREET
Serving Institutional Investors Worldwide

FOR PUBLIC DISCLOSURE

COMPOSITE
SUMMARY REALIZED GAIN/LOSS REPORT
JANUARY 1, 2003 TO DECEMBER 31, 2003

ATTACHMENT O

| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECTY BASE SECTY | TRD DT GN/LS GN/LS | STL DT BASE CURR | SELL RATE GN/LS | NET SECTY NET BAS SECTY | GN/LS GN/LS |
|-------------------------|-------------------------------|--|-------------------------------------|-------------------------------------|-------------------------------------|--------------------------|---------------------|--------------------|----------------------------|----------------|
| ** WB1H ** | 314 | 32,444,464.76 | | 32,484,546.88 | | 11SEP03 | 15SEP03 | 1.000000 | | |
| | 33,100,000.000 | | | | | -40,082.12 | | .00 | | -40,082.12 |
| ** WB2N ** | 326 | 20,121,230.52 | | 19,663,984.38 | | 11SEP03 | 15SEP03 | 1.000000 | | |
| | 20,500,000.000 | | | | | 457,246.14 | | .00 | | 457,246.14 |
| ** WB2N ** | 331 | 2,059,148.45 | | 2,054,718.75 | | 11SEP03 | 15SEP03 | 1.000000 | | |
| | 2,100,000.000 | | | | | 4,429.70 | | .00 | | 4,429.70 |
| ** WB2N ** | 333 | 22,346,790.63 | | 22,346,790.63 | | 11SEP03 | 15SEP03 | 1.000000 | | |
| | 23,090,000.000 | | | | | .00 | | .00 | | .00 |
| ** WB2N ** | 343 | 12,056,402.31 | | 12,013,831.25 | | 11SEP03 | 15SEP03 | 1.000000 | | |
| | 12,300,000.000 | | | | | 42,571.06 | | .00 | | 42,571.06 |
| 02R050697 | TOTAL | 22,346,790.63 | | 22,346,790.63 | | | | .00 | | .00 |
| | | 163,362,179.39 | | 163,917,528.13 | | | | .00 | | -555,348.74 L |
| 02R0524A2 | FHLMC | TBA OCT 15 GOLD SINGLE | 2099/12/01 | 5.500 | | 14OCT03 | 20OCT03 | 1.000000 | | |
| ** WB1E ** | 404 | 6,180,937.50 | | 6,161,250.00 | | | | .00 | | 19,687.50 |
| | 6,000,000.000 | | | | | 19,687.50 | | | | |
| ** WB1Q ** | 751 | 2,369,718.75 | | 2,354,265.62 | | 14OCT03 | 20OCT03 | 1.000000 | | |
| | 2,300,000.000 | | | | | 15,453.13 | | .00 | | 15,453.13 |
| 02R0524A2 | TOTAL | 6,180,937.50 | | 6,161,250.00 | | | | .00 | | 19,687.50 L |
| | | 2,369,718.75 | | 2,354,265.62 | | | | .00 | | 15,453.13 S |
| 02R0524B0 | FHLMC | TBA NOV 15 GOLD SINGLE | 2099/12/01 | 5.500 | | 14NOV03 | 18NOV03 | 1.000000 | | |
| ** WB1H ** | 199 | 9,772,875.00 | | 9,799,650.00 | | | | .00 | | -24,775.00 |
| | 9,520,000.000 | | | | | -24,775.00 | | | | |
| ** WB1H ** | 200 | 102,703.13 | | 102,937.50 | | 14NOV03 | 18NOV03 | 1.000000 | | |
| | 100,000.000 | | | | | -234.37 | | .00 | | -234.37 |



STATE STREET

FOR PUBLIC DISCLOSURE

COMPOSITE
SUMMARY REALIZED GAIN/LOSS REPORT
JANUARY 1, 2003 TO DECEMBER 31, 2003

| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECTY BASE SECTY | TRD DT GN/LS GN/LS | STL DT BASE CURR | SELL RATE GN/LS | NET SECTY NET BAS SECTY | GN/LS GN/LS |
|-------------------------|-------------------------------|--|-------------------------------------|-------------------------------------|-------------------------------------|--------------------------|---------------------|--------------------|----------------------------|----------------|
| ** WB1H ** | 201 | 9,529,400.00 | | 9,552,600.00 | | 14NOV03 | 18NOV03 | 1.000000 | | |
| | 9,280,000.000 | | | | | -23,200.00 | | .00 | | -23,200.00 |
| ** WB1E ** | 633 | 6,174,140.63 | 2099/12/31 | 5.500 | | 27OCT03 | 18NOV03 | 1.000000 | | |
| | 6,000,000.000 | | | 6,165,000.00 | | 9,140.63 | | .00 | | 9,140.63 |
| ** WB1H ** | 024 | 19,455,187.50 | | 19,404,978.13 | | 04NOV03 | 18NOV03 | 1.000000 | | |
| | 18,900,000.000 | | | | | 50,209.37 | | .00 | | 50,209.37 |
| ** WB1Q ** | 790 | 2,377,265.63 | | 2,363,250.00 | | 13NOV03 | 18NOV03 | 1.000000 | | |
| | 2,300,000.000 | | | | | 14,015.63 | | .00 | | 14,015.63 |
| ** WB2N ** | 343 | 13,443,828.19 | | 13,351,406.25 | | 14NOV03 | 18NOV03 | 1.000000 | | |
| | 13,000,000.000 | | | | | 92,421.94 | | .00 | | 92,421.94 |
| 02R0524B0 | TOTAL | 58,478,134.45 | | 58,376,571.88 | | | | .00 | | 101,562.57 L |
| | | 2,377,265.63 | | 2,363,250.00 | | | | .00 | | 14,015.63 S |
| 02R0524C8 | FHLMC | TBA DEC 15 GOLD SINGLE | 2099/12/01 | 5.500 | | 04DEC03 | 16DEC03 | 1.000000 | | |
| ** WB2N ** | 593 | 13,377,812.50 | | 13,410,312.50 | | | | .00 | | -32,500.00 |
| | 13,000,000.000 | | | | | | | | | |
| ** WB1Q ** | 613 | 2,377,625.00 | | 2,371,515.62 | | 10DEC03 | 16DEC03 | 1.000000 | | |
| | 2,300,000.000 | | | | | 6,109.38 | | .00 | | 6,109.38 |
| ** WB1E ** | 594 | 6,207,890.62 | | 6,155,625.00 | | 11DEC03 | 16DEC03 | 1.000000 | | |
| | 6,000,000.000 | | | | | 52,265.62 | | .00 | | 52,265.62 |
| 02R0524C8 | TOTAL | 19,585,703.12 | | 19,565,937.50 | | | | .00 | | 19,765.62 L |
| | | 2,377,625.00 | | 2,371,515.62 | | | | .00 | | 6,109.38 S |



STATE STREET

FOR PUBLIC DISCLOSURE

ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|---|---------------|---------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE | BASE | BASE | | | |
| 02R052446 | FHLMC TBA APR 15 GOLD SINGLE 2099/12/01 5.500 | | | 15APR03 | 21APR03 | 1.000000 | |
| ** WB1Q ** | 738 2,300,000.000 | 2,380,500.00 | 2,384,893.75 | -3,593.75 | | .00 | -3,593.75 |
| 02R052453 | FHLMC TBA MAY 15 GOLD SINGLE 2099/12/01 5.500 | | | 14MAY03 | 19MAY03 | 1.000000 | |
| ** WB1E ** | 841 6,000,000.000 | 6,241,875.00 | 6,192,456.25 | 49,218.75 | | .00 | 49,218.75 |
| ** WB1Q ** | 592 2,300,000.000 | 2,388,226.56 | 2,376,986.25 | 11,320.31 | | .00 | 11,320.31 |
| 02R052453 | TOTAL | 6,241,875.00 | 6,192,456.25 | 49,218.75 L | | .00 | 49,218.75 L |
| | | 2,388,226.56 | 2,376,986.25 | 11,320.31 S | | .00 | 11,320.31 S |
| 02R052461 | FHLMC TBA JUN 15 GOLD SINGLE 2099/12/01 5.500 | | | 23MAY03 | 17JUN03 | 1.000000 | |
| ** WB1E ** | 526 6,000,000.000 | 6,215,625.00 | 6,240,937.50 | -25,312.50 | | .00 | -25,312.50 |
| ** WB1E ** | CXL 526 -4,000,000.000 | -6,215,625.00 | -6,240,937.50 | 25,312.50 | | .00 | 25,312.50 |
| ** WB1E ** | 309 6,000,000.000 | 6,232,031.25 | 6,206,250.00 | 25,781.25 | | .00 | 25,781.25 |
| ** WB1Q ** | 452 2,300,000.000 | 2,385,171.80 | 2,387,867.19 | -2,695.31 | | .00 | -2,695.31 |
| 02R052461 | TOTAL | 6,232,031.25 | 6,206,250.00 | 25,781.25 L | | .00 | 25,781.25 L |
| | | 2,385,171.80 | 2,387,867.19 | -2,695.31 S | | .00 | -2,695.31 S |



STATE STREET
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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|---|--------------|--------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE | BASE | BASE | | | |
| 02R052479 | FHLMC TBA JUL 15 GOLD SINGLE 2099/12/01 5.500 | | | 09JUL03 | 17JUL03 | 1.000000 | |
| ** WB1E ** | 278 6,000,000.000 | 6,219,843.75 | 6,228,750.00 | -8,906.25 | | .00 | -8,906.25 |
| ** WB1Q ** | 564 2,300,000.000 | 2,394,515.62 | 2,384,893.75 | 10,421.87 | | .00 | 10,421.87 |
| 02R052479 | TOTAL | 6,219,843.75 | 6,228,750.00 | -8,906.25 L | | .00 | -8,906.25 L |
| | | 2,394,515.62 | 2,384,893.75 | 10,421.87 S | | .00 | 10,421.87 S |
| 02R052487 | FHLMC TBA AUG 15 GOLD SINGLE 2099/12/01 5.500 | | | 13AUG03 | 18AUG03 | 1.000000 | |
| ** WB1E ** | 197 6,000,000.000 | 6,118,625.00 | 6,213,750.00 | -103,125.00 | | .00 | -103,125.00 |
| ** WB1Q ** | 721 2,300,000.000 | 2,336,656.25 | 2,392,000.00 | -55,343.75 | | .00 | -55,343.75 |
| 02R052487 | TOTAL | 6,118,625.00 | 6,213,750.00 | -103,125.00 L | | .00 | -103,125.00 L |
| | | 2,336,656.25 | 2,392,000.00 | -55,343.75 S | | .00 | -55,343.75 S |
| 02R052495 | FHLMC TBA SEP 15 GOLD SINGLE 2099/12/01 5.500 | | | 11SEP03 | 18SEP03 | 1.000000 | |
| ** WB1Q ** | 686 2,300,000.000 | 2,361,453.13 | 2,331,625.00 | 29,828.13 | | .00 | 29,828.13 |
| ** WB1E ** | 285 6,000,000.000 | 6,176,250.00 | 6,098,437.50 | 77,812.50 | | .00 | 77,812.50 |
| 02R052495 | TOTAL | 6,176,250.00 | 6,098,437.50 | 77,812.50 L | | .00 | 77,812.50 L |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|---|---------------|---------------|-------------------|-----------------|---------------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET BAS SECTY GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | NET BAS SECTY GN/LS | NET BAS SECTY GN/LS |
| | 2,361,453.13 | 2,331,625.00 | | 29,828.13 S | | .00 | 29,828.13 S |
| 02R052688 | FHLMC TBA NOV 30 GOLD SINGLE 2099/12/01 5.500 | | | 05NOV03 | 13NOV03 | 1.000000 | |
| WB1Q | 277 | 11,704,671.88 | 11,673,000.00 | 31,671.88 | | .00 | 31,671.88 |
| | 11,600,000.000 | | | | | | |
| WB1Q | 282 | 5,445,140.62 | 5,425,437.50 | 19,703.12 | | 1.000000 | 19,703.12 |
| | 5,400,000.000 | | | | | .00 | |
| 02R052688 | TOTAL | 17,149,812.50 | 17,098,437.50 | 51,375.00 S | | .00 | 51,375.00 S |
| 02R0526C6 | FHLMC TBA DEC 30 GOLD SINGLE 2099/12/01 5.500 | | | 03DEC03 | 11DEC03 | 1.000000 | |
| WB1Q | 188 | 14,457,375.00 | 14,474,750.00 | -17,375.00 | | .00 | -17,375.00 |
| | 14,400,000.000 | | | | | | |
| WB1Q | 196 | 5,424,679.69 | 5,450,906.25 | -26,224.56 | | 1.000000 | -26,224.56 |
| | 5,400,000.000 | | | | | .00 | |
| 02R0526C6 | TOTAL | 19,882,054.69 | 19,925,656.25 | -43,601.56 S | | .00 | -43,601.56 S |
| 02R052610 | FHLMC TBA JAN 30 GOLD SINGLE 2099/12/01 5.500 | | | 16DEC03 | 14JAN04 | 1.000000 | |
| WB1Q | 721 | 10,125,000.00 | 10,000,000.00 | 125,000.00 | | .00 | 125,000.00 |
| | 10,000,000.000 | | | | | | |
| WB1Q | 653 | 2,024,765.63 | 2,002,500.00 | 22,265.63 | | 1.000000 | 22,265.63 |
| | 2,000,000.000 | | | | | .00 | |
| 02R052610 | TOTAL | 12,149,765.63 | 12,002,500.00 | 147,265.63 S | | .00 | 147,265.63 S |
| 02R052628 | FHLMC TBA FEB 30 GOLD SINGLE 2099/12/01 5.500 | | | 06FEB03 | 13FEB03 | 1.000000 | |
| WB1Q | 023 | 2,035,234.38 | 2,016,875.00 | 18,359.38 | | .00 | 18,359.38 |
| | 2,000,000.000 | | | | | | |

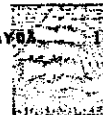


STATE STREET

100 State Street, Boston, MA 02109

FOR PUBLIC DISCLOSURE

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|---|---------------|---------------|-------------------|-----------------|---------------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET BAS SECTY GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | NET BAS SECTY GN/LS | NET BAS SECTY GN/LS |
| 02R052636 | FHLMC TBA MAR 30 GOLD SINGLE 2099/12/01 5.500 | | | 26FEB03 | 13MAR03 | 1.000000 | |
| WB1Q | 441 | 2,041,171.88 | 2,026,875.00 | 14,296.88 | | .00 | 14,296.88 |
| | 2,000,000.000 | | | | | | |
| WB1E | 649 | 46,012,500.00 | 45,537,890.63 | 474,609.37 | | 1.000000 | 474,609.37 |
| | 45,000,000.000 | | | | | .00 | |
| WB1Q | 165 | 5,117,968.75 | 5,071,523.44 | 46,445.31 | | 1.000000 | 46,445.31 |
| | 5,000,000.000 | | | | | .00 | |
| WB1Q | 483 | 7,165,156.25 | 7,100,507.81 | 64,648.44 | | 1.000000 | 64,648.44 |
| | 7,000,000.000 | | | | | .00 | |
| WB1Q | 483 | -7,165,156.25 | -7,100,507.81 | -64,648.44 | | 1.000000 | -64,648.44 |
| | -7,000,000.000 | | | | | .00 | |
| WB1Q | 486 | 2,048,125.00 | 2,028,359.38 | 19,765.62 | | 1.000000 | 19,765.62 |
| | 2,000,000.000 | | | | | .00 | |
| WB2P | 506 | 3,072,107.50 | 3,043,476.54 | 28,710.94 | | 1.000000 | 28,710.94 |
| | 3,000,000.000 | | | | | .00 | |
| 02R052636 | TOTAL | 49,084,687.50 | 48,581,367.19 | 503,320.31 L | | .00 | 503,320.31 L |
| | 9,287,265.63 | 9,126,757.82 | | 80,587.81 S | | .00 | 80,587.81 S |
| 02R052644 | FHLMC TBA APR 30 GOLD SINGLE 2099/12/01 5.500 | | | 03APR03 | 14APR03 | 1.000000 | |
| WB1Q | 290 | 7,648,828.12 | 7,700,390.63 | -51,562.51 | | .00 | -51,562.51 |
| | 7,500,000.000 | | | | | | |
| 02R052651 | FHLMC TBA MAY 30 GOLD SINGLE 2099/12/01 5.500 | | | 05MAR03 | 14MAY03 | 1.000000 | |
| WB1E | 031 | 5,103,125.00 | 5,065,234.38 | 37,890.62 | | .00 | 37,890.62 |
| | 5,000,000.000 | | | | | | |
| WB1E | 031 | -5,103,125.00 | -5,065,234.38 | -37,890.62 | | 1.000000 | -37,890.62 |
| | -5,000,000.000 | | | | | .00 | |



STATE STREET

100 State Street, Boston, MA 02109

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ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|----------------|-------------------------|---------------|---------------|--------------------|-----------------|---------------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | NET BAS SECTY GN/LS | NET BAS SECTY GN/LS |
| ** WB1E ** | 793 5,103,125.00 | 5,065,234.38 | 5,065,234.38 | 05MAR03 37,898.62 | 14MAY03 | 1.000000 .00 | 37,898.62 |
| 5,000,000.000 | | | | | | | |
| ** WB1E ** | CXL 793 -5,103,125.00 | -5,065,234.38 | -5,065,234.38 | 05MAR03 -37,898.62 | 14MAY03 | 1.000000 .00 | -37,898.62 |
| -5,000,000.000 | | | | | | | |
| ** WB1E ** | 154 5,103,125.00 | 5,065,234.38 | 5,065,234.38 | 07MAR03 37,898.62 | 14MAY03 | 1.000000 .00 | 37,898.62 |
| 5,000,000.000 | | | | | | | |
| ** WB1E ** | 565 5,103,125.00 | 5,060,546.88 | 5,060,546.88 | 07MAR03 42,578.12 | 14MAY03 | 1.000000 .00 | 42,578.12 |
| 5,000,000.000 | | | | | | | |
| ** WB1E ** | CXL 565 -5,103,125.00 | -5,060,546.88 | -5,060,546.88 | 07MAR03 -42,578.12 | 14MAY03 | 1.000000 .00 | -42,578.12 |
| -5,000,000.000 | | | | | | | |
| ** WB1E ** | 155 7,146,542.50 | 7,094,140.63 | 7,094,140.63 | 12MAR03 52,421.87 | 14MAY03 | 1.000000 .00 | 52,421.87 |
| 7,000,000.000 | | | | | | | |
| ** WB1E ** | CXL 155 -7,146,542.50 | -7,094,140.63 | -7,094,140.63 | 12MAR03 -52,421.87 | 14MAY03 | 1.000000 .00 | -52,421.87 |
| -7,000,000.000 | | | | | | | |
| ** WB1E ** | 156 3,042,812.50 | 3,041,250.00 | 3,041,250.00 | 12MAR03 21,542.50 | 14MAY03 | 1.000000 .00 | 21,542.50 |
| 3,000,000.000 | | | | | | | |
| ** WB1E ** | 557 7,146,542.50 | 7,091,328.13 | 7,091,328.13 | 12MAR03 55,234.37 | 14MAY03 | 1.000000 .00 | 55,234.37 |
| 7,000,000.000 | | | | | | | |
| ** WB1E ** | CXL 557 -7,146,542.50 | -7,091,328.13 | -7,091,328.13 | 12MAR03 -55,234.37 | 14MAY03 | 1.000000 .00 | -55,234.37 |
| -7,000,000.000 | | | | | | | |
| ** WB1E ** | 559 3,042,812.50 | 3,037,265.63 | 3,037,265.63 | 12MAR03 25,546.87 | 14MAY03 | 1.000000 .00 | 25,546.87 |
| 3,000,000.000 | | | | | | | |
| ** WB1E ** | CXL 559 -3,042,812.50 | -3,037,265.63 | -3,037,265.63 | 12MAR03 -25,546.87 | 14MAY03 | 1.000000 .00 | -25,546.87 |
| -3,000,000.000 | | | | | | | |
| ** WB1E ** | 091 3,028,828.13 | 3,041,250.00 | 3,041,250.00 | 19MAR03 -12,421.87 | 14MAY03 | 1.000000 .00 | -12,421.87 |
| 3,000,000.000 | | | | | | | |



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|-----------------|-------------------------|----------------|----------------|---------------------|-----------------|---------------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | NET BAS SECTY GN/LS | NET BAS SECTY GN/LS |
| 3,000,000.000 | | | | | | | |
| ** WB1E ** | CXL 091 -3,028,828.13 | -3,041,250.00 | -3,041,250.00 | 19MAR03 12,421.87 | 14MAY03 | 1.000000 .00 | 12,421.87 |
| -3,000,000.000 | | | | | | | |
| ** WB1E ** | 094 35,336,328.13 | 35,476,328.12 | 35,476,328.12 | 19MAR03 -139,999.99 | 14MAY03 | 1.000000 .00 | -139,999.99 |
| 35,000,000.000 | | | | | | | |
| ** WB1E ** | CXL 094 -35,336,328.13 | -35,476,328.12 | -35,476,328.12 | 19MAR03 139,999.99 | 14MAY03 | 1.000000 .00 | 139,999.99 |
| -35,000,000.000 | | | | | | | |
| ** WB1E ** | 155 38,365,154.25 | 38,517,578.12 | 38,517,578.12 | 19MAR03 -152,421.87 | 14MAY03 | 1.000000 .00 | -152,421.87 |
| 38,000,000.000 | | | | | | | |
| ** WB1E ** | CXL 155 -38,365,154.25 | -38,517,578.12 | -38,517,578.12 | 19MAR03 152,421.87 | 14MAY03 | 1.000000 .00 | 152,421.87 |
| -38,000,000.000 | | | | | | | |
| ** WB1E ** | 157 3,028,828.13 | 3,041,250.00 | 3,041,250.00 | 19MAR03 -12,421.87 | 14MAY03 | 1.000000 .00 | -12,421.87 |
| 3,000,000.000 | | | | | | | |
| ** WB1E ** | CXL 157 -3,028,828.13 | -3,041,250.00 | -3,041,250.00 | 19MAR03 12,421.87 | 14MAY03 | 1.000000 .00 | 12,421.87 |
| -3,000,000.000 | | | | | | | |
| ** WB1E ** | 158 35,336,328.13 | 35,481,250.00 | 35,481,250.00 | 19MAR03 -144,921.87 | 14MAY03 | 1.000000 .00 | -144,921.87 |
| 35,000,000.000 | | | | | | | |
| ** WB1E ** | 639 38,365,154.25 | 38,522,500.00 | 38,522,500.00 | 19MAR03 -157,343.75 | 14MAY03 | 1.000000 .00 | -157,343.75 |
| 38,000,000.000 | | | | | | | |
| ** WB1E ** | CXL 639 -38,365,154.25 | -38,522,500.00 | -38,522,500.00 | 19MAR03 157,343.75 | 14MAY03 | 1.000000 .00 | 157,343.75 |
| -38,000,000.000 | | | | | | | |
| ** WB1E ** | 128 10,155,878.13 | 10,137,500.00 | 10,137,500.00 | 03APR03 17,578.13 | 14MAY03 | 1.000000 .00 | 17,578.13 |
| 10,000,000.000 | | | | | | | |
| ** WB1E ** | CXL 128 -10,155,878.13 | -10,137,500.00 | -10,137,500.00 | 03APR03 -17,578.13 | 14MAY03 | 1.000000 .00 | -17,578.13 |
| -10,000,000.000 | | | | | | | |



STATE STREET
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ATTACHMENT O

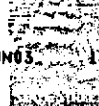
| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-----------------|-------------------------|----------------|----------------|---------------------|-----------------|--------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| ** WBIE ** | 159 10,155,078.13 | 10,121,093.75 | 10,121,093.75 | 03APR03 33,984.38 | 14MAY03 | 1.000000 .00 | 33,984.38 |
| 10,000,000.000 | | | | | | | |
| ** WBIE ** | CXL 159 -10,155,078.13 | -10,121,093.75 | -10,121,093.75 | 03APR03 -33,984.38 | 14MAY03 | 1.000000 .00 | -33,984.38 |
| -10,000,000.000 | | | | | | | |
| ** WBIE ** | 663 10,155,078.13 | 10,135,390.63 | 10,135,390.63 | 03APR03 19,687.50 | 14MAY03 | 1.000000 .00 | 19,687.50 |
| 10,000,000.000 | | | | | | | |
| ** WBIE ** | 097 35,336,328.13 | 35,336,328.13 | 35,336,328.13 | 07MAY03 .00 | 14MAY03 | 1.000000 .00 | .00 |
| 35,000,000.000 | | | | | | | |
| ** WBIE ** | CXL 097 -35,336,328.13 | -35,336,328.13 | -35,336,328.13 | 07MAY03 .00 | 14MAY03 | 1.000000 .00 | .00 |
| -35,000,000.000 | | | | | | | |
| ** WBIE ** | 103 2,064,843.75 | 2,048,281.25 | 2,048,281.25 | 07MAY03 16,562.50 | 14MAY03 | 1.000000 .00 | 16,562.50 |
| 2,000,000.000 | | | | | | | |
| ** WBIE ** | CXL 103 -2,064,843.75 | -2,048,281.25 | -2,048,281.25 | 07MAY03 -16,562.50 | 14MAY03 | 1.000000 .00 | -16,562.50 |
| -2,000,000.000 | | | | | | | |
| ** WBIE ** | 141 2,064,843.75 | 2,048,281.25 | 2,048,281.25 | 07MAY03 16,562.50 | 14MAY03 | 1.000000 .00 | 16,562.50 |
| 2,000,000.000 | | | | | | | |
| ** WBIE ** | CXL 141 -2,064,843.75 | -2,048,281.25 | -2,048,281.25 | 07MAY03 -16,562.50 | 14MAY03 | 1.000000 .00 | -16,562.50 |
| -2,000,000.000 | | | | | | | |
| ** WBIE ** | 163 35,336,328.13 | 35,699,609.38 | 35,699,609.38 | 07MAY03 -363,281.25 | 14MAY03 | 1.000000 .00 | -363,281.25 |
| 35,000,000.000 | | | | | | | |
| ** WBIE ** | CXL 163 -35,336,328.13 | -35,699,609.38 | -35,699,609.38 | 07MAY03 363,281.25 | 14MAY03 | 1.000000 .00 | 363,281.25 |
| -35,000,000.000 | | | | | | | |
| ** WBIE ** | 164 2,064,843.75 | 2,019,218.75 | 2,019,218.75 | 07MAY03 45,625.00 | 14MAY03 | 1.000000 .00 | 45,625.00 |
| 2,000,000.000 | | | | | | | |
| ** WBIE ** | CXL 164 -2,064,843.75 | -2,019,218.75 | -2,019,218.75 | 07MAY03 -45,625.00 | 14MAY03 | 1.000000 .00 | -45,625.00 |
| -2,000,000.000 | | | | | | | |



STATE STREET

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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-----------------|---|----------------|----------------|---------------------|-----------------|--------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| -2,000,000.000 | | | | | | | |
| ** WBIE ** | 655 35,336,328.13 | 35,670,546.88 | 35,670,546.88 | 07MAY03 -334,218.75 | 14MAY03 | 1.000000 .00 | -334,218.75 |
| 35,000,000.000 | | | | | | | |
| ** WBIE ** | 120 23,787,031.25 | 23,555,234.38 | 23,555,234.38 | 08MAY03 231,796.87 | 14MAY03 | 1.000000 .00 | 231,796.87 |
| 23,000,000.000 | | | | | | | |
| ** WBIE ** | CXL 120 -23,787,031.25 | -23,555,234.38 | -23,555,234.38 | 08MAY03 -231,796.87 | 14MAY03 | 1.000000 .00 | -231,796.87 |
| -23,000,000.000 | | | | | | | |
| ** WBIE ** | 165 23,787,031.25 | 23,221,015.63 | 23,221,015.63 | 08MAY03 566,015.62 | 14MAY03 | 1.000000 .00 | 566,015.62 |
| 23,000,000.000 | | | | | | | |
| ** WBIE ** | 495 7,755,761.72 | 7,614,843.75 | 7,614,843.75 | 08MAY03 140,917.97 | 14MAY03 | 1.000000 .00 | 140,917.97 |
| 7,500,000.000 | | | | | | | |
| 02R052651 | TOTAL | .00 | .00 | .00 | | .00 | .00 |
| | | | | | | | |
| | 112,780,703.14 | 112,614,687.52 | 112,614,687.52 | 166,015.62 L | | .00 | 166,015.62 L |
| | | | | | | | |
| | 7,755,761.72 | 7,614,843.75 | 7,614,843.75 | 140,917.97 S | | .00 | 140,917.97 S |
| | | | | | | | |
| 02R052669 | FHLMC TBA JUN 30 GOLD SINGLE 2099/12/01 5.500 | | | 19MAY03 | 12JUN03 | 1.000000 | |
| ** WBIE ** | 045 34,192,382.81 | 33,816,875.00 | 33,816,875.00 | 375,507.81 | | .00 | 375,507.81 |
| 33,000,000.000 | | | | | | | |
| ** WBIE ** | CXL 045 -34,192,382.81 | -33,816,875.00 | -33,816,875.00 | -375,507.81 | 12JUN03 | 1.000000 .00 | -375,507.81 |
| -33,000,000.000 | | | | | | | |
| ** WBIE ** | 046 23,831,054.69 | 23,704,375.00 | 23,704,375.00 | 126,679.69 | 12JUN03 | 1.000000 .00 | 126,679.69 |
| 23,000,000.000 | | | | | | | |
| ** WBIE ** | CXL 046 -23,831,054.69 | -23,704,375.00 | -23,704,375.00 | -126,679.69 | 12JUN03 | 1.000000 .00 | -126,679.69 |
| -23,000,000.000 | | | | | | | |
| ** WBIE ** | 752 34,192,382.81 | 33,816,875.00 | 33,816,875.00 | 375,507.81 | 17JUN03 | 1.000000 .00 | 375,507.81 |
| | | | | | | | |



STATE STREET

FOR PUBLIC DISCLOSURE

ATTACHMENT O

| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|---|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| | | 33,000,000.000 | | | | | | |
| ** WB1E ** | CXL 752 | -34,192,382.81 | | -33,816,875.00 | 19MAY03 -375,507.81 | 17JUN03 | 1.000000 .00 | -375,507.81 |
| | | 33,000,000.000 | | | | | | |
| ** WB1E ** | 768 | 34,192,382.81 | | 33,816,875.00 | 19MAY03 375,507.81 | 12JUN03 | 1.000000 .00 | 375,507.81 |
| ** WB1E ** | CXL 768 | -34,192,382.81 | | -33,816,875.00 | 19MAY03 -375,507.81 | 12JUN03 | 1.000000 .00 | -375,507.81 |
| ** WB1Q ** | 160 | 7,342,398.44 | | 7,316,850.78 | 02JUN03 26,347.66 | 12JUN03 | 1.000000 .00 | 26,347.66 |
| ** WB1Q ** | 255 | 414,312.50 | | 412,171.88 | 05JUN03 2,148.62 | 12JUN03 | 1.000000 .00 | 2,148.62 |
| 02R052669 | TOTAL | | | | | | | |
| | | .00 | | .00 | .00 L | | .00 | .00 L |
| | | 7,756,718.94 | | 7,728,222.64 | 28,488.28 S | | .00 | 28,488.28 S |
| 02R052677 | FHLMC TBA JUL 30 GOLD SINGLE 2099/12/01 5.500 | | | | 07JUL03 | 14JUL03 | 1.000000 | |
| ** WB1Q ** | 125 | 3,598,144.06 | | 3,614,578.31 | -16,486.25 | | .00 | -16,486.25 |
| ** WB1Q ** | 127 | 412,846.87 | | 413,893.75 | -1,046.88 | | .00 | -1,046.88 |
| 02R052677 | TOTAL | | | | | | | |
| | | 4,810,218.93 | | 4,827,464.06 | -17,453.13 S | | .00 | -17,453.13 S |
| 02R052685 | FHLMC TBA AUG 30 GOLD SINGLE 2099/12/01 5.500 | | | | 31JUL03 | 13AUG03 | 1.000000 | |
| ** WB1Q ** | 835 | 1,491,562.50 | | 1,525,781.25 | -34,218.75 | | .00 | -34,218.75 |
| ** WB1Q ** | 841 | 11,028,898.62 | | 11,294,588.00 | -265,689.38 | | .00 | -265,689.38 |
| 02R052685 | TOTAL | | | | | | | |
| | | | | | | | | |



STATE STREET
Serving Institutional Investors Worldwide

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| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|---|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| | | 5,600,000.000 | | 5,555,375.00 | 5,716,484.38 | | .00 | -161,109.38 |
| ** WB12 ** | 286 | 24,751,953.25 | | 24,519,531.25 | 04AUG03 232,422.00 | 13AUG03 | 1.000000 .00 | 232,422.00 |
| ** WB12 ** | 252 | 2,942,343.75 | | 2,978,234.39 | -27,898.64 | | .00 | -27,898.64 |
| ** WB12 ** | 267 | 2,942,343.75 | | 2,978,234.39 | -27,898.64 | | .00 | -27,898.64 |
| ** WB12 ** | 414 | 18,634,843.75 | | 18,811,484.47 | -176,648.72 | | .00 | -176,648.72 |
| 02R052685 | TOTAL | | | | | | | |
| | | 49,271,484.50 | | 49,271,484.50 | .00 L | | .00 | .00 L |
| | | 18,075,828.32 | | 18,536,765.63 | -468,937.51 S | | .00 | -468,937.51 S |
| 02R052693 | FHLMC TBA SEP 30 GOLD SINGLE 2099/12/01 5.500 | | | | 18AUG03 | 15SEP03 | 1.000000 | |
| ** WB1Q ** | 773 | 2,870,546.88 | | 2,864,283.12 | 6,343.76 | | .00 | 6,343.76 |
| ** WB1Q ** | 802 | 4,163,984.25 | | 4,167,724.57 | -3,820.32 | | .00 | -3,820.32 |
| ** WB1Q ** | 794 | 4,163,984.25 | | 4,155,898.62 | 8,015.63 | | .00 | 8,015.63 |
| ** WB1Q ** | CXL 794 | -4,163,984.25 | | -4,155,898.62 | -8,015.63 | | .00 | -8,015.63 |
| 02R052693 | TOTAL | | | | | | | |
| | | 7,834,453.13 | | 7,831,929.49 | 2,523.44 S | | .00 | 2,523.44 S |



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ATTACHMENT O

| ASSET ID | SECURITY | DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-----------------|------------------------|----------------|--------------|-------------------|-----------|--------------|---------------------|
| SH SELL/BTC | LOT | LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR | GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE | PRINCIPAL NET | BASE | BASE COST | SECTY GN/LS | | | |
| 02R0604A5 | FHLMC | TBA OCT 15 GOLD SINGLE | 2099/12/01 | 6.000 | 11SEP03 | 20OCT03 | 1.000000 | |
| WB1Q | 127 | 3,319,500.00 | 3,327,000.00 | -7,500.00 | | .00 | -7,500.00 | |
| | 3,200,000.000 | | | | | | | |
| WB1F | 299 | 15,416,156.25 | 15,420,796.87 | -4,640.62 | 14OCT03 | 20OCT03 | 1.000000 | -4,640.62 |
| | 14,850,000.000 | | | | | .00 | | |
| 02R0604A5 | TOTAL | 15,416,156.25 | 15,420,796.87 | -4,640.62 L | | .00 | -4,640.62 L | |
| | | 3,319,500.00 | 3,327,000.00 | -7,500.00 S | | .00 | -7,500.00 S | |
| 02R0604B3 | FHLMC | TBA NOV 15 GOLD SINGLE | 2099/12/01 | 6.000 | 13NOV03 | 18NOV03 | 1.000000 | |
| WB1F | 119 | 15,470,683.59 | 15,397,593.75 | 73,089.84 | | .00 | 73,089.84 | |
| | 14,850,000.000 | | | | | | | |
| 02R0604C1 | FHLMC | TBA DEC 15 GOLD SINGLE | 2099/12/01 | 6.000 | 12DEC02 | 17DEC02 | 1.000000 | |
| WB1F | 066 | 15,447,480.47 | 15,430,078.13 | 17,402.34 | | .00 | 17,402.34 | |
| | 14,850,000.000 | | | | | | | |
| WB1F | 287 | -15,447,480.47 | -15,430,078.13 | -17,402.34 | 12DEC02 | 17DEC02 | 1.000000 | -17,402.34 |
| | -14,850,000.000 | | | | | .00 | | |
| WB1F | 770 | 15,543,193.36 | 15,441,679.69 | 101,513.67 | 11DEC03 | 16DEC03 | 1.000000 | 101,513.67 |
| | 14,850,000.000 | | | | | .00 | | |
| 02R0604C1 | TOTAL | 15,543,193.36 | 15,441,679.69 | 101,513.67 L | | .00 | 101,513.67 L | |
| 02R060415 | FHLMC | TBA JAN 15 GOLD SINGLE | 2099/12/01 | 6.000 | 14JAN03 | 21JAN03 | 1.000000 | |
| WB1Q | 673 | 7,296,953.12 | 7,299,687.50 | -2,734.38 | | .00 | -2,734.38 | |
| | 7,000,000.000 | | | | | | | |
| WB1F | 012 | 15,488,666.02 | 15,425,437.50 | 63,228.52 | 15JAN03 | 21JAN03 | 1.000000 | 63,228.52 |
| | 14,850,000.000 | | | | | .00 | | |



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| ASSET ID | SECURITY | DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|----------------|------------------------|---------------|-------------|-------------------|-----------|-------------|---------------------|
| SH SELL/BTC | LOT | LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR | GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE | PRINCIPAL NET | BASE | BASE COST | SECTY GN/LS | | | |
| 02R060415 | TOTAL | 15,488,666.02 | 15,425,437.50 | 63,228.52 L | | .00 | 63,228.52 L | |
| | | 7,296,953.12 | 7,299,687.50 | -2,734.38 S | | .00 | -2,734.38 S | |
| 02R060423 | FHLMC | TBA FEB 15 GOLD SINGLE | 2099/12/01 | 6.000 | 12FEB03 | 19FEB03 | 1.000000 | |
| WB1Q | 351 | 7,319,375.00 | 7,290,937.50 | 28,437.50 | | .00 | 28,437.50 | |
| | 7,000,000.000 | | | | | | | |
| WB1F | 485 | 15,532,171.88 | 15,476,484.38 | 55,687.50 | 13FEB03 | 19FEB03 | 1.000000 | 55,687.50 |
| | 14,850,000.000 | | | | | .00 | | |
| 02R060423 | TOTAL | 15,532,171.88 | 15,476,484.38 | 55,687.50 L | | .00 | 55,687.50 L | |
| | | 7,319,375.00 | 7,290,937.50 | 28,437.50 S | | .00 | 28,437.50 S | |
| 02R060431 | FHLMC | TBA MAR 15 GOLD SINGLE | 2099/12/01 | 6.000 | 13MAR03 | 18MAR03 | 1.000000 | |
| WB1Q | 062 | 7,330,859.38 | 7,312,812.00 | 18,047.38 | | .00 | 18,047.38 | |
| | 7,000,000.000 | | | | | | | |
| WB1Q | 185 | 6,276,328.12 | 6,267,656.25 | -8,671.87 | 13MAR03 | 18MAR03 | 1.000000 | -8,671.87 |
| | 6,000,000.000 | | | | | .00 | | |
| WB1F | 179 | 15,519,410.16 | 15,518,250.00 | 1,160.16 | 14MAR03 | 18MAR03 | 1.000000 | 1,160.16 |
| | 14,850,000.000 | | | | | .00 | | |
| 02R060431 | TOTAL | 15,519,410.16 | 15,518,250.00 | 1,160.16 L | | .00 | 1,160.16 L | |
| | | 13,607,187.50 | 13,580,468.25 | 9,375.51 S | | .00 | 9,375.51 S | |
| 02R060449 | FHLMC | TBA APR 15 GOLD SINGLE | 2099/12/01 | 6.000 | 13MAR03 | 21APR03 | 1.000000 | |
| WB1Q | 099 | 4,271,875.00 | 4,279,375.00 | -7,500.00 | | .00 | -7,500.00 | |
| | 6,000,000.000 | | | | | | | |
| WB1Q | 691 | 7,298,525.39 | 7,295,468.75 | 3,056.64 | 10APR03 | 21APR03 | 1.000000 | 3,056.64 |
| | 7,000,000.000 | | | | | .00 | | |



STATE STREET

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| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|-------------------------------|--|-------------------------------------|----------|---|---------------------------|-----------------|--------------------------------------|
| ** WB1F ** | 483 | 15,457,921.88 | 15,508,968.75 | | 16APR03 -51,046.87 | 21APR03 | 1.000000 .00 | -51,046.87 |
| 14,850,000.000 | | | | | | | | |
| 02R060449 | TOTAL | 15,457,921.88 | 15,508,968.75 | | -51,046.87 L | | .00 | -51,046.87 L |
| | | 13,570,400.39 | 13,574,843.75 | | -4,443.36 S | | .00 | -4,443.36 S |
| 02R060456 | FHLMC | TBA MAY 15 GOLD SINGLE 2099/12/01 | 6.000 | | 10APR03 | 19MAY03 | 1.000000 | |
| ** WB1Q ** | 664 | 6,247,500.00 | 6,255,000.00 | | -7,500.00 | | .00 | -7,500.00 |
| 6,000,000.000 | | | | | | | | |
| ** WB1Q ** | 582 | 4,383,093.75 | 4,369,750.00 | | 13,343.75 | 19MAY03 | 1.000000 .00 | 13,343.75 |
| 4,200,000.000 | | | | | | | | |
| ** WB1Q ** | 557 | 2,915,937.50 | 2,911,343.75 | | 4,593.75 | 19MAY03 | 1.000000 .00 | 4,593.75 |
| 2,800,000.000 | | | | | | | | |
| ** WB1F ** | 634 | 15,474,164.06 | 15,463,722.66 | | 10,441.40 | 19MAY03 | 1.000000 .00 | 10,441.40 |
| 14,850,000.000 | | | | | | | | |
| 02R060456 | TOTAL | 15,474,164.06 | 15,463,722.66 | | 10,441.40 L | | .00 | 10,441.40 L |
| | | 13,546,531.25 | 13,536,093.75 | | 10,437.50 S | | .00 | 10,437.50 S |
| 02R060464 | FHLMC | TBA JUN 15 GOLD SINGLE 2099/12/01 | 6.000 | | 11JUN03 | 17JUN03 | 1.000000 | |
| ** WB1Q ** | 032 | 6,227,343.75 | 6,247,831.25 | | 19,687.50 | | .00 | 19,687.50 |
| 6,000,000.000 | | | | | | | | |
| ** WB1Q ** | 630 | 2,907,187.50 | 2,919,875.00 | | -12,687.50 | 17JUN03 | 1.000000 .00 | -12,687.50 |
| 2,800,000.000 | | | | | | | | |
| ** WB1F ** | 459 | 15,420,796.87 | 15,499,687.50 | | -78,890.63 | 17JUN03 | 1.000000 .00 | -78,890.63 |
| 14,850,000.000 | | | | | | | | |



STATE STREET

Securing Institutional Investors Worldwide

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| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|-------------------------------|--|-------------------------------------|----------|---|---------------------------|-----------------|--------------------------------------|
| 02R060464 | TOTAL | 15,420,796.87 | 15,499,687.50 | | -78,890.63 L | | .00 | -78,890.63 L |
| | | 9,134,531.25 | 9,166,906.25 | | 7,000.00 S | | .00 | 7,000.00 S |
| 02R060472 | FHLMC | TBA JUL 15 GOLD SINGLE 2099/12/01 | 6.000 | | 11JUN03 | 17JUL03 | 1.000000 | |
| ** WB1Q ** | 033 | 6,231,093.75 | 6,244,437.50 | | -13,343.75 | | .00 | -13,343.75 |
| 6,000,000.000 | | | | | | | | |
| ** WB1Q ** | 585 | 6,245,625.00 | 6,245,625.00 | | .00 | 17JUL03 | 1.000000 .00 | .00 |
| 6,000,000.000 | | | | | | | | |
| ** WB1F ** | 235 | 15,452,121.09 | 15,434,718.75 | | 17,402.34 | 17JUL03 | 1.000000 .00 | 17,402.34 |
| 14,850,000.000 | | | | | | | | |
| ** WB1Q ** | 596 | 670,820.00 | 672,339.06 | | -1,511.78 | 17JUL03 | 1.000000 .00 | -1,511.78 |
| 645,027.000 | | | | | | | | |
| ** WB1Q ** | 596 | -670,820.00 | -672,339.06 | | 1,511.78 | 17JUL03 | 1.000000 .00 | 1,511.78 |
| -645,027.000 | | | | | | | | |
| 02R060472 | TOTAL | 6,245,625.00 | 6,245,625.00 | | .00 | | .00 | .00 |
| | | 15,452,121.09 | 15,434,718.75 | | 17,402.34 L | | .00 | 17,402.34 L |
| | | 6,231,093.75 | 6,244,437.50 | | -13,343.75 S | | .00 | -13,343.75 S |
| 02R060400 | FHLMC | TBA AUG 15 GOLD SINGLE 2099/12/01 | 6.000 | | 11JUL03 | 18AUG03 | 1.000000 | |
| ** WB1Q ** | 750 | 3,336,500.00 | 3,300,125.00 | | 36,375.00 | | .00 | 36,375.00 |
| 3,200,000.000 | | | | | | | | |
| ** WB1Q ** | 712 | 3,919,195.31 | 3,947,750.00 | | -20,554.69 | 18AUG03 | 1.000000 .00 | -20,554.69 |
| 3,800,000.000 | | | | | | | | |
| ** WB1F ** | 783 | 15,209,699.22 | 15,457,921.00 | | -160,222.66 | 18AUG03 | 000000 .00 | -160,222.66 |
| 14,850,000.000 | | | | | | | | |



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Securing Institutional Investors Worldwide

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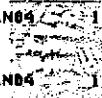
| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-----------------|---|----------------|---------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | | | |
| 02R060480 | TOTAL | | | | | | |
| | 15,289,699.22 | 15,457,921.88 | -168,222.66 L | | | | |
| | 7,255,695.31 | 7,247,875.00 | 7,820.31 S | | | | |
| 02R060498 | FHLMC TBA SEP 15 GOLD SINGLE 2099/12/01 6.000 | | | 13AUG03 | 18SEP03 | 1.000000 | |
| ** WB1Q ** | | | | | | | |
| 3,200,000.000 | 3,299,500.00 | 3,323,500.00 | -24,000.00 | | | | -24,000.00 |
| ** WB1Q ** | | | | 13AUG03 | 18SEP03 | 1.000000 | |
| 3,200,000.000 | 3,299,500.00 | 3,300,000.00 | -500.00 | | | | -500.00 |
| ** WB1Q ** | | | | 13AUG03 | 18SEP03 | 1.000000 | |
| -3,200,000.000 | -3,299,500.00 | -3,300,000.00 | 500.00 | | | | 500.00 |
| ** WB1F ** | | | | 15SEP03 | 18SEP03 | 1.000000 | |
| 14,850,000.000 | 15,435,878.91 | 15,286,218.75 | 149,660.16 | | | | 149,660.16 |
| ** WB1F ** | | | | 15SEP03 | 18SEP03 | 1.000000 | |
| -14,850,000.000 | -15,435,878.91 | -15,286,218.75 | -149,660.16 | | | | -149,660.16 |
| ** WB1F ** | | | | 15SEP03 | 18SEP03 | 1.000000 | |
| 14,850,000.000 | 15,435,878.91 | 15,286,218.75 | 149,660.16 | | | | 149,660.16 |
| 02R060498 | TOTAL | | | | | | |
| | 15,435,878.91 | 15,286,218.75 | 149,660.16 L | | | | |
| | 3,299,500.00 | 3,323,500.00 | -24,000.00 S | | | | |
| 02R0606A3 | FHLMC TBA OCT 30 GOLD SINGLE 2099/12/01 6.000 | | | 08OCT03 | 15OCT03 | 1.000000 | |
| ** WB1F ** | | | | | | | |
| 33,100,000.000 | 33,994,027.34 | 33,759,414.06 | 236,613.28 | | | | 236,613.28 |
| ** WB1E ** | | | | 08OCT03 | 15OCT03 | 1.000000 | |
| 21,000,000.000 | 21,552,070.31 | 21,424,921.88 | 127,148.43 | | | | 127,148.43 |



STATE STREET

FOR PUBLIC DISCLOSURE

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-----------------|---|----------------|--------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | | | |
| 02R0606A3 | TOTAL | | | | | | |
| | 55,548,897.65 | 55,184,335.94 | 363,761.71 L | | | | |
| 02R0606B1 | FHLMC TBA NOV 30 GOLD SINGLE 2099/12/01 6.000 | | | 31OCT03 | 13NOV03 | 1.000000 | |
| ** WB1F ** | | | | | | | |
| 33,100,000.000 | 33,940,429.69 | 33,891,296.88 | 49,132.81 | | | | 49,132.81 |
| ** WB1F ** | | | | 31OCT03 | 13NOV03 | 1.000000 | |
| -33,100,000.000 | -33,940,429.69 | -33,891,296.88 | -49,132.81 | | | | -49,132.81 |
| ** WB1F ** | | | | 31OCT03 | 13NOV03 | 1.000000 | |
| 33,100,000.000 | 33,940,429.69 | 33,891,296.88 | 49,132.81 | | | | 49,132.81 |
| ** WB1E ** | | | | 03NOV03 | 13NOV03 | 1.000000 | |
| 21,000,000.000 | 21,532,382.81 | 21,485,625.00 | 46,757.81 | | | | 46,757.81 |
| 02R0606B1 | TOTAL | | | | | | |
| | 55,472,812.50 | 55,376,921.88 | 95,890.62 L | | | | |
| 02R0606C9 | FHLMC TBA DEC 30 GOLD SINGLE 2099/12/01 6.000 | | | 04DEC03 | 11DEC03 | 1.000000 | |
| ** WB1F ** | | | | | | | |
| 33,100,000.000 | 33,968,875.00 | 33,824,062.50 | 144,812.50 | | | | 144,812.50 |
| ** WB1E ** | | | | 08DEC03 | 11DEC03 | 1.000000 | |
| 21,000,000.000 | 21,690,703.12 | 21,457,734.37 | 232,968.75 | | | | 232,968.75 |
| 02R0606C9 | TOTAL | | | | | | |
| | 55,659,578.12 | 55,281,796.87 | 377,781.25 L | | | | |
| 02R060613 | FHLMC TBA JAN 30 GOLD SINGLE 2099/12/01 6.000 | | | 06JAN03 | 14JAN03 | 1.000000 | |
| ** WB1E ** | | | | | | | |
| 2,500,000.000 | 2,578,222.66 | 2,548,437.50 | 29,785.16 | | | | 29,785.16 |
| ** WB1E ** | | | | 12DEC03 | 14JAN04 | 1.000000 | |
| 4,000,000.000 | 4,126,875.00 | 4,115,000.00 | 11,875.00 | | | | 11,875.00 |
| ** WB1E ** | | | | 12DEC03 | 14JAN04 | 1.000000 | |
| -4,000,000.000 | -4,126,875.00 | -4,115,000.00 | -11,875.00 | | | | -11,875.00 |
| ** WB1E ** | | | | 12DEC03 | 14JAN04 | 1.000000 | |



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| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE | TRD DT LOCAL SECTY CN/LS BASE SECTY CN/LS | STL DT BASE CURR CN/LS | SELL RATE CN/LS | NET SECTY CN/LS NET BAS SECTY CN/LS |
|-------------------------|-------------------------------|--|-------------------------------------|----------|---|---------------------------|--------------------|--|
| | 257 4,000,000.000 | 4,126,875.00 | 4,115,000.00 | | 11,875.00 | | .00 | 11,875.00 |
| ** WBIE ** | 599 3,000,000.000 | 3,099,375.00 | 3,086,250.00 | | 12DEC03 13,125.00 | 14JAN04 | 1.000000 .00 | 13,125.00 |
| ** WBIE ** | CXL 599 -3,000,000.000 | -3,099,375.00 | -3,086,250.00 | | 12DEC03 -13,125.00 | 14JAN04 | 1.000000 .00 | -13,125.00 |
| ** WBIE ** | 600 4,000,000.000 | 4,126,875.00 | 4,115,000.00 | | 12DEC03 11,875.00 | 14JAN04 | 1.000000 .00 | 11,875.00 |
| ** WBIE ** | CXL 600 -4,000,000.000 | -4,126,875.00 | -4,115,000.00 | | 12DEC03 -11,875.00 | 14JAN04 | 1.000000 .00 | -11,875.00 |
| 02R060613 | TOTAL | 6,705,097.66 | 6,663,437.50 | | 41,660.16 L | | .00 | 41,660.16 L |
| 02R060621 | FHLNC | TBA FEB 30 GOLD SINGLE 2099/12/01 6.000 | | | 04FEB03 | 13FEB03 | 1.000000 | |
| ** WBIF ** | 160 23,750,000.000 | 24,591,455.00 | 24,499,609.30 | | 91,845.70 | | .00 | 91,845.70 |
| ** WBIE ** | 597 7,000,000.000 | 7,246,640.63 | 7,207,012.50 | | 05FEB03 38,828.13 | 13FEB03 | 1.000000 .00 | 38,828.13 |
| ** WBIE ** | 607 2,500,000.000 | 2,500,005.94 | 2,560,750.00 | | 05FEB03 19,335.94 | 13FEB03 | 1.000000 .00 | 19,335.94 |
| 02R060621 | TOTAL | 34,426,101.65 | 34,274,171.00 | | 150,009.77 L | | .00 | 150,009.77 L |
| 02R060639 | FHLNC | TBA MAR 30 GOLD SINGLE 2099/12/01 6.000 | | | 03MAR03 | 13MAR03 | 1.000000 | |
| ** WBIE ** | 185 2,500,000.000 | 2,601,660.16 | 2,570,125.00 | | 23,535.16 | | .00 | 23,535.16 |
| ** WBIE ** | CXL 185 -2,500,000.000 | -2,601,660.16 | -2,570,125.00 | | 03MAR03 -23,535.16 | 13MAR03 | 1.000000 .00 | -23,535.16 |
| ** WBIE ** | 721 4,500,000.000 | 4,682,980.20 | 4,640,625.00 | | 03MAR03 42,363.20 | 13MAR03 | 1.000000 .00 | 42,363.20 |



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|-------------------------|-------------------------------|--|-------------------------------------|----------|---|---------------------------|--------------------|--|
| ** WBIE ** | CXL 721 -4,500,000.000 | -4,682,980.20 | -4,640,625.00 | | 03MAR03 -42,363.20 | 13MAR03 | 1.000000 .00 | -42,363.20 |
| ** WBIE ** | 734 2,500,000.000 | 2,600,976.56 | 2,570,125.00 | | 03MAR03 22,851.56 | 13MAR03 | 1.000000 .00 | 22,851.56 |
| ** WBIE ** | CXL 734 -2,500,000.000 | -2,600,976.56 | -2,570,125.00 | | 03MAR03 -22,851.56 | 13MAR03 | 1.000000 .00 | -22,851.56 |
| ** WBIE ** | 747 5,000,000.000 | 5,201,953.13 | 5,156,250.00 | | 03MAR03 45,703.13 | 13MAR03 | 1.000000 .00 | 45,703.13 |
| ** WBIE ** | CXL 747 -5,000,000.000 | -5,201,953.13 | -5,156,250.00 | | 03MAR03 -45,703.13 | 13MAR03 | 1.000000 .00 | -45,703.13 |
| ** WBIE ** | 749 2,500,000.000 | 2,600,976.56 | 2,601,562.50 | | 03MAR03 -505.94 | 13MAR03 | 1.000000 .00 | -505.94 |
| ** WBIE ** | 750 2,000,000.000 | 2,000,781.25 | 2,001,250.00 | | 03MAR03 -468.75 | 13MAR03 | 1.000000 .00 | -468.75 |
| ** WBIF ** | 095 23,750,000.000 | 24,710,554.69 | 24,497,753.91 | | 04MAR03 220,800.78 | 13MAR03 | 1.000000 .00 | 220,800.78 |
| 02R060639 | TOTAL | 29,400,312.50 | 29,100,566.41 | | 219,746.09 L | | .00 | 219,746.09 L |
| 02R060647 | FHLNC | TBA APR 30 GOLD SINGLE 2099/12/01 6.000 | | | 04MAR03 | 14APR03 | 1.000000 | |
| ** WBIE ** | 765 4,500,000.000 | 4,660,750.00 | 4,667,343.75 | | 1,406.25 | | .00 | 1,406.25 |
| ** WBIE ** | CXL 765 -4,500,000.000 | -4,660,750.00 | -4,667,343.75 | | 04MAR03 -1,406.25 | 14APR03 | 1.000000 .00 | -1,406.25 |
| ** WBIE ** | 787 2,500,000.000 | 2,593,750.00 | 2,592,968.75 | | 04MAR03 781.25 | 14APR03 | 0.000000 .00 | 781.25 |
| ** WBIE ** | 700 2,075,000.00 | 2,075,000.00 | 2,074,375.00 | | 04MAR03 625.00 | 14APR03 | 0.000000 .00 | 625.00 |



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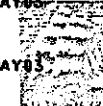
| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|--|---|---------------------------|--------------------|--------------------------------------|
| 2,000,000.000 | | | | | | |
| ** WB1E ** | 493 5,191,406.25 | 5,185,937.50 | 11MAR03 5,468.75 | 14APR03 | 1.000000 .00 | 5,468.75 |
| 5,000,000.000 | | | | | | |
| ** WB1E ** | CXL 493 -5,191,406.25 | -5,185,937.50 | 11MAR03 -5,468.75 | 14APR03 | 1.000000 .00 | -5,468.75 |
| -5,000,000.000 | | | | | | |
| ** WB1F ** | 335 24,554,345.70 | 24,648,046.88 | 03APR03 -93,701.18 | 14APR03 | 1.000000 .00 | -93,701.18 |
| 23,750,000.000 | | | | | | |
| 02R060647 | TOTAL | 29,223,095.70 | 29,315,390.63 | -92,294.93 L | .00 | -92,294.93 L |
| 02R060654 | FHLMC TBA MAY 30 GOLD SINGLE 2099/12/01 6.000 | | 27MAR03 | 14MAY03 | 1.000000 | |
| ** WB1E ** | 171 5,152,343.75 | 5,176,562.50 | -24,218.75 | | .00 | -24,218.75 |
| 5,000,000.000 | | | | | | |
| ** WB1E ** | CXL 171 -5,152,343.75 | -5,176,562.50 | 27MAR03 24,218.75 | 14MAY03 | 1.000000 .00 | 24,218.75 |
| -5,000,000.000 | | | | | | |
| ** WB1E ** | 656 5,152,343.75 | 5,164,843.75 | -12,500.00 | | .00 | -12,500.00 |
| 5,000,000.000 | | | | | | |
| ** WB1E ** | CXL 656 -5,152,343.75 | -5,164,843.75 | 27MAR03 12,500.00 | 14MAY03 | 1.000000 .00 | 12,500.00 |
| -5,000,000.000 | | | | | | |
| ** WB1E ** | 812 5,152,343.75 | 5,176,562.50 | -24,218.75 | | .00 | -24,218.75 |
| 5,000,000.000 | | | | | | |
| ** WB1E ** | CXL 812 -5,152,343.75 | -5,176,562.50 | 27MAR03 24,218.75 | 14MAY03 | 1.000000 .00 | 24,218.75 |
| -5,000,000.000 | | | | | | |
| ** WB1E ** | 095 5,717,421.88 | 5,681,328.13 | 36,093.75 | | .00 | 36,093.75 |
| 5,500,000.000 | | | | | | |
| ** WB1E ** | CXL 095 -5,717,421.88 | -5,681,328.13 | 28APR03 -36,093.75 | 14MAY03 | 1.000000 .00 | -36,093.75 |
| -5,500,000.000 | | | | | | |



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|-------------------------|--|--|---|---------------------------|--------------------|--------------------------------------|
| ** WB1E ** | 113 15,073,203.13 | 14,979,179.69 | 28APR03 94,023.44 | 14MAY03 | 1.000000 .00 | 94,023.44 |
| 14,500,000.000 | | | | | | |
| ** WB1E ** | CXL 113 -15,073,203.13 | -14,979,179.69 | 28APR03 -94,023.44 | 14MAY03 | 1.000000 .00 | -94,023.44 |
| -14,500,000.000 | | | | | | |
| ** WB1E ** | 142 5,717,421.88 | 5,688,203.12 | 29,218.76 | | .00 | 29,218.76 |
| 5,500,000.000 | | | | | | |
| ** WB1E ** | CXL 142 -5,717,421.88 | -5,688,203.12 | 28APR03 -29,218.76 | 14MAY03 | 1.000000 .00 | -29,218.76 |
| -5,500,000.000 | | | | | | |
| ** WB1E ** | 143 1,573,203.13 | 14,989,921.88 | -13,416,718.75 | | .00 | -13,416,718.75 |
| 14,500,000.000 | | | | | | |
| ** WB1E ** | CXL 143 -1,573,203.13 | -14,989,921.88 | 28APR03 13,416,718.75 | 14MAY03 | 1.000000 .00 | 13,416,718.75 |
| -14,500,000.000 | | | | | | |
| ** WB1E ** | 144 1,573,203.13 | 14,989,921.88 | -13,416,718.75 | | .00 | -13,416,718.75 |
| 14,500,000.000 | | | | | | |
| ** WB1E ** | CXL 144 -1,573,203.13 | -14,989,921.88 | 28APR03 13,416,718.75 | 14MAY03 | 1.000000 .00 | 13,416,718.75 |
| -14,500,000.000 | | | | | | |
| ** WB1E ** | 145 15,073,203.13 | 14,989,921.88 | 83,281.25 | | .00 | 83,281.25 |
| 14,500,000.000 | | | | | | |
| ** WB1E ** | CXL 145 -15,073,203.13 | -14,989,921.88 | 28APR03 -83,281.25 | 14MAY03 | 1.000000 .00 | -83,281.25 |
| -14,500,000.000 | | | | | | |
| ** WB1E ** | 147 5,717,421.88 | 5,688,203.12 | 29,218.76 | | .00 | 29,218.76 |
| 5,500,000.000 | | | | | | |
| ** WB1E ** | CXL 147 -5,717,421.88 | -5,688,203.12 | 28APR03 -29,218.76 | 14MAY03 | 1.000000 .00 | -29,218.76 |
| -5,500,000.000 | | | | | | |
| ** WB1E ** | 148 15,073,203.13 | 14,989,921.88 | 83,281.25 | | .00 | 83,281.25 |
| 14,500,000.000 | | | | | | |



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|-------------------------|-------------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| | | 14,500,000.000 | | | | | | |
| ** WBIE ** | 140 | -15,073,203.13 | -14,989,921.00 | | 28APR03 -83,201.25 | 14MAY03 | 1.000000 .00 | -83,201.25 |
| | CXL 140 | | | | | | | |
| -14,500,000.000 | | | | | | | | |
| ** WBIE ** | 175 | 5,717,421.00 | 5,688,203.12 | | 28APR03 29,218.76 | 14MAY03 | 1.000000 .00 | 29,218.76 |
| | CXL 175 | | | | | | | |
| -5,500,000.000 | | | | | | | | |
| ** WBIE ** | 176 | 15,073,203.13 | 14,989,921.00 | | 28APR03 83,201.25 | 14MAY03 | 1.000000 .00 | 83,201.25 |
| | CXL 176 | | | | | | | |
| -14,500,000.000 | | | | | | | | |
| ** WBIE ** | 174 | -15,073,203.13 | -14,989,921.00 | | 28APR03 -83,201.25 | 14MAY03 | 1.000000 .00 | -83,201.25 |
| | CXL 174 | | | | | | | |
| -14,500,000.000 | | | | | | | | |
| ** WBIE ** | 490 | 1,573,203.13 | 14,990,507.01 | | 28APR03 -13,417,304.60 | 14MAY03 | 1.000000 .00 | -13,417,304.60 |
| | CXL 490 | | | | | | | |
| -14,500,000.000 | | | | | | | | |
| ** WBIE ** | 490 | -1,573,203.13 | -14,990,507.01 | | 28APR03 13,417,304.60 | 14MAY03 | 1.000000 .00 | 13,417,304.60 |
| | CXL 490 | | | | | | | |
| -14,500,000.000 | | | | | | | | |
| ** WBIE ** | 515 | 15,073,203.12 | 14,990,507.01 | | 28APR03 82,695.31 | 14MAY03 | 1.000000 .00 | 82,695.31 |
| | CXL 515 | | | | | | | |
| -14,500,000.000 | | | | | | | | |
| ** WBIE ** | 510 | 5,717,421.00 | 5,693,046.00 | | 28APR03 24,375.00 | 14MAY03 | 1.000000 .00 | 24,375.00 |
| | CXL 510 | | | | | | | |
| -5,500,000.000 | | | | | | | | |
| ** WBIE ** | 510 | -5,717,421.00 | -5,693,046.00 | | 28APR03 -24,375.00 | 14MAY03 | 1.000000 .00 | -24,375.00 |
| | CXL 510 | | | | | | | |
| -5,500,000.000 | | | | | | | | |
| ** WBIE ** | 521 | 15,073,203.12 | 14,979,179.69 | | 28APR03 94,023.43 | 14MAY03 | 0.000000 .00 | 94,023.43 |
| | CXL 521 | | | | | | | |
| -14,500,000.000 | | | | | | | | |



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|-------------------------|-------------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| ** WBIE ** | 657 | 5,717,421.00 | 5,681,718.76 | | 28APR03 35,783.12 | 14MAY03 | 1.000000 .00 | 35,783.12 |
| | CXL 657 | | | | | | | |
| -5,500,000.000 | | | | | | | | |
| ** WBIE ** | 657 | -5,717,421.00 | -5,681,718.76 | | 28APR03 -35,783.12 | 14MAY03 | 1.000000 .00 | -35,783.12 |
| | CXL 657 | | | | | | | |
| -5,500,000.000 | | | | | | | | |
| ** WBIE ** | 694 | 5,717,421.00 | 5,688,203.12 | | 28APR03 29,218.76 | 14MAY03 | 1.000000 .00 | 29,218.76 |
| | CXL 694 | | | | | | | |
| -5,500,000.000 | | | | | | | | |
| ** WBIE ** | 694 | -5,717,421.00 | -5,688,203.12 | | 28APR03 -29,218.76 | 14MAY03 | 1.000000 .00 | -29,218.76 |
| | CXL 694 | | | | | | | |
| -5,500,000.000 | | | | | | | | |
| ** WBIE ** | 695 | 15,073,203.13 | 14,989,921.00 | | 28APR03 83,201.25 | 14MAY03 | 1.000000 .00 | 83,201.25 |
| | CXL 695 | | | | | | | |
| -14,500,000.000 | | | | | | | | |
| ** WBIE ** | 695 | -15,073,203.13 | -14,989,921.00 | | 28APR03 -83,201.25 | 14MAY03 | 1.000000 .00 | -83,201.25 |
| | CXL 695 | | | | | | | |
| -14,500,000.000 | | | | | | | | |
| ** WBIE ** | 707 | 5,717,421.00 | 5,681,320.13 | | 28APR03 34,093.75 | 14MAY03 | 1.000000 .00 | 34,093.75 |
| | CXL 707 | | | | | | | |
| -5,500,000.000 | | | | | | | | |
| ** WBIE ** | 114 | 25,443,632.81 | 25,326,404.30 | | 29APR03 117,148.43 | 14MAY03 | 1.000000 .00 | 117,148.43 |
| | CXL 114 | | | | | | | |
| -24,500,000.000 | | | | | | | | |
| ** WBIE ** | 114 | -25,443,632.81 | -25,326,404.30 | | 29APR03 -117,148.43 | 14MAY03 | 1.000000 .00 | -117,148.43 |
| | CXL 114 | | | | | | | |
| -24,500,000.000 | | | | | | | | |
| ** WBIE ** | 177 | 25,443,632.81 | 25,308,867.20 | | 29APR03 134,765.61 | 14MAY03 | 1.000000 .00 | 134,765.61 |
| | CXL 177 | | | | | | | |
| -24,500,000.000 | | | | | | | | |
| ** WBIE ** | 177 | -25,443,632.81 | -25,308,867.20 | | 29APR03 -134,765.61 | 14MAY03 | 1.000000 .00 | -134,765.61 |
| | CXL 177 | | | | | | | |
| -24,500,000.000 | | | | | | | | |
| ** WBIE ** | 731 | 25,443,632.81 | 25,308,867.19 | | 29APR03 134,765.62 | 14MAY03 | 0.000000 .00 | 134,765.62 |
| | CXL 731 | | | | | | | |
| -24,500,000.000 | | | | | | | | |
| ** WBIE ** | 731 | -25,443,632.81 | -25,308,867.19 | | 29APR03 -134,765.62 | 14MAY03 | 0.000000 .00 | -134,765.62 |
| | CXL 731 | | | | | | | |
| -24,500,000.000 | | | | | | | | |



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|-------------------------|-------------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| -24,500,000.000 | | | | | | | | |
| ** WB1E ** | 096 | 5,717,421.88 | 5,717,421.88 | | 07MAY03 .00 | 14MAY03 | 1.000000 .00 | .00 |
| 5,500,000.000 | | | | | | | | |
| ** WB1E ** | 096 | -5,717,421.88 | -5,717,421.88 | | 07MAY03 .00 | 14MAY03 | 1.000000 .00 | .00 |
| -5,500,000.000 | | | | | | | | |
| ** WB1F ** | 275 | 24,725,976.56 | 24,468,476.56 | | 08MAY03 237,500.00 | 14MAY03 | 1.000000 .00 | 237,500.00 |
| 23,750,000.000 | | | | | | | | |
| ** WB1Q ** | 498 | 1,664,375.00 | 1,654,500.00 | | 08MAY03 9,875.00 | 14MAY03 | 1.000000 .00 | 9,875.00 |
| 1,600,000.000 | | | | | | | | |
| 02R060654 | TOTAL | .00 | .00 | | .00 | | .00 | .00 |
| | | 45,516,601.56 | 45,148,984.38 | | 367,617.18 L | | .00 | 367,617.18 L |
| | | 1,664,375.00 | 1,654,500.00 | | 9,875.00 S | | .00 | 9,875.00 S |
| 02R060662 | FHLMC | TBA JUN 30 GOLD SINGLE 2099/12/01 | 6.000 | | 09JUN03 | 12JUN03 | 1.000000 | |
| ** WB1F ** | 360 | 24,661,035.16 | 24,700,000.00 | | -38,964.84 | | .00 | -38,964.84 |
| 23,750,000.000 | | | | | | | | |
| ** WB1Q ** | 568 | 1,660,187.50 | 1,662,000.00 | | 09JUN03 -1,812.50 | 12JUN03 | 1.000000 .00 | -1,812.50 |
| 1,600,000.000 | | | | | | | | |
| 02R060662 | TOTAL | 24,661,035.16 | 24,700,000.00 | | -38,964.84 L | | .00 | -38,964.84 L |
| | | 1,660,187.50 | 1,662,000.00 | | -1,812.50 S | | .00 | -1,812.50 S |
| 02R060670 | FHLMC | TBA JUL 30 GOLD SINGLE 2099/12/01 | 6.000 | | 23JUN03 | 14JUL03 | 1.000000 | |
| ** WB1E ** | 135 | 21,790,781.25 | 21,748,125.00 | | 42,656.25 | | .00 | 42,656.25 |
| 21,000,000.000 | | | | | | | | |
| ** WB1E ** | 135 | -21,790,781.25 | -21,748,125.00 | | 23JUN03 -42,656.25 | 14JUL03 | 1.000000 .00 | -42,656.25 |
| -21,000,000.000 | | | | | | | | |



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|-------------------------|-------------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| ** WB1E ** | 232 | 21,790,781.25 | 21,748,125.00 | | 23JUN03 42,656.25 | 14JUL03 | 1.000000 .00 | 42,656.25 |
| 21,000,000.000 | | | | | | | | |
| ** WB1E ** | 776 | 21,790,781.25 | 21,748,124.99 | | 23JUN03 42,656.26 | 14JUL03 | 1.000000 .00 | 42,656.26 |
| 21,000,000.000 | | | | | | | | |
| ** WB1E ** | 776 | -21,790,781.25 | -21,748,124.99 | | 23JUN03 -42,656.26 | 14JUL03 | 1.000000 .00 | -42,656.26 |
| -21,000,000.000 | | | | | | | | |
| ** WB1E ** | 058 | 30,099,960.94 | 30,033,125.00 | | 26JUN03 66,835.94 | 14JUL03 | 1.000000 .00 | 66,835.94 |
| 29,000,000.000 | | | | | | | | |
| ** WB1E ** | 097 | 10,385,937.50 | 10,356,250.00 | | 26JUN03 29,687.50 | 14JUL03 | 1.000000 .00 | 29,687.50 |
| 10,000,000.000 | | | | | | | | |
| ** WB1E ** | 234 | 21,790,781.25 | 21,790,781.25 | | 08JUL03 .00 | 14JUL03 | 1.000000 .00 | .00 |
| 21,000,000.000 | | | | | | | | |
| ** WB1F ** | 190 | 24,581,250.00 | 24,651,757.81 | | 09JUL03 -70,507.81 | 14JUL03 | 1.000000 .00 | -70,507.81 |
| 23,750,000.000 | | | | | | | | |
| ** WB1Q ** | 493 | 1,654,750.00 | 1,659,500.00 | | 09JUL03 -4,750.00 | 14JUL03 | 1.000000 .00 | -4,750.00 |
| 1,600,000.000 | | | | | | | | |
| 02R060678 | TOTAL | 21,790,781.25 | 21,790,781.25 | | .00 | | .00 | .00 |
| | | 86,857,929.69 | 86,789,257.81 | | 68,671.88 L | | .00 | 68,671.88 L |
| | | 1,654,750.00 | 1,659,500.00 | | -4,750.00 S | | .00 | -4,750.00 S |
| 02R060688 | FHLMC | TBA AUG 30 GOLD SINGLE 2099/12/01 | 6.000 | | 25JUL03 | 13AUG03 | 1.000000 | |
| ** WB1E ** | 183 | 18,518,906.25 | 18,663,750.01 | | -144,843.76 | | .00 | -144,843.76 |
| 18,000,000.000 | | | | | | | | |
| ** WB1E ** | 183 | -18,518,906.25 | -18,663,750.01 | | 25JUL03 144,843.76 | 13AUG03 | 1.000000 .00 | 144,843.76 |
| -18,000,000.000 | | | | | | | | |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT SELL RATE BASE CURR GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|--|---|--|---|
| ** WB1E ** | 581 5,000,000.000 | 5,144,140.63 | 5,184,375.00 | 25JUL03 -40,234.37 | 13AUG03 1.000000 .00 -40,234.37 |
| ** WB1E ** | CXL 581 -5,000,000.000 | -5,144,140.63 | -5,184,375.00 | 25JUL03 40,234.37 | 13AUG03 1.000000 .00 40,234.37 |
| ** WB1Q ** | 023 1,600,000.000 | 1,630,625.00 | 1,654,500.00 | 30JUL03 -23,875.00 | 13AUG03 1.000000 .00 -23,875.00 |
| ** WB1F ** | 681 33,100,000.000 | 34,020,593.75 | 34,245,572.27 | 08AUG03 -224,978.52 | 13AUG03 1.000000 .00 -224,978.52 |
| ** WB1E ** | 737 10,000,000.000 | 10,221,075.00 | 10,381,250.00 | 11AUG03 -159,375.00 | 13AUG03 1.000000 .00 -159,375.00 |
| ** WB1E ** | 739 11,000,000.000 | 11,244,062.50 | 11,405,625.00 | 11AUG03 -161,562.50 | 13AUG03 1.000000 .00 -161,562.50 |
| 02R060600 | TOTAL | 55,486,531.25 | 56,032,447.27 | -545,916.02 L | .00 -545,916.02 L |
| | | 1,630,625.00 | 1,654,500.00 | -23,875.00 S | .00 -23,875.00 S |
| 02R060696 | FHLMC TBA SEP 30 GOLD SINGLE 2099/12/01 6.000 | | 6.000 | | |
| ** WB1F ** | 431 33,100,000.000 | 33,873,195.31 | 33,960,875.00 | 09SEP03 -95,679.69 | 15SEP03 1.000000 .00 -95,679.69 |
| ** WB1Q ** | 540 1,600,000.000 | 1,632,812.50 | 1,626,500.00 | 09SEP03 6,312.50 | 15SEP03 1.000000 .00 6,312.50 |
| ** WB1E ** | 544 21,000,000.000 | 21,497,109.38 | 21,420,000.00 | 10SEP03 77,109.38 | 15SEP03 1.000000 .00 77,109.38 |



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|-------------------------|--|--|---|--|---|
| 02R060696 | TOTAL | 55,370,304.69 | 55,388,875.00 | -18,570.31 L | .00 -18,570.31 L |
| | | 1,632,812.50 | 1,626,500.00 | 6,312.50 S | .00 6,312.50 S |
| 02R0624A1 | FHLMC TBA OCT 15 GOLDBALLOON 2099/12/01 6.500 | | 6.500 | | |
| ** WB2N ** | 711 20,000,000.000 | 21,043,750.00 | 21,044,062.60 | 14OCT03 -20,312.60 | 20OCT03 1.000000 .00 -20,312.60 |
| 02R0624B9 | FHLMC TBA NOV 15 GOLDBALLOON 2099/12/01 6.500 | | 6.500 | | |
| ** WB2N ** | 329 20,000,000.000 | 21,032,812.60 | 21,031,250.00 | 13NOV03 1,562.60 | 18NOV03 1.000000 .00 1,562.60 |
| 02R0624C7 | FHLMC TBA DEC 15 GOLDBALLOON 2099/12/01 6.500 | | 6.500 | | |
| ** WB2N ** | 660 20,000,000.000 | 21,112,500.00 | 21,017,107.60 | 10DEC03 95,312.40 | 16DEC03 1.000000 .00 95,312.40 |
| 02R062411 | FHLMC TBA JAN 15 GOLD SINGLE 2099/12/01 6.500 | | 6.500 | | |
| ** WB2N ** | 562 20,000,000.000 | 21,005,937.50 | 20,907,500.00 | 14JAN03 98,437.50 | 21JAN03 1.000000 .00 98,437.50 |
| 02R062429 | FHLMC TBA FEB 15 GOLD SINGLE 2099/12/01 6.500 | | 6.500 | | |
| ** WB2N ** | 880 20,000,000.000 | 21,125,000.00 | 21,075,000.00 | 12FEB03 50,000.00 | 19FEB03 1.000000 .00 50,000.00 |
| 02R062437 | FHLMC TBA MAR 15 GOLD SINGLE 2099/12/01 6.500 | | 6.500 | | |
| ** WB2N ** | 410 20,000,000.000 | 21,178,125.00 | 21,121,075.00 | 13MAR03 56,250.00 | 18MAR03 1.000000 .00 56,250.00 |
| 02R062445 | FHLMC TBA APR 15 GOLD SINGLE 2099/12/01 6.500 | | 6.500 | | |
| ** WB2N ** | 100 20,000,000.000 | 21,075,000.00 | 21,176,562.60 | 16APR03 -101,562.60 | 21APR03 1.000000 .00 -101,562.60 |
| 02R062452 | FHLMC TBA MAY 15 GOLD SINGLE 2099/12/01 6.500 | | 6.500 | | |
| ** WB2N ** | 534 20,000,000.000 | 21,035,937.40 | 21,081,250.00 | 15MAY03 -45,312.60 | 19MAY03 1.000000 .00 -45,312.60 |

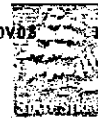


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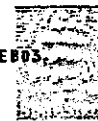
| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|-------------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 02R062468 WB2N | FHLMC 843 | TBA JUN 15 GOLD SINGLE 20,985,937.60 | 2099/12/01 | 6.500 21,079,687.40 | 11JUN03 -93,749.80 | 17JUN03 | 1.000000 .00 | -93,749.80 |
| 20,000,000.000 | | | | | | | | |
| 02R062478 WB2N | FHLMC 452 | TBA JUL 15 GOLD SINGLE 20,979,687.60 | 2099/12/01 | 6.500 21,004,687.60 | 15JUL03 -25,000.00 | 17JUL03 | 1.000000 .00 | -25,000.00 |
| 20,000,000.000 | | | | | | | | |
| 02R062484 WB2N | FHLMC 808 | TBA AUG 15 GOLD SINGLE 20,990,625.00 | 2099/12/01 | 6.500 21,000,000.00 | 13AUG03 -9,375.00 | 18AUG03 | 1.000000 .00 | -9,375.00 |
| 20,000,000.000 | | | | | | | | |
| 02R062494 WB2N | FHLMC 431 | TBA SEP 15 GOLD SINGLE 21,073,437.60 | 2099/12/01 | 6.500 20,981,250.00 | 15SEP03 92,187.60 | 18SEP03 | 1.000000 .00 | 92,187.60 |
| 20,000,000.000 | | | | | | | | |
| 02R0626A9 WB1F | FHLMC 281 | TBA OCT 30 GOLD SINGLE 28,261,453.13 | 2099/12/01 | 6.500 28,202,062.50 | 09OCT03 59,390.63 | 15OCT03 | 1.000000 .00 | 59,390.63 |
| 27,150,000.000 | | | | | | | | |
| WB1F | | 9,262,953.13 | | 9,242,093.75 | 09OCT03 20,859.38 | 15OCT03 | 1.000000 .00 | 20,859.38 |
| 8,900,000.000 | | | | | | | | |
| 02R0626A9 | TOTAL | 37,524,406.26 | | 37,444,156.25 | 80,250.01 L | | .00 | 80,250.01 L |
| 02R0626B7 WB1F | FHLMC 051 | TBA NOV 30 GOLD SINGLE 9,271,296.88 | 2099/12/01 | 6.500 9,247,656.25 | 10NOV03 23,640.63 | 13NOV03 | 1.000000 .00 | 23,640.63 |
| 8,900,000.000 | | | | | | | | |
| WB1F | | -9,271,296.88 | | -9,247,656.25 | 10NOV03 -23,640.63 | 13NOV03 | 1.000000 .00 | -23,640.63 |
| -8,900,000.000 | | | | | | | | |
| WB1F | | 17,448,789.06 | | 17,406,914.06 | 10NOV03 41,875.00 | 13NOV03 | 1.000000 .00 | 41,875.00 |
| 16,750,000.000 | | | | | | | | |
| WB1F | | -17,448,789.06 | | -17,406,914.06 | 10NOV03 -41,875.00 | 13NOV03 | 1.000000 .00 | -41,875.00 |
| -16,750,000.000 | | | | | | | | |



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|-------------------------|-------------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| WB1F | | 9,271,296.88 | | 9,247,656.25 | 10NOV03 23,640.63 | 13NOV03 | 1.000000 .00 | 23,640.63 |
| 8,900,000.000 | | | | | | | | |
| WB1F | | 17,448,789.06 | | 17,448,789.06 | 10NOV03 .00 | 13NOV03 | 1.000000 .00 | .00 |
| 16,750,000.000 | | | | | | | | |
| 02R0626B7 | TOTAL | 17,448,789.06 | | 17,448,789.06 | .00 | | .00 | .00 |
| | | 9,271,296.88 | | 9,247,656.25 | 23,640.63 L | | .00 | 23,640.63 L |
| 02R0626C5 WB1Q | FHLMC 158 | TBA DEC 30 GOLD SINGLE 9,500,968.75 | 2099/12/01 | 6.500 9,447,648.44 | 02DEC03 53,320.31 | 11DEC03 | 1.000000 .00 | 53,320.31 |
| 9,100,000.000 | | | | | | | | |
| WB1F | | 26,820,281.25 | | 26,643,937.50 | 05DEC03 176,343.75 | 11DEC03 | 1.000000 .00 | 176,343.75 |
| 25,450,000.000 | | | | | | | | |
| WB1F | | 9,089,062.50 | | 9,149,218.75 | 10DEC03 -60,156.25 | 10DEC03 | 1.000000 .00 | -60,156.25 |
| 8,750,000.000 | | | | | | | | |
| WB1F | | 934,875.00 | | 941,062.50 | 11DEC03 -6,187.50 | 11DEC03 | 1.000000 .00 | -6,187.50 |
| 900,000.000 | | | | | | | | |
| 02R0626C5 | TOTAL | 36,844,218.75 | | 36,734,218.75 | 110,000.00 L | | .00 | 110,000.00 L |
| | | 9,500,968.75 | | 9,447,648.44 | 53,320.31 S | | .00 | 53,320.31 S |
| 02R062619 WB1F | FHLMC 789 | TBA JAN 30 GOLD SINGLE 9,273,208.98 | 2099/12/01 | 6.500 9,228,187.50 | 09JAN03 45,021.48 | 14JAN03 | 1.000000 .00 | 45,021.48 |
| 8,900,000.000 | | | | | | | | |
| 02R062627 WB1F | FHLMC 386 | TBA FEB 30 GOLD SINGLE 9,282,769.53 | 2099/12/01 | 6.500 9,258,781.25 | 05FEB03 23,988.28 | 13FEB03 | 1.000000 .00 | 23,988.28 |
| 8,900,000.000 | | | | | | | | |
| WB1F | | 27,905,683.59 | | 27,794,921.88 | 06FEB03 110,741.71 | 13FEB03 | 1.000000 .00 | 110,741.71 |
| 26,750,000.000 | | | | | | | | |



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|-------------------------|-------------------------------|--|---------------|-------------------------------------|-----------------------------------|----------------------|---------------------|--------------------|---------------------|---------------------|
| ** WB1F ** | 445 | 13,156,664.84 | 13,118,765.43 | 10FEB03 | 13FEB03 | 1.000000 | | | | 37,898.43 |
| | 12,600,000.000 | | | 37,898.43 | | .00 | | | | |
| ** WB1F ** | 446 | 13,156,664.84 | 13,118,765.43 | 10FEB03 | 13FEB03 | 1.000000 | | | | 37,898.43 |
| | 12,600,000.000 | | | 37,898.43 | | .00 | | | | |
| 02R062627 | TOTAL | 63,501,781.24 | 63,291,234.39 | | | | | | | 210,546.85 L |
| 02R062635 | FHLMC | TBA MAR 30 GOLD SINGLE 2099/12/01 | 6.500 | | | | | | | |
| ** WB1F ** | 896 | 9,314,406.25 | 9,269,986.25 | 06MAR03 | 13MAR03 | 1.000000 | | | | 44,500.00 |
| | 8,900,000.000 | | | 44,500.00 | | .00 | | | | |
| ** WB1Q ** | 712 | 209,312.50 | 208,437.50 | 06MAR03 | 13MAR03 | 1.000000 | | | | 875.00 |
| | 200,000.000 | | | 875.00 | | .00 | | | | |
| ** WB1F ** | 151 | 27,988,232.42 | 27,879,156.25 | 07MAR03 | 13MAR03 | 1.000000 | | | | 118,076.17 |
| | 26,750,000.000 | | | 118,076.17 | | .00 | | | | |
| ** WB1F ** | 152 | 13,179,384.49 | 13,139,437.50 | 07MAR03 | 13MAR03 | 1.000000 | | | | 39,867.19 |
| | 12,600,000.000 | | | 39,867.19 | | .00 | | | | |
| ** WB1F ** | 148 | 13,176,843.75 | 13,139,437.50 | 11MAR03 | 13MAR03 | 1.000000 | | | | 37,406.25 |
| | 12,600,000.000 | | | 37,406.25 | | .00 | | | | |
| 02R062635 | TOTAL | 63,658,787.11 | 63,418,937.50 | | | | | | | 239,849.61 L |
| | | 209,312.50 | 208,437.50 | | | | | | | 875.00 S |
| 02R062643 | FHLMC | TBA APR 30 GOLD SINGLE 2099/12/01 | 6.500 | | | | | | | |
| ** WB1F ** | 305 | 9,272,687.50 | 9,306,062.50 | 28MAR03 | 14APR03 | 1.000000 | | | | -33,375.00 |
| | 8,900,000.000 | | | -33,375.00 | | .00 | | | | |
| ** WB1F ** | 321 | 27,868,066.41 | 27,962,109.38 | 02APR03 | 14APR03 | 1.000000 | | | | -94,042.97 |
| | 26,750,000.000 | | | -94,042.97 | | .00 | | | | |
| ** WB1F ** | 322 | 13,108,921.87 | 13,167,000.00 | 02APR03 | 14APR03 | 000000 | | | | -58,078.13 |
| | 12,600,000.000 | | | -58,078.13 | | .00 | | | | |



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|-------------------------|-------------------------------|--|---------------|-------------------------------------|-----------------------------------|----------------------|---------------------|--------------------|---------------------|---------------------|
| ** WB1F ** | 323 | 13,126,640.63 | 13,167,000.00 | 02APR03 | 14APR03 | 1.000000 | | | | -40,359.37 |
| | 12,600,000.000 | | | -40,359.37 | | .00 | | | | |
| ** WB1Q ** | 618 | 208,257.81 | 209,125.00 | 08APR03 | 14APR03 | 1.000000 | | | | -867.19 |
| | 200,000.000 | | | -867.19 | | .00 | | | | |
| 02R062643 | TOTAL | 63,376,316.41 | 63,682,171.88 | | | | | | | -225,855.47 L |
| | | 208,257.81 | 209,125.00 | | | | | | | -867.19 S |
| 02R062650 | FHLMC | TBA MAY 30 GOLD SINGLE 2099/12/01 | 6.500 | | | | | | | |
| ** WB1F ** | 272 | 9,284,593.75 | 9,264,343.75 | 08MAY03 | 14MAY03 | 1.000000 | | | | 22,250.00 |
| | 8,900,000.000 | | | 22,250.00 | | .00 | | | | |
| ** WB1F ** | 273 | 13,151,250.00 | 13,115,812.50 | 08MAY03 | 14MAY03 | 1.000000 | | | | 35,437.50 |
| | 12,600,000.000 | | | 35,437.50 | | .00 | | | | |
| ** WB1F ** | 276 | 27,911,953.13 | 27,827,359.38 | 08MAY03 | 14MAY03 | 1.000000 | | | | 84,593.75 |
| | 26,750,000.000 | | | 84,593.75 | | .00 | | | | |
| ** WB1F ** | 277 | 13,145,343.75 | 13,115,812.50 | 08MAY03 | 14MAY03 | 1.000000 | | | | 29,531.25 |
| | 12,600,000.000 | | | 29,531.25 | | .00 | | | | |
| 02R062650 | TOTAL | 63,495,140.63 | 63,323,328.13 | | | | | | | 171,812.50 L |
| 02R062660 | FHLMC | TBA JUN 30 GOLD SINGLE 2099/12/01 | 6.500 | | | | | | | |
| ** WB1F ** | 421 | 9,258,781.25 | 9,294,937.50 | 10JUN03 | 12JUN03 | 1.000000 | | | | -34,156.25 |
| | 8,900,000.000 | | | -34,156.25 | | .00 | | | | |
| ** WB1F ** | 422 | 13,119,750.00 | 13,163,062.50 | 10JUN03 | 12JUN03 | 1.000000 | | | | -43,312.50 |
| | 12,600,000.000 | | | -43,312.50 | | .00 | | | | |
| ** WB1F ** | 426 | 27,836,718.75 | 27,937,031.25 | 10JUN03 | 12JUN03 | 1.000000 | | | | -100,312.50 |
| | 26,750,000.000 | | | -100,312.50 | | .00 | | | | |
| ** WB1F ** | 427 | 13,104,000.00 | 13,157,156.25 | 10JUN03 | 12JUN03 | 000000 | | | | -53,156.25 |
| | 12,600,000.000 | | | -53,156.25 | | .00 | | | | |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/L |
|-------------|---|---------------|---------------|------------------|----------------|-----------|--------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/L | BASE CURR GN/L | GN/L | NET BAS SECTY GN/L |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/L | BASE CURR GN/L | GN/L | NET BAS SECTY GN/L |
| 02R062660 | TOTAL | 63,319,250.00 | 63,552,187.50 | -232,937.50 L | | .00 | -232,937.50 L |
| 02R062676 | FHLMC TBA JUL 30 GOLD SINGLE 2099/12/01 6.500 | | | 01JUL03 | 14JUL03 | 1.000000 | |
| ** WBIF ** | 601 9,261,562.50 | 9,273,382.82 | -11,820.32 | | | .00 | -11,820.32 |
| | 8,900,000.000 | | | | | | |
| ** WBIF ** | 097 27,786,562.50 | 27,853,437.50 | -66,875.00 | 07JUL03 | 14JUL03 | 1.000000 | -66,875.00 |
| | 26,750,000.000 | | | | | .00 | |
| ** WBIF ** | 191 13,092,187.50 | 13,115,812.50 | -23,625.00 | 08JUL03 | 14JUL03 | 1.000000 | -23,625.00 |
| | 12,600,000.000 | | | | | .00 | |
| ** WBIF ** | 195 13,090,218.75 | 13,119,570.31 | -29,351.56 | 08JUL03 | 14JUL03 | 1.000000 | -29,351.56 |
| | 12,600,000.000 | | | | | .00 | |
| 02R062676 | TOTAL | 63,230,531.25 | 63,362,203.13 | -131,671.88 L | | .00 | -131,671.88 L |
| 02R062684 | FHLMC TBA AUG 30 GOLD SINGLE 2099/12/01 6.500 | | | 11AUG03 | 13AUG03 | 1.000000 | |
| ** WBIF ** | 702 27,744,765.62 | 27,815,792.97 | -71,027.35 | | | .00 | -71,027.35 |
| | 26,750,000.000 | | | | | | |
| ** WBIF ** | 703 28,159,640.62 | 28,221,187.50 | -61,546.88 | 11AUG03 | 13AUG03 | 1.000000 | -61,546.88 |
| | 27,150,000.000 | | | | | .00 | |
| ** WBIF ** | 704 13,057,242.19 | 13,101,625.00 | -44,382.81 | 11AUG03 | 13AUG03 | 1.000000 | -44,382.81 |
| | 12,600,000.000 | | | | | .00 | |
| ** WBIF ** | 705 12,436,406.25 | 12,481,875.00 | -45,468.75 | 11AUG03 | 13AUG03 | 1.000000 | -45,468.75 |
| | 12,000,000.000 | | | | | .00 | |
| ** WBIF ** | 706 9,217,757.81 | 9,257,390.63 | -39,632.82 | 11AUG03 | 13AUG03 | 1.000000 | -39,632.82 |
| | 8,900,000.000 | | | | | .00 | |
| ** WBIF ** | 707 13,088,250.00 | 13,107,843.75 | -19,593.75 | 11AUG03 | 13AUG03 | 1.000000 | -19,593.75 |
| | 12,600,000.000 | | | | | .00 | |



STATE STREET

FOR PUBLIC DISCLOSURE

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/L |
|-------------|---|----------------|----------------|------------------|----------------|-----------|--------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/L | BASE CURR GN/L | GN/L | NET BAS SECTY GN/L |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/L | BASE CURR GN/L | GN/L | NET BAS SECTY GN/L |
| 02R062684 | TOTAL | 103,704,062.49 | 103,985,714.85 | -281,652.36 L | | .00 | -281,652.36 L |
| 02R062692 | FHLMC TBA SEP 30 GOLD SINGLE 2099/12/01 6.500 | | | 10SEP03 | 15SEP03 | 1.000000 | |
| ** WBIF ** | 432 9,257,398.62 | 9,214,281.25 | 43,109.37 | | | .00 | 43,109.37 |
| | 8,900,000.000 | | | | | | |
| ** WBIF ** | 630 28,257,218.94 | 28,125,703.13 | 131,507.81 | 12SEP03 | 15SEP03 | 1.000000 | 131,507.81 |
| | 27,150,000.000 | | | | | .00 | |
| 02R062692 | TOTAL | 37,514,601.56 | 37,339,984.38 | 174,617.18 L | | .00 | 174,617.18 L |
| 02R070612 | FHLMC TBA JAN 30 GOLD SINGLE 2099/12/01 7.000 | | | 20DEC02 | 14JAN03 | 1.000000 | |
| ** WBIF ** | 364 -8,978,835.94 | -8,926,734.38 | -52,101.56 | | | .00 | -52,101.56 |
| | -8,550,000.000 | | | | | | |
| ** WBIF ** | 769 8,978,835.94 | 8,945,437.50 | 33,398.44 | 20DEC02 | 14JAN03 | 1.000000 | 33,398.44 |
| | 8,550,000.000 | | | | | .00 | |
| ** WB2N ** | 487 12,933,738.28 | 12,841,968.75 | 91,769.53 | 07JAN03 | 14JAN03 | 1.000000 | 91,769.53 |
| | 12,300,000.000 | | | | | .00 | |
| 02R070612 | TOTAL | 12,933,738.28 | 12,860,671.87 | 73,066.41 L | | .00 | 73,066.41 L |
| 02R070620 | FHLMC TBA FEB 30 GOLD SINGLE 2099/12/01 7.000 | | | 28JAN03 | 13MAR03 | 1.000000 | |
| ** WBIF ** | 180 8,994,867.19 | 8,972,156.25 | 22,710.94 | | | .00 | 22,710.94 |
| | 8,550,000.000 | | | | | | |
| ** WBIF ** | 100 -8,994,867.19 | -8,972,156.25 | -22,710.94 | 28JAN03 | 13MAR03 | 1.000000 | -22,710.94 |
| | -8,550,000.000 | | | | | .00 | |
| ** WBIF ** | 102 8,994,867.19 | 8,972,156.25 | 22,710.94 | 28JAN03 | 13FEB03 | 1.000000 | 22,710.94 |
| | 8,550,000.000 | | | | | .00 | |
| ** WB2N ** | 028 12,945,750.00 | 12,928,453.13 | 17,296.87 | 07FEB03 | 13FEB03 | 1.000000 | 17,296.87 |
| | 12,300,000.000 | | | | | .00 | |



STATE STREET

FOR PUBLIC DISCLOSURE

BILL & MELINDA GATES FOUNDATION
 — COMPOSITE —
 SUMMARY REALIZED GAIN/LOSS REPORT
 JANUARY 1, 2003 TO DECEMBER 31, 2003

ATTACHMENT O

| ASSET ID | SECURITY | DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY |
|-------------|----------------|-----------------------------------|---------------|------------|-------------|-----------|-----------|--------------------|
| SH SELL/BTC | LOT | LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY | BASE CURR | GN/L | GN/L |
| SHARES/PAR | SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | GN/L | GN/L | GN/L | NET BAS SECTY GN/L |
| 02R070620 | TOTAL | 21,940,617.19 | 21,900,609.30 | | 40,007.81 L | | .00 | 40,007.81 L |
| 02R070630 | FHLMC | TBA MAR 30 GOLD SINGLE 2099/12/01 | 7.000 | | 19FEB03 | 13MAR03 | 1.000000 | |
| » WB1F » | 516 | 9,001,546.00 | 8,993,531.25 | | 8,015.63 | | .00 | 8,015.63 |
| | 8,550,000.000 | | | | | | | |
| » WB2N » | 374 | 12,948,012.50 | 12,947,471.80 | | 21,140.62 | 13MAR03 | 1.000000 | 21,140.62 |
| | 12,300,000.000 | | | | | | .00 | |
| 02R070630 | TOTAL | 21,970,359.30 | 21,941,203.13 | | 29,156.25 L | | .00 | 29,156.25 L |
| 02R070640 | FHLMC | TBA APR 30 GOLD SINGLE 2099/12/01 | 7.000 | | 07APR03 | 14APR03 | 1.000000 | |
| » WB2N » | 812 | 12,910,843.75 | 12,974,578.13 | | -55,734.30 | | .00 | -55,734.30 |
| | 12,300,000.000 | | | | | | | |
| 02R070650 | FHLMC | TBA MAY 30 GOLD SINGLE 2099/12/01 | 7.000 | | 08MAY03 | 14MAY03 | 1.000000 | |
| » WB2N » | 420 | 12,957,201.25 | 12,924,409.30 | | 32,671.07 | | .00 | 32,671.07 |
| | 12,300,000.000 | | | | | | | |
| 02R070660 | FHLMC | TBA JUN 30 GOLD SINGLE 2099/12/01 | 7.000 | | 10JUN03 | 12JUN03 | 1.000000 | |
| » WB2N » | 009 | 12,911,156.25 | 12,974,578.13 | | -63,421.00 | | .00 | -63,421.00 |
| | 12,300,000.000 | | | | | | | |
| 02R070670 | FHLMC | TBA JUL 30 GOLD SINGLE 2099/12/01 | 7.000 | | 03JUL03 | 14JUL03 | 1.000000 | |
| » WB2N » | 304 | 12,897,703.13 | 12,924,531.25 | | -20,820.12 | | .00 | -20,820.12 |
| | 12,300,000.000 | | | | | | | |
| » WB2N » | 416 | 12,926,531.25 | 12,897,703.13 | | 20,820.12 | 14JUL03 | 1.000000 | 20,820.12 |
| | 12,300,000.000 | | | | | | .00 | |
| 02R070670 | TOTAL | 25,024,234.30 | 25,024,234.30 | | .00 L | | .00 | .00 L |



STATE STREET

Serving Institutional Investors Worldwide

FOR PUBLIC DISCLOSURE

BILL & MELINDA GATES FOUNDATION
 — COMPOSITE —
 SUMMARY REALIZED GAIN/LOSS REPORT
 JANUARY 1, 2003 TO DECEMBER 31, 2003

| ASSET ID | SECURITY | DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY |
|-------------|----------------|-----------------------------------|---------------|------------|-------------|-----------|-----------|--------------------|
| SH SELL/BTC | LOT | LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY | BASE CURR | GN/L | GN/L |
| SHARES/PAR | SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | GN/L | GN/L | GN/L | NET BAS SECTY GN/L |
| 02R072600 | FHLMC | TBA OCT 30 GOLD SINGLE 2099/12/01 | 7.500 | | 19SEP03 | 15OCT03 | 1.000000 | |
| » WB1H » | 444 | 747,468.75 | 747,578.13 | | -109.30 | | .00 | -109.30 |
| | 700,000.000 | | | | | | | |
| » WB1F » | 293 | 16,189,020.13 | 16,173,230.47 | | 16,597.66 | 15OCT03 | 1.000000 | 16,597.66 |
| | 15,175,000.000 | | | | | | .00 | |
| » WB1F » | 294 | 2,240,437.50 | 2,233,546.00 | | 6,890.62 | 15OCT03 | 1.000000 | 6,890.62 |
| | 2,100,000.000 | | | | | | .00 | |
| » WB1H » | 507 | 746,156.25 | 745,062.50 | | 1,093.75 | 15OCT03 | 1.000000 | 1,093.75 |
| | 700,000.000 | | | | | | .00 | |
| 02R072600 | TOTAL | 19,923,890.63 | 19,899,417.90 | | 24,472.65 L | | .00 | 24,472.65 L |
| 02R072606 | FHLMC | TBA NOV 30 GOLD SINGLE 2099/12/01 | 7.500 | | 05NOV03 | 13NOV03 | 1.000000 | |
| » WB1H » | 055 | 747,550.70 | 745,500.00 | | 2,050.70 | | .00 | 2,050.70 |
| | 700,000.000 | | | | | | | |
| » WB1F » | 053 | 2,241,093.75 | 2,230,140.63 | | 2,953.12 | 13NOV03 | 1.000000 | 2,953.12 |
| | 2,100,000.000 | | | | | | .00 | |
| 02R072606 | TOTAL | 2,988,644.53 | 2,983,640.63 | | 5,003.90 L | | .00 | 5,003.90 L |
| 02R072604 | FHLMC | TBA DEC 30 GOLD SINGLE 2099/12/01 | 7.500 | | 08DEC03 | 11DEC03 | 1.000000 | |
| » WB1H » | 477 | 748,562.50 | 746,067.19 | | 1,695.31 | | .00 | 1,695.31 |
| | 700,000.000 | | | | | | | |
| » WB1F » | 736 | 2,251,921.80 | 2,239,701.25 | | 12,140.63 | 11DEC03 | 1.000000 | 12,140.63 |
| | 2,100,000.000 | | | | | | .00 | |
| 02R072604 | TOTAL | 3,000,404.30 | 2,986,640.44 | | 13,835.94 L | | .00 | 13,835.94 L |



STATE STREET

Serving Institutional Investors Worldwide

FOR PUBLIC DISCLOSURE

ATTACHMENT O

| ASSET ID | SECURITY | DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|----------------|------------------------|---------------|--------------|------------------|-----------------|-----------------|---------------------|
| SH SELL/BTC | LOT | LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| | SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | | | |
| 02R072618 | FHLMC | TBA JAN 30 GOLD SINGLE | 2099/12/01 | 7.500 | 08JAN03 | 14JAN03 | 1.000000 | |
| ** WBIF ** | 682 | 1,436,695.31 | 1,429,312.50 | 7,382.81 | | .00 | 7,382.81 | |
| | 1,350,000.000 | | | | | | | |
| ** WB1H ** | 417 | 13,916,703.13 | 13,853,250.00 | 63,453.13 | 09JAN03 | 14JAN03 | 1.000000 | 63,453.13 |
| | 13,100,000.000 | | | | | .00 | | |
| ** WB1H ** | 427 | 851,250.00 | 847,000.00 | 4,250.00 | 10JAN03 | 14JAN03 | 1.000000 | 4,250.00 |
| | 800,000.000 | | | | | .00 | | |
| ** WB1H ** | 431 | 745,062.50 | 741,562.50 | 3,500.00 | 10JAN03 | 14JAN03 | 1.000000 | 3,500.00 |
| | 700,000.000 | | | | | .00 | | |
| 02R072618 | TOTAL | 16,949,710.94 | 16,871,125.00 | 78,585.94 L | | .00 | 78,585.94 L | |
| 02R072626 | FHLMC | TBA FEB 30 GOLD SINGLE | 2099/12/31 | 7.500 | 06FEB03 | 13FEB03 | 1.000000 | |
| ** WB1H ** | 598 | 852,750.00 | 848,875.00 | 3,875.00 | | .00 | 3,875.00 | |
| | 800,000.000 | | | | | | | |
| ** WB1H ** | 618 | 746,210.94 | 744,406.25 | 1,804.69 | 07FEB03 | 13FEB03 | 1.000000 | 1,804.69 |
| | 700,000.000 | | | | | .00 | | |
| ** WB1H ** | 619 | 13,956,105.44 | 13,901,953.13 | 54,152.31 | 07FEB03 | 13FEB03 | 1.000000 | 54,152.31 |
| | 13,100,000.000 | | | | | .00 | | |
| ** WB1F ** | 459 | 16,192,791.99 | 16,128,179.69 | 64,612.30 | 11FEB03 | 13FEB03 | 1.000000 | 64,612.30 |
| | 15,175,000.000 | | | | | .00 | | |
| 02R072626 | TOTAL | 31,747,858.37 | 31,623,414.07 | 124,444.30 L | | .00 | 124,444.30 L | |
| 02R072634 | FHLMC | TBA MAR 30 GOLD SINGLE | 2099/12/01 | 7.500 | 11MAR03 | 13MAR03 | 1.000000 | |
| ** WB1H ** | 136 | 852,500.00 | 853,000.00 | -500.00 | | .00 | -500.00 | |
| | 800,000.000 | | | | | | | |
| ** WB1F ** | 156 | 16,189,828.13 | 16,180,343.75 | 9,484.38 | 11MAR03 | 13MAR03 | 1.000000 | 9,484.38 |
| | 15,175,000.000 | | | | | .00 | | |



STATE STREET

FOR PUBLIC DISCLOSURE

| ASSET ID | SECURITY | DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|----------------|------------------------|---------------|--------------|------------------|-----------------|-----------------|---------------------|
| SH SELL/BTC | LOT | LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| | SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | | | |
| ** WB1H ** | 622 | 13,206,000.00 | 13,221,500.00 | -15,500.00 | 11MAR03 | 13MAR03 | 1.000000 | -15,500.00 |
| | 12,400,000.000 | | | | | .00 | | |
| ** WB1H ** | 780 | 14,074,500.00 | 14,058,062.50 | 16,437.50 | 27FEB03 | 13MAR03 | 1.000000 | 16,437.50 |
| | 13,200,000.000 | | | | | .00 | | |
| ** WB1H ** | 058 | 746,429.68 | 745,937.50 | 492.18 | 07MAR03 | 13MAR03 | 1.000000 | 492.18 |
| | 700,000.000 | | | | | .00 | | |
| ** WB1H ** | 059 | 745,500.00 | 745,937.50 | -437.50 | 07MAR03 | 13MAR03 | 1.000000 | -437.50 |
| | 700,000.000 | | | | | .00 | | |
| ** WB1H ** | 059 | -745,500.00 | -745,937.50 | 437.50 | 07MAR03 | 13MAR03 | 1.000000 | 437.50 |
| | -700,000.000 | | | | | .00 | | |
| ** WB1H ** | 093 | 746,265.63 | 745,937.50 | 328.13 | 07MAR03 | 13MAR03 | 1.000000 | 328.13 |
| | 700,000.000 | | | | | .00 | | |
| 02R072634 | TOTAL | 45,815,523.44 | 45,804,781.25 | 10,742.19 L | | .00 | 10,742.19 L | |
| 02R072642 | FHLMC | TBA APR 30 GOLD SINGLE | 2099/12/01 | 7.500 | 10APR03 | 14APR03 | 1.000000 | |
| ** WB1F ** | 613 | 16,173,230.47 | 16,187,457.03 | -14,226.56 | | .00 | -14,226.56 | |
| | 15,175,000.000 | | | | | | | |
| ** WB1H ** | 343 | 745,062.50 | 746,375.00 | -1,312.50 | 07APR03 | 14APR03 | 1.000000 | -1,312.50 |
| | 700,000.000 | | | | | .00 | | |
| ** WB1H ** | 344 | 745,500.00 | 746,156.25 | -656.25 | 07APR03 | 14APR03 | 1.000000 | -656.25 |
| | 700,000.000 | | | | | .00 | | |
| 02R072642 | TOTAL | 17,663,792.97 | 17,679,988.28 | -16,195.31 L | | .00 | -16,195.31 L | |



STATE STREET

FOR PUBLIC DISCLOSURE

ATTACHMENT O

| ASSET ID | SECURITY | DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|----------------|------------------------|---------------|------------|------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT | LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | GN/LS | BASE CURR GN/LS | GN/LS | NET SECTY GN/LS |
| SHARES/PAR | BASE | PRINCIPAL NET | BASE | BASE COST | BASE SECTY GN/LS | | | NET BAS SECTY GN/LS |
| 02R072659 | FHLMC | TBA MAY 30 GOLD SINGLE | 2099/12/01 | 7.500 | 12MAY03 | 14MAY03 | 1.000000 | |
| ** WBIIF ** | 417 | 16,177,972.66 | 16,166,117.19 | | 11,855.47 | | .00 | 11,855.47 |
| | 15,175,000.000 | | | | | | | |
| ** WBIIF ** | 418 | 2,236,500.00 | 2,235,187.50 | | 12MAY03 | 14MAY03 | 1.000000 | 1,312.50 |
| | 2,100,000.000 | | | | 1,312.50 | | .00 | 1,312.50 |
| ** WBIH ** | 610 | 747,031.25 | 745,500.00 | 2099/12/31 | 01MAY03 | 14MAY03 | 1.000000 | 1,531.25 |
| | 700,000.000 | | | | 1,531.25 | | .00 | 1,531.25 |
| ** WBIH ** | 720 | 746,046.00 | 745,062.50 | | 08MAY03 | 14MAY03 | 1.000000 | 984.30 |
| | 700,000.000 | | | | 984.30 | | .00 | 984.30 |
| 02R072659 | TOTAL | 19,907,550.79 | 19,891,867.19 | | 15,683.60 L | | .00 | 15,683.60 L |
| 02R072667 | FHLMC | TBA JUN 30 GOLD SINGLE | 2099/12/01 | 7.500 | 10JUN03 | 12JUN03 | 1.000000 | |
| ** WBIIF ** | 423 | 16,142,406.25 | 16,175,601.56 | | -33,195.31 | | .00 | -33,195.31 |
| | 15,175,000.000 | | | | | | | |
| ** WBIIF ** | 424 | 2,233,546.00 | 2,235,187.50 | | 10JUN03 | 12JUN03 | 1.000000 | -1,640.62 |
| | 2,100,000.000 | | | | -1,640.62 | | .00 | -1,640.62 |
| ** WBIH ** | 290 | 746,046.00 | 746,812.50 | 2099/12/31 | 09JUN03 | 12JUN03 | 1.000000 | -765.62 |
| | 700,000.000 | | | | -765.62 | | .00 | -765.62 |
| ** WBIH ** | 293 | 743,421.00 | 747,140.63 | | 09JUN03 | 12JUN03 | 1.000000 | -3,718.75 |
| | 700,000.000 | | | | -3,718.75 | | .00 | -3,718.75 |
| 02R072667 | TOTAL | 19,865,421.89 | 19,984,742.19 | | -39,320.30 L | | .00 | -39,320.30 L |
| 02R072675 | FHLMC | TBA JUL 30 GOLD SINGLE | 2099/12/01 | 7.500 | 10JUL03 | 14JUL03 | 1.000000 | |
| ** WBIIF ** | 196 | 16,143,591.00 | 16,137,664.06 | | 5,927.74 | | .00 | 5,927.74 |
| | 15,175,000.000 | | | | | | | |
| ** WBIIF ** | 197 | 2,232,726.56 | 2,232,562.50 | | 10JUL03 | 14JUL03 | 0.000000 | 164.06 |
| | 2,100,000.000 | | | | 164.06 | | .00 | 164.06 |



STATE STREET
 Serving Institutional Investors Worldwide

FOR PUBLIC DISCLOSURE

| ASSET ID | SECURITY | DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|----------------|------------------------|---------------|------------|------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT | LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | GN/LS | BASE CURR GN/LS | GN/LS | NET SECTY GN/LS |
| SHARES/PAR | BASE | PRINCIPAL NET | BASE | BASE COST | BASE SECTY GN/LS | | | NET BAS SECTY GN/LS |
| ** WBIH ** | 553 | 743,421.00 | 746,265.63 | 2099/12/31 | 08JUL03 | 14JUL03 | 1.000000 | -2,843.75 |
| | 700,000.000 | | | | -2,843.75 | | .00 | -2,843.75 |
| ** WBIH ** | 572 | 745,609.30 | 743,531.25 | | 10JUL03 | 14JUL03 | 1.000000 | 2,078.13 |
| | 700,000.000 | | | | 2,078.13 | | .00 | 2,078.13 |
| 02R072675 | TOTAL | 19,865,349.62 | 19,860,023.44 | | 5,326.10 L | | .00 | 5,326.10 L |
| 02R072683 | FHLMC | TBA AUG 30 GOLD SINGLE | 2099/12/31 | 7.500 | 11AUG03 | 13AUG03 | 1.000000 | |
| ** WBIH ** | 029 | 744,078.13 | 745,500.00 | | -1,421.07 | | .00 | -1,421.07 |
| | 700,000.000 | | | | | | | |
| ** WBIH ** | 031 | 744,296.00 | 743,421.00 | | 11AUG03 | 13AUG03 | 1.000000 | 075.00 |
| | 700,000.000 | | | | 075.00 | | .00 | 075.00 |
| ** WBIIF ** | 700 | 16,068,902.34 | 16,132,921.00 | | 11AUG03 | 13AUG03 | 1.000000 | -64,019.54 |
| | 15,175,000.000 | | | | -64,019.54 | | .00 | -64,019.54 |
| ** WBIIF ** | 709 | 2,229,201.25 | 2,231,250.00 | | 11AUG03 | 13AUG03 | 1.000000 | -1,960.75 |
| | 2,100,000.000 | | | | -1,960.75 | | .00 | -1,960.75 |
| 02R072683 | TOTAL | 19,786,550.60 | 19,853,093.76 | | -66,535.16 L | | .00 | -66,535.16 L |
| 02R072691 | FHLMC | TBA SEP 30 GOLD SINGLE | 2099/12/01 | 7.500 | 10SEP03 | 15SEP03 | 1.000000 | |
| ** WBIH ** | 293 | 745,609.30 | 743,531.25 | | 2,078.13 | | .00 | 2,078.13 |
| | 700,000.000 | | | | | | | |
| ** WBIIF ** | 433 | 2,235,515.63 | 2,227,640.63 | | 10SEP03 | 15SEP03 | 1.000000 | 7,075.00 |
| | 2,100,000.000 | | | | 7,075.00 | | .00 | 7,075.00 |
| ** WBIH ** | 309 | 748,234.30 | 743,750.00 | | 11SEP03 | 15SEP03 | 1.000000 | 4,404.30 |
| | 700,000.000 | | | | 4,404.30 | | .00 | 4,404.30 |
| ** WBIIF ** | 501 | 16,105,005.94 | 16,057,046.00 | | 11SEP03 | 15SEP03 | 0.000000 | 120,039.06 |
| | 15,175,000.000 | | | | 120,039.06 | | .00 | 120,039.06 |



STATE STREET
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ATTACHMENT O

| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECTY GN/LS NET BAS SECTY GN/LS |
|-------------------------|-------------------------------|--|------------|-------------------------------------|---|---------------------------|--------------------|--|
| 02R072691 | TOTAL | 19,914,445.33 | | 19,771,968.76 | 142,476.57 L | | .00 | 142,476.57 L |
| 020813AFB | ALPHARMA INC | SR NT 144 | 2011/05/01 | 8.625 | 17APR03 | 24APR03 | 1.000000 | |
| WB1J | 163 | 251,322.50 | | 247,000.00 | 4,322.50 | | .00 | 4,322.50 |
| | 247,000.000 | | | | | | | |
| 02311PAG9 | AMATEK INDS PTY LTD | SR SUB NT 2008/02/15 | 12.000 | | 10SEP03 | 12SEP03 | 1.000000 | |
| WB1J | 472 | 11,838,364.00 | | 9,419,474.62 | 2,418,889.38 | | .00 | 2,418,889.38 |
| | 10,840,000.000 | | | | | | | |
| 02311PAJ5 | AMATEK INDS PTY LET | SUB NT 2009/02/15 | 14.500 | | 13MAY03 | 13MAY03 | 1.000000 | |
| WB1J | 216 | .00 | | .64 | -.64 | | .00 | -.64 |
| | .648 | | | | | | | |
| WB1J | 474 | 11,513,227.47 | | 11,034,563.84 | 478,663.63 | 10SEP03 | 1.000000 | 478,663.63 |
| | 10,372,277.000 | | | | | | .00 | |
| WB1J | 474 | -11,513,227.47 | | -11,034,563.84 | -478,663.63 | 10SEP03 | 1.000000 | -478,663.63 |
| | -10,372,277.000 | | | | | | .00 | |
| WB1J | 484 | 10,344,985.73 | | 10,310,655.76 | 34,329.97 | 10SEP03 | 1.000000 | 34,329.97 |
| | 10,344,985.730 | | | | | | .00 | |
| WB1J | 484 | -10,344,985.73 | | -10,310,655.76 | -34,329.97 | 10SEP03 | 1.000000 | -34,329.97 |
| | -10,344,985.730 | | | | | | .00 | |
| WB1J | 486 | 11,513,227.47 | | 10,310,655.76 | 1,202,571.71 | 10SEP03 | 1.000000 | 1,202,571.71 |
| | 10,344,985.730 | | | | | | .00 | |
| WB1J | 486 | -11,513,227.47 | | -10,310,655.76 | -1,202,571.71 | 10SEP03 | 1.000000 | -1,202,571.71 |
| | -10,344,985.730 | | | | | | .00 | |
| WB1J | 488 | 11,516,578.12 | | 10,337,947.40 | 1,178,630.72 | 10SEP03 | 1.000000 | 1,178,630.72 |
| | 10,372,277.370 | | | | | | .00 | |
| WB1J | 488 | -11,516,578.12 | | -10,337,947.40 | -1,178,630.72 | 10SEP03 | 1.000000 | -1,178,630.72 |
| | -10,372,277.370 | | | | | | .00 | |



STATE STREET

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| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECTY GN/LS NET BAS SECTY GN/LS |
|-------------------------|-------------------------------|--|----------|-------------------------------------|---|---------------------------|--------------------|--|
| WB1J | 617 | 11,516,578.12 | | 10,337,947.40 | 1,178,630.72 | 10SEP03 | 1.000000 | 1,178,630.72 |
| | 10,372,277.370 | | | | | | .00 | |
| WB1J | 617 | -11,516,578.12 | | -10,337,947.40 | -1,178,630.72 | 10SEP03 | 1.000000 | -1,178,630.72 |
| | -10,372,277.370 | | | | | | .00 | |
| WB1J | 618 | 11,516,578.12 | | 10,337,947.41 | 1,178,630.71 | 10SEP03 | 1.000000 | 1,178,630.71 |
| | 10,372,277.380 | | | | | | .00 | |
| WB1J | 476 | .00 | | 5.36 | -5.36 | 12SEP03 | 1.000000 | -5.36 |
| | .370 | | | | | | .00 | |
| WB1J | 476 | .00 | | -5.36 | 5.36 | 12SEP03 | 1.000000 | 5.36 |
| | -.370 | | | | | | .00 | |
| WB1J | 526 | 11,516,578.12 | | 10,362,259.14 | 1,154,318.98 | 12SEP03 | 1.000000 | 1,154,318.98 |
| | 10,396,589.110 | | | | | | .00 | |
| WB1J | 526 | -11,516,578.12 | | -10,362,259.14 | -1,154,318.98 | 12SEP03 | 1.000000 | -1,154,318.98 |
| | -10,396,589.110 | | | | | | .00 | |
| 02311PAJ5 | TOTAL | 11,516,578.12 | | 10,337,948.05 | 1,178,630.07 L | | .00 | 1,178,630.07 L |
| 023551AG9 | AMERADA HESS CORP | NT 2006/08/15 | 5.900 | | 23SEP03 | 26SEP03 | 1.000000 | |
| WB2L | 192 | 567,015.75 | | 558,555.38 | 8,460.37 | | .00 | 8,460.37 |
| | 525,000.000 | | | | | | | |
| 023551AJ3 | AMERADA HESS CORP | NT 2031/08/15 | 7.300 | | 25JUL03 | 30JUL03 | 1.000000 | |
| WB2L | 186 | 366,268.40 | | 408,095.20 | -41,826.80 | | .00 | -41,826.80 |
| | 340,000.000 | | | | | | | |
| 02377BAA1 | AMERICAN AIRLINES | CL A 1 2007/01/02 | 9.710 | | 16JUL03 | 21JUL03 | 1.000000 | |
| WB2L | 110 | 14,318.72 | | 10,097.31 | 4,221.41 | | .00 | 4,221.41 |
| | 20,167.210 | | | | | | | |
| WB2L | 140 | 277,929.37 | | 189,402.18 | 88,527.19 | 17JUL03 | 1.000000 | 88,527.19 |
| | 378,135.190 | | | | | | .00 | |



STATE STREET

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ATTACHMENT O

| ASSET ID | SECURITY | DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|------------------|---------------------------|--------------|------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT | LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE | PRINCIPAL NET | BASE | COST | SECTY GN/LS | | | |
| ** WB2L ** | CXL 140 | -277,929.37 | -189,402.18 | -88,527.19 | 17JUL03 | 22JUL03 | 1.000000 | -88,527.19 |
| | -378,135.190 | | | | | | .00 | |
| ** WB2L ** | 383 | 277,929.37 | 189,402.18 | 88,527.19 | 17JUL03 | 22JUL03 | 1.000000 | 88,527.19 |
| | 378,135.200 | | | | | | .00 | |
| 023778AA1 | TOTAL | 292,248.09 | 199,499.49 | 92,748.60 | L | | .00 | 92,748.60 L |
| 02378JAC2 | AMERICAN AIRL | PASS PASS THRU 2011/04/15 | 7.024 | | 20JUN03 | 25JUN03 | 1.000000 | |
| ** WB2F ** | 328 | 1,222,000.00 | 1,247,455.01 | -45,455.01 | | | .00 | -45,455.01 |
| | 1,308,000.000 | | | | | | | |
| 02378JAR9 | AMERICAN AIRLINE | CTF 2001 2021/05/23 | 6.977 | | 04SEP03 | 09SEP03 | 1.000000 | |
| ** WB2L ** | 212 | 56,848.66 | 62,527.48 | -5,678.82 | | | .00 | -5,678.82 |
| | 69,116.910 | | | | | | | |
| ** WB2L ** | 241 | 107,659.75 | 117,698.81 | -10,039.06 | 04SEP03 | 09SEP03 | 1.000000 | -10,039.06 |
| | 130,102.420 | | | | | | .00 | |
| ** WB2L ** | 716 | 56,848.66 | 76,896.32 | -20,047.66 | 04SEP03 | 09SEP03 | 1.000000 | -20,047.66 |
| | 85,000.000 | | | | | | .00 | |
| ** WB2L ** | CXL 716 | -56,848.66 | -76,896.32 | 20,047.66 | 04SEP03 | 09SEP03 | 1.000000 | 20,047.66 |
| | -85,000.000 | | | | | | .00 | |
| 02378JAR9 | TOTAL | 164,588.41 | 188,226.29 | -15,717.88 | L | | .00 | -15,717.88 L |
| 02378JAS7 | AMERICAN AIRL | PASSTHRU 2011/05/23 | 6.817 | | 03SEP03 | 08SEP03 | 1.000000 | |
| ** WB2L ** | 787 | 82,000.00 | 66,293.87 | 15,704.93 | | | .00 | 15,704.93 |
| | 100,000.000 | | | | | | | |
| ** WB2L ** | 728 | 276,375.00 | 222,107.89 | 54,267.11 | 04SEP03 | 09SEP03 | 1.000000 | 54,267.11 |
| | 335,000.000 | | | | | | .00 | |
| ** WB2L ** | 721 | 251,625.00 | 200,401.26 | 51,223.74 | 04SEP03 | 09SEP03 | 1.000000 | 51,223.74 |
| | 305,000.000 | | | | | | .00 | |



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| ASSET ID | SECURITY | DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------|-----------------------------|----------------|------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT | LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE | PRINCIPAL NET | BASE | COST | SECTY GN/LS | | | |
| 02378JAS7 | TOTAL | 618,000.00 | 488,802.22 | 121,197.78 | L | | .00 | 121,197.78 L |
| 02399A9P9 | AHSTED INDUSTRIES | IN TERM LOAN 2010/10/15 | 7.000 | | 30SEP03 | 30SEP03 | 1.000000 | |
| ** WB1X ** | 616 | 2,500.00 | 2,487.50 | 12.50 | | | .00 | 12.50 |
| | 2,500.000 | | | | | | | |
| ** WB1X ** | 333 | 2,500.00 | 2,487.50 | 12.50 | 31DEC03 | 31DEC03 | 1.000000 | 12.50 |
| | 2,500.000 | | | | | | .00 | |
| 02399A9P9 | TOTAL | 5,000.00 | 4,975.00 | 25.00 | L | | .00 | 25.00 L |
| 025537AA9 | AMERICAN ELEC | PWR IN SR NT SER 2006/05/15 | 6.125 | | 24JUL03 | 29JUL03 | 1.000000 | |
| ** WB1H ** | 468 | 1,526,980.00 | 1,397,468.72 | 129,511.28 | | | .00 | 129,511.28 |
| | 1,400,000.000 | | | | | | | |
| ** WB2D ** | 468 | 2,203,833.60 | 2,302,113.79 | -10,280.19 | 21NOV03 | 26NOV03 | 1.000000 | -10,280.19 |
| | 2,120,000.000 | | | | | | .00 | |
| 025537AA9 | TOTAL | 3,810,813.60 | 3,699,582.51 | 111,231.09 | L | | .00 | 111,231.09 L |
| 025537AB7 | AMERICAN ELEC | PWR IN PUTABLE C 2003/05/15 | 5.500 | | 15MAY03 | 15MAY03 | 1.000000 | |
| ** WB1Z ** | 886 | 550,000.00 | 550,000.00 | .00 | | | .00 | .00 |
| | 550,000.000 | | | | | | | |
| 02666QRC9 | AMERICAN HONDA | FIN C TRANCHE T 2004/10/04 | 1.000 | | 27OCT03 | 30OCT03 | 1.000000 | |
| ** WB1Z ** | 378 | 20,059,800.00 | 19,997,198.77 | 62,601.23 | | | .00 | 62,601.23 |
| | 20,000,000.000 | | | | | | | |
| ** WB1Z ** | CXL 378 | -20,059,800.00 | -19,997,198.77 | -62,601.23 | 27OCT03 | 30OCT03 | 1.000000 | -62,601.23 |
| | -20,000,000.000 | | | | | | .00 | |
| ** WB1Z ** | 423 | 20,035,600.00 | 19,997,198.77 | 38,401.23 | 27OCT03 | 03NOV03 | 1.000000 | 38,401.23 |
| | 20,000,000.000 | | | | | | .00 | |



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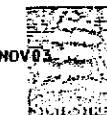
| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|--------------------------------|------------|---------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| 026660RC9 | TOTAL | | | | | | |
| | 20,035,600.00 | | 19,997,198.77 | 38,401.23 L | | .00 | 38,401.23 L |
| 02744RAJ6 | AMERICAN MEDIA OPERA SR SUB NT | 2011/01/15 | 8.875 | 21JUL03 | 29JUL03 | 1.000000 | |
| ** WB2Q ** | 695 | 512,500.00 | 511,952.41 | 547.59 | | .00 | 547.59 |
| | 500,000.000 | | | | | | |
| 029717AH7 | AMERICAN STD INC SR NT | 2010/02/15 | 7.625 | 06NOV03 | 12NOV03 | 1.000000 | |
| ** WB2Q ** | 749 | 78,487.50 | 71,055.71 | 7,431.79 | | .00 | 7,431.79 |
| | 70,000.000 | | | | | | |
| ** WB2Q ** | 762 | 352,012.50 | 319,749.06 | 32,263.44 | 13NOV03 | 1.000000 | 32,263.44 |
| | 315,000.000 | | | | | .00 | |
| ** WB2Q ** | 806 | 146,900.00 | 135,200.88 | 11,699.12 | 01DEC03 | 1.000000 | 11,699.12 |
| | 130,000.000 | | | | | .00 | |
| 029717AH7 | TOTAL | | | | | | |
| | 577,400.00 | | 526,005.65 | 51,394.35 L | | .00 | 51,394.35 L |
| 029912AH5 | AMERICAN TOWER CORP SR NT | 2009/02/01 | 9.375 | 20MAR03 | 25MAR03 | 1.000000 | |
| ** WB2Q ** | 706 | 35,000.00 | 25,033.80 | 9,966.20 | | .00 | 9,966.20 |
| | 40,000.000 | | | | | | |
| ** WB2Q ** | 707 | 61,075.00 | 43,809.15 | 17,265.85 | 25MAR03 | 1.000000 | 17,265.85 |
| | 70,000.000 | | | | | .00 | |
| ** WB2Q ** | 716 | 17,800.00 | 12,520.74 | 5,279.26 | 27MAR03 | 1.000000 | 5,279.26 |
| | 20,000.000 | | | | | .00 | |
| ** WB2Q ** | 668 | 10,137.50 | 6,453.01 | 3,684.49 | 08OCT03 | 1.000000 | 3,684.49 |
| | 10,000.000 | | | | | .00 | |
| ** WB2Q ** | 681 | 41,540.00 | 25,866.20 | 15,673.80 | 21OCT03 | 1.000000 | 15,673.80 |
| | 40,000.000 | | | | | .00 | |
| ** WB2Q ** | 683 | 88,187.50 | 54,974.53 | 33,212.97 | 22OCT03 | 1.000000 | 33,212.97 |
| | 85,000.000 | | | | | .00 | |



STATE STREET

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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|--------------------------------|--------------|--------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| ** WB2Q ** | 690 | 41,500.00 | 25,874.53 | 15,625.47 | 23OCT03 | 1.000000 | 15,625.47 |
| | 40,000.000 | | | | | .00 | |
| ** WB2Q ** | 732 | 239,660.00 | 149,113.89 | 90,546.11 | 06NOV03 | 1.000000 | 90,546.11 |
| | 230,000.000 | | | | | .00 | |
| 029912AH5 | TOTAL | | | | | | |
| | 534,900.00 | | 343,645.85 | 191,254.15 L | | .00 | 191,254.15 L |
| 03027RAA1 | AMERICAN TOWER ESCRO SR SUB DT | 2008/08/01 | 0.010 | 10JUN03 | 17JUN03 | 1.000000 | |
| ** WB2Q ** | 306 | 356,928.63 | 361,829.87 | -4,900.44 | | .00 | -4,900.44 |
| | 645,000.000 | | | | | | |
| 03027RAC7 | AMERICAN TOWER ESCRO UNIT 1000 | 2008/08/01 | 0.010 | 28APR03 | 28APR03 | 1.000000 | |
| ** WB2Q ** | 392 | 408,010.30 | 412,215.65 | -4,205.35 | | .00 | -4,205.35 |
| | 645,000.000 | | | | | | |
| 03061NBW8 | AMERICREDIT AUTOMOB 1999 A AS | 2005/12/12 | 5.880 | 06JAN03 | 06JAN03 | 1.000000 | |
| ** WB2N ** | 463 | 1,432,148.37 | 1,432,148.46 | -.09 | | .00 | -.09 |
| | 1,432,148.440 | | | | | | |
| ** WB1Z ** | 591 | 1,040,909.84 | 1,048,456.59 | -7,546.75 | 06JAN03 | 1.000000 | -7,546.75 |
| | 1,040,909.940 | | | | | .00 | |
| 03061NBW8 | TOTAL | | | | | | |
| | 2,473,058.21 | | 2,480,605.05 | -7,546.84 L | | .00 | -7,546.84 L |
| 03061NCP2 | AMERICREDIT AUTOMOB 2000 A AS | 2004/08/12 | 7.150 | 07JUL03 | 08JUL03 | 1.000000 | |
| ** WB1Z ** | 718 | 105,879.65 | 106,743.01 | -863.36 | | .00 | -863.36 |
| | 185,879.940 | | | | | | |
| 03061NDB2 | AMERICREDIT AUTOMOB 2000 I AS | 2005/05/05 | 6.740 | 05NOV03 | 05NOV03 | 1.000000 | |
| ** WB1Z ** | 482 | 516,774.19 | 522,814.89 | -6,040.70 | | .00 | -6,040.70 |
| | 516,774.190 | | | | | | |
| ** WB1Z ** | 482 | -516,774.19 | -522,814.89 | 6,040.70 | 05NOV03 | 1.000000 | 6,040.70 |
| | -516,774.190 | | | | | .00 | |
| ** WB1Z ** | 483 | 516,774.19 | 522,815.01 | -6,040.82 | 06NOV03 | 1.000000 | -6,040.82 |
| | 516,774.310 | | | | | .00 | |



STATE STREET

FOR PUBLIC DISCLOSURE

ATTACHMENT O

| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT SELL RATE BASE CURR GN/LS | NET SECY GN/LS NET BAS SECY GN/LS | |
|-------------------------|--|---|---|--|--------------------------------------|-------------|
| 03061NDB2 | TOTAL | 516,774.19 | 522,815.81 | -6,040.82 L | .00 | -6,040.82 L |
| 03061NDR7 | AMERICREDIT AUTO REC SER 2001 | 2007/12/12 | 1.000 | 08DEC03 | 08DEC03 | 1.000000 |
| WB1Z ** | 060 | 121,122.67 | 120,991.76 | 130.91 | .00 | 130.91 |
| | 121,122.670 | | | | | |
| 03061NEE5 | AMERICREDIT AUTOMOBIL 2001 B NT | 2008/06/12 | 5.370 | 29DEC03 | 31DEC03 | 1.000000 |
| WB1Z ** | 206 | 14,800,870.94 | 14,137,163.93 | -137,092.99 | .00 | -137,092.99 |
| | 13,582,000.000 | | | | | |
| 03061NEH8 | AMERICREDIT AUTOMOBIL 2001 C NT | 2006/04/12 | 1.000 | 08DEC03 | 08DEC03 | 1.000000 |
| WB1Z ** | 039 | 400,334.33 | 400,459.43 | -125.10 | .00 | -125.10 |
| | 400,334.330 | | | | | |
| 03061NEL9 | AMERICREDIT AUTOMOBIL 2001 D NT | 2005/06/12 | 1.000 | 06JUN03 | 06JUN03 | 1.000000 |
| WB1Z ** | 389 | 1,015,481.54 | 1,015,481.58 | -.04 | .00 | -.04 |
| | 1,015,481.580 | | | | | |
| 03061NCA1 | AMERICREDIT AUTOMOBIL 2003 A M | 2004/10/06 | 1.000 | 24NOV03 | 26NOV03 | 1.000000 |
| WB1Z ** | 656 | 15,338,268.09 | 15,325,696.27 | 12,571.82 | .00 | 12,571.82 |
| | 15,325,696.270 | | | | | |
| 03071DAA7 | AMERIPATH INC | SR SUB NT 2013/04/01 | 10.500 | 30JUN03 | 14JUL03 | 1.000000 |
| WB20 ** | 437 | 1,011,993.75 | 1,011,807.00 | 186.67 | .00 | 186.67 |
| | 1,000,000.000 | | | | | |
| 03071DAC3 | AMERIPATH INC | SR SUB NT 2013/04/01 | 10.500 | 02SEP03 | 05SEP03 | 1.000000 |
| WB20 ** | 782 | 262,500.00 | 252,964.47 | 9,535.53 | .00 | 9,535.53 |
| | 250,000.000 | | | | | |
| WB20 ** | 089 | 263,750.00 | 252,957.09 | 10,792.11 | 1.000000 | 10,792.11 |
| | 250,000.000 | | | | .00 | |
| WB20 ** | 175 | 515,000.00 | 505,856.00 | 9,143.20 | 1.000000 | 9,143.20 |
| | 500,000.000 | | | | .00 | |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT SELL RATE BASE CURR GN/LS | NET SECY GN/LS NET BAS SECY GN/LS | |
|-------------------------|--|---|---|--|--------------------------------------|-------------|
| 03071DAC3 | TOTAL | 1,041,250.00 | 1,011,779.16 | 29,478.84 L | .00 | 29,478.84 L |
| 03072SHEB | AMERIQUEST HFC SECS 2003 AR3 | 2033/10/25 | 1.000 | 10OCT03 | 10OCT03 | 1.000000 |
| WB1Z ** | 167 | 5,862,299.29 | 5,865,506.96 | -3,207.67 | .00 | -3,207.67 |
| | 5,865,506.960 | | | | | |
| 03073EAA3 | AMERISOURCEBERGEN CO SR NT 144 | 2012/11/15 | 7.250 | 02MAY03 | 02MAY03 | 1.000000 |
| WB2R ** | 784 | 255,625.00 | 255,497.76 | 127.24 | .00 | 127.24 |
| | 250,000.000 | | | | | |
| 03073EAB1 | AMERISOURCEBERGEN CO SR NT | 2012/11/15 | 7.250 | 17JUL03 | 22JUL03 | 1.000000 |
| WB20 ** | 656 | 536,250.00 | 500,000.00 | 36,250.00 | .00 | 36,250.00 |
| | 500,000.000 | | | | | |
| 032094AD6 | AMPHENOL CORP | SR SUB NT 2007/05/15 | 9.875 | 05JUN03 | 05JUN03 | 1.000000 |
| WB2Q ** | 497 | 402,830.82 | 405,354.79 | -2,515.97 | .00 | -2,515.97 |
| | 390,000.000 | | | | | |
| 0320949Z9 | AMPHENOL CORP | TERM LOAN 2010/05/06 | 1.000 | 21JUL03 | 21JUL03 | 1.000000 |
| WB1X ** | 300 | 30,000.00 | 29,985.87 | 94.13 | .00 | 94.13 |
| | 30,000.000 | | | | | |
| WB1X ** | 311 | 30,000.00 | 29,985.87 | 94.13 | 1.000000 | 94.13 |
| | 30,000.000 | | | | .00 | |
| WB1X ** | 367 | 30,066.20 | 29,971.86 | 94.34 | 1.000000 | 94.34 |
| | 30,066.200 | | | | .00 | |
| WB1X ** | CXL 367 | -30,066.20 | -29,971.86 | -94.34 | 1.000000 | -94.34 |
| | -30,066.200 | | | | .00 | |
| WB1X ** | 368 | 30,066.20 | 29,971.86 | 94.34 | 1.000000 | 94.34 |
| | 30,066.200 | | | | .00 | |
| WB1X ** | CXL 368 | -30,066.20 | -29,971.86 | -94.34 | 1.000000 | -94.34 |
| | -30,066.200 | | | | .00 | |
| WB1X ** | | | | 01AUG03 | 01AUG03 | 000000 |
| | | | | 01AUG03 | 01AUG03 | 000000 |

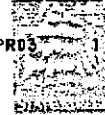


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ATTACHMENT O

| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE | TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS | STL DT SELL RATE BASE CURR GN/LS | NET SECTY GN/LS NET BAS SECTY GN/LS |
|-------------------------|--|-------------------------------------|------------|---|--|--|
| | 393 30,000.000 | 30,000.00 | 29,905.87 | 94.13 | .00 | 94.13 |
| ** WB1X ** | 413 15,000.000 | 15,000.00 | 14,952.93 | 11AUG03 47.07 | 11AUG03 1.000000 .00 | 47.07 |
| ** WB1X ** | 607 45,000.000 | 45,000.00 | 44,858.80 | 26SEP03 141.20 | 26SEP03 1.000000 .00 | 141.20 |
| ** WB1X ** | 211 12,000.000 | 12,000.00 | 11,962.35 | 09DEC03 37.65 | 09DEC03 1.000000 .00 | 37.65 |
| 032094929 | TOTAL | 162,000.00 | 161,491.69 | 508.31 L | .00 | 508.31 L |
| 032479AC1 | ANADARKO FIN CO SR NT | 2011/05/01 | 6.750 | 30JAN03 | 04FEB03 | 1.000000 |
| ** WB1H ** | 555 270,000.000 | 302,111.10 | 303,259.05 | -1,147.95 | .00 | -1,147.95 |
| ** WB2N ** | 180 140,000.000 | 158,515.00 | 157,215.29 | 24FEB03 1,299.71 | 27FEB03 1.000000 .00 | 1,299.71 |
| ** WB2N ** | 181 60,000.000 | 68,013.60 | 67,377.98 | 24FEB03 635.62 | 27FEB03 1.000000 .00 | 635.62 |
| ** WB1H ** | 744 30,000.000 | 33,967.50 | 33,672.10 | 24FEB03 295.40 | 27FEB03 1.000000 .00 | 295.40 |
| ** WB1H ** | 745 10,000.000 | 11,335.60 | 11,224.03 | 24FEB03 111.57 | 27FEB03 1.000000 .00 | 111.57 |
| ** WB2N ** | 235 70,000.000 | 79,495.22 | 78,473.64 | 21APR03 1,021.58 | 24APR03 1.000000 .00 | 1,021.58 |
| ** WB2N ** | CXL 235 -70,000.000 | -79,495.22 | -78,473.64 | 21APR03 -1,021.58 | 24APR03 1.000000 .00 | -1,021.58 |
| ** WB2N ** | 249 70,000.000 | 79,494.80 | 78,473.64 | 21APR03 1,021.16 | 24APR03 1.000000 .00 | 1,021.16 |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE | TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS | STL DT SELL RATE BASE CURR GN/LS | NET SECTY GN/LS NET BAS SECTY GN/LS |
|-------------------------|--|-------------------------------------|--------------|---|--|--|
| ** WB2N ** | 327 630,000.000 | 718,559.10 | 706,090.63 | 29APR03 12,468.47 | 02MAY03 1.000000 .00 | 12,468.47 |
| ** WB2N ** | 295 100,000.000 | 117,228.00 | 111,850.05 | 02JUL03 5,377.95 | 08JUL03 1.000000 .00 | 5,377.95 |
| 032479AC1 | TOTAL | 1,489,224.70 | 1,469,162.77 | 20,061.93 L | .00 | 20,061.93 L |
| 032479AD9 | ANADARKO FIN CO SR NT | 2031/05/01 | 7.500 | 13JAN03 | 16JAN03 | 1.000000 |
| ** WB2N ** | 555 20,000.000 | 23,284.00 | 21,229.13 | 2,054.87 | .00 | 2,054.87 |
| ** WB2N ** | 557 30,000.000 | 35,019.90 | 31,843.69 | 13JAN03 3,176.21 | 16JAN03 1.000000 .00 | 3,176.21 |
| ** WB2N ** | 556 2,380,000.000 | 2,756,539.80 | 2,508,146.73 | 01DEC03 248,393.07 | 04DEC03 1.000000 .00 | 248,393.07 |
| 032479AD9 | TOTAL | 2,814,843.70 | 2,561,219.55 | 253,624.15 L | .00 | 253,624.15 L |
| 032511AS6 | ANADARKO PETE CORP SR NT | 2007/03/01 | 5.375 | 13JAN03 | 16JAN03 | 1.000000 |
| ** WB1H ** | 442 2,710,000.000 | 2,858,508.00 | 2,697,988.55 | 160,599.45 | .00 | 160,599.45 |
| 035229CJ0 | ANHEUSER BUSCH COS I DEB | 2032/08/20 | 6.800 | 25NOV03 | 01DEC03 | 1.000000 |
| ** WB2N ** | 476 2,040,000.000 | 2,341,736.40 | 2,151,762.02 | 189,974.38 | .00 | 189,974.38 |
| 0359909K8 | FUNDING OF MARY KAY TERM LOAN 2007/10/03 | 1.000 | | 22JAN03 | 22JAN03 | 1.000000 |
| ** WB1X ** | 104 10,344.830 | 10,344.83 | 10,241.38 | 103.45 | .00 | 103.45 |
| ** WB1X ** | 130 8,032.330 | 8,032.33 | 7,952.01 | 24JAN03 80.32 | 24JAN03 1.000000 .00 | 80.32 |
| ** WB1X ** | 369 10,150.870 | 10,150.87 | 10,049.36 | 24MAR03 101.51 | 24MAR03 1.000000 .00 | 101.51 |



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ATTACHMENT O

| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| ** WBIX ** | CXL 369 -10,150.870 | -10,150.87 | -10,049.36 | 24MAR03 -101.51 | 24MAR03 | 1.000000 .00 | -101.51 |
| ** WBIX ** | 428 45,832.810 | 45,832.81 | 45,374.40 | 31MAR03 458.33 | 31MAR03 | 1.000000 .00 | 458.33 |
| ** WBIX ** | 601 93,307.730 | 93,307.73 | 92,374.65 | 29APR03 933.08 | 29APR03 | 1.000000 .00 | 933.08 |
| ** WBIX ** | 758 34,611.530 | 34,611.53 | 34,265.42 | 28MAY03 346.11 | 28MAY03 | 1.000000 .00 | 346.11 |
| ** WBIX ** | 191 21,069.540 | 21,069.54 | 20,858.84 | 30JUN03 210.70 | 30JUN03 | 1.000000 .00 | 210.70 |
| ** WBIX ** | CXL 191 -21,069.540 | -21,069.54 | -20,858.84 | 30JUN03 -210.70 | 30JUN03 | 1.000000 .00 | -210.70 |
| ** WBIX ** | 405 20,408.780 | 20,408.78 | 20,204.69 | 30JUN03 204.89 | 30JUN03 | 1.000000 .00 | 204.89 |
| ** WBIX ** | 202 21,551.720 | 21,551.72 | 21,336.20 | 08JUL03 215.52 | 08JUL03 | 1.000000 .00 | 215.52 |
| ** WBIX ** | 335 43,103.460 | 43,103.46 | 42,672.43 | 28JUL03 431.03 | 28JUL03 | 1.000000 .00 | 431.03 |
| ** WBIX ** | 455 5,326.480 | 5,326.48 | 5,273.22 | 13AUG03 53.26 | 13AUG03 | 1.000000 .00 | 53.26 |
| ** WBIX ** | 655 61,651.080 | 61,651.00 | 61,034.49 | 30SEP03 616.51 | 30SEP03 | 1.000000 .00 | 616.51 |
| ** WBIX ** | 846 43,103.450 | 43,103.45 | 42,672.42 | 24OCT03 431.03 | 24OCT03 | 1.000000 .00 | 431.03 |
| ** WBIX ** | 126 | 14,021.73 | 13,881.51 | 10NOV03 140.22 | 10NOV03 | 1.000000 .00 | |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| | 14,021.730 | | | | | | |
| ** WBIX ** | 189 21,551.730 | 21,551.73 | 21,336.21 | 02DEC03 215.52 | 02DEC03 | 1.000000 .00 | 215.52 |
| ** WBIX ** | 317 15,220.230 | 15,220.23 | 15,060.03 | 31DEC03 152.20 | 31DEC03 | 1.000000 .00 | 152.20 |
| 0359989K8 | TOTAL | 430,867.81 | 433,687.14 | 4,380.67 L | | .00 | 4,380.67 L |
| 0359919B6 | FUNDING OF DAYTON SU TERM LN B 2008/06/01 1.000 | | | 03MAR03 | 03MAR03 | 1.000000 | |
| ** WBIX ** | 259 2,500.000 | 2,500.00 | 2,496.87 | 3.13 | | .00 | 3.13 |
| ** WBIX ** | 783 2,500.000 | 2,500.00 | 2,496.88 | 02JUN03 3.12 | 02JUN03 | 1.000000 .00 | 3.12 |
| ** WBIX ** | 031 641,934.310 | 641,934.31 | 641,131.89 | 09JUN03 882.42 | 09JUN03 | 1.000000 .00 | 882.42 |
| 0359919B6 | TOTAL | 646,934.31 | 644,125.64 | 888.67 L | | .00 | 888.67 L |
| 0359959A9 | FUNDING OF PHD GROUP BANK LOAN 2008/09/30 1.000 | | | 10JUL03 | 10JUL03 | 1.000000 | |
| ** WBIX ** | 257 41,869.750 | 41,869.75 | 41,648.40 | 209.35 | | .00 | 209.35 |
| ** WBIX ** | 258 439,160.550 | 439,160.55 | 436,964.75 | 10JUL03 2,195.88 | 10JUL03 | 1.000000 .00 | 2,195.88 |
| 0359959A9 | TOTAL | 481,030.30 | 478,625.15 | 2,405.15 L | | .00 | 2,405.15 L |
| 0359959K7 | FUNDING OF CHURCH + TERM LOAN 2007/09/30 1.000 | | | 28MAR03 | 28MAR03 | 1.000000 | |
| ** WBIX ** | 406 30,929.990 | 30,929.99 | 30,883.59 | 46.40 | | .00 | 46.40 |
| ** WBIX ** | 462 1,797.290 | 1,797.29 | 1,794.59 | 31MAR03 2.70 | 31MAR03 | 1.000000 .00 | 2.70 |



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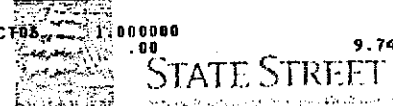
ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECY GN/LS |
|-------------|---|-------------|-------------|-------------------|--------------------|-----------------|--------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECY GN/LS |
| ** WBIX ** | 019 | 26,202.26 | 26,162.96 | 06JUN03 39.30 | 06JUN03 | 1.000000 .00 | 39.30 |
| | 26,202.260 | | | | | | |
| ** WBIX ** | 143 | 26,342.92 | 26,303.41 | 30JUN03 39.51 | 30JUN03 | 1.000000 .00 | 39.51 |
| | 26,342.920 | | | | | | |
| ** WBIX ** | 245 | 1,664.93 | 1,662.43 | 08JUL03 2.50 | 08JUL03 | 1.000000 .00 | 2.50 |
| | 1,664.930 | | | | | | |
| ** WBIX ** | 411 | 263,429.16 | 263,034.02 | 11AUG03 395.14 | 11AUG03 | 1.000000 .00 | 395.14 |
| | 263,429.160 | | | | | | |
| ** WBIX ** | 666 | 999.71 | 998.21 | 30SEP03 1.50 | 30SEP03 | 1.000000 .00 | 1.50 |
| | 999.710 | | | | | | |
| ** WBIX ** | 753 | 394,883.74 | 394,291.41 | 20OCT03 592.33 | 20OCT03 | 1.000000 .00 | 592.33 |
| | 394,883.740 | | | | | | |
| 0359959K7 | TOTAL | 746,250.00 | 745,138.62 | 1,119.38 L | | .00 | 1,119.38 L |
| 0359959M3 | FUNDING OF METALDYNE TERM LOAN 2009/12/31 | | 4.625 | 14APR03 | 14APR03 | 1.000000 | |
| ** WBIX ** | 515 | 179,996.16 | 194,598.44 | -14,594.28 | | .00 | -14,594.28 |
| | 194,590.448 | | | | | | |
| ** WBIX ** | 516 | 268,169.94 | 291,885.65 | -23,715.71 | 14APR03 | 1.000000 .00 | -23,715.71 |
| | 291,885.650 | | | | | | |
| ** WBIX ** | 643 | 175,452.41 | 186,156.40 | -10,703.99 | 23APR03 07MAY03 | 1.000000 .00 | -10,703.99 |
| | 186,156.400 | | | | | | |
| ** WBIX ** | CXL 643 | -175,452.41 | -186,156.40 | 10,703.99 | 23APR03 07MAY03 | 1.000000 .00 | 10,703.99 |
| | -186,156.400 | | | | | | |
| ** WBIX ** | 669 | 175,802.41 | 186,156.40 | -10,353.99 | 23APR03 07MAY03 | 1.000000 .00 | -10,353.99 |
| | 186,156.400 | | | | | | |
| ** WBIX ** | CXL 669 | -175,802.41 | -186,156.40 | 10,353.99 | 23APR03 07MAY03 | 1.000000 .00 | 10,353.99 |
| | -186,156.400 | | | | | | |



FOR PUBLIC DISCLOSURE

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECY GN/LS |
|-------------|---|--------------|--------------|------------------|--------------------|-----------------|--------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECY GN/LS |
| | -186,156.400 | | | | | | |
| ** WBIX ** | 670 | 172,302.41 | 186,156.40 | -13,853.99 | 23APR03 13MAY03 | 1.000000 .00 | -13,853.99 |
| | 186,156.400 | | | | | | |
| ** WBIX ** | 725 | 469,865.55 | 505,535.06 | -35,669.51 | 21MAY03 21MAY03 | 1.000000 .00 | -35,669.51 |
| | 505,535.060 | | | | | | |
| ** WBIX ** | 071 | 64,404.34 | 70,269.95 | -5,865.61 | 17JUN03 17JUN03 | 1.000000 .00 | -5,865.61 |
| | 70,269.950 | | | | | | |
| 0359959M3 | TOTAL | 1,154,738.40 | 1,248,437.50 | -93,699.10 L | | .00 | -93,699.10 L |
| 0359969D1 | FUNDING OF STILLWATE BANK LOAN 2007/12/31 | | 1.000 | 31MAR03 | 31MAR03 | 1.000000 | |
| ** WBIX ** | 431 | 3,750.00 | 3,703.13 | 46.87 | | .00 | 46.87 |
| | 3,750.000 | | | | | | |
| ** WBIX ** | 543 | 141,891.79 | 147,739.86 | -5,848.07 | 03APR03 03APR03 | 1.000000 .00 | -5,848.07 |
| | 149,609.980 | | | | | | |
| ** WBIX ** | CXL 543 | -141,891.79 | -147,739.86 | 5,848.07 | 03APR03 03APR03 | 1.000000 .00 | 5,848.07 |
| | -149,609.980 | | | | | | |
| ** WBIX ** | 561 | 141,852.79 | 147,739.86 | -5,887.07 | 03APR03 03APR03 | 1.000000 .00 | -5,887.07 |
| | 149,609.980 | | | | | | |
| ** WBIX ** | 726 | 178,125.00 | 185,156.25 | -7,031.25 | 22MAY03 22MAY03 | 1.000000 .00 | -7,031.25 |
| | 187,500.000 | | | | | | |
| ** WBIX ** | 181 | 2,871.19 | 2,835.30 | 35.89 | 30JUN03 30JUN03 | 1.000000 .00 | 35.89 |
| | 2,871.190 | | | | | | |
| ** WBIX ** | 626 | 2,871.19 | 2,835.30 | 35.89 | 30SEP03 30SEP03 | 1.000000 .00 | 35.89 |
| | 2,871.190 | | | | | | |
| ** WBIX ** | 808 | 779.51 | 769.77 | 9.74 | 31OCT03 31OCT03 | 1.000000 .00 | 9.74 |
| | 779.510 | | | | | | |



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ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECY GN/LS |
|-------------|--------------------------------|--------------|--------------|------------------|-----------------|--------------------|----------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECY GN/LS | BASE CURR GN/LS | NET SECY GN/LS | NET SECY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECY GN/LS | BASE CURR GN/LS | NET BAS SECY GN/LS | NET SECY GN/LS |
| WB1X | CXL 000 -779.510 | -779.51 | -769.77 | 31OCT03 -9.74 | 31OCT03 | 1.000000 .00 | -9.74 |
| WB1X | 009 768.988 | 768.98 | 759.37 | 31OCT03 9.61 | 31OCT03 | 1.000000 .00 | 9.61 |
| WB1X | CXL 009 -768.988 | -768.98 | -759.37 | 31OCT03 -9.61 | 31OCT03 | 1.000000 .00 | -9.61 |
| WB1X | 377 2,871.198 | 2,871.19 | 2,835.38 | 31DEC03 35.89 | 31DEC03 | 1.000000 .00 | 35.89 |
| 0359969D1 | TOTAL | 332,341.36 | 345,105.14 | -12,763.78 L | | .00 | -12,763.78 L |
| 037411AQB | APACHE CORP NT | 2012/04/15 | 6.250 | 28FEB03 | 05MAR03 | 1.000000 | |
| WB2N | 266 900,000.000 | 1,024,686.00 | 928,334.26 | 96,351.74 | | .00 | 96,351.74 |
| WB2N | 600 260,000.000 | 291,860.40 | 289,295.46 | 2,564.94 | 28MAR03 | 1.000000 .00 | 2,564.94 |
| WB2N | 691 100,000.000 | 112,230.00 | 111,267.49 | 962.51 | 28MAR03 | 1.000000 .00 | 962.51 |
| WB2N | 384 90,000.000 | 102,213.90 | 100,841.00 | 2,172.90 | 07MAY03 | 1.000000 .00 | 2,172.90 |
| 037411AQB | TOTAL | 1,530,990.30 | 1,428,938.21 | 102,052.09 L | | .00 | 102,052.09 L |
| 03760AAF8 | APOGENT TECHNOLOGIES SR SUB NT | 2013/05/15 | 6.500 | 07OCT03 | 10OCT03 | 1.000000 | |
| WB20 | 866 500,000.000 | 516,250.00 | 500,000.00 | 16,250.00 | | .00 | 16,250.00 |
| WB20 | 887 500,000.000 | 512,500.00 | 502,224.90 | 10,275.10 | 17OCT03 | 1.000000 .00 | 10,275.10 |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECY GN/LS |
|-------------|--------------------------------|---------------|---------------|------------------|-----------------|--------------------|----------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECY GN/LS | BASE CURR GN/LS | NET SECY GN/LS | NET SECY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECY GN/LS | BASE CURR GN/LS | NET BAS SECY GN/LS | NET SECY GN/LS |
| 03760AAF8 | TOTAL | 1,028,750.00 | 1,002,224.90 | 26,525.10 L | | .00 | 26,525.10 L |
| 037735BVB | APPALACHIAN PWR CO SR UNSECD | 2003/08/20 | 1.000 | 06AUG03 | 11AUG03 | 1.000000 | |
| WB12 | 230 15,000,000.000 | 15,002,250.00 | 15,000,000.00 | 2,250.00 | | .00 | 2,250.00 |
| 03899A9M9 | AQUILA INC TERM LOAN | 2004/03/31 | 1.000 | 02JUN03 | 02JUN03 | 1.000000 | |
| WB1X | 798 106,917.990 | 106,917.99 | 105,688.43 | 1,229.56 | | .00 | 1,229.56 |
| WB1X | 881 728.870 | 728.87 | 720.49 | 8.38 | 03JUN03 | 1.000000 .00 | 8.38 |
| WB1X | 329 120,924.570 | 120,924.57 | 119,533.93 | 1,390.64 | 25JUL03 | 1.000000 .00 | 1,390.64 |
| 03899A9M9 | TOTAL | 228,571.43 | 225,942.85 | 2,628.58 L | | .00 | 2,628.58 L |
| 039006BGS | ARCADIA AUTO REVEIVA 1998 D NT | 2006/08/15 | 5.650 | 15MAY03 | 15MAY03 | 1.000000 | |
| WB12 | 896 4,802,403.400 | 4,802,403.40 | 4,841,623.94 | -39,220.54 | | .00 | -39,220.54 |
| 03937SAB6 | ARCEL FINANCE | 144A | 2011/09/01 | 7.040 | 05NOV03 | 10NOV03 | 1.000000 |
| WB2J | 565 3,000,000.000 | 3,030,000.00 | 3,000,000.00 | 30,000.00 | | .00 | 30,000.00 |
| 03939RAAB | ARCH WESTN FIN LLC GTD SR NT | 2013/07/01 | 6.750 | 31JUL03 | 05AUG03 | 1.000000 | |
| WB2Q | 452 125,000.000 | 123,125.00 | 125,000.00 | -1,875.00 | | .00 | -1,875.00 |
| WB2Q | 515 75,000.000 | 72,187.50 | 75,000.00 | -2,812.50 | 07AUG03 | 1.000000 .00 | -2,812.50 |
| WB2Q | 516 45,000.000 | 43,425.00 | 45,000.00 | -1,575.00 | 08AUG03 | 1.000000 .00 | -1,575.00 |
| WB2Q | 525 | 86,625.00 | 90,000.00 | -3,375.00 | 11AUG03 | 1.000000 .00 | -3,375.00 |

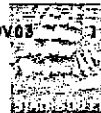


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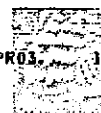
| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|--|------------|------------|-----------------------|-----------------|-----------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| | 90,000.000 | | | | | | |
| ** WB2Q ** | 534 76,800.00 | 80,000.00 | 80,000.00 | 12AUG03 -3,200.00 | 15AUG03 | 1.000000 .00 | -3,200.00 |
| | 80,000.000 | | | | | | |
| ** WB20 ** | 752 236,250.00 | 250,000.00 | 250,000.00 | 14AUG03 -13,750.00 | 19AUG03 | 1.000000 .00 | -13,750.00 |
| | 250,000.000 | | | | | | |
| ** WB2Q ** | 630 94,781.25 | 95,000.00 | 95,000.00 | 23SEP03 1,781.25 | 26SEP03 | 1.000000 .00 | 1,781.25 |
| | 95,000.000 | | | | | | |
| 03939RAA8 | TOTAL | 735,193.75 | 760,000.00 | -24,806.25 L | | .00 | -24,806.25 L |
| 040114BL3 | ARGENTINA REP NT ZERO C 2004/10/15 0.010 | | | 26MAR03 | 31MAR03 | 1.000000 | |
| ** WB1H ** | 275 3,500.00 | 17,219.33 | 17,219.33 | -13,719.33 | | .00 | -13,719.33 |
| | 20,000.000 | | | | | | |
| ** WB1H ** | 281 47,600.00 | 241,119.73 | 241,119.73 | -193,519.73 | 01APR03 | 1.000000 .00 | -193,519.73 |
| | 280,000.000 | | | | | | |
| 040114BL3 | TOTAL | 51,100.00 | 258,339.06 | -207,239.06 L | | .00 | -207,239.06 L |
| 0429919E1 | ARMKEL LLC TERM LOAN 2009/03/28 8.000 | | | 28MAR03 | 28MAR03 | 1.000000 | |
| ** WB1X ** | 402 9,506.05 | 9,494.17 | 9,494.17 | 11.88 | | .00 | 11.88 |
| | 9,506.050 | | | | | | |
| ** WB1X ** | 208 18,765.55 | 18,742.09 | 18,742.09 | 30JUN03 23.46 | 30JUN03 | 1.000000 .00 | 23.46 |
| | 18,765.550 | | | | | | |
| ** WB1X ** | 457 23,498.35 | 23,468.98 | 23,468.98 | 11AUG03 29.37 | 11AUG03 | 1.000000 .00 | 29.37 |
| | 23,498.350 | | | | | | |
| ** WB1X ** | 642 12,568.44 | 12,552.73 | 12,552.73 | 26SEP03 15.71 | 26SEP03 | 1.000000 .00 | 15.71 |
| | 12,568.440 | | | | | | |
| ** WB1X ** | 120 18,707.89 | 18,684.50 | 18,684.50 | 21NOV03 23.39 | 21NOV03 | 1.000000 .00 | 23.39 |
| | 18,707.890 | | | | | | |



STATE STREET

FOR PUBLIC DISCLOSURE

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|---|---------------|---------------|-------------------|-----------------|-----------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| ** WB1X ** | 287 18,726.47 | 18,703.06 | 18,703.06 | 23DEC03 23.41 | 23DEC03 | 1.000000 .00 | 23.41 |
| | 18,726.470 | | | | | | |
| 0429919E1 | TOTAL | 101,772.75 | 101,645.53 | 127.22 L | | .00 | 127.22 L |
| 043436AB0 | ASBURY AUTOMOTIVE CR SR SUB NT 2012/06/15 9.000 | | | 18DEC03 | 23DEC03 | 1.000000 | |
| ** WB3H ** | 264 53,312.50 | 51,750.00 | 51,750.00 | 1,562.50 | | .00 | 1,562.50 |
| | 50,000.000 | | | | | | |
| 04541CCD2 | ASSET BACKED SECS CO SER 2002 2032/03/15 1.000 | | | 16JUN03 | 18JUN03 | 1.000000 | |
| ** WB1E ** | 694 337,726.05 | 337,726.17 | 337,726.17 | -.12 | | .00 | -.12 |
| | 337,726.170 | | | | | | |
| 04600JAC7 | ASSOCIATES AUTO REC 2000 1 RE 2004/01/15 7.300 | | | 18AUG03 | 18AUG03 | 1.000000 | |
| ** WB1F ** | 028 18,500.00 | 18,500.09 | 18,500.09 | -.01 | | .00 | -.01 |
| | 18,500.080 | | | | | | |
| 04600JAC8 | ASSOCIATES AUTOMOBIL 2000 2 CL 2005/02/15 6.820 | | | 15FEB03 | 15FEB03 | 1.000000 | |
| ** WB2J ** | 079 251,800.44 | 256,609.72 | 256,609.72 | -4,809.28 | | .00 | -4,809.28 |
| | 251,800.460 | | | | | | |
| ** WB2J ** | 079 -251,800.44 | -256,609.72 | -256,609.72 | 4,809.28 | 15FEB03 | 1.000000 .00 | 4,809.28 |
| | -251,800.460 | | | | | | |
| ** WB1Z ** | 090 8,104,826.79 | 8,260,353.81 | 8,260,353.81 | -155,527.02 | 15FEB03 | 1.000000 .00 | -155,527.02 |
| | 8,104,826.800 | | | | | | |
| ** WB1Z ** | 090 -8,104,826.79 | -8,260,353.81 | -8,260,353.81 | 155,527.02 | 15FEB03 | 1.000000 .00 | 155,527.02 |
| | -8,104,826.800 | | | | | | |
| ** WB1Z ** | 156 1,535,877.13 | 1,560,850.37 | 1,560,850.37 | -24,973.24 | 15FEB03 | 1.000000 .00 | -24,973.24 |
| | 1,535,877.130 | | | | | | |
| ** WB2J ** | 128 47,716.57 | 48,639.75 | 48,639.75 | -923.18 | 20FEB03 | 1.000000 .00 | -923.18 |
| | 47,716.570 | | | | | | |
| ** WB1Z ** | 275 1,697,274.40 | 1,749,981.76 | 1,749,981.76 | -52,707.36 | 15APR03 | 1.000000 .00 | -52,707.36 |
| | 1,697,274.400 | | | | | | |



STATE STREET

FOR PUBLIC DISCLOSURE

ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|---|---------------|---------------|-----------------------|-----------------|-------------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| ** WB1Z ** | 276 1,638,734.068 | 1,638,734.06 | 1,689,688.45 | 15MAY03 -50,954.39 | 15MAY03 | 1.000000 .00 | -50,954.39 |
| ** WB1Z ** | 277 1,423,783.479 | 1,423,783.67 | 1,468,054.44 | 15JUN03 -44,270.77 | 15JUN03 | 1.000000 .00 | -44,270.77 |
| ** WB2J ** | 047 9,677.920 | 9,677.87 | 9,825.74 | 15JUL03 -147.87 | 15JUL03 | 1.000000 .00 | -147.87 |
| ** WB1Z ** | 278 311,506.779 | 311,506.77 | 321,192.68 | 15JUL03 -9,685.91 | 15JUL03 | 1.000000 .00 | -9,685.91 |
| ** WB1Z ** | 738 311,506.779 | 311,506.73 | 316,574.08 | 15JUL03 -5,067.35 | 15JUL03 | 1.000000 .00 | -5,067.35 |
| ** WB1Z ** | CXL 738 -311,506.779 | -311,506.73 | -316,574.08 | 15JUL03 5,067.35 | 15JUL03 | 1.000000 .00 | 5,067.35 |
| 046001AG8 | TOTAL | 6,664,570.47 | 6,848,233.19 | -183,662.72 L | | .00 | -183,662.72 L |
| 046003KH1 | ASSOCIATES CORP NORTH AMER | 2003/05/08 | 1.000 | 08MAY03 | 08MAY03 | 1.000000 | |
| ** WB1Z ** | 051 1,500,000.000 | 1,500,000.00 | 1,500,000.00 | .00 | | .00 | .00 |
| ** WB1Y ** | 313 10,000,000.000 | 10,000,700.00 | 10,000,070.53 | 25APR03 629.47 | 25APR03 | 1.000000 .00 | 629.47 |
| 046003KH1 | TOTAL | 1,500,000.00 | 1,500,000.00 | .00 | | .00 | .00 |
| | | 10,000,700.00 | 10,000,070.53 | 629.47 L | | .00 | 629.47 L |
| 046036AA7 | ASSOCIATES MANUFACTU 1999 J PA 2030/07/15 | 1.000 | | 18JAN03 | 15JAN03 | 1.000000 | |
| ** WB1H ** | 426 3,161,218.800 | 3,176,392.64 | 3,163,610.63 | 12,782.01 | | .00 | 12,782.01 |
| ** WB1H ** | CXL 426 -3,161,218.800 | -3,176,392.64 | -3,163,610.63 | 10JAN03 -12,782.01 | 15JAN03 | 0.000000 -0.00 | -12,782.01 |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|----------------|----------------|-------------------------|-----------------|-----------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| ** WB1H ** | 453 3,099,991.170 | 3,114,871.12 | 3,102,340.40 | 18JAN03 12,530.72 | 15JAN03 | 1.000000 .00 | 12,530.72 |
| ** WB2N ** | 515 1,941,099.260 | 1,950,416.53 | 1,905,562.84 | 10JAN03 44,853.69 | 15JAN03 | 1.000000 .00 | 44,853.69 |
| ** WB2N ** | CXL 515 -1,941,099.260 | -1,950,416.53 | -1,905,562.84 | 10JAN03 -44,853.69 | 15JAN03 | 1.000000 .00 | -44,853.69 |
| ** WB2N ** | 575 1,983,503.350 | 1,912,640.16 | 1,867,899.15 | 10JAN03 44,741.01 | 15JAN03 | 1.000000 .00 | 44,741.01 |
| ** WB1H ** | 464 61,227.680 | 61,227.68 | 61,274.09 | 15JAN03 -46.41 | 15JAN03 | 1.000000 .00 | -46.41 |
| ** WB2N ** | 616 37,595.960 | 37,595.94 | 37,619.09 | 2030/07/15 -23.13 | 15JAN03 | 1.000000 .00 | -23.13 |
| ** WB1Z ** | 700 317,685.480 | 317,685.48 | 318,019.31 | 2030/07/15 -333.83 | 15JAN03 | 1.000000 .00 | -333.83 |
| ** WB1Z ** | CXL 700 -317,685.480 | -317,685.48 | -318,019.31 | 15JAN03 333.83 | 15JAN03 | 1.000000 .00 | 333.83 |
| ** WB1Z ** | 703 317,685.480 | 317,685.48 | 318,019.31 | 15JAN03 -333.83 | 15JAN03 | 1.000000 .00 | -333.83 |
| ** WB1Z ** | 630 16,402,288.799 | 16,481,019.72 | 16,419,524.20 | 2030/07/15 61,495.52 | 15JAN03 | 1.000000 .00 | 61,495.52 |
| ** WB1Z ** | CXL 630 -16,402,288.799 | -16,481,019.72 | -16,419,524.20 | 10JAN03 -61,495.52 | 15JAN03 | 1.000000 .00 | -61,495.52 |
| ** WB1Z ** | 651 16,084,603.310 | 16,161,809.35 | 16,101,526.54 | 10JAN03 60,282.81 | 15JAN03 | 1.000000 .00 | 60,282.81 |



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ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|---------------|---|--------------|-------------------|-------------------|-----------------|-----------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL SECTY GN/LS | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE | SECTY GN/LS | GN/LS | GN/LS | NET BAS SECTY GN/LS |
| 046036AA7 | TOTAL | | 21,605,829.75 | 21,488,678.58 | 117,151.17 L | .00 | 117,151.17 L |
| 0499969B9 | ATLAS FREIGHTER LEAS TERM LOAN 2006/04/18 | 1.000 | | | | | |
| WB1X | 509 | 24,494.33 | 13,226.94 | 11,267.39 | | .00 | 11,267.39 |
| 24,494.330 | | | | | | | |
| WB1X | 511 | 12,374.90 | 6,682.45 | 5,692.45 | | .00 | 5,692.45 |
| 12,374.900 | | | | | | | |
| WB1X | 654 | 12,460.83 | 6,728.85 | 5,731.98 | | .00 | 5,731.98 |
| 12,460.830 | | | | | | | |
| WB1X | 037 | 12,547.37 | 6,775.58 | 5,771.79 | | .00 | 5,771.79 |
| 12,547.370 | | | | | | | |
| WB1X | 159 | 12,634.51 | 6,822.64 | 5,811.87 | | .00 | 5,811.87 |
| 12,634.510 | | | | | | | |
| WB1X | 359 | 12,722.37 | 6,870.08 | 5,852.29 | | .00 | 5,852.29 |
| 12,722.370 | | | | | | | |
| 0499969B9 | TOTAL | | 87,234.31 | 47,106.54 | 40,127.77 L | .00 | 40,127.77 L |
| 053323AJ0 | AUTOTOTE CORP | 2010/08/15 | 12.500 | 15JUL03 | 18JUL03 | 1.000000 | |
| WB2Q | 410 | 737,500.00 | 715,629.46 | 21,870.54 | | .00 | 21,870.54 |
| 625,000.000 | | | | | | | |
| 053402AB9 | AVALON CABLE LLC/AVA SR DISC N 2008/12/01 | 1.000 | | | | | |
| WB20 | 240 | 184,895.00 | 182,583.81 | 2,311.19 | | .00 | 2,311.19 |
| 184,895.000 | | | | | | | |
| 054303AD4 | AVON PRODS INC | NT | 2007/08/01 | 6.550 | 12MAR03 | 17MAR03 | 1.000000 |
| WB2J | 267 | 1,716,345.00 | 1,535,293.54 | 181,051.46 | | .00 | 181,051.46 |
| 1,500,000.000 | | | | | | | |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|---------------|-------------------------|----------------------|-------------------|-------------------|-----------------|-----------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL SECTY GN/LS | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE | SECTY GN/LS | GN/LS | GN/LS | NET BAS SECTY GN/LS |
| 054393AB9 | AVONDALE MLS | SR SUB NT 2006/05/01 | 10.250 | 31JUL03 | 31JUL03 | 1.000000 | |
| WB20 | 449 | 1,205,251.65 | 1,142,755.16 | 42,496.49 | | .00 | 42,496.49 |
| 1,185,000.000 | | | | | | | |
| 054802AF0 | AZTAR CORP | SR SUB NT 2011/08/15 | 9.000 | 03FEB03 | 06FEB03 | 1.000000 | |
| WB20 | 144 | 257,500.00 | 253,009.53 | 4,490.47 | | .00 | 4,490.47 |
| 250,000.000 | | | | | | | |
| WB20 | 221 | 255,000.00 | 252,986.21 | 2,013.79 | | .00 | 2,013.79 |
| 250,000.000 | | | | | | | |
| WB20 | 248 | 256,250.00 | 248,205.58 | 8,044.42 | | .00 | 8,044.42 |
| 250,000.000 | | | | | | | |
| WB20 | 337 | 522,500.00 | 502,977.32 | 19,522.68 | | .00 | 19,522.68 |
| 500,000.000 | | | | | | | |
| 054802AF0 | TOTAL | | 1,291,250.00 | 1,257,178.64 | 34,071.36 L | .00 | 34,071.36 L |
| 055650AD0 | BP CAP MKTS P L C | GTD NT | 2005/05/27 | 4.625 | 03NOV03 | 06NOV03 | 1.000000 |
| WB2N | 244 | 2,647,569.00 | 2,550,739.48 | 96,829.52 | | .00 | 96,829.52 |
| 2,540,000.000 | | | | | | | |
| 05565UAB5 | BP CDA FIN CO | NT | 2009/01/15 | 3.625 | 21MAY03 | 27MAY03 | 1.000000 |
| WB1H | 038 | 3,471,571.50 | 3,353,354.88 | 118,216.62 | | .00 | 118,216.62 |
| 3,350,000.000 | | | | | | | |
| 055959AS9 | BHW VEH OWNER TR | 2002 A AS 2004/12/27 | 2.830 | 25JUL03 | 25JUL03 | 1.000000 | |
| WB1F | 309 | 181,681.61 | 181,680.38 | 1.23 | | .00 | 1.23 |
| 181,681.610 | | | | | | | |
| WB1F | 045 | 174,255.43 | 174,254.37 | 1.06 | | .00 | 1.06 |
| 174,255.480 | | | | | | | |



STATE STREET

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ATTACHMENT O

| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 055959AS9 | TOTAL | | 355,937.04 | 355,934.75 | 2.29 L | .00 | 2.29 L |
| 056039AD2 | BWAY CORP | SR SUB NT 2010/10/15 | 10.000 | | 25SEP03 | 01OCT03 | 1.000000 |
| ** WB1J ** | 513 | 2,655,250.00 | 2,470,000.00 | 185,250.00 | | .00 | 185,250.00 |
| | 2,470,000.000 | | | | | | |
| ** WB20 ** | 278 | 1,793,750.00 | 1,709,651.54 | 4,098.46 | 09DEC03 | 17DEC03 | 1.000000 |
| | 1,750,000.000 | | | | | .00 | 4,098.46 |
| 056039AD2 | TOTAL | | 4,449,000.00 | 4,259,651.54 | 189,348.46 L | .00 | 189,348.46 L |
| 058498AD2 | BALL CORP | SR NT 2004/08/03 | 7.750 | | 14DEC03 | 19DEC03 | 1.000000 |
| ** WB2R ** | 381 | 162,000.00 | 152,451.05 | 9,348.95 | | .00 | 9,348.95 |
| | 150,000.000 | | | | | | |
| 058498AD8 | BALL CORP | SR SUB NT 2008/08/01 | 0.250 | | 04AUG03 | 05AUG03 | 1.000000 |
| ** WB2Q ** | 474 | 1,522,926.00 | 1,524,240.00 | -1,314.00 | | .00 | -1,314.00 |
| | 1,460,000.000 | | | | | | |
| ** WB2R ** | 103 | 201,100.00 | 202,582.72 | -1,482.72 | 25AUG03 | 25AUG03 | 1.000000 |
| | 200,000.000 | | | | | .00 | -1,482.72 |
| 058498AD8 | TOTAL | | 1,724,026.00 | 1,726,022.00 | -2,796.80 L | .00 | -2,796.80 L |
| 058498AE6 | BALL CORP | SR NT 144 2012/12/15 | 6.075 | | 01APR03 | 07APR03 | 1.000000 |
| ** WB2R ** | 494 | 575,694.30 | 575,480.31 | 14.07 | | .00 | 14.07 |
| | 575,000.000 | | | | | | |
| 058498AH9 | BALL CORP | SR NT 144 2012/12/15 | 6.075 | | 28OCT03 | 03NOV03 | 1.000000 |
| ** WB2Q ** | 724 | 1,203,600.00 | 1,203,187.21 | 412.79 | | .00 | 412.79 |
| | 1,100,000.000 | | | | | | |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 05873KAF5 | BALLY TOTAL FITNESS | SR SUB NT 2007/10/15 | 9.875 | | 08DEC03 | 11DEC03 | 1.000000 |
| ** WB1J ** | 674 | 2,462,250.00 | 2,665,025.62 | -202,775.62 | | .00 | -202,775.62 |
| | 2,400,000.000 | | | | | | |
| ** WB1J ** | 686 | 909,562.50 | 904,404.77 | -74,922.27 | 11DEC03 | 16DEC03 | 1.000000 |
| | 990,000.000 | | | | | .00 | -74,922.27 |
| 05873KAF5 | TOTAL | | 3,371,812.50 | 3,649,510.39 | -277,697.89 L | .00 | -277,697.89 L |
| 058909P9 | BALL CORP | TERM LOAN 2009/11/25 | 3.660 | | 31MAR03 | 31MAR03 | 1.000000 |
| ** WB1X ** | 427 | 2,041.67 | 2,039.12 | 2.55 | | .00 | 2.55 |
| | 2,041.670 | | | | | | |
| ** WB1X ** | 170 | 3,041.67 | 2,039.12 | 1,002.55 | 30JUN03 | 30JUN03 | 1.000000 |
| | 2,041.670 | | | | | .00 | 1,002.55 |
| ** WB1X ** | CXL 170 | -3,041.67 | -2,039.12 | -1,002.55 | 30JUN03 | 30JUN03 | 1.000000 |
| | -2,041.670 | | | | | .00 | -1,002.55 |
| ** WB1X ** | 178 | 2,041.67 | 2,039.12 | 2.55 | 30JUN03 | 30JUN03 | 1.000000 |
| | 2,041.670 | | | | | .00 | 2.55 |
| ** WB1X ** | 596 | 2,041.67 | 2,039.12 | 2.55 | 26SEP03 | 26SEP03 | 1.000000 |
| | 2,041.670 | | | | | .00 | 2.55 |
| ** WB1X ** | 790 | 373,333.33 | 372,066.67 | 466.66 | 29OCT03 | 29OCT03 | 1.000000 |
| | 373,333.330 | | | | | .00 | 466.66 |
| ** WB1X ** | 327 | 1,101.28 | 1,099.90 | 1.38 | 31DEC03 | 31DEC03 | 1.000000 |
| | 1,101.200 | | | | | .00 | 1.38 |
| ** WB1X ** | 320 | 744.95 | 744.02 | .93 | 31DEC03 | 31DEC03 | 1.000000 |
| | 744.950 | | | | | .00 | .93 |
| ** WB1X ** | CXL 320 | -744.95 | -744.02 | -.93 | 31DEC03 | 31DEC03 | 0.000000 |
| | -744.950 | | | | | .00 | -.93 |

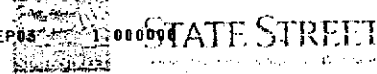


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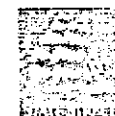
ATTACHMENT 0

| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT SELL RATE BASE CURR GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|--|--------------------------------------|
| 0589909P9 | TOTAL | | 380,559.62 | 380,083.93 | 475.69 L | .00 475.69 L |
| 05947NAQ7 | BANC AMER LARGE LN I 2001 7WTC | 2011/01/27 | 1.000 | | 27JAN03 27JAN03 | 1.000000 |
| WB12 | 044 214,500,000.00 | | 4,087,640.70 | 210,412,359.30 | | .00 210,412,359.30 |
| WB12 | CXL 044 -214,500,000.00 | | -4,087,640.70 | -210,412,359.30 | 27JAN03 27JAN03 | 1.000000 .00 -210,412,359.30 |
| WB12 | 750 214,500,000.00 | | 4,087,640.70 | 210,412,359.30 | | .00 210,412,359.30 |
| WB12 | CXL 750 -214,500,000.00 | | -4,087,640.70 | -210,412,359.30 | 27JAN03 27JAN03 | 1.000000 .00 -210,412,359.30 |
| WB12 | 289 214,500,000.00 | 2011/01/24 | 1.000 4,087,640.70 | -4,087,640.70 | 28FEB03 28FEB03 | 1.000000 .00 -4,087,640.70 |
| 05947NAQ7 | TOTAL | | .00 4,087,640.70 | -4,087,640.70 L | | .00 -4,087,640.70 L |
| 05947NBA1 | BANC AMER LARGE LN I 2002 FLT1 | 2014/11/06 | 1.000 | | 08SEP03 09SEP03 | 1.000000 |
| WB2N | 277 1,930,293.650 | | 1,930,274.42 | 19.12 | | .00 19.12 |
| WB12 | 661 6,881,616.950 | 2014/11/06 | 1.000 6,879,542.79 | 2,074.13 | 08SEP03 09SEP03 | 1.000000 .00 2,074.13 |
| 05947NBA1 | TOTAL | | 8,811,910.46 | 8,809,817.21 | 2,093.25 L | .00 2,093.25 L |
| 05948KAS8 | BANC AMER ALTERNATIV 2003 2 PA | 2033/04/25 | 5.750 | | 25SEP03 25SEP03 | 1.000000 |
| WB1Q | 036 48,864.030 | | 50,245.97 | -1,381.94 | | .00 -1,381.94 |
| WB1Q | 568 12,858.970 | | 13,222.64 | -363.67 | 30SEP03 30SEP03 | 1.000000 .00 -363.67 |
| WB1Q | | | | 30SEP03 30SEP03 | 1.000000 | |



FOR PUBLIC DISCLOSURE

| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT SELL RATE BASE CURR GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|--|--------------------------------------|
| | CXL 568 -12,858.970 | | -13,222.64 | 363.67 | | .00 363.67 |
| WB10 | 614 12,858.970 | | 13,222.64 | -13,222.64 | 30SEP03 30SEP03 | 1.000000 .00 -13,222.64 |
| WB10 | CXL 614 -12,858.970 | | -13,222.64 | 13,222.64 | 30SEP03 30SEP03 | 1.000000 .00 13,222.64 |
| 05948KAS8 | TOTAL | | 48,864.03 | 50,245.97 | -1,381.94 S | .00 -1,381.94 S |
| 06050HBJ6 | BANK AMER MTG SECS I 2001 12 M | 2032/01/25 | 5.500 | | 27MAY03 27MAY03 | 1.000000 |
| WB2P | 238 601,401.750 | | 612,904.12 | -11,502.37 | | .00 -11,502.37 |
| 06050HGL6 | BANK AMER MTG SECS I 2002 4 MT | 2017/04/25 | 6.000 | | 25MAY03 27MAY03 | 1.000000 |
| WB1E | 634 743,635.730 | | 747,229.97 | -3,594.20 | | .00 -3,594.20 |
| 06050SAE4 | BANK OF AMERICA SR NT | 2005/05/16 | 7.875 | | 01AUG03 04AUG03 | 1.000000 |
| WB2F | 418 300,000.000 | | 330,961.01 | -436.01 | | .00 -436.01 |
| WB2F | 424 955,000.000 | | 1,052,968.02 | -2,305.67 | 05AUG03 08AUG03 | 1.000000 .00 -2,305.67 |
| 06050SAE4 | TOTAL | | 1,381,187.35 | 1,383,929.03 | -2,741.68 L | .00 -2,741.68 L |
| 06050SAC9 | BANK AMER CORP SUB NT | 2011/01/15 | 7.400 | | 22JUL03 25JUL03 | 1.000000 |
| WB2N | 548 1,550,000.000 | | 1,635,147.14 | 196,425.86 | | .00 196,425.86 |
| WB1H | 677 2,100,000.000 | | 2,226,673.01 | 255,610.99 | 24JUL03 29JUL03 | 1.000000 .00 255,610.99 |



STATE STREET

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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|--------------------------------|--------------|--------------|-------------------|-----------------|---------------------|-----------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | NET BAS SECTY GN/LS | NET SECTY GN/LS |
| 060505AG9 | TOTAL | 4,313,857.00 | 3,861,820.15 | 452,036.85 L | | .00 | 452,036.85 L |
| 060505AL8 | BANK AMER CORP GLOBAL NT | 2007/02/01 | 5.250 | 24JUL03 | 29JUL03 | 1.000000 | |
| ** WB1H ** | 678 | 1,409,850.00 | 1,296,506.25 | 113,343.75 | | .00 | 113,343.75 |
| | 1,300,000.000 | | | | | | |
| ** WB2F ** | 432 | 1,734,792.70 | 1,625,650.59 | 109,142.11 | 05AUG03 | 08AUG03 | 1.000000 |
| | 1,630,000.000 | | | | | .00 | 109,142.11 |
| 060505AL8 | TOTAL | 3,144,642.70 | 2,922,156.84 | 222,485.86 L | | .00 | 222,485.86 L |
| 06423AAM3 | BANK ONE CORP. NT | 2003/08/01 | 6.000 | 20AUG03 | 25AUG03 | 1.000000 | |
| ** WB1H ** | 129 | 1,638,600.00 | 1,498,944.91 | 139,655.09 | | .00 | 139,655.09 |
| | 1,500,000.000 | | | | | | |
| 06423EPE9 | BANK ONE N A CHICAGO TRANCHE T | 2005/09/19 | 1.000 | 01AUG03 | 06AUG03 | 1.000000 | |
| ** WB2L ** | 264 | 1,552,542.00 | 1,550,000.00 | 2,542.00 | | .00 | 2,542.00 |
| | 1,550,000.000 | | | | | | |
| 066047AA9 | BANKAMERICA CAP III CAP SECS | 2027/01/15 | 1.000 | 24NOV03 | 28NOV03 | 1.000000 | |
| ** WB1Z ** | 658 | 9,456,700.00 | 9,209,052.83 | 247,647.17 | | .00 | 247,647.17 |
| | 10,000,000.000 | | | | | | |
| 066050CA1 | BANKAMERICA CORP SUB NT | 2003/08/15 | 1.000 | 17JUL03 | 22JUL03 | 1.000000 | |
| ** WB1U ** | 051 | 999,990.00 | 999,984.87 | 85.13 | | .00 | 85.13 |
| | 1,000,000.000 | | | | | | |
| 0669969M3 | BANKTRUST MTGE TRUST SER 1 CL | 2023/12/01 | 5.700 | 01MAY01 | 31MAY01 | 1.000000 | |
| ** WB1E ** | 490 | 118,490.00 | 116,642.56 | 1,847.44 | | .00 | 1,847.44 |
| | 118,490.000 | | | | | | |
| ** WB1E ** | 491 | 41,717.60 | 41,060.39 | 649.21 | 01JUN01 | 30JUN01 | 1.000000 |
| | 41,717.600 | | | | | .00 | 649.21 |
| ** WB1E ** | CXL 245 | -41,723.97 | -41,074.70 | -649.27 | 01JUL01 | 01JUL01 | 0.000000 |
| | -41,723.970 | | | | | .00 | -649.27 |
| ** WB1E ** | | | | 01JUL01 | 31JUL01 | 0.000000 | |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|-------------|-------------|-------------------|-----------------|---------------------|-----------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | NET BAS SECTY GN/LS | NET SECTY GN/LS |
| | 492 | 48,700.45 | 47,944.82 | 754.43 | | .00 | 754.43 |
| | 48,700.450 | | | | | | |
| ** WB1E ** | CXL 246 | -48,700.47 | -47,944.89 | -754.38 | 01AUG01 | 01AUG01 | 1.000000 |
| | -48,700.470 | | | | | .00 | -754.38 |
| ** WB1E ** | 493 | 108,556.40 | 104,873.50 | 1,682.90 | 01AUG01 | 31AUG01 | 1.000000 |
| | 108,556.400 | | | | | .00 | 1,682.90 |
| ** WB1E ** | CXL 247 | -108,549.99 | -104,867.29 | -1,682.70 | 01SEP01 | 01SEP01 | 1.000000 |
| | -108,549.990 | | | | | .00 | -1,682.70 |
| ** WB1E ** | 494 | 60,354.90 | 59,421.83 | 933.87 | 01SEP01 | 30SEP01 | 1.000000 |
| | 60,354.900 | | | | | .00 | 933.87 |
| ** WB1E ** | CXL 248 | -60,354.90 | -59,421.89 | -933.81 | 01OCT01 | 01OCT01 | 1.000000 |
| | -60,354.900 | | | | | .00 | -933.81 |
| ** WB1E ** | 495 | 85,955.15 | 84,627.74 | 1,327.41 | 01OCT01 | 31OCT01 | 1.000000 |
| | 85,955.150 | | | | | .00 | 1,327.41 |
| ** WB1E ** | CXL 249 | -85,955.14 | -84,627.84 | -1,327.32 | 01NOV01 | 01NOV01 | 1.000000 |
| | -85,955.160 | | | | | .00 | -1,327.32 |
| ** WB1E ** | 496 | 35,412.70 | 34,866.88 | 545.82 | 01NOV01 | 30NOV01 | 1.000000 |
| | 35,412.700 | | | | | .00 | 545.82 |
| ** WB1E ** | CXL 250 | -35,412.67 | -34,866.89 | -545.78 | 01DEC01 | 01DEC01 | 1.000000 |
| | -35,412.670 | | | | | .00 | -545.78 |
| ** WB1E ** | 497 | 237,634.00 | 233,978.44 | 3,655.54 | 01DEC01 | 31DEC01 | 1.000000 |
| | 237,634.000 | | | | | .00 | 3,655.54 |
| ** WB1E ** | CXL 251 | -237,634.01 | -233,978.70 | -3,655.31 | 01JAN02 | 01JAN02 | 1.000000 |
| | -237,634.010 | | | | | .00 | -3,655.31 |
| ** WB1E ** | 498 | 47,845.25 | 47,110.68 | 734.57 | 01JAN02 | 31JAN02 | 0.000000 |
| | 47,845.250 | | | | | .00 | |



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ATTACHMENT O

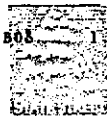
| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|--------------|-------------------------|-------------|------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| ** WBIE ** | | | | 01FEB02 | 01FEB02 | 1.000000 | |
| CXL 252 | -47,845.24 | -47,110.72 | -734.52 | | | .00 | -734.52 |
| -47,845.240 | | | | | | | |
| ** WBIE ** | | | | 01FEB02 | 28FEB02 | 1.000000 | |
| 499 | 155,950.14 | 153,560.77 | 2,389.37 | | | .00 | 2,389.37 |
| 155,950.400 | | | | | | | |
| ** WBIE ** | | | | 01FEB02 | 28FEB02 | 1.000000 | |
| 511 | 140,700.60 | 138,544.64 | 2,155.96 | | | .00 | 2,155.96 |
| 140,700.600 | | | | | | | |
| ** WBIE ** | | | | 15FEB02 | 15FEB02 | 1.000000 | |
| CXL 246 | -155,950.35 | -153,558.55 | -2,391.80 | | | .00 | -2,391.80 |
| -155,950.350 | | | | | | | |
| ** WBIE ** | | | | 28FEB02 | 06APR02 | 1.000000 | |
| CXL 610 | -62,270.26 | -61,318.36 | -951.90 | | | .00 | -951.90 |
| -62,270.260 | | | | | | | |
| ** WBIE ** | | | | 01MAR02 | 31MAR02 | 1.000000 | |
| 508 | 62,270.25 | 61,317.97 | 952.28 | | | .00 | 952.28 |
| 62,270.250 | | | | | | | |
| ** WBIE ** | | | | 30APR02 | 30APR02 | 1.000000 | |
| CXL 272 | -17,754.23 | -17,483.26 | -270.97 | | | .00 | -270.97 |
| -17,754.230 | | | | | | | |
| ** WBIE ** | | | | 01MAY02 | 31MAY02 | 1.000000 | |
| 503 | 17,754.25 | 17,483.82 | 270.43 | | | .00 | 270.43 |
| 17,754.250 | | | | | | | |
| ** WBIE ** | | | | 01JUN02 | 30JUN02 | 1.000000 | |
| 504 | 60,947.20 | 60,020.70 | 926.50 | | | .00 | 926.50 |
| 60,947.200 | | | | | | | |
| ** WBIE ** | | | | 14JUN02 | 14JUN02 | 1.000000 | |
| CXL 633 | -60,947.23 | -60,019.74 | -927.49 | | | .00 | -927.49 |
| -60,947.230 | | | | | | | |
| ** WBIE ** | | | | 01JUL02 | 31JUL02 | 1.000000 | |
| 505 | 209,222.20 | 206,048.04 | 3,174.16 | | | .00 | 3,174.16 |
| 209,222.200 | | | | | | | |
| ** WBIE ** | | | | 11JUL02 | 11JUL02 | 1.000000 | |
| CXL 452 | -209,222.19 | -206,043.91 | -3,178.28 | | | .00 | -3,178.28 |
| -209,222.190 | | | | | | | |
| ** WBIE ** | | | | 01AUG02 | 31AUG02 | 1.000000 | |
| 506 | 59,990.50 | 59,081.76 | 908.74 | | | .00 | 908.74 |
| | | | | | | | |



STATE STREET
100 NASSAU ST, NEW YORK, NY 10038

FOR PUBLIC DISCLOSURE

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|--------------|-------------------------|------------|------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| | 59,990.050 | | | | | | |
| ** WBIE ** | | | | 01AUG02 | 01AUG02 | 1.000000 | |
| CXL 645 | -35,878.30 | -35,334.02 | -544.28 | | | .00 | -544.28 |
| -35,878.300 | | | | | | | |
| ** WBIE ** | | | | 01SEP02 | 30SEP02 | 1.000000 | |
| 507 | 23,704.70 | 23,346.52 | 358.18 | | | .00 | 358.18 |
| 23,704.700 | | | | | | | |
| ** WBIE ** | | | | 01OCT02 | 01OCT02 | 1.000000 | |
| CXL 377 | -48,565.24 | -47,831.46 | -733.78 | | | .00 | -733.78 |
| -48,565.240 | | | | | | | |
| ** WBIE ** | | | | 01OCT02 | 31OCT02 | 1.000000 | |
| 508 | 48,565.25 | 47,832.92 | 732.33 | | | .00 | 732.33 |
| 48,565.250 | | | | | | | |
| ** WBIE ** | | | | 01NOV02 | 30NOV02 | 1.000000 | |
| 509 | 72,207.15 | 71,120.52 | 1,086.63 | | | .00 | 1,086.63 |
| 72,207.150 | | | | | | | |
| ** WBIE ** | | | | 30NOV02 | 25DEC02 | 1.000000 | |
| CXL 266 | -47,816.47 | -47,098.09 | -718.38 | | | .00 | -718.38 |
| -47,816.470 | | | | | | | |
| ** WBIE ** | | | | 30NOV02 | 25DEC02 | 1.000000 | |
| 567 | 37,971.14 | 37,400.67 | 570.47 | | | .00 | 570.47 |
| 37,971.140 | | | | | | | |
| ** WBIE ** | | | | 30NOV02 | 25DEC02 | 1.000000 | |
| CXL 567 | -37,971.14 | -37,400.67 | -570.47 | | | .00 | -570.47 |
| -37,971.140 | | | | | | | |
| ** WBIE ** | | | | 01DEC02 | 31DEC02 | 1.000000 | |
| 510 | 37,971.15 | 37,400.90 | 570.25 | | | .00 | 570.25 |
| 37,971.150 | | | | | | | |
| ** WBIE ** | | | | 25JAN03 | 25JAN03 | 1.000000 | |
| 243 | 101,261.25 | 99,743.04 | 1,518.21 | | | .00 | 1,518.21 |
| 101,261.250 | | | | | | | |
| ** WBIE ** | | | | 25JAN03 | 25JAN03 | 1.000000 | |
| CXL 243 | -101,261.25 | -99,743.04 | -1,518.21 | | | .00 | -1,518.21 |
| -101,261.250 | | | | | | | |
| ** WBIE ** | | | | 01FEB03 | 01FEB03 | 1.000000 | |
| 122 | 39,439.34 | 38,848.30 | 591.04 | | | .00 | 591.04 |
| 39,439.340 | | | | | | | |



STATE STREET
100 NASSAU ST, NEW YORK, NY 10038

FOR PUBLIC DISCLOSURE

BILL & MELINDA GATES FOUNDATION
COMPOSITE
SUMMARY REALIZED GAIN/LOSS REPORT
JANUARY 1, 2003 TO DECEMBER 31, 2003

ATTACHMENT O

Table with columns: ASSET ID, SECURITY DESCRIPTION, MAT DATE, MAT RATE, TRD DT, STL DT, SELL RATE, NET SECY GN/LS. Includes rows for WBIE with various CXL and lot numbers.



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FOR PUBLIC DISCLOSURE

BILL & MELINDA GATES FOUNDATION
COMPOSITE
SUMMARY REALIZED GAIN/LOSS REPORT
JANUARY 1, 2003 TO DECEMBER 31, 2003

Table with columns: ASSET ID, SECURITY DESCRIPTION, MAT DATE, MAT RATE, TRD DT, STL DT, SELL RATE, NET SECY GN/LS. Includes rows for WBIE, WB12, and WB1Z with various lot numbers and descriptions.



STATE STREET
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FOR PUBLIC DISCLOSURE

ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|--------------------------------|---------------|---------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | | NET SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | | | NET BAS SECTY GN/LS |
| 07R040291 | TOTAL | | | | | | |
| | 30,079,718.75 | | 29,620,312.50 | 459,406.25 L | | .00 | 459,406.25 L |
| 072646AE2 | BAY VIEW 2002 LJ 1 O AUTO RECE | 2011/05/25 | 0.000 | 31JAN03 | 31JAN03 | 1.000000 | |
| WB1Z | 280 | .00 | 121,061.00 | -121,061.00 | | .00 | -121,061.00 |
| | 4,437,557.260 | | | | | | |
| WB1Z | 281 | .00 | 119,502.49 | -119,502.49 | 28FEB03 | 28FEB03 | 1.000000 |
| | 4,380,429.250 | | | | | .00 | -119,502.49 |
| WB1Z | 525 | .00 | 117,921.38 | -117,921.38 | 31MAR03 | 31MAR03 | 1.000000 |
| | 4,322,472.820 | | | | | .00 | -117,921.38 |
| WB1Z | 395 | .00 | 116,317.42 | -116,317.42 | 30APR03 | 30APR03 | 1.000000 |
| | 4,263,678.780 | | | | | .00 | -116,317.42 |
| WB1Z | 396 | .00 | 114,690.30 | -114,690.30 | 31MAY03 | 31MAY03 | 1.000000 |
| | 4,204,035.860 | | | | | .00 | -114,690.30 |
| WB1Z | 234 | .00 | 113,039.72 | -113,039.72 | 31JUL03 | 31JUL03 | 1.000000 |
| | 4,143,532.910 | | | | | .00 | -113,039.72 |
| WB1Z | 604 | 4,082,162.03 | 111,365.46 | -3,970,796.57 | 25AUG03 | 25AUG03 | 1.000000 |
| | 4,082,162.030 | | | | | .00 | 3,970,796.57 |
| WB1Z | 604 | -4,082,162.03 | -111,365.46 | -3,970,796.57 | 25AUG03 | 25AUG03 | 1.000000 |
| | -4,082,162.030 | | | | | .00 | -3,970,796.57 |
| WB1Z | 605 | .00 | 111,365.46 | -111,365.46 | 25AUG03 | 25AUG03 | 1.000000 |
| | 4,082,162.030 | | | | | .00 | -111,365.46 |
| WB1Z | 149 | .00 | 217,611.61 | -217,611.61 | 30SEP03 | 30SEP03 | 1.000000 |
| | 7,976,672.830 | | | | | .00 | -217,611.61 |
| WB1Z | 464 | .00 | 106,197.14 | -106,197.14 | 31OCT03 | 31OCT03 | 1.000000 |
| | 3,892,714.450 | | | | | .00 | -106,197.14 |
| WB1Z | | | | | 31DEC03 | 31DEC03 | 1.000000 |



FOR PUBLIC DISCLOSURE

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|--------------------------------|---------------|---------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | | NET SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | | | NET BAS SECTY GN/LS |
| | 344 | .00 | 207,052.41 | -207,052.41 | | .00 | -207,052.41 |
| | 7,589,619.650 | | | | | | |
| 072646AE2 | TOTAL | | 1,344,758.93 | -1,344,758.93 L | | .00 | -1,344,758.93 L |
| 0727G0AF7 | BAYERISCHE LANDESBAN TRANCHE S | 2004/09/30 | 1.000 | 22OCT03 | 22OCT03 | 1.000000 | |
| WB1Y | 424 | 5,001,200.00 | 5,000,000.00 | 1,200.00 | | .00 | 1,200.00 |
| | 5,000,000.000 | | | | | | |
| WB1Y | 424 | -5,001,200.00 | -5,000,000.00 | -1,200.00 | 22OCT03 | 22OCT03 | 1.000000 |
| | -5,000,000.000 | | | | | .00 | -1,200.00 |
| 0727G0AF7 | TOTAL | | .00 | .00 L | | .00 | .00 L |
| 07273BAC1 | BAYERISCHE LANDESBAN SUB NT | 2005/10/15 | 6.375 | 03DEC03 | 08DEC03 | 1.000000 | |
| WB1Z | 778 | 5,364,000.00 | 5,480,050.00 | -116,050.00 | | .00 | -116,050.00 |
| | 5,000,000.000 | | | | | | |
| 07274RCA0 | BAYERISCHE LANDESBAN TRANCHE S | 2009/02/01 | 5.650 | 03DEC03 | 08DEC03 | 1.000000 | |
| WB1H | 407 | 1,072,940.00 | 979,429.53 | 93,510.47 | | .00 | 93,510.47 |
| | 1,000,000.000 | | | | | | |
| 07324QAA4 | BAYVIEW FINL ASSET T 2001 A AS | 2003/10/25 | 10.000 | 25OCT03 | 25OCT03 | 1.000000 | |
| WB1Z | 045 | 3,560,000.00 | 637,581.25 | 2,922,418.75 | | .00 | 2,922,418.75 |
| | 3,560,000.000 | | | | | | |
| WB1Z | 045 | -3,560,000.00 | -637,581.25 | -2,922,418.75 | 25OCT03 | 25OCT03 | 1.000000 |
| | -3,560,000.000 | | | | | .00 | -2,922,418.75 |
| WB1Z | 049 | .03 | 637,581.25 | -637,581.22 | 25OCT03 | 17NOV03 | 1.000000 |
| | 3,560,000.000 | | | | | .00 | -637,581.22 |
| WB1Z | 326 | 3,560,000.00 | 637,581.25 | 2,922,418.75 | 25OCT03 | 25OCT03 | 1.000000 |
| | 3,560,000.000 | | | | | .00 | 2,922,418.75 |
| WB1Z | 326 | -3,560,000.00 | -637,581.25 | -2,922,418.75 | 25OCT03 | 25OCT03 | 1.000000 |
| | -3,560,000.000 | | | | | .00 | -2,922,418.75 |
| WB1Z | | | | | 25OCT03 | 25OCT03 | 1.000000 |



FOR PUBLIC DISCLOSURE

ATTACHMENT O

| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT | SELL RATE BASE CURR GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|---------------|---|---------|------------------------------|--------------------------------------|
| | 489 3,560,000.000 | .00 | 637,581.25 | -637,581.25 | | .00 | -637,581.25 |
| ** WB1Z ** | CXL 489 -3,560,000.000 | .00 | -637,581.25 | 25OCT03 637,581.25 | 25OCT03 | 1.000000 .00 | 637,581.25 |
| ** WB1Z ** | 497 3,560,000.000 | 3,560,000.00 | 637,581.25 | 2,922,418.75 | 25OCT03 | 1.000000 .00 | 2,922,418.75 |
| ** WB1Z ** | CXL 497 -3,560,000.000 | -3,560,000.00 | -637,581.25 | -2,922,418.75 | 25OCT03 | 1.000000 .00 | -2,922,418.75 |
| 073240AA4 | TOTAL | .03 | 637,581.25 | -637,581.22 L | | .00 | -637,581.22 L |
| 073240BB1 | BAYVIEW FINL ASSET T 2002 A SE 2004/07/25 | 0.000 | | 31JUL03 | 31JUL03 | 1.000000 | |
| ** WB2W ** | 729 2,308,034.590 | .00 | 411,988.41 | -411,988.41 | | .00 | -411,988.41 |
| 073240DR4 | BAYVIEW FINL ASSET T SER 2003 2038/10/25 | 1.000 | | 29DEC03 | 31DEC03 | 1.000000 | |
| ** WB1Z ** | 251 15,979,747.550 | 15,979,747.57 | 15,979,767.55 | .02 | | .00 | .02 |
| 073249AA4 | BAYVIEW FINL MTG LN 2000 C MT 2030/07/25 | 1.000 | | 25SEP03 | 26SEP03 | 1.000000 | |
| ** WB1E ** | 585 515,442.210 | 515,442.01 | 515,442.21 | -.20 | | .00 | -.20 |
| 07384MH1 | BEAR STEARNS ARM TR SER 2003 2033/08/25 | 1.000 | | 25AUG03 | 25AUG03 | 1.000000 | |
| ** WB2D ** | 019 32,468.440 | 32,468.44 | 33,376.54 | -908.10 | | .00 | -908.10 |
| ** WB2D ** | 219 54,932.650 | 54,932.65 | 56,469.05 | -1,536.40 | 25SEP03 | 1.000000 .00 | -1,536.40 |
| ** WB2D ** | 363 67,886.170 | 67,886.17 | 69,784.86 | -1,898.69 | 27OCT03 | 1.000000 .00 | -1,898.69 |
| ** WB2D ** | CXL 363 -67,886.170 | -67,886.17 | -69,784.86 | 1,898.69 | 27OCT03 | 0.000000 .00 | 1,898.69 |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT | SELL RATE BASE CURR GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|---------------|---|---------|------------------------------|--------------------------------------|
| ** WB2D ** | 375 67,866.170 | 67,866.17 | 69,764.30 | -1,898.13 | 27OCT03 | 1.000000 .00 | -1,898.13 |
| ** WB2D ** | 479 49,909.980 | 49,909.98 | 51,305.98 | -1,395.92 | 25NOV03 | 1.000000 .00 | -1,395.92 |
| ** WB2D ** | 647 17,767.450 | 17,767.45 | 18,244.30 | -496.93 | 26DEC03 | 1.000000 .00 | -496.93 |
| ** WB2D ** | CXL 647 -17,767.450 | -17,767.45 | -18,244.30 | 496.93 | 26DEC03 | 1.000000 .00 | 496.93 |
| ** WB2D ** | 687 1,074.150 | 1,074.15 | 1,104.19 | -30.04 | 26DEC03 | 1.000000 .00 | -30.04 |
| 07384MH1 | TOTAL | 206,251.39 | 212,019.98 | -5,768.59 L | | .00 | -5,768.59 L |
| 07384YAE6 | BEAR STEARNS SECS TR 2001 2 CT 2003/12/25 | 0.000 | | 25DEC03 | 25DEC03 | 1.000000 | |
| ** WB1H ** | 596 2,759,000.000 | 2,759,000.00 | 128,897.03 | 2,630,102.97 | | .00 | 2,630,102.97 |
| ** WB1H ** | CXL 596 -2,759,000.000 | -2,759,000.00 | -128,897.03 | -2,630,102.97 | 25DEC03 | 1.000000 .00 | -2,630,102.97 |
| ** WB1H ** | 598 16,741,000.000 | 16,741,000.00 | 2,413,109.68 | 14,327,890.32 | 25DEC03 | 1.000000 .00 | 14,327,890.32 |
| ** WB1H ** | CXL 598 -16,741,000.000 | -16,741,000.00 | -2,413,109.68 | -14,327,890.32 | 25DEC03 | 1.000000 .00 | -14,327,890.32 |
| ** WB1H ** | 720 19,500,000.000 | .00 | 2,542,006.71 | -2,542,006.71 | 25DEC03 | 1.000000 .00 | -2,542,006.71 |
| ** WB1Z ** | 175 750,000.000 | 750,000.00 | 27,714.84 | 722,285.14 | 25DEC03 | 0.000000 .00 | 722,285.14 |
| ** WB1Z ** | CXL 175 -750,000.000 | -750,000.00 | -27,714.84 | -722,285.14 | 25DEC03 | 0.000000 .00 | -722,285.14 |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|----------------|---|---------------|---------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | | NET SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | | | NET BAS SECTY GN/LS |
| -750,000.000 | | | | | | | |
| ** WB1Z ** | | 2003/12/25 | 8.000 | 25DEC03 | 25DEC03 | 1.000000 | |
| 176 | 4,300,000.00 | 563,703.13 | | 3,736,296.87 | | .00 | 3,736,296.87 |
| 4,300,000.000 | | | | | | | |
| ** WB1Z ** | | | | 25DEC03 | 25DEC03 | 1.000000 | |
| CXL 176 | -4,300,000.00 | -563,703.13 | | -3,736,296.87 | | .00 | -3,736,296.87 |
| -4,300,000.000 | | | | | | | |
| ** WB1Z ** | | | | 25DEC03 | 25DEC03 | 1.000000 | |
| 349 | .00 | 591,417.97 | | -591,417.97 | | .00 | -591,417.97 |
| 5,050,000.000 | | | | | | | |
| 07384YAE6 | TOTAL | | 3,133,424.68 | | | .00 | -3,133,424.68 L |
| 073902BU1 | BEAR STEARNS COS INC GLOBAL NT 2005/07/15 | 1.000 | | 24NOV03 | 26NOV03 | 1.000000 | |
| ** WB1Z ** | | | 19,007,887.57 | 147,722.43 | | .00 | 147,722.43 |
| 648 | 19,155,610.00 | | | | | | |
| 19,000,000.000 | | | | | | | |
| 07399N9V7 | PARAGON HOTEL SER 2003 2013/11/15 | 1.000 | | 22OCT03 | 28OCT03 | 1.000000 | |
| ** WB1Z ** | | | 2,963,039.07 | 1,392.18 | | .00 | 1,392.18 |
| 302 | 2,964,431.25 | | | | | | |
| 2,970,000.000 | | | | | | | |
| ** WB1Z ** | | | | 22OCT03 | 28OCT03 | 1.000000 | |
| CXL 302 | -2,964,431.25 | -2,963,039.07 | | -1,392.18 | | .00 | -1,392.18 |
| -2,970,000.000 | | | | | | | |
| ** WB1H ** | | | | 22OCT03 | 28OCT03 | 1.000000 | |
| 711 | 598,875.00 | 598,593.75 | | 281.25 | | .00 | 281.25 |
| 600,000.000 | | | | | | | |
| ** WB1H ** | | | | 22OCT03 | 28OCT03 | 1.000000 | |
| CXL 711 | -598,875.00 | -598,593.75 | | -281.25 | | .00 | -281.25 |
| -600,000.000 | | | | | | | |
| 07399N9V7 | TOTAL | | .00 | .00 L | | .00 | .00 L |
| 07556OAG0 | BEAZER HOMES USA INC SR NT 2012/04/15 | 8.375 | | 11FEB03 | 14FEB03 | 1.000000 | |
| ** WB20 ** | | | 250,303.36 | 12,196.64 | | .00 | 12,196.64 |
| 167 | 262,500.00 | | | | | | |
| 250,000.000 | | | | | | | |



STATE STREET
 100 State Street, Boston, MA 02109

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|---------------|---|--------------|--------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | | NET SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | | | NET BAS SECTY GN/LS |
| 07785GAB6 | BELL ATLANT FINL SR NT EXC 2003/04/01 | 5.750 | | 01APR03 | 01APR03 | 1.000000 | |
| ** WB1Z ** | | | 2,300,000.00 | .00 | | .00 | .00 |
| 504 | 2,300,000.00 | | | | | | |
| 2,300,000.000 | | | | | | | |
| 07785GAC4 | BELL ATLANTIC FINL S SR NT EXC 2005/09/15 | 4.250 | | 17MAR03 | 17MAR03 | 1.000000 | |
| ** WB2F ** | | | 1,496,399.64 | 76,035.36 | | .00 | 76,035.36 |
| 095 | 1,572,435.00 | | | | | | |
| 1,500,000.000 | | | | | | | |
| ** WB1H ** | | | | 17MAR03 | 17MAR03 | 1.000000 | |
| 146 | 5,241,450.00 | 5,004,230.94 | | 237,219.06 | | .00 | 237,219.06 |
| 5,000,000.000 | | | | | | | |
| ** WB2N ** | | | | 17MAR03 | 17MAR03 | 1.000000 | |
| 436 | 1,782,093.00 | 1,697,059.63 | | 85,033.37 | | .00 | 85,033.37 |
| 1,700,000.000 | | | | | | | |
| 07785GAC4 | TOTAL | | 8,197,690.21 | 398,287.79 L | | .00 | 398,287.79 L |
| 07785GAD2 | BELL ATLANTIC FINL S SR NT EXC 2003/04/01 | 5.750 | | 01APR03 | 01APR03 | 1.000000 | |
| ** WB1Y ** | | | 1,000,000.00 | .00 | | .00 | .00 |
| 198 | 1,000,000.00 | | | | | | |
| 1,000,000.000 | | | | | | | |
| ** WB1Y ** | | | | 01APR03 | 01APR03 | 1.000000 | |
| 199 | 2,000,000.00 | 2,000,000.00 | | .00 | | .00 | .00 |
| 2,000,000.000 | | | | | | | |
| 07785GAD2 | TOTAL | | 3,000,000.00 | .00 | | .00 | .00 |
| 079840AB8 | BELLSOUTH CORP NT 2011/10/15 | 6.000 | | 26FEB03 | 03MAR03 | 1.000000 | |
| ** WB2N ** | | | 837,214.02 | 13,035.38 | | .00 | 13,035.38 |
| 239 | 850,249.40 | | | | | | |
| 770,000.000 | | | | | | | |
| ** WB1H ** | | | | 19JUN03 | 24JUN03 | 1.000000 | |
| 391 | 1,620,080.00 | 1,440,356.60 | | 179,723.40 | | .00 | 179,723.40 |
| 1,400,000.000 | | | | | | | |
| ** WB2N ** | | | | 22JUL03 | 25JUL03 | 1.000000 | |
| 553 | 779,701.80 | 764,223.77 | | 15,478.03 | | .00 | 15,478.03 |
| 705,000.000 | | | | | | | |



STATE STREET
 100 State Street, Boston, MA 02109

FOR PUBLIC DISCLOSURE

ATTACHMENT O

| ASSET ID SH SELL/BTC | SECURITY LOT | DESCRIPTION LOCAL PRINCIPAL NET | MAT DATE LOCAL COST | MAT RATE BASE COST | TRD DT LOCAL SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|-------------------------------|------------------------------------|------------------------|-----------------------|----------------------------|---------------------------|--------------------|--------------------------------------|
| 079860ABB | TOTAL | 3,250,031.20 | | 3,041,794.39 | 208,236.81 L | | .00 | 208,236.81 L |
| 079860AD4 | BELLSOUTH CORP | NT | 2031/10/15 | 6.875 | 09JAN03 | 14JAN03 | 1.000000 | |
| ** WB2N ** | 508 | 886,318.20 | | 845,443.25 | 40,874.95 | | .00 | 40,874.95 |
| | 810,000.000 | | | | | | | |
| ** WB2N ** | 050 | 937,776.40 | | 855,773.85 | 82,003.55 | 10APR03 | 1.000000 | 82,003.55 |
| | 820,000.000 | | | | | 15APR03 | .00 | |
| ** WB2N ** | 065 | 630,261.50 | | 573,994.12 | 56,267.38 | 10APR03 | 1.000000 | 56,267.38 |
| | 550,000.000 | | | | | 15APR03 | .00 | |
| 079860AD4 | TOTAL | 2,454,356.30 | | 2,275,210.42 | 179,145.88 L | | .00 | 179,145.88 L |
| 080555AEB | BELO AH CORP | SR DEB | 2027/06/01 | 7.750 | 24NOV03 | 28NOV03 | 1.000000 | |
| ** WB2R ** | 343 | 569,885.00 | | 525,585.86 | 44,299.94 | | .00 | 44,299.94 |
| | 500,000.000 | | | | | | | |
| ** WB2R ** | CXL 343 | -569,885.00 | | -525,585.86 | -44,299.94 | 24NOV03 | 1.000000 | -44,299.94 |
| | -500,000.000 | | | | | 28NOV03 | .00 | |
| ** WB2R ** | 350 | 569,885.00 | | 525,585.86 | 44,299.94 | 24NOV03 | 1.000000 | 44,299.94 |
| | 500,000.000 | | | | | 03DEC03 | .00 | 44,299.94 |
| 080555AEB | TOTAL | 569,885.00 | | 525,585.86 | 44,299.94 L | | .00 | 44,299.94 L |
| 081905AG6 | BENEFICIAL HOME EQUI SER 1994 | | 2026/04/20 | 1.000 | 28MAR03 | 28MAR03 | 1.000000 | |
| ** WB1E ** | 001 | 35,521.92 | | 35,349.31 | 172.61 | | .00 | 172.61 |
| | 35,522.000 | | | | | | | |
| 087851AMS | BEVERLY ENTERPRISES | SR NT | 2006/02/15 | 9.000 | 01DEC03 | 01DEC03 | 1.000000 | |
| ** WB20 ** | 217 | 741,250.88 | | 741,452.21 | 19,797.79 | | .00 | 19,797.79 |
| | 750,000.000 | | | | | | | |



STATE STREET

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FOR PUBLIC DISCLOSURE

| ASSET ID SH SELL/BTC | SECURITY LOT | DESCRIPTION LOCAL PRINCIPAL NET | MAT DATE LOCAL COST | MAT RATE BASE COST | TRD DT LOCAL SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|---------------------|------------------------------------|------------------------|-----------------------|----------------------------|---------------------------|--------------------|--------------------------------------|
| 087851AR2 | BEVERLY ENTERPRISES | SUB NT CO 2033/11/01 | 2.750 | | 07NOV03 | 13NOV03 | 1.000000 | |
| ** WB20 ** | 171 | 152,217.80 | | 130,000.00 | 22,217.80 | | .00 | 22,217.80 |
| | 130,000.000 | | | | | | | |
| ** WB20 ** | 177 | 142,222.50 | | 125,000.00 | 17,222.50 | 11NOV03 | 1.000000 | 17,222.50 |
| | 125,000.000 | | | | | 14NOV03 | .00 | |
| ** WB20 ** | 184 | 239,473.65 | | 198,569.15 | 40,904.50 | 13NOV03 | 1.000000 | 40,904.50 |
| | 195,000.000 | | | | | 18NOV03 | .00 | |
| 087851AR2 | TOTAL | 533,913.15 | | 453,569.15 | 80,344.00 L | | .00 | 80,344.00 L |
| 08799A9A5 | BETTER MINERALS | TERM LOAN 2007/09/30 | 1.000 | | 30JUN03 | 30JUN03 | 1.000000 | |
| ** WB1X ** | 193 | 10,055.87 | | 8,868.76 | 1,187.11 | | .00 | 1,187.11 |
| | 10,055.870 | | | | | | | |
| ** WB1X ** | 296 | 1,779,888.26 | | 1,569,769.51 | 210,118.75 | 18JUL03 | 1.000000 | 210,118.75 |
| | 1,779,888.240 | | | | | 18JUL03 | .00 | |
| 08799A9A5 | TOTAL | 1,789,944.13 | | 1,578,638.27 | 211,305.86 L | | .00 | 211,305.86 L |
| 09067JAB5 | BIOVAIL CORP | SR SUB MT 2010/04/01 | 7.875 | | 25JUL03 | 30JUL03 | 1.000000 | |
| ** WB20 ** | 689 | 628,500.00 | | 595,861.43 | 32,638.57 | | .00 | 32,638.57 |
| | 600,000.000 | | | | | | | |
| ** WB20 ** | 788 | 308,250.00 | | 297,935.21 | 10,314.79 | 01AUG03 | 1.000000 | 10,314.79 |
| | 300,000.000 | | | | | 06AUG03 | .00 | |
| ** WB20 ** | 719 | 204,000.00 | | 199,312.16 | 4,687.84 | 05AUG03 | 1.000000 | 4,687.84 |
| | 200,000.000 | | | | | 08AUG03 | .00 | |
| ** WB20 ** | 069 | 126,250.00 | | 125,000.00 | 1,250.00 | 08OCT03 | 1.000000 | 1,250.00 |
| | 125,000.000 | | | | | 14OCT03 | .00 | |
| ** WB20 ** | 072 | 125,312.50 | | 125,000.00 | 312.50 | 08OCT03 | 000000 | 312.50 |
| | 125,000.000 | | | | | 14OCT03 | .00 | |



STATE STREET

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ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|---------------------------|---------------|-------------------|-----------------|---------------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | NET BAS SECTY GN/LS | NET BAS SECTY GN/LS |
| ** WB2R ** | 260 | 631,250.00 | 627,734.38 | 08OCT03 | 14OCT03 | 1.000000 | 3,515.62 |
| | 625,000.000 | | | 3,515.62 | | .00 | |
| ** WB20 ** | 075 | 125,000.00 | 125,000.00 | 10OCT03 | 16OCT03 | 1.000000 | .00 |
| | 125,000.000 | | | .00 | | .00 | |
| ** WB20 ** | 076 | 125,312.50 | 128,162.61 | 10OCT03 | 16OCT03 | 1.000000 | -2,850.11 |
| | 125,000.000 | | | -2,850.11 | | .00 | |
| ** WB20 ** | 083 | 175,437.50 | 180,532.69 | 14OCT03 | 17OCT03 | 1.000000 | -5,095.19 |
| | 175,000.000 | | | -5,095.19 | | .00 | |
| ** WB20 ** | 084 | 90,562.50 | 92,845.38 | 14OCT03 | 17OCT03 | 1.000000 | -2,282.88 |
| | 90,000.000 | | | -2,282.88 | | .00 | |
| ** WB20 ** | 086 | 136,012.50 | 139,268.00 | 14OCT03 | 17OCT03 | 1.000000 | -3,255.58 |
| | 135,000.000 | | | -3,255.58 | | .00 | |
| 09067JAB5 | TOTAL | 125,000.00 | 125,000.00 | .00 | | .00 | .00 |
| | | 2,550,887.50 | 2,511,651.94 | 39,235.56 L | | .00 | 39,235.56 L |
| 09700WB2Z | BOEING CAP CORP | TRANCHE S 2003/10/15 | 1.000 | 22SEP03 | 22SEP03 | 1.000000 | |
| ** WB1Y ** | 306 | 10,002,700.00 | 10,001,135.09 | 1,564.91 | | .00 | 1,564.91 |
| | 10,000,000.000 | | | | | | |
| 09700WCX9 | BOEING CAP CORP | MEDI TRANCHE S 2005/10/17 | 1.000 | 24NOV03 | 26NOV03 | 1.000000 | |
| ** WB1Z ** | 651 | 10,054,800.00 | 10,055,640.33 | -840.33 | | .00 | -840.33 |
| | 10,000,000.000 | | | | | | |
| 097014ACB | BOEING CAP CORP | SR NT 2010/09/27 | 7.375 | 24JUN03 | 27JUN03 | 1.000000 | |
| ** WB1H ** | 431 | 3,163,168.80 | 2,762,552.22 | 400,616.58 | | .00 | 400,616.58 |
| | 2,640,000.000 | | | | | | |
| ** WB1H ** | CXL 431 | -3,163,168.80 | -2,762,552.22 | -400,616.58 | 27JUN03 | 1.000000 | -400,616.58 |
| | -2,640,000.000 | | | | | .00 | |
| ** WB1H ** | | | | 24JUN03 | 26JUN03 | 1.000000 | |



FOR PUBLIC DISCLOSURE

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|----------------------|---------------|-------------------|-----------------|---------------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | NET BAS SECTY GN/LS | NET BAS SECTY GN/LS |
| | 453 | 3,163,168.80 | 2,762,588.25 | 400,580.55 | | .00 | 400,580.55 |
| | 2,640,000.000 | | | | | | |
| 097014ACB | TOTAL | 3,163,168.80 | 2,762,588.25 | 400,580.55 L | | .00 | 400,580.55 L |
| 097014AF1 | BOEING CAP CORP | SR NT 2007/02/15 | 5.750 | 19JUN03 | 24JUN03 | 1.000000 | |
| ** WB1H ** | 397 | 1,449,307.20 | 1,318,082.24 | 131,224.96 | | .00 | 131,224.96 |
| | 1,320,000.000 | | | | | | |
| ** WB1H ** | 436 | 1,309,214.20 | 1,203,219.57 | 105,994.63 | 24JUN03 | 1.000000 | 105,994.63 |
| | 1,190,000.000 | | | | | .00 | |
| ** WB1H ** | CXL 436 | -1,309,214.20 | -1,203,219.57 | -105,994.63 | 24JUN03 | 1.000000 | -105,994.63 |
| | -1,190,000.000 | | | | | .00 | |
| ** WB1H ** | 448 | 1,309,214.20 | 1,203,228.67 | 105,985.53 | 24JUN03 | 1.000000 | 105,985.53 |
| | 1,190,000.000 | | | | | .00 | |
| 097014AF1 | TOTAL | 2,758,521.40 | 2,521,310.91 | 237,210.49 L | | .00 | 237,210.49 L |
| 097014AH7 | BOEING CAP CORP | 2013/01/15 | 5.800 | 28OCT03 | 31OCT03 | 1.000000 | |
| ** WB2N ** | 191 | 1,415,095.50 | 1,392,935.59 | 22,159.91 | | .00 | 22,159.91 |
| | 1,365,000.000 | | | | | | |
| 09774LAA6 | BOMBARDIER CAP INC M | TRANCHE T 2004/08/15 | 7.500 | 27OCT03 | 30OCT03 | 1.000000 | |
| ** WB1U ** | 479 | 5,207,500.00 | 5,225,250.00 | -17,750.00 | | .00 | -17,750.00 |
| | 5,000,000.000 | | | | | | |
| 09774LAF5 | BOMBARDIER CAP INC | TRANCHE T 2013/05/30 | 5.625 | 30MAY03 | 30MAY03 | 1.000000 | |
| ** WB1U ** | 565 | 10,281,250.00 | 9,996,848.93 | 284,401.07 | | .00 | 284,401.07 |
| | 10,000,000.000 | | | | | | |
| 09774LAG3 | BOMBARDIER CAP INC M | TRANCHE T 2006/06/29 | 6.125 | 27OCT03 | 30OCT03 | 1.000000 | |
| ** WB1U ** | 452 | 2,647,500.00 | 2,567,594.64 | 79,905.36 | | .00 | 79,905.36 |
| | 2,500,000.000 | | | | | | |



FOR PUBLIC DISCLOSURE

ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|--------------------------------|--------------|--------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | | NET SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | | | NET BAS SECTY GN/LS |
| 09774LAJ7 | BOMBARDIER CAP INC M TRANCHE T | 2003/11/21 | 1.000 | 08OCT03 | 14OCT03 | 1.000000 | |
| ** WB1U ** | 376 | 5,010,000.00 | 5,000,000.00 | 10,000.00 | | .00 | 10,000.00 |
| | 5,000,000.000 | | | | | | |
| 102175AB2 | BOWATER CDA FIN CORP NT | 2011/11/15 | 7.950 | 27AUG03 | 02SEP03 | 1.000000 | |
| ** WB2R ** | 186 | 660,284.00 | 652,795.14 | 15,489.66 | | .00 | 15,489.66 |
| | 670,000.000 | | | | | | |
| ** WB2R ** | 248 | 233,691.50 | 224,114.34 | 9,577.16 | 17SEP03 | 1.000000 | 9,577.16 |
| | 230,000.000 | | | | | .00 | |
| ** WB2R ** | CXL 248 | -233,691.50 | -224,114.34 | -9,577.16 | 17SEP03 | 1.000000 | -9,577.16 |
| | -230,000.000 | | | | | .00 | |
| ** WB2R ** | 249 | 233,691.50 | 224,114.34 | 9,577.16 | 08OCT03 | 1.000000 | 9,577.16 |
| | 230,000.000 | | | | | .00 | |
| ** WB2R ** | 268 | 909,765.00 | 877,124.16 | 32,640.84 | 16OCT03 | 1.000000 | 32,640.84 |
| | 900,000.000 | | | | | .00 | |
| 102175AB2 | TOTAL | 1,811,741.30 | 1,754,033.64 | 57,707.66 L | | .00 | 57,707.66 L |
| 103304BA8 | BOYD GAMING CORP SR SUB NT | 2012/12/15 | 7.750 | 18JUN03 | 25JUN03 | 1.000000 | |
| ** WB20 ** | 580 | 260,312.50 | 260,236.66 | 75.84 | | .00 | 75.84 |
| | 250,000.000 | | | | | | |
| 103304BB6 | BOYD GAMING CORP SR SUB NT | 2012/12/15 | 7.750 | 23JUL03 | 28JUL03 | 1.000000 | |
| ** WB20 ** | 675 | 263,750.00 | 260,312.50 | 3,437.50 | | .00 | 3,437.50 |
| | 250,000.000 | | | | | | |
| 10525MAA4 | BRAND SVCS INC SR SUB NT | 2012/10/15 | 12.000 | 08JAN03 | 13JAN03 | 1.000000 | |
| ** WB1J ** | 750 | 3,207,600.00 | 2,887,594.13 | 320,005.87 | | .00 | 320,005.87 |
| | 2,970,000.000 | | | | | | |
| ** WB1J ** | 764 | 2,689,200.00 | 2,420,993.70 | 268,206.30 | 21JAN03 | 1.000000 | 268,206.30 |
| | 2,490,000.000 | | | | | .00 | |
| ** WB20 ** | | | | 01MAY03 | 08MAY03 | 1.000000 | |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------------|--------------|--------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | | NET SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | | | NET BAS SECTY GN/LS |
| | 412 | 971,890.00 | 972,699.21 | -809.21 | | .00 | -809.21 |
| | 1,000,000.000 | | | | | | |
| 10525MAA4 | TOTAL | 6,868,690.00 | 6,281,287.04 | 587,402.96 L | | .00 | 587,402.96 L |
| 10525MA82 | BRAND SVCS INC SR SUB NT | 2012/10/15 | 12.000 | 04JUN03 | 09JUN03 | 1.000000 | |
| ** WB20 ** | 528 | 555,000.00 | 486,432.10 | 68,967.90 | | .00 | 68,967.90 |
| | 500,000.000 | | | | | | |
| ** WB20 ** | 157 | 577,500.00 | 486,372.24 | 91,127.76 | 06NOV03 | 1.000000 | 91,127.76 |
| | 500,000.000 | | | | | .00 | |
| 10525MA82 | TOTAL | 1,132,500.00 | 972,404.34 | 160,095.66 L | | .00 | 160,095.66 L |
| 10599J9D8 | BRAND SERVICES, INC TERM LOAN | 2009/10/16 | 5.815 | 31MAR03 | 31MAR03 | 1.000000 | |
| ** WB1X ** | 443 | 714.29 | 712.50 | 1.79 | | .00 | 1.79 |
| | 714.290 | | | | | | |
| ** WB1X ** | 150 | 714.29 | 712.50 | 1.79 | 30JUN03 | 1.000000 | 1.79 |
| | 714.290 | | | | | .00 | |
| ** WB1X ** | 631 | 714.29 | 712.50 | 1.79 | 30SEP03 | 1.000000 | 1.79 |
| | 714.290 | | | | | .00 | |
| ** WB1X ** | 204 | 10,989.01 | 10,961.54 | 27.47 | 19DEC03 | 1.000000 | 27.47 |
| | 10,989.010 | | | | | .00 | |
| ** WB1X ** | 304 | 684.61 | 684.89 | 1.72 | 31DEC03 | 1.000000 | 1.72 |
| | 686.610 | | | | | .00 | |
| 10599J9D8 | TOTAL | 13,818.49 | 13,783.93 | 34.56 L | | .00 | 34.56 L |
| 10801YAA3 | BRICKMAN GROUP LTD SR SUB NT | 2009/12/15 | 11.750 | 28JUL03 | 06AUG03 | 1.000000 | |
| ** WB20 ** | 717 | 1,531,950.00 | 1,530,020.14 | 1,929.86 | | .00 | 1,929.86 |
| | 1,500,000.000 | | | | | | |

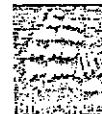


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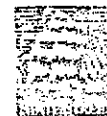
| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------------|---------------|---------------|-------------------|-----------------|-----------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| 110122AF5 | BRISTOL MYERS SQUIBB CO | 2006/10/01 | 4.750 | 04SEP03 | 09SEP03 | 1.000000 | |
| ** WB1Z ** | 625 | 9,754,290.49 | 9,773,420.45 | -19,129.96 | .00 | | -19,129.96 |
| | 9,319,000.000 | | | | | | |
| 110122AG3 | BRISTOL MYERS SQUIBB NT | 2011/10/01 | 5.750 | 22JUL03 | 25JUL03 | 1.000000 | |
| ** WB2N ** | 557 | 1,628,051.80 | 1,597,805.90 | 30,245.90 | .00 | | 30,245.90 |
| | 1,510,000.000 | | | | | | |
| 111021AB7 | BRITISH TELECOM PLC NT FLTG R | 2003/12/15 | 1.000 | 27OCT03 | 30OCT03 | 1.000000 | |
| ** WB1Z ** | 377 | 20,033,600.00 | 20,021,526.28 | 12,073.72 | .00 | | 12,073.72 |
| | 20,000,000.000 | | | | | | |
| 111021AC5 | BRITISH TELECOMMUNIC NT | 2005/12/15 | 7.875 | 12MAR03 | 17MAR03 | 1.000000 | |
| ** WB2J ** | 045 | 565,045.00 | 525,163.72 | 39,881.28 | .00 | | 39,881.28 |
| | 500,000.000 | | | | | | |
| ** WB2J ** | 268 | 565,045.00 | 525,163.72 | 39,881.28 | .00 | | 39,881.28 |
| | 500,000.000 | | | | | | |
| ** WB2J ** | CXL 268 | -565,045.00 | -525,163.72 | -39,881.28 | .00 | | -39,881.28 |
| | -500,000.000 | | | | | | |
| ** WB1Y ** | 434 | 8,967,512.56 | 8,886,226.01 | 81,286.55 | .00 | | 81,286.55 |
| | 8,087,000.000 | | | | | | |
| 111021AC5 | TOTAL | | | | | .00 | 121,167.83 L |
| | 9,532,557.56 | 9,411,389.73 | | 121,167.83 L | | | |
| 111021AD3 | BRITISH TELECOMMUNIC NT | 2010/12/15 | 1.000 | 22JUL03 | 25JUL03 | 1.000000 | |
| ** WB2N ** | 550 | 1,264,057.20 | 1,121,894.66 | 142,162.54 | .00 | | 142,162.54 |
| | 1,030,000.000 | | | | | | |
| ** WB1H ** | 669 | 2,079,627.00 | 2,010,135.15 | 316,613.85 | .00 | | 316,613.85 |
| | 1,700,000.000 | | | | | | |



STATE STREET

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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|----------------------------|----------------|----------------|-------------------|-----------------|-----------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| 111021AD3 | TOTAL | | | | | .00 | 458,776.39 L |
| | 3,343,684.20 | 2,884,907.81 | | 458,776.39 L | | | |
| 119882AA6 | BUFFETS INC SR SUB NT | 2010/07/15 | 11.250 | 28JAN03 | 30JAN03 | 1.000000 | |
| ** WB20 ** | 134 | 1,202,262.50 | 1,204,429.06 | -2,166.56 | .00 | | -2,166.56 |
| | 1,250,000.000 | | | | | | |
| 119882AB4 | BUFFETS INC SR SUB NT | 2010/07/15 | 11.250 | 10FEB03 | 13FEB03 | 1.000000 | |
| ** WB20 ** | 158 | 140,250.00 | 144,293.38 | -4,043.38 | .00 | | -4,043.38 |
| | 150,000.000 | | | | | | |
| ** WB20 ** | 166 | 324,625.00 | 336,687.73 | -12,062.73 | .00 | | -12,062.73 |
| | 350,000.000 | | | | | | |
| ** WB20 ** | 240 | 217,500.00 | 240,566.44 | -23,066.44 | .00 | | -23,066.44 |
| | 250,000.000 | | | | | | |
| 119882AB4 | TOTAL | | | | | .00 | -39,172.55 L |
| | 682,375.00 | 721,547.55 | | -39,172.55 L | | | |
| 12045QAB0 | BULONG OPERATION PTY SR NT | 2008/12/15 | 12.500 | 25JUL02 | 25JUL02 | 1.000000 | |
| ** WB1J ** | 075 | 15,181,168.75 | 15,116,562.91 | 64,605.84 | .00 | | 64,605.84 |
| | 14,875,000.000 | | | | | | |
| ** WB1J ** | CXL 075 | -15,181,168.75 | -15,116,562.91 | -64,605.84 | .00 | | -64,605.84 |
| | -14,875,000.000 | | | | | | |
| ** WB1J ** | 079 | 15,181,168.75 | 15,116,562.91 | 64,605.84 | .00 | | 64,605.84 |
| | 14,875,000.000 | | | | | | |
| ** WB1J ** | CXL 079 | -15,181,168.75 | -15,116,562.91 | -64,605.84 | .00 | | -64,605.84 |
| | -14,875,000.000 | | | | | | |
| 12045QAB0 | TOTAL | | | | | .00 | .00 L |
| | .00 | .00 | | .00 L | | | |



STATE STREET

FOR PUBLIC DISCLOSURE

ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LB |
|-------------|---|------------|------------|-------------------|-----------------|-----------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LB | BASE CURR GN/LB | NET SECTY GN/LB | NET BAS SECTY GN/LB |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LB | BASE CURR GN/LB | NET SECTY GN/LB | NET BAS SECTY GN/LB |
| 12399Q9B4 | BURNS PHILIPS + COMP TERM LOAN 2009/02/26 | 1.000 | | 30JUN03 | 30JUN03 | 1.000000 | |
| ** WB1X ** | 203 | 1,000.00 | 980.00 | 20.00 | .00 | | 20.00 |
| | 1,000.000 | | | | | | |
| ** WB1X ** | 216 | 201,500.00 | 195,510.00 | 5,990.00 | .00 | 1.000000 | 5,990.00 |
| | 199,500.000 | | | | | | |
| ** WB1X ** | 702 | 500.00 | 490.00 | 10.00 | .00 | 1.000000 | 10.00 |
| | 500.000 | | | | | | |
| ** WB1X ** | 737 | 202,990.00 | 195,020.00 | 7,970.00 | .00 | 1.000000 | 7,970.00 |
| | 199,000.000 | | | | | | |
| 12399Q9B4 | TOTAL | 405,990.00 | 392,000.00 | 13,990.00 L | .00 | | 13,990.00 L |
| 12476VAA9 | CAPCO AMER SECURITIZ COML MTG 2030/10/15 | 5.860 | | 21FEB03 | 26FEB03 | 1.000000 | |
| ** WB2L ** | 116 | 190,074.43 | 181,504.45 | 8,569.98 | .00 | | 8,569.98 |
| | 177,296.610 | | | | | | |
| 12478L9E3 | CBA MTH CORP SER 1993 2003/12/25 | 6.720 | | 25FEB03 | 07APR03 | 1.000000 | |
| ** WB1Z ** | 582 | 832,424.50 | 831,607.24 | 817.26 | .00 | | 817.26 |
| | 832,424.500 | | | | | | |
| ** WB1Z ** | 177 | 167,575.50 | 167,575.50 | .00 | .00 | 1.000000 | .00 |
| | 167,575.500 | | | | | | |
| 12478L9E3 | TOTAL | 167,575.50 | 167,575.50 | .00 | .00 | | .00 |
| | 832,424.50 | 831,607.24 | 817.26 L | .00 | | | 817.26 L |
| 12479WAA4 | CBD MEDIA LLC / CBD SR SUB NT 2011/06/01 | 8.625 | | 12JUN03 | 17JUN03 | 1.000000 | |
| ** WB1J ** | 272 | 514,500.00 | 490,000.00 | 24,500.00 | .00 | | 24,500.00 |
| | 490,000.000 | | | | | | |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LB |
|-------------|-------------------------------|--------------|--------------|-------------------|-----------------|-----------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LB | BASE CURR GN/LB | NET SECTY GN/LB | NET BAS SECTY GN/LB |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LB | BASE CURR GN/LB | NET SECTY GN/LB | NET BAS SECTY GN/LB |
| 12489WCJ1 | C BASS TR 2000 CB3 2034/03/25 | 7.855 | | 25SEP03 | 25SEP03 | 1.000000 | |
| ** WB1Z ** | 062 | 695,534.22 | 710,277.24 | -14,743.02 | .00 | | -14,743.02 |
| | 695,534.220 | | | | | | |
| ** WB1Z ** | 396 | 30,817.13 | 31,468.04 | -651.71 | .00 | 1.000000 | -651.71 |
| | 30,817.190 | | | | | | |
| 12489WCJ1 | TOTAL | 726,351.35 | 741,746.08 | -15,394.73 L | .00 | | -15,394.73 L |
| 12489WDFB | C BASS TR 2001 CB2 2014/08/25 | 5.182 | | 25JUN03 | 25JUN03 | 1.000000 | |
| ** WB1Z ** | 645 | 70,325.39 | 70,227.35 | 98.04 | .00 | | 98.04 |
| | 70,325.430 | | | | | | |
| ** WB1Z ** | 645 | -70,325.39 | -70,227.35 | -98.04 | .00 | 1.000000 | -98.04 |
| | -70,325.430 | | | | | | |
| ** WB1Z ** | 716 | 70,325.39 | 70,227.35 | 98.04 | .00 | 1.000000 | 98.04 |
| | 70,325.430 | | | | | | |
| 12489WDFB | TOTAL | 70,325.39 | 70,227.35 | 98.04 L | .00 | | 98.04 L |
| 12489WDR2 | C BASS TR 2001 CB3 2039/12/15 | 0.000 | | 25APR03 | 25APR03 | 1.000000 | |
| ** WB1Z ** | 040 | .00 | 1,268,500.00 | -1,268,500.00 | .00 | | -1,268,500.00 |
| | 43,000,000.000 | | | | | | |
| 125577ADB | CIT GROUP INC NT 2004/10/15 | 7.125 | | 17MAR03 | 20MAR03 | 1.000000 | |
| ** WB1Y ** | 157 | 2,449,150.00 | 2,446,282.73 | 2,867.27 | .00 | | 2,867.27 |
| | 2,500,000.000 | | | | | | |
| ** WB1Z ** | 358 | 1,589,490.00 | 1,587,769.64 | 1,720.36 | .00 | 1.000000 | 1,720.36 |
| | 1,500,000.000 | | | | | | |
| ** WB2F ** | 482 | 228,395.78 | 224,332.99 | 4,062.79 | .00 | 1.000000 | 4,062.79 |
| | 214,000.000 | | | | | | |
| ** WB2F ** | 419 | 309,632.73 | 304,833.41 | 4,799.32 | .00 | 0.000000 | |
| | 291,000.000 | | | | | | |



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ATTACHMENT O

| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 125577AD8 | TOTAL | | 4,776,668.51 | 4,763,218.77 | 13,449.74 L | .00 | 13,449.74 L |
| 125577AL0 | CIT GROUP INC SR NT | 2003/11/14 | 7.500 | 14NOV03 | 14NOV03 | 1.000000 | |
| ** WB1Y ** | 534 | 2,500,000.00 | 2,500,000.00 | .00 | .00 | .00 | |
| 2,500,000.000 | | | | | | | |
| ** WB1Z ** | 543 | 11,400,000.00 | 11,400,000.00 | 14NOV03 | 14NOV03 | 1.000000 | |
| 11,400,000.000 | | | | .00 | .00 | .00 | |
| 125577AL0 | TOTAL | | 13,900,000.00 | 13,900,000.00 | .00 | .00 | .00 |
| 125577AM8 | CIT GROUP INC REORCA SR NT | 2006/02/07 | 6.500 | 14JAN03 | 17JAN03 | 1.000000 | |
| ** WB2N ** | 565 | 640,000.000 | 678,054.40 | 26,318.89 | .00 | .00 | 26,318.89 |
| 640,000.000 | | | | | | | |
| ** WB2N ** | 566 | 270,000.000 | 285,816.60 | 14JAN03 | 17JAN03 | 1.000000 | |
| 270,000.000 | | | | 10,865.68 | .00 | .00 | 10,865.68 |
| ** WB2N ** | 601 | 380,000.000 | 401,591.60 | 16JAN03 | 22JAN03 | 1.000000 | |
| 380,000.000 | | | | 14,651.66 | .00 | .00 | 14,651.66 |
| 125577AN6 | TOTAL | | 1,365,462.60 | 1,313,626.37 | 51,836.23 L | .00 | 51,836.23 L |
| 125577AN6 | CIT GROUP INC GLOBAL SR | 2006/02/21 | 4.125 | 01MAY03 | 06MAY03 | 1.000000 | |
| ** WB2L ** | 476 | 440,000.000 | 451,396.00 | 12,440.46 | .00 | .00 | 12,440.46 |
| 440,000.000 | | | | | | | |
| ** WB2F ** | 479 | 1,390,000.000 | 1,427,641.20 | 1,402,199.72 | 25,441.48 | 09SEP03 | 09SEP03 |
| 1,390,000.000 | | | | | .00 | .00 | 25,441.48 |
| 125577AN6 | TOTAL | | 1,879,037.20 | 1,841,155.26 | 37,881.94 L | .00 | 37,881.94 L |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 12558BDF8 | CIT HOME EQUITY LN T 2003 1 AS | 2018/07/20 | 1.000 | 25JUL03 | 07AUG03 | 1.000000 | |
| ** WB2L ** | 405 | 800,475.530 | 800,475.51 | 800,475.53 | -.02 | .00 | -.02 |
| 800,475.530 | | | | | | | |
| 12558JAC2 | CIT GROUP INC NEW SR NT | 2007/09/25 | 5.750 | 26MAR03 | 31MAR03 | 1.000000 | |
| ** WB2N ** | 718 | 50,000.000 | 51,143.50 | 51,829.23 | -685.73 | .00 | -685.73 |
| 50,000.000 | | | | | | | |
| 12560PCC3 | CIT GROUP INC MT SR TRANCHE S | 2004/05/17 | 5.625 | 07JAN03 | 10JAN03 | 1.000000 | |
| ** WB2F ** | 759 | 540,000.000 | 555,508.80 | 551,086.20 | 4,422.60 | .00 | 4,422.60 |
| 540,000.000 | | | | | | | |
| ** WB2F ** | 173 | 505,000.000 | 522,498.25 | 515,367.65 | 7,130.60 | 16APR03 | 22APR03 |
| 505,000.000 | | | | | .00 | .00 | 7,130.60 |
| ** WB2F ** | 417 | 1,290,000.000 | 1,333,305.30 | 1,316,483.70 | 16,821.60 | 30JUL03 | 04AUG03 |
| 1,290,000.000 | | | | | .00 | .00 | 16,821.60 |
| 12560PCC3 | TOTAL | | 2,411,312.35 | 2,382,937.55 | 28,374.80 L | .00 | 28,374.80 L |
| 12560PCK5 | CIT GROUP INC TRANCHE S | 2004/03/01 | 1.000 | 17MAR03 | 20MAR03 | 1.000000 | |
| ** WB1H ** | 155 | 300,000.000 | 301,758.00 | 300,000.00 | 1,758.00 | .00 | 1,758.00 |
| 300,000.000 | | | | | | | |
| ** WB1H ** | 719 | 1,370,000.000 | 1,381,891.60 | 1,370,000.00 | 11,891.60 | 08MAY03 | 13MAY03 |
| 1,370,000.000 | | | | | .00 | .00 | 11,891.60 |
| ** WB1U ** | 771 | 3,000,000.000 | 3,025,170.00 | 3,000,000.00 | 25,170.00 | 01JUL03 | 07JUL03 |
| 3,000,000.000 | | | | | .00 | .00 | 25,170.00 |
| ** WB2D ** | 164 | 1,000,000.000 | 1,006,260.00 | 1,000,000.00 | 6,260.00 | 12SEP03 | 17SEP03 |
| 1,000,000.000 | | | | | .00 | .00 | 6,260.00 |



STATE STREET

FOR PUBLIC DISCLOSURE

ATTACHMENT O

| ASSET ID SM SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS | STL DT BASE CURR GN/LS | SELL RATE | NET SECTY GN/LS NET BAS SECTY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|-----------|--|
| 12560PCK5 | TOTAL | | | | | | |
| | 2,689,909.60 | 2,678,000.00 | | 19,909.60 L | | .00 | 19,909.60 L |
| | 3,025,170.00 | 3,000,000.00 | | 25,170.00 S | | .00 | 25,170.00 S |
| 12560PCX7 | CIT GROUP INC TRANCHE S 2005/02/14 | 1.000 | | 03NOV03 | 06NOV03 | 1.000000 | |
| ** WB1Y ** | 477 | 4,000,200.00 | 4,000,000.00 | 8,200.00 | | .00 | 8,200.00 |
| | 4,000,000.000 | | | | | | |
| 12560PDA4 | CIT GROUP INC MEDIUM TRANCHE | 2004/12/01 | 1.000 | 29DEC03 | 02JAN04 | 1.000000 | |
| ** WB1Z ** | 203 | 8,504,165.00 | 8,500,000.00 | 4,165.00 | | .00 | 4,165.00 |
| | 8,500,000.000 | | | | | | |
| ** WB1Z ** | CXL 203 | -8,504,165.00 | -8,500,000.00 | -4,165.00 | 29DEC03 | 02JAN04 | 1.000000 |
| | -8,500,000.000 | | | | | .00 | -4,165.00 |
| ** WB1Z ** | 230 | 8,504,165.00 | 8,500,000.00 | 4,165.00 | 29DEC03 | 31DEC03 | 1.000000 |
| | 8,500,000.000 | | | | | .00 | 4,165.00 |
| 12560PDA4 | TOTAL | | | | | | |
| | 8,504,165.00 | 8,500,000.00 | | 4,165.00 L | | .00 | 4,165.00 L |
| 12599Z9V8 | CMBS INDEX SWAP 4659902D0 2003/07/31 | 1.000 | | 31JUL03 | 31JUL03 | 1.000000 | |
| ** WB1F ** | 337 | 15,000,000.00 | .00 | 15,000,000.00 | | .00 | 15,000,000.00 |
| | 15,000,000.000 | | | | | | |
| ** WB1F ** | CXL 337 | -15,000,000.00 | .00 | -15,000,000.00 | 31JUL03 | 31JUL03 | 1.000000 |
| | -15,000,000.000 | | | | | .00 | -15,000,000.00 |
| 12599Z9V8 | TOTAL | | | | | | |
| | .00 | .00 | | .00 L | | .00 | .00 L |
| 126304AG9 | CSC HLDGS INC SR DEB 2010/02/15 | 7.875 | | 12DEC03 | 17DEC03 | 1.000000 | |
| ** WB2R ** | 378 | 215,250.00 | 153,629.19 | 61,620.81 | | .00 | 61,620.81 |
| | 205,000.000 | | | | | | |



STATE STREET
Serving Institutional Investors Worldwide

FOR PUBLIC DISCLOSURE

| ASSET ID SM SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS | STL DT BASE CURR GN/LS | SELL RATE | NET SECTY GN/LS NET BAS SECTY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|-----------|--|
| 126304AJ3 | CSC HLDGS INC SR NT 2008/07/15 | 7.250 | | 20OCT03 | 23OCT03 | 1.000000 | |
| ** WB2R ** | 302 | 189,645.00 | 143,645.92 | 45,999.08 | | .00 | 45,999.08 |
| | 188,000.000 | | | | | | |
| ** WB2R ** | 363 | 188,402.50 | 175,694.72 | 12,707.78 | 20OCT03 | 19DEC03 | 1.000000 |
| | 187,000.000 | | | | | .00 | 12,707.78 |
| 126304AJ3 | TOTAL | | | | | | |
| | 378,047.50 | 319,340.64 | | 58,706.86 L | | .00 | 58,706.86 L |
| 126304AK0 | CSC HLDGS INC SR DEB 2010/07/15 | 7.625 | | 08JUL03 | 11JUL03 | 1.000000 | |
| ** WB2D ** | 625 | 248,750.00 | 243,191.53 | 5,558.47 | | .00 | 5,558.47 |
| | 250,000.000 | | | | | | |
| ** WB2D ** | 058 | 482,500.00 | 488,534.71 | -6,034.71 | 02OCT03 | 07OCT03 | 1.000000 |
| | 500,000.000 | | | | | .00 | -6,034.71 |
| 126304AK0 | TOTAL | | | | | | |
| | 731,250.00 | 731,726.24 | | -476.24 L | | .00 | -476.24 L |
| 126304AM6 | CSC HLDGS INC SSR NT SE 2009/07/15 | 8.125 | | 08APR03 | 11APR03 | 1.000000 | |
| ** WB2R ** | 698 | 377,775.00 | 298,676.92 | 79,098.08 | | .00 | 79,098.08 |
| | 365,000.000 | | | | | | |
| ** WB2R ** | 702 | 522,500.00 | 408,229.57 | 114,270.43 | 14APR03 | 17APR03 | 1.000000 |
| | 500,000.000 | | | | | .00 | 114,270.43 |
| 126304AM6 | TOTAL | | | | | | |
| | 900,275.00 | 706,906.49 | | 193,368.51 L | | .00 | 193,368.51 L |
| 126304AP9 | CSC HLDGS INC SR NT 2011/04/01 | 7.625 | | 21OCT03 | 24OCT03 | 1.000000 | |
| ** WB2R ** | 292 | 298,031.25 | 292,772.25 | 5,259.00 | | .00 | 5,259.00 |
| | 289,000.000 | | | | | | |
| 12640BAP0 | CSX CORP SR NT 2011/03/15 | 6.750 | | 05MAR03 | 10MAR03 | 1.000000 | |
| ** WB1H ** | 030 | 2,254,743.50 | 2,129,129.34 | 125,634.16 | | .00 | 125,634.16 |
| | 1,970,000.000 | | | | | | |
| ** WB1H ** | 313 | 1,670,342.00 | 1,590,715.81 | 79,626.99 | 25NOV03 | 01DEC03 | 1.000000 |
| | 1,480,000.000 | | | | | .00 | 79,626.99 |



STATE STREET
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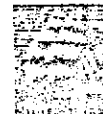
| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/L |
|-------------|--------------------------------|---------------|---------------|------------------|----------------|-----------|--------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/L | BASE CURR GN/L | GN/L | NET BAS SECTY GN/L |
| SHARES/PAR | BASE PRINCIPAL NET | BASE | COST | BASE SECTY GN/L | | | |
| 126408APB | TOTAL | 3,925,106.30 | 3,719,845.15 | 205,261.15 L | | .00 | 205,261.15 L |
| 126408BJ1 | CSX CORP DEB | 2004/05/01 | 7.250 | 12DEC03 | 12DEC03 | 1.000000 | |
| WB1Z | 702 | 4,089,040.00 | 4,084,960.72 | 4,079.28 | | .00 | 4,079.28 |
| | 4,000,000.000 | | | | | | |
| 126408BR3 | CSX CORP NT | 2008/10/15 | 6.250 | 16MAY03 | 21MAY03 | 1.000000 | |
| WB1A | 177 | 13,404,306.75 | 11,781,250.02 | 1,623,056.73 | | .00 | 1,623,056.73 |
| | 11,775,000.800 | | | | | | |
| 126411BV4 | CSX CORP MED TRM NTS TRANCHE T | 2003/12/01 | 5.850 | 01DEC03 | 01DEC03 | 1.000000 | |
| WB2D | 546 | 1,500,000.00 | 1,509,780.00 | -9,780.00 | | .00 | -9,780.00 |
| | 1,500,000.000 | | | | | | |
| 126671AS5 | ASSET BKD | 2027/08/25 | 1.000 | 25MAR03 | 25MAR03 | 1.000000 | |
| WB1Z | 450 | 57,099.51 | 57,112.23 | -12.72 | | .00 | -12.72 |
| | 57,099.510 | | | | | | |
| WB1Z | 755 | 137,386.64 | 137,417.16 | -30.52 | 25APR03 | 25APR03 | 1.000000 |
| | 137,386.640 | | | | | .00 | -30.52 |
| WB1Z | 077 | 2,209,015.21 | 2,208,939.97 | 75.24 | 25JUL03 | 25JUL03 | 1.000000 |
| | 2,209,015.200 | | | | | .00 | 75.24 |
| 126671AS5 | TOTAL | 2,403,501.36 | 2,403,469.36 | 32.00 L | | .00 | 32.00 L |
| 126671HX7 | CHABS INC CTF SER 2 | 2031/06/25 | 1.000 | 24NOV03 | 26NOV03 | 1.000000 | |
| WB1Z | 650 | 10,000,000.00 | 10,008,984.40 | -8,984.40 | | .00 | -8,984.40 |
| | 10,000,000.000 | | | | | | |
| 126671S16 | CHABS INC | 2002 4 AS | 2033/02/25 | 1.000 | 24NOV03 | 26NOV03 | 1.000000 |
| WB1Z | 699 | 12,450,290.64 | 12,444,463.68 | 5,826.96 | | .00 | 5,826.96 |
| | 12,430,867.410 | | | | | | |



STATE STREET
 100 STATE STREET, BOSTON, MA 02110

FOR PUBLIC DISCLOSURE

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/L |
|-------------|-------------------------|---------------|---------------|------------------|----------------|-----------|--------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/L | BASE CURR GN/L | GN/L | NET BAS SECTY GN/L |
| SHARES/PAR | BASE PRINCIPAL NET | BASE | COST | BASE SECTY GN/L | | | |
| 126671WX0 | CHABS INC | 2003 S + | 2032/12/25 | 1.000 | 28JAN03 | 28JAN03 | 1.000000 |
| WB1E | 495 | 22,118.26 | 21,937.58 | 180.68 | | .00 | 180.68 |
| | 22,118.260 | | | | | | |
| WB1E | CXL 495 | -22,118.26 | -21,937.58 | -180.68 | 28JAN03 | 28JAN03 | 1.000000 |
| | -22,118.260 | | | | | .00 | -180.68 |
| WB1E | 130 | 1,343,689.25 | 1,328,958.00 | 14,731.25 | 27FEB03 | 11MAR03 | 1.000000 |
| | 1,339,920.740 | | | | | .00 | 14,731.25 |
| WB1E | 699 | 1,343,689.23 | 1,328,992.37 | 14,696.86 | 27FEB03 | 28FEB03 | 1.000000 |
| | 1,339,920.710 | | | | | .00 | 14,696.86 |
| WB1E | CXL 699 | -1,343,689.23 | -1,328,992.37 | -14,696.86 | 27FEB03 | 28FEB03 | 1.000000 |
| | -1,339,920.710 | | | | | .00 | -14,696.86 |
| WB1E | 711 | 1,343,689.25 | 1,328,992.38 | 14,696.87 | 27FEB03 | 28FEB03 | 1.000000 |
| | 1,339,920.720 | | | | | .00 | 14,696.87 |
| WB1E | CXL 711 | -1,343,689.25 | -1,328,992.38 | -14,696.87 | 27FEB03 | 28FEB03 | 1.000000 |
| | -1,339,920.720 | | | | | .00 | -14,696.87 |
| WB1E | 789 | 93,795.60 | 93,029.99 | 765.61 | 25JAN03 | 10FEB03 | 1.000000 |
| | 93,795.600 | | | | | .00 | 765.61 |
| WB1E | 417 | 22,118.26 | 21,937.42 | 180.84 | 28JAN03 | 28JAN03 | 1.000000 |
| | 22,118.260 | | | | | .00 | 180.84 |
| WB1E | CXL 417 | -22,118.26 | -21,937.42 | -180.84 | 28JAN03 | 28JAN03 | 1.000000 |
| | -22,118.260 | | | | | .00 | -180.84 |
| 126671WX0 | TOTAL | 1,437,484.85 | 1,421,987.99 | 15,496.86 L | | .00 | 15,496.86 L |



STATE STREET
 100 STATE STREET, BOSTON, MA 02110

FOR PUBLIC DISCLOSURE

ATTACHMENT O

| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|------------|-------------------------------------|---|---------------------|--------------------|--------------------------------------|
| 12669AV68 ** WB1E ** | CWMBS INC PASS THROU SER 1998 124 78,954.268 | 2028/12/25 | 6.500 78,071.12 | 25DEC03 83.14 | 25DEC03 | 1.000000 .00 | 83.14 |
| 12669BAP7 ** WB2P ** | CWMBS INC PASS THRU CHL HIG C 2014/05/25 638 135,772.470 | 2014/05/25 | 6.250 130,402.50 | 26DEC03 -2,630.10 | 26DEC03 | 1.000000 .00 | -2,630.10 |
| 12669BHS8 ** WB1Z ** | CWMBS INC PASS THRU 2001 6 IA 2031/04/25 638 77,143.290 | 2031/04/25 | 7.000 78,647.70 | 25DEC02 -1,504.49 | 25DEC02 | 1.000000 .00 | -1,504.49 |
| 12669CHY3 ** WB1E ** | CWMBS INC PASS THRU 2001 29 C 2032/02/25 647 62,291.130 | 2032/02/25 | 6.000 63,027.65 | 25OCT03 -736.52 | 25OCT03 | 1.000000 .00 | -736.52 |
| 12669C4D9 ** WB1E ** | CWMBS INC 2002 J3 M 2032/10/25 015 181,400.600 | 2032/10/25 | 6.250 183,330.77 | 25AUG03 -1,850.10 | 26AUG03 | 1.000000 .00 | -1,850.10 |
| 126690K54 ** WB1E ** | CWMBS INC MTC 1994 2009/06/25 201 1,666,627.860 | 2009/06/25 | 6.500 1,713,515.95 | 25NOV03 -46,888.09 | 25NOV03 | 1.000000 .00 | -46,888.09 |
| ** WB1E ** | | | | 25NOV03 -46,888.09 | 25NOV03 | 1.000000 .00 | -46,888.09 |
| ** WB1E ** | | | | 25NOV03 46,888.09 | 25NOV03 | 1.000000 .00 | 46,888.09 |
| 126690K54 ----- | TOTAL | | 1,713,515.95 | -46,888.09 L | | .00 | -46,888.09 L |
| 12686NAD7 ** WB2R ** | CABLEVISION SA NT SER 9 2003/03/02 616 610,000.000 | 2003/03/02 | 12.500 94,550.00 | 24FEB03 -94,550.00 | 24FEB03 | 1.000000 .00 | -94,550.00 |
| ** WB2R ** | | | | 24FEB03 94,550.00 | 24FEB03 | 1.000000 .00 | 94,550.00 |



STATE STREET
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FOR PUBLIC DISCLOSURE

| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|----------|-------------------------------------|---|---------------------|--------------------|--------------------------------------|
| ** WB2I ** | 398 2,110,000.000 | | 364,550.00 | 02MAR03 1,745,450.00 | 02MAR03 | 1.000000 .00 | 1,745,450.00 |
| ** WB2I ** | CXL 398 -2,110,000.000 | | -364,550.00 | 02MAR03 -1,745,450.00 | 02MAR03 | 1.000000 .00 | -1,745,450.00 |
| ** WB2I ** | 420 2,110,000.000 | | 364,550.00 | 02MAR03 1,745,450.00 | 02MAR03 | 1.000000 .00 | 1,745,450.00 |
| ** WB2I ** | CXL 420 -2,110,000.000 | | -364,550.00 | 02MAR03 -1,745,450.00 | 02MAR03 | 1.000000 .00 | -1,745,450.00 |
| ** WB2I ** | 423 2,110,000.000 | | 364,550.00 | 02MAR03 1,745,450.00 | 02MAR03 | 1.000000 .00 | 1,745,450.00 |
| ** WB2I ** | CXL 423 -2,110,000.000 | | -364,550.00 | 02MAR03 -1,745,450.00 | 02MAR03 | 1.000000 .00 | -1,745,450.00 |
| ** WB2I ** | 425 2,110,000.000 | | 364,550.00 | 02MAR03 1,745,450.00 | 02MAR03 | 1.000000 .00 | 1,745,450.00 |
| ** WB2I ** | CXL 425 -2,110,000.000 | | -364,550.00 | 02MAR03 -1,745,450.00 | 02MAR03 | 1.000000 .00 | -1,745,450.00 |
| ** WB2I ** | 433 2,110,000.000 | | 364,550.00 | 02MAR03 1,745,450.00 | 02MAR03 | 1.000000 .00 | 1,745,450.00 |
| ** WB2I ** | CXL 433 -2,110,000.000 | | -364,550.00 | 02MAR03 -1,745,450.00 | 02MAR03 | 1.000000 .00 | -1,745,450.00 |
| 12686NAD7 ----- | TOTAL | | .00 | .00 L | | .00 | .00 L |

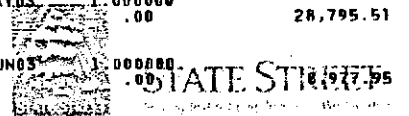


STATE STREET
Serving Institutional Investors Worldwide

FOR PUBLIC DISCLOSURE

ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/L |
|-------------|---|--------------|------------|------------------|----------------|-----------|--------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/L | BASE CURR GN/L | | NET BAS SECTY GN/L |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/L | | | |
| 130335AG7 | CALIFORNIA INFRASTRU PG TE SER 2006/09/25 | 6.420 | | 29DEC03 | 29DEC03 | 1.000000 | |
| WB2L | 158 168,334.17 | 175,437.82 | | -7,103.65 | | .00 | -7,103.65 |
| | 168,334.170 | | | | | | |
| 130335AN2 | CALIFORNIA INFRA + E SCE I SER 2005/09/25 | 6.280 | | 25SEP03 | 26SEP03 | 1.000000 | |
| WB2L | 832 1,207,995.98 | 1,225,644.97 | | -17,648.99 | | .00 | -17,648.99 |
| | 1,207,996.010 | | | | | | |
| 131347AW6 | CALPINE CORP | 2011/02/15 | 8.500 | 15APR03 | 21APR03 | 1.000000 | |
| WB2L | 399 87,075.00 | 106,498.93 | | -19,423.93 | | .00 | -19,423.93 |
| | 135,000.000 | | | | | | |
| WB2L | 464 152,650.00 | 171,055.95 | | -18,405.95 | 01MAY03 | 06MAY03 | 1.000000 |
| | 215,000.000 | | | | | .00 | -18,405.95 |
| WB2L | 465 160,875.00 | 170,017.50 | | -9,142.50 | 01MAY03 | 06MAY03 | 1.000000 |
| | 225,000.000 | | | | | .00 | -9,142.50 |
| WB2L | 475 104,762.50 | 78,327.72 | | 26,434.78 | 01MAY03 | 06MAY03 | 1.000000 |
| | 145,000.000 | | | | | .00 | 26,434.78 |
| WB2L | 539 62,100.80 | 44,025.96 | | 18,074.04 | 14MAY03 | 19MAY03 | 1.000000 |
| | 90,000.000 | | | | | .00 | 18,074.04 |
| WB2L | 547 151,800.00 | 107,619.81 | | 44,180.99 | 14MAY03 | 19MAY03 | 1.000000 |
| | 220,000.000 | | | | | .00 | 44,180.99 |
| WB2L | 558 134,550.00 | 95,389.58 | | 39,160.42 | 14MAY03 | 19MAY03 | 1.000000 |
| | 195,000.000 | | | | | .00 | 39,160.42 |
| WB2L | CXL 558 -134,550.00 | -95,389.58 | | -39,160.42 | 14MAY03 | 19MAY03 | 1.000000 |
| | -195,000.000 | | | | | .00 | -39,160.42 |
| WB2L | 560 97,300.00 | 68,504.49 | | 28,795.51 | 16MAY03 | 21MAY03 | 1.000000 |
| | 140,000.000 | | | | | .00 | 28,795.51 |
| WB2L | 636 33,500.00 | 24,522.05 | | 8,977.95 | 03JUN03 | 06JUN03 | 1.000000 |
| | | | | | | .00 | |



FOR PUBLIC DISCLOSURE

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/L |
|-------------|-----------------------------------|---------------|------------|------------------|----------------|-----------|--------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/L | BASE CURR GN/L | | NET BAS SECTY GN/L |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/L | | | |
| | 50,000.000 | | | | | | |
| WB2L | 637 56,950.00 | 41,687.49 | | 15,262.51 | 03JUN03 | 06JUN03 | 1.000000 |
| | 85,000.000 | | | | | .00 | 15,262.51 |
| WB2L | 638 73,975.00 | 48,133.71 | | 25,841.29 | 03JUN03 | 06JUN03 | 1.000000 |
| | 110,000.000 | | | | | .00 | 25,841.29 |
| WB2L | 644 90,450.00 | 49,074.93 | | 41,375.07 | 03JUN03 | 06JUN03 | 1.000000 |
| | 135,000.000 | | | | | .00 | 41,375.07 |
| WB2L | 656 58,650.00 | 29,107.90 | | 29,542.10 | 04JUN03 | 09JUN03 | 1.000000 |
| | 85,000.000 | | | | | .00 | 29,542.10 |
| WB2L | 657 61,875.00 | 30,820.13 | | 31,054.87 | 04JUN03 | 09JUN03 | 1.000000 |
| | 90,000.000 | | | | | .00 | 31,054.87 |
| WB2L | 694 150,500.00 | 73,717.07 | | 76,782.93 | 11JUN03 | 16JUN03 | 1.000000 |
| | 215,000.000 | | | | | .00 | 76,782.93 |
| WB20 | 702 182,500.00 | 193,125.00 | | -10,625.00 | 30JUL03 | 04AUG03 | 1.000000 |
| | 250,000.000 | | | | | .00 | -10,625.00 |
| 131347AW6 | TOTAL | | | | | | |
| | 1,524,962.50 | 1,236,237.84 | | 288,724.66 | | .00 | 288,724.66 |
| 131347BA3 | CALPINE CORP SR NT CON 2006/12/26 | 4.000 | | 10JUL03 | 10JUL03 | 1.000000 | |
| WB1Z | 712 2,469,768.75 | 2,118,341.84 | | 351,426.91 | | .00 | 351,426.91 |
| | 2,645,000.000 | | | | | | |
| WB1Z | 712 -2,469,768.75 | -2,118,341.84 | | -351,426.91 | 10JUL03 | 10JUL03 | 1.000000 |
| | -2,645,000.000 | | | | | .00 | -351,426.91 |
| WB1Z | 729 2,469,768.75 | 2,120,096.31 | | 349,672.44 | 10JUL03 | 15JUL03 | 1.000000 |
| | 2,645,000.000 | | | | | .00 | 349,672.44 |



FOR PUBLIC DISCLOSURE

ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|--------------------------------|---------------|---------------|--------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| | SHARES/PAR | BASE | BASE | SECTY GN/LS | | | |
| 131347BA3 | TOTAL | 2,469,768.75 | 2,120,096.31 | 349,672.44 L | | .00 | 349,672.44 L |
| 134429AR0 | CAMPBELL SOUP CO NT | 2012/12/03 | 5.000 | 25NOV03 | 01DEC03 | 1.000000 | |
| ** WB1H ** | 323 | 1,449,209.40 | 1,417,658.86 | 31,550.54 | | .00 | 31,550.54 |
| | 1,420,000.000 | | | | | | |
| ** WB1H ** | CXL 323 | -1,449,209.40 | -1,417,658.86 | -31,550.54 | 01DEC03 | 1.000000 | -31,550.54 |
| | -1,420,000.000 | | | | | .00 | |
| ** WB1H ** | 341 | 1,449,209.40 | 1,417,658.86 | 31,550.54 | 01DEC03 | 1.000000 | 31,550.54 |
| | 1,420,000.000 | | | | | .00 | |
| 134429AR0 | TOTAL | 1,449,209.40 | 1,417,658.86 | 31,550.54 L | | .00 | 31,550.54 L |
| 138747AD2 | CANWEST MEDIA INC SR NT 144 | 2013/04/15 | 7.625 | 24JUL03 | 29JUL03 | 1.000000 | |
| ** WB2Q ** | 437 | 453,650.00 | 453,424.17 | 225.83 | | .00 | 225.83 |
| | 430,000.000 | | | | | | |
| ** WB2Q ** | 443 | 504,400.00 | 510,026.69 | -3,626.69 | 30JUL03 | 1.000000 | -3,626.69 |
| | 480,000.000 | | | | | .00 | |
| ** WB2Q ** | 772 | 521,250.00 | 520,788.29 | 461.71 | 29AUG03 | 1.000000 | 461.71 |
| | 500,000.000 | | | | | .00 | |
| 138747AD2 | TOTAL | 1,481,300.00 | 1,484,239.15 | -2,939.15 L | | .00 | -2,939.15 L |
| 139732CC3 | CAPITAL AUTO RECEIVA 2001 2 AS | 2005/09/15 | 4.400 | 16JUN03 | 16JUN03 | 1.000000 | |
| ** WB2P ** | 345 | 1,500,000.00 | 1,518,051.22 | -18,051.22 | | .00 | -18,051.22 |
| | 1,500,000.000 | | | | | | |
| 139732CK5 | CAPITAL AUTO RECEIVA 2002 2 AS | 2004/04/15 | 2.890 | 15SEP03 | 15SEP03 | 1.000000 | |
| ** WB1F ** | 553 | 217,412.04 | 217,405.91 | 6.13 | | .00 | 6.13 |
| | 217,412.040 | | | | | | |
| ** WB2J ** | 621 | 9,823.45 | 99,067.45 | -89,243.80 | 15SEP03 | 1.000000 | -89,243.80 |
| | 98,823.670 | | | | | .00 | |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|--------------------------------|--------------|--------------|-------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| | SHARES/PAR | BASE | BASE | SECTY GN/LS | | | |
| ** WB2J ** | CXL 621 | -9,823.45 | -99,067.45 | 89,243.80 | 15SEP03 | 1.000000 | 89,243.80 |
| | -98,823.670 | | | | | .00 | |
| ** WB2J ** | 622 | 98,823.45 | 99,067.45 | -243.80 | 15SEP03 | 1.000000 | -243.80 |
| | 98,823.670 | | | | | .00 | |
| 139732CK5 | TOTAL | 316,235.69 | 316,473.36 | -237.67 L | | .00 | -237.67 L |
| 139732CL3 | CAPITAL AUTO RECEIVA 2002 2 AS | 2005/07/15 | 3.820 | 15SEP03 | 15SEP03 | 1.000000 | |
| ** WB2J ** | 688 | 1,749.20 | 1,803.51 | -34.31 | | .00 | -34.31 |
| | 1,769.200 | | | | | | |
| ** WB2J ** | 502 | 90,129.52 | 91,753.31 | -1,623.79 | 17NOV03 | 1.000000 | -1,623.79 |
| | 90,129.520 | | | | | .00 | |
| 139732CL3 | TOTAL | 91,898.72 | 93,556.82 | -1,658.10 L | | .00 | -1,658.10 L |
| 14040PAC2 | CAPITAL ONE SECD NT SER 20005 | 2006/08/15 | 1.000 | 15OCT03 | 15OCT03 | 1.000000 | |
| ** WB1U ** | 389 | 4,000,000.00 | 4,000,781.25 | -781.25 | | .00 | -781.25 |
| | 4,000,000.000 | | | | | | |
| 14041GAX4 | CAPITAL ONE AUTO FIN 2002 C NT | 2005/11/15 | 1.870 | 16SEP03 | 16SEP03 | 1.000000 | |
| ** WB2J ** | 698 | 94,665.36 | 94,658.47 | 6.89 | | .00 | 6.89 |
| | 94,665.360 | | | | | | |
| 140909AD4 | CARAUSTAR INDS INC SR SUB NT | 2011/04/01 | 9.875 | 04NOV03 | 07NOV03 | 1.000000 | |
| ** WB2R ** | 321 | 339,625.00 | 345,180.77 | -5,555.77 | | .00 | -5,555.77 |
| | 325,000.000 | | | | | | |
| 145744AD0 | CARROLS CORP-AQUIRED-2008-SR-6 | 2008/12/01 | 9.500 | 02JAN03 | 07JAN03 | 1.000000 | |
| ** WB2D ** | 873 | 875,000.00 | 993,445.87 | -118,445.87 | | .00 | -118,445.87 |
| | 1,000,000.000 | | | | | | |



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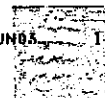
| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|--------------------------------|---------------|--------------|----------------------|-----------------|-----------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | | NET BAS SECTY GN/LS |
| | SHARES/PAR BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | | | |
| 146900AB1 | CASCADES INC SR NT 144 | 2013/02/15 | 7.250 | 23OCT03 | 30OCT03 | 1.000000 | |
| ** WB2R ** | 322 705,190.46 | 704,926.42 | | 264.04 | | .00 | 264.04 |
| | 700,000.000 | | | | | | |
| ** WB2Q ** | 714 918,190.35 | 917,580.22 | | 23OCT03 610.13 | 30OCT03 | 1.000000 .00 | 610.13 |
| | 900,000.000 | | | | | | |
| 146900AB1 | TOTAL | 1,623,380.81 | 1,622,506.64 | 874.17 L | | .00 | 874.17 L |
| 146900AD7 | CASCADES INC SR NT 144 | 2013/02/15 | 7.250 | 08DEC03 | 18DEC03 | 1.000000 | |
| ** WB2Q ** | 058 637,450.00 | 636,572.48 | | 877.52 | | .00 | 877.52 |
| | 610,000.000 | | | | | | |
| 147448AA2 | CASELLA WASTE SYS IN SR SUB NT | 2013/02/01 | 9.750 | 24SEP03 | 29SEP03 | 1.000000 | |
| ** WB20 ** | 039 1,001,700.00 | 1,001,628.57 | | 71.43 | | .00 | 71.43 |
| | 1,000,000.000 | | | | | | |
| 149123BH3 | CATERPILLAR INC NT | 2011/05/01 | 6.550 | 02DEC03 | 05DEC03 | 1.000000 | |
| ** WB1H ** | 387 3,120,792.80 | 3,122,481.27 | | -1,688.47 | | .00 | -1,688.47 |
| | 2,770,000.000 | | | | | | |
| ** WB1H ** | CXL 387 -3,120,792.80 | -3,122,481.27 | | 02DEC03 1,688.47 | 05DEC03 | 1.000000 .00 | 1,688.47 |
| | -2,770,000.000 | | | | | | |
| ** WB1H ** | 415 3,118,549.10 | 3,122,481.27 | | 02DEC03 -3,932.17 | 05DEC03 | 1.000000 .00 | -3,932.17 |
| | 2,770,000.000 | | | | | | |
| 149123BH3 | TOTAL | 3,118,549.10 | 3,122,481.27 | -3,932.17 L | | .00 | -3,932.17 L |
| 151153AH6 | CELLCO FJN N V SR NT | 2005/08/01 | 12.750 | 06JAN03 | 09JAN03 | 1.000000 | |
| ** WB2I ** | 351 160,425.00 | 127,000.00 | | 33,425.00 | | .00 | 33,425.00 |
| | 155,000.000 | | | | | | |



STATE STREET
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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|--------------------------------|--------------|--------------|----------------------|-----------------|-----------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | | NET BAS SECTY GN/LS |
| | SHARES/PAR BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | | | |
| 151313AP8 | CENDANT CORP SR NT | 2013/01/15 | 7.375 | 20MAY03 | 23MAY03 | 1.000000 | |
| ** WB2Q ** | 465 264,339.00 | 227,972.22 | | 36,366.78 | | .00 | 36,366.78 |
| | 230,000.000 | | | | | | |
| ** WB2Q ** | 471 91,892.00 | 79,294.68 | | 20MAY03 12,597.32 | 23MAY03 | 1.000000 .00 | 12,597.32 |
| | 80,000.000 | | | | | | |
| 151313AP8 | TOTAL | 356,231.00 | 307,266.90 | 48,964.10 L | | .00 | 48,964.10 L |
| 15135EAA3 | CENTENNIAL COMMUNICA GTD SR NT | 2013/06/15 | 10.125 | 16JUN03 | 20JUN03 | 1.000000 | |
| ** WB2R ** | 077 1,110,312.50 | 1,100,000.00 | | 10,312.50 | | .00 | 10,312.50 |
| | 1,100,000.000 | | | | | | |
| ** WB2R ** | 078 127,812.50 | 125,000.00 | | 17JUN03 2,812.50 | 20JUN03 | 1.000000 .00 | 2,812.50 |
| | 125,000.000 | | | | | | |
| ** WB2R ** | 083 637,500.00 | 625,000.00 | | 19JUN03 12,500.00 | 24JUN03 | 1.000000 .00 | 12,500.00 |
| | 625,000.000 | | | | | | |
| 15135EAA3 | TOTAL | 1,875,625.00 | 1,850,000.00 | 25,625.00 L | | .00 | 25,625.00 L |
| 15189YAA4 | CENTERPOINT ENERGY R SR NT 144 | 2013/04/01 | 7.875 | 22MAY03 | 28MAY03 | 1.000000 | |
| ** WB2Q ** | 473 116,633.00 | 100,000.00 | | 16,633.00 | | .00 | 16,633.00 |
| | 100,000.000 | | | | | | |
| ** WB2Q ** | 474 122,385.90 | 106,709.49 | | 22MAY03 15,676.41 | 28MAY03 | 1.000000 .00 | 15,676.41 |
| | 105,000.000 | | | | | | |
| ** WB2Q ** | 485 204,580.25 | 180,238.60 | | 29MAY03 24,341.65 | 03JUN03 | 1.000000 .00 | 24,341.65 |
| | 175,000.000 | | | | | | |
| ** WB2Q ** | 489 105,165.00 | 95,191.61 | | 30MAY03 9,973.39 | 04JUN03 | 1.000000 .00 | 9,973.39 |
| | 90,000.000 | | | | | | |
| ** WB2Q ** | 492 99,025.00 | 89,903.19 | | 30MAY03 9,121.81 | 04JUN03 | 1.000000 .00 | 9,121.81 |
| | 85,000.000 | | | | | | |



STATE STREET
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| ASSET ID | SECURITY | DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY | GN/LS |
|-------------|---|---------------------|--------------|--------------|-------------------|-----------------|-----------|-----------|--------------|
| SH SELL/BTC | LOT | LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS | SECTY GN/LS |
| SHARES/PAR | SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS | SECTY GN/LS |
| ** WB2Q ** | 505 | 210,513.40 | 190,371.04 | 190,371.04 | 05JUN03 | 10JUN03 | 1.000000 | | 20,142.56 |
| | 180,000.000 | | | | | | .00 | | |
| ** WB2Q ** | 506 | 210,794.40 | 190,371.04 | 190,371.04 | 05JUN03 | 10JUN03 | 1.000000 | | 20,423.36 |
| | 180,000.000 | | | | | | .00 | | |
| ** WB2Q ** | 131 | 99,501.00 | 89,895.52 | 89,895.52 | 09JUN03 | 12JUN03 | 1.000000 | | 9,605.48 |
| | 85,000.000 | | | | | | .00 | | |
| ** WB2Q ** | 295 | 586,085.00 | 578,571.63 | 578,571.63 | 09JUN03 | 12JUN03 | 1.000000 | | 7,513.37 |
| | 500,000.000 | | | | | | .00 | | |
| 15189YAA4 | TOTAL | 1,754,683.15 | 1,621,252.12 | 1,621,252.12 | | | .00 | | 133,431.03 L |
| 152314DV9 | CENTEX HOME EQUITY L 2001 C AS 2019/06/25 | | 3.340 | | 27MAY03 | 27MAY03 | 1.000000 | | |
| ** WB1F ** | 684 | 12,896.32 | 12,893.90 | 12,893.90 | | | .00 | | 2.42 |
| | 12,896.390 | | | | | | | | |
| 152314EF3 | CENTEX HOME EQUITY L 2002 A AS 2016/12/25 | | 2.910 | | 25JUN03 | 25JUN03 | 1.000000 | | |
| ** WB1F ** | 552 | 83,421.51 | 83,410.70 | 83,410.70 | | | .00 | | 10.81 |
| | 83,421.560 | | | | | | | | |
| 1535279D0 | CENTRAL GARDEN + PET TERM LOAN 2009/05/14 | | 5.500 | | 30SEP03 | 30SEP03 | 1.000000 | | |
| ** WB1X ** | 450 | 200.89 | 200.64 | 200.64 | | | .00 | | .25 |
| | 200.890 | | | | | | | | |
| ** WB1X ** | 066 | 80,557.03 | 80,056.05 | 80,056.05 | 03NOV03 | 03NOV03 | 1.000000 | | 500.98 |
| | 80,156.250 | | | | | | .00 | | |
| 1535279D0 | TOTAL | 80,757.92 | 80,256.69 | 80,256.69 | | | .00 | | 501.23 L |
| 15499A9A3 | CENTRAL PARKING CORP TERM LOAN 2010/03/31 | | 1.000 | | 30JUN03 | 30JUN03 | 1.000000 | | |
| ** WB1X ** | 165 | 642.86 | 641.25 | 641.25 | | | .00 | | 1.61 |
| | 642.860 | | | | | | | | |
| ** WB1X ** | 615 | 642.86 | 641.25 | 641.25 | 30SEP03 | 30SEP03 | 000000 | | 1.61 |
| | 642.860 | | | | | | .00 | | |



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|-------------|----------------------------|---------------------|---------------|---------------|-------------------|-----------------|-----------|-----------|-------------|
| SH SELL/BTC | LOT | LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS | SECTY GN/LS |
| SHARES/PAR | SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS | SECTY GN/LS |
| ** WB1X ** | 751 | 2,497.96 | 2,491.72 | 2,491.72 | 17OCT03 | 17OCT03 | 1.000000 | | 6.24 |
| | 2,497.960 | | | | | | .00 | | |
| ** WB1X ** | 360 | 7,989.80 | 7,969.83 | 7,969.83 | 31DEC03 | 31DEC03 | 1.000000 | | 19.97 |
| | 7,989.800 | | | | | | .00 | | |
| 15499A9A3 | TOTAL | 11,773.40 | 11,764.05 | 11,764.05 | | | .00 | | 29.43 L |
| 158916AL0 | CHANCELLOR MEDIA COR SR MT | | 2008/11/01 | 8.000 | 14MAY03 | 19MAY03 | 1.000000 | | |
| ** WB2Q ** | 455 | 87,375.00 | 73,994.10 | 73,994.10 | | | .00 | | 13,380.90 |
| | 75,000.000 | | | | | | | | |
| ** WB2Q ** | 456 | 116,750.00 | 98,458.80 | 98,458.80 | 14MAY03 | 19MAY03 | 1.000000 | | 18,091.20 |
| | 100,000.000 | | | | | | .00 | | |
| ** WB2Q ** | 457 | 209,700.00 | 189,427.98 | 189,427.98 | 15MAY03 | 20MAY03 | 1.000000 | | 20,272.02 |
| | 180,000.000 | | | | | | .00 | | |
| ** WB2R ** | 194 | 336,750.00 | 309,936.86 | 309,936.86 | 03SEP03 | 08SEP03 | 1.000000 | | 26,813.14 |
| | 300,000.000 | | | | | | .00 | | |
| 158916AL0 | TOTAL | 750,575.00 | 672,017.74 | 672,017.74 | | | .00 | | 78,557.26 L |
| 16H0306A7 | GNMA II TBA OCT 30 ARMS | | 2099/12/01 | 1.000 | 08OCT03 | 23OCT03 | 1.000000 | | |
| ** WB1E ** | 802 | 3,981,875.00 | 3,940,000.00 | 3,940,000.00 | | | .00 | | 41,875.00 |
| | 4,000,000.000 | | | | | | | | |
| ** WB1E ** | 802 | -3,981,875.00 | -3,940,000.00 | -3,940,000.00 | 08OCT03 | 23OCT03 | 1.000000 | | -41,875.00 |
| | -4,000,000.000 | | | | | | .00 | | |
| 16H0306A7 | TOTAL | .00 | .00 | .00 | .00 L | | .00 | | .00 L |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|----------------------------|----------------|------------|------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | BASE SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| 16H0326B1 | GNMA II TBA NOV 30 ARMS | 2099/12/01 | 1.000 | 10SEP03 | 24NOV03 | 1.000000 | |
| ** WB1E ** | 554 62,106,562.50 | 61,535,000.00 | | 571,562.50 | .00 | | 571,562.50 |
| | 62,000,000.000 | | | | | | |
| ** WB1E ** | CXL 554 -62,106,562.50 | -61,535,000.00 | | -571,562.50 | .00 | | -571,562.50 |
| | -62,000,000.000 | | | | | | |
| ** WB1E ** | 772 62,106,562.50 | 61,535,000.00 | | 571,562.50 | .00 | | 571,562.50 |
| | 62,000,000.000 | | | | | | |
| ** WB1E ** | 831 62,106,562.50 | 61,535,000.00 | | 571,562.50 | .00 | | 571,562.50 |
| | 62,000,000.000 | | | | | | |
| ** WB1E ** | CXL 831 -62,106,562.50 | -61,535,000.00 | | -571,562.50 | .00 | | -571,562.50 |
| | -62,000,000.000 | | | | | | |
| 16H0326B1 | TOTAL | | | | | | |
| | 62,106,562.50 | 61,535,000.00 | | 571,562.50 L | .00 | | 571,562.50 L |
| 16H0406C2 | GNMA II TBA DEC 30 ARMS | 2099/12/01 | 1.000 | 23SEP02 | 23DEC02 | 1.000000 | |
| ** WB1E ** | CXL 075 -1,004,062.50 | -1,001,093.75 | | -2,968.75 | .00 | | -2,968.75 |
| | -1,000,000.000 | | | | | | |
| 16117PAE0 | CHARTER COMMUNICATIO SR NT | 2009/04/01 | 8.625 | 21APR03 | 24APR03 | 1.000000 | |
| ** WB2Q ** | 382 9,300.00 | 12,823.40 | | -3,523.40 | .00 | | -3,523.40 |
| | 35,000.000 | | | | | | |
| ** WB2Q ** | 387 184,875.00 | 247,973.72 | | -63,098.72 | .00 | | -63,098.72 |
| | 290,000.000 | | | | | | |
| ** WB2Q ** | 388 102,300.00 | 141,096.28 | | -38,796.28 | .00 | | -38,796.28 |
| | 165,000.000 | | | | | | |
| ** WB2L ** | 182 50,212.50 | 61,141.36 | | -10,928.86 | .00 | | -10,928.86 |
| | 65,000.000 | | | | | | |
| ** WB2L ** | 183 117,800.00 | 145,798.64 | | -27,998.64 | .00 | | -27,998.64 |
| | 155,000.000 | | | | | | |



STATE STREET

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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|----------------------------|--------------|------------|------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | BASE SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| ** WB2L ** | 194 72,675.00 | 88,353.23 | | -15,678.23 | .00 | | -15,678.23 |
| | 95,000.000 | | | | | | |
| ** WB2L ** | 195 186,200.00 | 216,973.64 | | -30,773.64 | .00 | | -30,773.64 |
| | 245,000.000 | | | | | | |
| ** WB2L ** | 220 91,875.00 | 100,548.58 | | -8,673.58 | .00 | | -8,673.58 |
| | 125,000.000 | | | | | | |
| ** WB2L ** | 221 67,050.00 | 70,992.01 | | -3,942.01 | .00 | | -3,942.01 |
| | 90,000.000 | | | | | | |
| ** WB2L ** | 222 43,800.00 | 40,140.80 | | 3,659.20 | .00 | | 3,659.20 |
| | 60,000.000 | | | | | | |
| ** WB2L ** | 226 113,343.75 | 94,991.64 | | 18,352.11 | .00 | | 18,352.11 |
| | 155,000.000 | | | | | | |
| ** WB2L ** | 231 102,200.00 | 78,529.23 | | 23,670.77 | .00 | | 23,670.77 |
| | 140,000.000 | | | | | | |
| 16117PAE0 | TOTAL | | | | | | |
| | 1,141,631.25 | 1,299,362.53 | | -157,731.28 L | .00 | | -157,731.28 L |
| 16117PAK6 | CHARTER COMMUNICATIO SR NT | 2009/04/01 | 10.000 | 18AUG03 | 21AUG03 | 1.000000 | |
| ** WB2Q ** | 756 186,250.00 | 206,757.44 | | -20,507.44 | .00 | | -20,507.44 |
| | 250,000.000 | | | | | | |
| ** WB2Q ** | 757 187,500.00 | 206,757.44 | | -19,257.44 | .00 | | -19,257.44 |
| | 250,000.000 | | | | | | |
| ** WB2Q ** | 020 104,687.50 | 103,618.35 | | 1,069.15 | .00 | | 1,069.15 |
| | 125,000.000 | | | | | | |
| ** WB2Q ** | 021 103,125.00 | 103,618.35 | | -493.35 | .00 | | -493.35 |
| | 125,000.000 | | | | | | |



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ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LB |
|-------------|--------------------------------|---------------|---------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LB | BASE CURR GN/LB | | NET BAS SECTY GN/LB |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LB | BASE CURR GN/LB | | NET BAS SECTY GN/LB |
| 16117PAK6 | TOTAL | | | | | | |
| | 581,562.50 | | 620,751.58 | | | | -39,189.08 L |
| 16117PBB5 | CHARTER COMMUNICATIO SR NT | 2011/05/15 | 10.000 | 15JUL03 | 18JUL03 | 1.000000 | |
| WB2L | 076 | 80,500.00 | 82,648.15 | | | | -2,148.15 |
| | 100,000.000 | | | | | | |
| 161480AA6 | CHASE CAP II | 2027/02/01 | 1.000 | 03DEC03 | 08DEC03 | 1.000000 | |
| WB1Y | 638 | 5,449,251.00 | 5,457,453.79 | | | | -8,202.79 |
| | 6,025,000.000 | | | | | | |
| WB12 | 781 | 11,848,164.00 | 11,903,123.39 | | | | -54,959.39 |
| | 13,100,000.000 | | | | | | |
| 161480AA6 | TOTAL | | | | | | |
| | 17,297,415.00 | | 17,360,577.18 | | | | -63,162.18 L |
| 161505GU0 | CHASE COML MTC SECS 2000 FL1 | 2013/12/12 | 1.000 | 12FEB03 | 12FEB03 | 1.000000 | |
| WB2N | 175 | 1,340,095.36 | 1,339,705.41 | | | | 389.95 |
| | 1,340,095.360 | | | | | | |
| 16151PAA5 | CHASE CR CARD MASTER 1996 4 AS | 2006/07/15 | 1.000 | 15NOV03 | 15NOV03 | 1.000000 | |
| WB2P | 583 | 950,000.00 | 950,293.58 | | | | -293.58 |
| | 950,000.000 | | | | | | |
| 16151RCK7 | CHASE CR CARD OWNER 2003 2 AS | 2010/07/15 | 1.000 | 25JUL03 | 30JUL03 | 1.000000 | |
| WB2L | 236 | 1,750,820.31 | 1,750,000.00 | | | | 820.31 |
| | 1,750,000.000 | | | | | | |
| 161542BD6 | CHASE FDG LN ACQUISI 2001 ADI | 2015/12/25 | 1.000 | 27MAY03 | 27MAY03 | 1.000000 | |
| WB12 | 256 | 86,735.67 | 86,735.73 | | | | -.06 |
| | 86,735.730 | | | | | | |
| WB2J | 216 | 8,503.49 | 8,503.54 | | | | -.05 |
| | 8,503.540 | | | | | | |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LB |
|-------------|--------------------------------|---------------|---------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LB | BASE CURR GN/LB | | NET BAS SECTY GN/LB |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LB | BASE CURR GN/LB | | NET BAS SECTY GN/LB |
| 161542BD6 | TOTAL | | | | | | |
| | 95,239.16 | | 95,239.27 | | | | -.11 L |
| 161542BF1 | CHASE FDG LN ACQUISI 2001 ADI | 2023/02/25 | 4.541 | 25AUG03 | 26AUG03 | 1.000000 | |
| WB2J | 446 | 235,933.12 | 240,089.89 | | | | -4,156.77 |
| | 235,933.120 | | | | | | |
| 161581BW2 | CHASE MANHATTAN AUTO 2001 B AS | 2004/06/15 | 2.440 | 15APR03 | 15APR03 | 1.000000 | |
| WB1F | 621 | 35,968.14 | 35,967.57 | | | | .57 |
| | 35,968.180 | | | | | | |
| 161581CB7 | CHASE MANHATTAN AUTO 2002 A NT | 2004/10/15 | 2.630 | 15AUG03 | 15AUG03 | 1.000000 | |
| WB1F | 726 | 3,746.76 | 3,746.74 | | | | .02 |
| | 3,746.780 | | | | | | |
| 161581CN1 | CHASE MANHATTAN AUTO 2002 B AS | 2006/05/15 | 3.580 | 25JUL03 | 30JUL03 | 1.000000 | |
| WB2L | 184 | 1,068,292.97 | 1,073,158.55 | | | | -4,865.58 |
| | 1,050,000.000 | | | | | | |
| WB1Z | 452 | 17,178,632.77 | 17,309,882.17 | | | | -131,249.40 |
| | 17,000,000.000 | | | | | | |
| 161581CN1 | TOTAL | | | | | | |
| | 18,246,925.74 | | 18,383,040.72 | | | | -136,114.98 L |
| 16162LAA1 | CHASE MANHATTAN CORP CAP SECS | 2028/08/01 | 1.000 | 03DEC03 | 08DEC03 | 1.000000 | |
| WB1Y | 634 | 918,900.00 | 899,933.54 | | | | 18,966.46 |
| | 1,000,000.000 | | | | | | |
| WB1Y | 634 | -918,900.00 | -899,933.54 | | | | -18,966.44 |
| | -1,000,000.000 | | | | | | |
| WB1Y | 642 | 918,190.00 | 899,933.54 | | | | 18,256.44 |
| | 1,000,000.000 | | | | | | |
| WB1Z | 771 | 6,432,300.00 | 6,165,612.68 | | | | 266,687.32 |
| | 7,000,000.000 | | | | | | |
| WB1Z | 771 | -6,432,300.00 | -6,165,612.68 | | | | -266,687.32 |
| | | | | | | | |



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ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|----------------|-----------------------------|--------------|--------------|--------------------|-----------------|-----------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | | | |
| -7,000,000.000 | | | | | | | |
| ** WB12 ** | 785 6,427,330.00 | 6,165,612.68 | | 03DEC03 261,717.32 | 08DEC03 | 1.000000 .00 | 261,717.32 |
| | 7,000,000.000 | | | | | | |
| 16162LAA1 | TOTAL | 7,345,520.00 | 7,065,546.24 | 279,973.76 L | | .00 | 279,973.76 L |
| 16162RBD1 | CHASE MTG FIN CORP 1998 ASI | 2028/08/25 | 6.750 | 27OCT03 | 28OCT03 | 1.000000 | |
| ** WB1E ** | 637 23,385.28 | 22,865.82 | | 519.46 | | .00 | 519.46 |
| | 23,385.300 | | | | | | |
| 162456AHD | CHATTEN INC SR SUB NT | 2008/04/01 | 8.875 | 26FEB03 | 03MAR03 | 1.000000 | |
| ** WB20 ** | 195 256,250.00 | 250,550.02 | | 5,699.98 | | .00 | 5,699.98 |
| | 250,000.000 | | | | | | |
| ** WB20 ** | 246 253,750.00 | 250,546.05 | | 17MAR03 3,203.95 | 20MAR03 | 1.000000 .00 | 3,203.95 |
| | 250,000.000 | | | | | | |
| ** WB20 ** | 766 243,125.00 | 250,507.11 | | 25AUG03 -7,382.11 | 28AUG03 | 1.000000 .00 | -7,382.11 |
| | 250,000.000 | | | | | | |
| 162456AHD | TOTAL | 753,125.00 | 751,603.18 | 1,521.82 L | | .00 | 1,521.82 L |
| 165167AS6 | CHESAPEAKE ENERGY CO SR NT | 2011/04/01 | 8.125 | 24NOV03 | 25NOV03 | 1.000000 | |
| ** WB20 ** | 207 545,000.00 | 505,152.13 | | 39,847.87 | | .00 | 39,847.87 |
| | 500,000.000 | | | | | | |
| 166754AF8 | CHEVRON PHILLIPS CHE NT | 2007/06/15 | 5.375 | 07MAR03 | 12MAR03 | 1.000000 | |
| ** WB2J ** | 248 417,376.75 | 393,569.59 | | 23,807.16 | | .00 | 23,807.16 |
| | 395,000.000 | | | | | | |
| ** WB2J ** | 275 405,131.65 | 383,610.60 | | 13MAR03 21,521.05 | 18MAR03 | 1.000000 .00 | 21,521.05 |
| | 385,000.000 | | | | | | |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|--------------------------------|--------------|--------------|-------------------|-----------------|-----------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | | | |
| 166754AF8 | TOTAL | 822,508.40 | 777,180.19 | 45,328.21 L | | .00 | 45,328.21 L |
| 166760AA6 | CHEVRONTXACD CAP CO GTD NT | 2007/09/17 | 3.500 | 24JUL03 | 29JUL03 | 1.000000 | |
| ** WB1H ** | 679 3,362,708.00 | 3,313,263.15 | | 49,436.85 | | .00 | 49,436.85 |
| | 3,300,000.000 | | | | | | |
| 166778BF6 | CHEVY CHASE AUTO REC 2001 2 NT | 2005/11/15 | 3.800 | 15JAN03 | 15JAN03 | 1.000000 | |
| ** WB2J ** | 757 176,338.35 | 176,334.91 | | 3.44 | | .00 | 3.44 |
| | 176,338.350 | | | | | | |
| 171871ADR | CINCINNATI BELL INC SUB NT 14 | 2014/01/15 | 8.375 | 10NOV03 | 19NOV03 | 1.000000 | |
| ** WB2R ** | 325 208,000.00 | 200,000.00 | | 8,000.00 | | .00 | 8,000.00 |
| | 200,000.000 | | | | | | |
| ** WB2R ** | 326 833,000.00 | 800,000.00 | | 12NOV03 33,000.00 | 19NOV03 | 1.000000 .00 | 33,000.00 |
| | 800,000.000 | | | | | | |
| 171871ADR | TOTAL | 1,041,000.00 | 1,000,000.00 | 41,000.00 L | | .00 | 41,000.00 L |
| 172441AF4 | CINEMARK USA INC SR SUB NT | 2008/08/01 | 9.625 | 24APR03 | 19MAY03 | 1.000000 | |
| ** WB1J ** | 234 5,775,850.00 | 5,072,227.84 | | 783,622.16 | | .00 | 783,622.16 |
| | 5,775,000.000 | | | | | | |
| ** WB2Q ** | 461 618,540.00 | 602,356.61 | | 16,183.39 | | .00 | 16,183.39 |
| | 610,000.000 | | | | | | |
| 172441AF4 | TOTAL | 6,474,390.00 | 5,674,584.45 | 799,805.55 L | | .00 | 799,805.55 L |
| 172441AJ6 | CINEMARK USA INC SR SUB NT | 2008/08/01 | 9.625 | 24APR03 | 19MAY03 | 1.000000 | |
| ** WB1J ** | 231 10,474,620.00 | 8,970,255.64 | | 1,504,364.36 | | .00 | 1,504,364.36 |
| | 10,330,000.000 | | | | | | |



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ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|--------------------------------|---------------|---------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | | NET BAS SECTY GN/LS |
| 172441AM9 | CJNEARK USA INC SR SUB NT | 2013/02/01 | 9.000 | 30JUN03 | 03JUL03 | 1.000000 | |
| ** WB2Q ** | 366 | 57,200.00 | 57,162.75 | 37.25 | .00 | | 37.25 |
| | 55,000.000 | | | | | | |
| 172441AP2 | CJNEARK USA INC SR SUB NT | 2013/02/01 | 9.000 | 30JUN03 | 03JUL03 | 1.000000 | |
| ** WB1J ** | 315 | 12,762,750.00 | 12,753,735.79 | 9,014.21 | .00 | | 9,014.21 |
| | 11,900,000.000 | | | | | | |
| ** WB2Q ** | 364 | 1,118,287.50 | 1,117,792.31 | 495.19 | .00 | | 495.19 |
| | 1,035,000.000 | | | | | | |
| 172441AP2 | TOTAL | 13,801,037.50 | 13,871,528.10 | 9,509.40 L | .00 | | 9,509.40 L |
| 172909AK9 | CIRCUS CIRCUS ENTERP DEB | 2005/12/01 | 9.250 | 15JUL03 | 15JUL03 | 1.000000 | |
| ** WB20 ** | 645 | 2,877,187.73 | 2,800,466.81 | 76,720.92 | .00 | | 76,720.92 |
| | 2,750,000.000 | | | | | | |
| 172953CD1 | CITICORP MTG SECS IN REMIC PTH | 2028/04/25 | 6.750 | 31JAN03 | 15FEB03 | 1.000000 | |
| ** WB2P ** | 371 | 50,583.03 | 52,976.03 | -2,393.00 | .00 | | -2,393.00 |
| | 50,583.030 | | | | | | |
| ** WB2P ** | CXL 371 | -50,583.03 | -52,976.03 | 2,393.00 | .00 | | 2,393.00 |
| | -50,583.030 | | | | | | |
| ** WB2P ** | 559 | 106,077.10 | 111,090.97 | -5,013.87 | .00 | | -5,013.87 |
| | 106,077.100 | | | | | | |
| ** WB2P ** | CXL 559 | -106,077.10 | -111,090.97 | 5,013.87 | .00 | | 5,013.87 |
| | -106,077.100 | | | | | | |
| ** WB2P ** | 705 | 52,315.74 | 54,778.53 | -2,462.79 | .00 | | -2,462.79 |
| | 52,315.740 | | | | | | |
| ** WB2P ** | CXL 705 | -52,315.74 | -54,778.53 | 2,462.79 | .00 | | 2,462.79 |
| | -52,315.740 | | | | | | |
| ** WB2P ** | 065 | 53,614.33 | 56,131.97 | -2,517.64 | .00 | | -2,517.64 |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|------------|------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | | NET BAS SECTY GN/LS |
| | 53,614.330 | | | | | | |
| ** WB2P ** | CXL 065 | -53,614.33 | -56,131.97 | 2,517.64 | .00 | | 2,517.64 |
| | -53,614.330 | | | | | | |
| ** WB2P ** | 066 | 49,086.44 | 51,307.71 | -2,301.27 | .00 | | -2,301.27 |
| | 49,086.440 | | | | | | |
| ** WB2P ** | CXL 066 | -49,086.44 | -51,307.71 | 2,301.27 | .00 | | 2,301.27 |
| | -49,086.440 | | | | | | |
| ** WB2P ** | 067 | 37,152.27 | 38,896.89 | -1,744.62 | .00 | | -1,744.62 |
| | 37,152.270 | | | | | | |
| ** WB2P ** | CXL 067 | -37,152.27 | -38,896.89 | 1,744.62 | .00 | | 1,744.62 |
| | -37,152.270 | | | | | | |
| ** WB2P ** | 307 | 46,749.87 | 48,939.48 | -2,189.61 | .00 | | -2,189.61 |
| | 46,749.840 | | | | | | |
| ** WB2P ** | 499 | 32,642.11 | 34,167.14 | -1,525.03 | .00 | | -1,525.03 |
| | 32,642.110 | | | | | | |
| ** WB2P ** | 624 | 35,901.85 | 37,574.13 | -1,674.28 | .00 | | -1,674.28 |
| | 35,901.850 | | | | | | |
| ** WB2P ** | CXL 624 | -35,901.85 | -37,574.13 | 1,674.28 | .00 | | 1,674.28 |
| | -35,901.850 | | | | | | |
| ** WB2P ** | 650 | 35,901.85 | 37,574.00 | -1,673.03 | .00 | | -1,673.03 |
| | 35,901.850 | | | | | | |
| ** WB2P ** | 028 | 25,443.38 | 26,626.96 | -1,183.58 | .00 | | -1,183.58 |
| | 25,443.380 | | | | | | |
| ** WB2P ** | 146 | 23,692.40 | 24,791.96 | -1,099.56 | .00 | | -1,099.56 |
| | 23,692.400 | | | | | | |

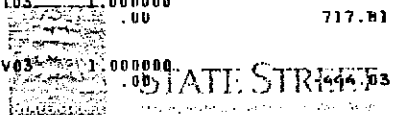


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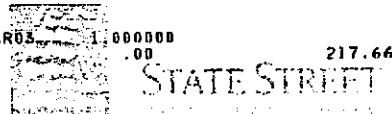
ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|------------|------------|-----------------------|-----------------|-----------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| ** WB2P ** | CXL 146 | -23,692.40 | -24,791.96 | 25SEP03 1,099.56 | 02OCT03 | 1.000000 .00 | 1,099.56 |
| -23,692.400 | | | | | | | |
| ** WB2P ** | 207 | 23,692.40 | 24,792.62 | 25SEP03 -1,100.22 | 25SEP03 | 1.000000 .00 | -1,100.22 |
| 23,692.400 | | | | | | | |
| ** WB2P ** | 185 | 23,692.43 | 24,790.80 | 30SEP03 -1,098.37 | 15OCT03 | 1.000000 .00 | -1,098.37 |
| 23,692.430 | | | | | | | |
| ** WB2P ** | CXL 185 | -23,692.43 | -24,790.80 | 30SEP03 1,098.37 | 15OCT03 | 1.000000 .00 | 1,098.37 |
| -23,692.430 | | | | | | | |
| ** WB2P ** | 204 | .00 | 24,790.76 | 30SEP03 -24,790.76 | 15OCT03 | 1.000000 .00 | -24,790.76 |
| 23,692.400 | | | | | | | |
| ** WB2P ** | CXL 204 | .00 | -24,790.76 | 30SEP03 24,790.76 | 15OCT03 | 1.000000 .00 | 24,790.76 |
| -23,692.400 | | | | | | | |
| ** WB2P ** | 206 | 23,692.40 | 24,790.76 | 30SEP03 -1,098.36 | 15OCT03 | 1.000000 .00 | -1,098.36 |
| 23,692.400 | | | | | | | |
| ** WB2P ** | CXL 206 | -23,692.40 | -24,790.76 | 30SEP03 1,098.36 | 15OCT03 | 1.000000 .00 | 1,098.36 |
| -23,692.400 | | | | | | | |
| ** WB2P ** | 340 | .00 | 16,222.02 | 31OCT03 -16,222.02 | 31OCT03 | 1.000000 .00 | -16,222.02 |
| 15,504.210 | | | | | | | |
| ** WB2P ** | CXL 340 | .00 | -16,222.02 | 31OCT03 16,222.02 | 31OCT03 | 1.000000 .00 | 16,222.02 |
| -15,504.210 | | | | | | | |
| ** WB2P ** | 347 | 15,504.21 | 16,222.02 | 31OCT03 -717.81 | 31OCT03 | 1.000000 .00 | -717.81 |
| 15,504.210 | | | | | | | |
| ** WB2P ** | CXL 347 | -15,504.21 | -16,222.02 | 31OCT03 717.81 | 31OCT03 | 1.000000 .00 | 717.81 |
| -15,504.210 | | | | | | | |
| ** WB2P ** | 552 | 9,611.61 | 10,055.64 | 25NOV03 -444.03 | 25NOV03 | 1.000000 .00 | -444.03 |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|---------------|---|--------------|--------------|--------------------|-----------------|-----------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| | 9,611.610 | | | | | | |
| ** WB2P ** | 697 | 13,835.81 | 14,473.02 | 31DEC03 -637.21 | 31DEC03 | 1.000000 .00 | -637.21 |
| 13,835.810 | | | | | | | |
| 172953CD1 | TOTAL | 187,877.03 | 196,629.74 | -8,752.71 L | | .00 | -8,752.71 L |
| 172953D57 | CITICORP MTG SECS IN 2001 6 RE 2029/05/25 | 6.500 | 6.500 | 25JUN03 | 25JUN03 | 1.000000 | |
| ** WB1E ** | 086 | 388,293.78 | 392,096.52 | -3,802.74 | | .00 | -3,802.74 |
| 388,293.840 | | | | | | | |
| 172953KD2 | CITICORP MTG SECS IN REMIC CIT 2029/03/25 | 5.000 | 5.000 | 25SEP03 | 25SEP03 | 1.000000 | |
| ** WB1E ** | 540 | 24,486.44 | 18,146.73 | 6,339.71 | | .00 | 6,339.71 |
| 24,486.450 | | | | | | | |
| 1729678C4 | CITIGROUP INC GLOBAL SR 2011/01/18 | 6.500 | 6.500 | 24JUL03 | 29JUL03 | 1.000000 | |
| ** WB1H ** | 670 | 2,029,608.00 | 1,830,603.98 | 199,004.02 | | .00 | 199,004.02 |
| 1,800,000.000 | | | | | | | |
| 1729678J9 | CITIGROUP INC GLOBAL SR 2012/02/21 | 6.000 | 6.000 | 09JAN03 | 14JAN03 | 1.000000 | |
| ** WB2N ** | 511 | 64,663.80 | 60,623.09 | 4,040.71 | | .00 | 4,040.71 |
| 60,000.000 | | | | | | | |
| 17299C9D1 | CINEMARK USA TERM LOAN 2010/08/15 | 5.500 | 5.500 | 30SEP03 | 30SEP03 | 1.000000 | |
| ** WB1X ** | 617 | 2,126.00 | 2,126.00 | .00 | | .00 | .00 |
| 2,126.000 | | | | | | | |
| ** WB1X ** | 367 | 2,125.99 | 2,125.99 | 31DEC03 .00 | 31DEC03 | 1.000000 .00 | .00 |
| 2,125.990 | | | | | | | |
| 17299C9D1 | TOTAL | 4,251.99 | 4,251.99 | .00 | | .00 | .00 |
| 1729969W2 | CITADEL BROADCASTING TERM LOAN 2009/06/26 | 1.000 | 1.000 | 31JAN03 | 31JAN03 | 1.000000 | |
| ** WB1X ** | 119 | 300,000.00 | 299,279.79 | 720.21 | | .00 | 720.21 |
| 300,000.000 | | | | | | | |
| ** WB1X ** | 471 | 90,666.67 | 90,449.01 | 31MAR03 217.66 | 31MAR03 | 1.000000 .00 | 217.66 |
| 90,666.670 | | | | | | | |



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ATTACHMENT O

| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|----------------------------|--------------------------------------|
| ** WB1X ** | 382 1,109,333.330 | 1,109,333.33 | 1,106,470.17 | 06AUG03 2,663.16 | 06AUG03 | 1.000000 .00 | 2,663.16 |
| 1729949W2 | TOTAL | 1,500,000.00 | 1,496,398.97 | 3,601.03 L | | .00 | 3,601.03 L |
| 17303CAD3 | CITIBANK CR CARD MAS 1996 5 PA 2005/09/15 | 076 1,000,000.000 | 1,000,000.00 | 1,000,603.16 | 15SEP03 -603.16 | 15SEP03 1.000000 .00 | -603.16 |
| 17303CB86 | CITIBANK CR CARD MAS 1998 3 B 2005/02/07 | 518 2,000,000.000 | 2,000,000.00 | 2,030,597.05 | 07FEB03 -30,597.05 | 07FEB03 1.000000 .00 | -30,597.05 |
| 17305EAP0 | CITIBANK CR CARD ISS NT CL 200 2008/06/16 | 517 900,000.000 | 991,125.00 | 962,357.05 | 04MAR03 28,767.95 | 11MAR03 1.000000 .00 | 28,767.95 |
| 17305EAS4 | CITIBANK CR CARD ISS 2001 AB N 2006/12/07 | 770 1,140,000.000 | 1,185,199.22 | 1,139,094.02 | 22JAN03 46,104.40 | 27JAN03 1.000000 .00 | 46,104.40 |
| 17305EBM6 | CITIBANK CR CARD ISS SER 2003 2010/03/10 | 561 900,000.000 | 888,152.34 | 899,843.73 | 29JUL03 -11,691.39 | 01AUG03 1.000000 .00 | -11,691.39 |
| 17305EBS3 | CITIBANK CR CARD ISS 2003 A 6 2010/05/17 | 029 1,365,000.000 | 1,333,434.38 | 1,306,732.11 | 12SEP03 26,702.27 | 17SEP03 1.000000 .00 | 26,702.27 |
| 184502AC7 | CLEAR CHANNEL COMMUN SR NT 2005/06/15 | 245 125,000.000 | 137,402.95 | 122,706.11 | 06OCT03 14,696.84 | 06OCT03 1.000000 .00 | 14,696.84 |
| 184502AK0 | CLEAR CHANNEL COMMUN SR NT 2010/09/15 | 178 300,000.000 | 348,698.00 | 291,924.07 | 19AUG03 48,771.93 | 22AUG03 1.000000 .00 | 48,771.93 |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|----------------------------|--------------------------------------|
| 1899949F0 | CMBS INDEX 541990202 2003/07/31 | 139 15,000,000.000 | 15,000,000.00 | 1,000 | 31JAN03 15,000,000.00 | 31JAN03 1.000000 .00 | 15,000,000.00 |
| ** WB1F ** | CXL 139 | -15,000,000.000 | | 1,000 | 31JAN03 -15,000,000.00 | 31JAN03 1.000000 .00 | -15,000,000.00 |
| ** WB1F ** | 150 | 15,000,000.000 | | 1,000 | 31JAN03 15,000,000.00 | 31JAN03 1.000000 .00 | 15,000,000.00 |
| ** WB1F ** | CXL 150 | -15,000,000.000 | | 1,000 | 31JAN03 -15,000,000.00 | 31JAN03 1.000000 .00 | -15,000,000.00 |
| 1899949F0 | TOTAL | .00 | .00 | .00 L | | .00 | .00 L |
| 191219AM4 | COCA COLA ENTERPRISE DEB 2026/10/01 | 268 740,000.000 | 933,873.40 | 801,468.12 | 21MAY03 131,605.28 | 23MAY03 1.000000 .00 | 131,605.28 |
| ** WB2F ** | 271 | 1,020,396.30 | 886,828.94 | 133,567.36 | 28MAY03 29MAY03 | 1.000000 .00 | 133,567.36 |
| ** WB2F ** | 272 | 130,561.20 | 114,252.09 | 16,309.11 | 28MAY03 02JUN03 | 1.000000 .00 | 16,309.11 |
| ** WB2F ** | 300 | 1,503,312.00 | 1,357,757.91 | 145,554.09 | 09JUN03 12JUN03 | 1.000000 .00 | 145,554.09 |
| 191219AM4 | TOTAL | 3,587,342.90 | 3,160,307.06 | 427,035.84 L | | .00 | 427,035.84 L |
| 193292AK5 | COLE MATL GROUP INC SR SUB NT 2012/05/15 | 160 500,000.000 | 462,500.00 | 506,394.69 | 10FEB03 -43,894.69 | 13FEB03 1.000000 .00 | -43,894.69 |
| ** WB20 ** | 181 | 462,500.00 | 506,384.63 | -43,884.63 | 18FEB03 23FEB03 | 000000 .00 | -43,884.63 |



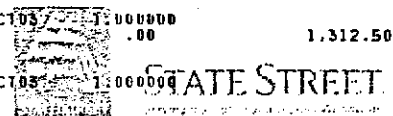
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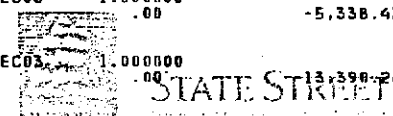
ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|--------------------------------|--------------|--------------|-------------------|-----------------|---------------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | NET BAS SECTY GN/LS | NET BAS SECTY GN/LS |
| ** WB20 ** | 284 | 227,500.00 | 253,162.14 | 07APR03 | 10APR03 | 1.000000 | -25,662.14 |
| | 250,000.000 | | | -25,662.14 | | .00 | |
| ** WB20 ** | 309 | 227,500.00 | 253,154.59 | 16APR03 | 22APR03 | 1.000000 | -25,654.59 |
| | 250,000.000 | | | -25,654.59 | | .00 | |
| 193292AK5 | TOTAL | 1,380,000.00 | 1,519,096.05 | | | .00 | -139,096.05 L |
| 19483NAE5 | COLLINS + AIKMAN FLO SR SUB NT | 2010/02/15 | 9.750 | 26MAR03 | 31MAR03 | 1.000000 | |
| ** WB1J ** | 113 | 2,866,050.00 | 2,970,000.00 | | | .00 | -103,950.00 |
| | 2,970,000.000 | | | -103,950.00 | | | |
| 194832AA9 | COLLINS + AIKMAN PRO GTD SR SU | 2006/04/15 | 11.500 | 29SEP03 | 02OCT03 | 1.000000 | |
| ** WB3H ** | 115 | 108,750.00 | 109,475.00 | | | .00 | -725.00 |
| | 145,000.000 | | | -725.00 | | | |
| ** WB3H ** | CXL 115 | -108,750.00 | -109,475.00 | 29SEP03 | 02OCT03 | 1.000000 | 725.00 |
| | -145,000.000 | | | 725.00 | | .00 | |
| ** WB3H ** | 118 | 108,750.00 | 109,475.00 | 29SEP03 | 02OCT03 | 1.000000 | -725.00 |
| | 145,000.000 | | | -725.00 | | .00 | |
| ** WB3H ** | CXL 118 | -108,750.00 | -109,475.00 | 29SEP03 | 02OCT03 | 1.000000 | 725.00 |
| | -145,000.000 | | | 725.00 | | .00 | |
| ** WB3H ** | 129 | 101,014.65 | 109,475.00 | 29SEP03 | 02OCT03 | 1.000000 | -8,460.35 |
| | 145,000.000 | | | -8,460.35 | | .00 | |
| ** WB3H ** | CXL 129 | -101,014.65 | -109,475.00 | 29SEP03 | 02OCT03 | 1.000000 | 8,460.35 |
| | -145,000.000 | | | 8,460.35 | | .00 | |
| ** WB3H ** | 131 | 108,750.00 | 109,475.00 | 29SEP03 | 08OCT03 | 1.000000 | -725.00 |
| | 145,000.000 | | | -725.00 | | .00 | |
| ** WB3H ** | 108 | 58,312.50 | 57,000.00 | 30SEP03 | 03OCT03 | 1.000000 | 1,312.50 |
| | 75,000.000 | | | 1,312.50 | | .00 | |
| ** WB3H ** | | | | 30SEP03 | 03OCT03 | 1.000000 | |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|----------------------------|------------|------------|-------------------|-----------------|---------------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | NET BAS SECTY GN/LS | NET BAS SECTY GN/LS |
| | 109 | 59,250.00 | 57,000.00 | 2,250.00 | | .00 | 2,250.00 |
| | 75,000.000 | | | | | | |
| ** WB3H ** | 110 | 57,562.50 | 56,750.00 | 30SEP03 | 03OCT03 | 1.000000 | 812.50 |
| | 75,000.000 | | | 812.50 | | .00 | |
| ** WB3H ** | 111 | 59,062.50 | 56,625.00 | 30SEP03 | 03OCT03 | 1.000000 | 2,437.50 |
| | 75,000.000 | | | 2,437.50 | | .00 | |
| ** WB3H ** | 126 | 51,800.00 | 52,850.00 | 10OCT03 | 16OCT03 | 1.000000 | -1,050.00 |
| | 70,000.000 | | | -1,050.00 | | .00 | |
| ** WB3H ** | 130 | 57,375.00 | 56,625.00 | 14OCT03 | 17OCT03 | 1.000000 | 750.00 |
| | 75,000.000 | | | 750.00 | | .00 | |
| 194832AA9 | TOTAL | 452,112.50 | 446,325.00 | 5,787.50 L | | .00 | 5,787.50 L |
| 194832A03 | COLLINS + AIKMAN PRO SR NT | 2011/12/31 | 10.750 | 26SEP03 | 01OCT03 | 1.000000 | |
| ** WB2Q ** | 642 | 142,312.50 | 170,593.80 | | | .00 | -28,281.30 |
| | 165,000.000 | | | -28,281.30 | | | |
| ** WB2Q ** | 656 | 92,400.00 | 108,555.89 | 01OCT03 | 06OCT03 | 1.000000 | -16,155.89 |
| | 105,000.000 | | | -16,155.89 | | .00 | |
| ** WB2Q ** | 793 | 40,500.00 | 46,508.98 | 18NOV03 | 21NOV03 | 1.000000 | -6,008.98 |
| | 45,000.000 | | | -6,008.98 | | .00 | |
| ** WB2Q ** | 794 | 40,500.00 | 46,508.99 | 18NOV03 | 21NOV03 | 1.000000 | -6,008.99 |
| | 45,000.000 | | | -6,008.99 | | .00 | |
| ** WB2Q ** | 010 | 18,000.00 | 20,669.22 | 25NOV03 | 01DEC03 | 1.000000 | -2,669.22 |
| | 20,000.000 | | | -2,669.22 | | .00 | |
| ** WB2Q ** | 011 | 36,000.00 | 41,338.43 | 25NOV03 | 01DEC03 | 1.000000 | -5,338.43 |
| | 40,000.000 | | | -5,338.43 | | .00 | |
| ** WB2Q ** | 013 | 108,000.00 | 121,390.26 | 25NOV03 | 01DEC03 | 1.000000 | -13,390.26 |
| | 120,000.000 | | | -13,390.26 | | .00 | |



FOR PUBLIC DISCLOSURE

ATTACHMENT O

| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE | TRD DT LOCAL SECTY BASE SECTY GN/LS | STL DT BASE CURR | SELL RATE GN/LS | NET SECTY NET BAS SECTY GN/LS |
|-------------------------|-------------------------------|--|-------------------------------------|--------------|---|---------------------|--------------------|----------------------------------|
| ** WB2Q ** | 022 55,000.000 | 49,912.50 | | 53,953.68 | 02DEC03 -4,041.18 | 05DEC03 | 1.000000 .00 | -4,041.18 |
| ** WB2Q ** | 023 135,000.000 | 122,512.50 | | 124,968.72 | 03DEC03 -2,448.22 | 08DEC03 | 1.000000 .00 | -2,448.22 |
| ** WB2Q ** | 028 60,000.000 | 54,300.00 | | 52,454.16 | 03DEC03 1,845.84 | 08DEC03 | 1.000000 .00 | 1,845.84 |
| ** WB2Q ** | 026 35,000.000 | 31,850.00 | | 30,599.00 | 04DEC03 1,250.92 | 09DEC03 | 1.000000 .00 | 1,250.92 |
| ** WB2Q ** | 027 55,000.000 | 50,050.00 | | 48,084.27 | 04DEC03 1,965.73 | 09DEC03 | 1.000000 .00 | 1,965.73 |
| ** WB2Q ** | 030 70,000.000 | 63,700.00 | | 61,198.16 | 04DEC03 2,501.84 | 09DEC03 | 1.000000 .00 | 2,501.84 |
| ** WB2Q ** | 034 95,000.000 | 90,250.00 | | 83,061.35 | 09DEC03 7,188.65 | 12DEC03 | 1.000000 .00 | 7,188.65 |
| ** WB2Q ** | 043 95,000.000 | 92,150.00 | | 83,068.05 | 10DEC03 9,081.95 | 15DEC03 | 1.000000 .00 | 9,081.95 |
| ** WB2Q ** | 045 35,000.000 | 34,300.00 | | 30,610.60 | 18DEC03 3,689.40 | 23DEC03 | 1.000000 .00 | 3,689.40 |
| ** WB2Q ** | 074 55,000.000 | 53,900.00 | | 48,110.13 | 23DEC03 5,789.87 | 29DEC03 | 1.000000 .00 | 5,789.87 |
| 194832ADS | TOTAL | 1,120,637.50 | | 1,171,665.77 | -51,028.27 L | | .00 | -51,028.27 L |



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|-------------------------|-------------------------------|--|-------------------------------------|--------------|---|---------------------|--------------------|----------------------------------|
| 1949919D9 | EQUINOX HOLDINGS | SR SUBORD | 2008/12/15 | 14.000 | 16DEC03 | 16DEC03 | 1.000000 | |
| ** WB1J ** | 721 7,301,862.590 | 7,867,082.53 | | 6,447,255.21 | 1,419,827.32 | | .00 | 1,419,827.32 |
| 20029PAE9 | COMCAST CABLE COMMUN EXCHANGE | | 2004/05/01 | 8.125 | 29SEP03 | 02OCT03 | 1.000000 | |
| ** WB2D ** | 231 3,900,000.000 | 4,044,760.00 | | 4,044,937.72 | -149.72 | | .00 | -149.72 |
| 20029PAJ8 | COMCAST CABLE COMMUN SR NT | | 2008/11/15 | 6.200 | 11AUG03 | 14AUG03 | 1.000000 | |
| ** WB2R ** | 167 300,000.000 | 321,180.00 | | 271,621.13 | 49,558.87 | | .00 | 49,558.87 |
| 20029PAL3 | COMCAST CABLE COMMUN NT DTD | | 2011/01/30 | 6.750 | 24FEB03 | 27FEB03 | 1.000000 | |
| ** WB2Q ** | 661 75,000.000 | 79,373.25 | | 70,238.42 | 9,134.83 | | .00 | 9,134.83 |
| 20029PAM1 | COMCAST CABLE COMM I SR NT | | 2009/06/15 | 6.875 | 05DEC03 | 10DEC03 | 1.000000 | |
| ** WB2R ** | 361 208,000.000 | 224,790.00 | | 176,806.53 | 47,983.47 | | .00 | 47,983.47 |
| 20029PAN9 | COMCAST CABLE COMMUN SR NT | | 2013/06/15 | 7.125 | 27FEB03 | 04MAR03 | 1.000000 | |
| ** WB2Q ** | 668 50,000.000 | 55,104.50 | | 46,105.71 | 8,998.79 | | .00 | 8,998.79 |
| ** WB2Q ** | 478 35,000.000 | 38,764.25 | | 32,226.40 | 04MAR03 6,537.85 | 07MAR03 | 1.000000 .00 | 6,537.85 |
| ** WB2Q ** | 433 50,000.000 | 57,384.00 | | 46,151.94 | 09MAY03 11,232.06 | 14MAY03 | 1.000000 .00 | 11,232.06 |
| ** WB2Q ** | 434 60,000.000 | 68,668.20 | | 55,381.22 | 09MAY03 13,286.98 | 14MAY03 | 1.000000 .00 | 13,286.98 |
| ** WB2Q ** | 444 105,000.000 | 120,246.00 | | 97,104.36 | 12MAY03 23,141.64 | 15MAY03 | 1.000000 .00 | 23,141.64 |
| ** WB2Q ** | 445 165,000.000 | 190,286.25 | | 151,125.13 | 12MAY03 39,161.12 | 15MAY03 | 1.000000 .00 | 39,161.12 |

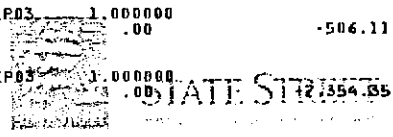


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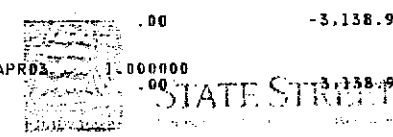
ATTACHMENT O

| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE | TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS | STL DT SELL RATE BASE CURR GN/LS | NET SECTY GN/LS NET BAS SECTY GN/LS |
|-------------------------|--|-------------------------------------|--------------|---|--|--|
| ** WB2Q ** | 450 100,000.000 | 114,050.00 | 103,647.88 | 13MAY03 10,402.12 | 16MAY03 1.000000 .00 | 10,402.12 |
| 20029PAN9 | TOTAL | 644,503.20 | 531,742.64 | 112,760.56 L | .00 | 112,760.56 L |
| 20030NAA9 | COMCAST CORP | 2010/01/15 | 5.850 | 08JAN03 | 13JAN03 | 1.000000 |
| ** WB2F ** | 763 1,088,000.000 | 1,085,022.00 | 1,078,509.60 | 6,512.40 | .00 | 6,512.40 |
| ** WB2R ** | 141 250,000.000 | 262,750.00 | 249,677.71 | 29JUL03 13,072.29 | 01AUG03 1.000000 .00 | 13,072.29 |
| 20030NAA9 | TOTAL | 1,347,772.00 | 1,328,187.31 | 19,584.69 L | .00 | 19,584.69 L |
| 20030NAB7 | COMCAST CORP | 2015/01/15 | 6.500 | 29APR03 | 02MAY03 | 1.000000 |
| ** WB2N ** | 320 50,000.000 | 54,078.50 | 49,857.52 | 4,220.98 | .00 | 4,220.98 |
| ** WB2R ** | 362 500,000.000 | 543,685.00 | 498,625.60 | 05DEC03 45,059.40 | 10DEC03 1.000000 .00 | 45,059.40 |
| 20030NAB7 | TOTAL | 597,763.50 | 548,483.12 | 49,280.38 L | .00 | 49,280.38 L |
| 20030NAE1 | COMCAST CORP NEW | 2014/01/15 | 5.300 | 14AUG03 | 19AUG03 | 1.000000 |
| ** WB2L ** | 414 110,000.000 | 103,425.30 | 109,818.66 | -6,393.36 | .00 | -6,393.36 |
| ** WB2L ** | 465 110,000.000 | 104,377.90 | 109,818.73 | 18AUG03 -5,440.83 | 21AUG03 1.000000 .00 | -5,440.83 |
| ** WB2L ** | 516 90,000.000 | 86,529.60 | 89,851.84 | 21AUG03 -3,322.24 | 26AUG03 1.000000 .00 | -3,322.24 |
| ** WB2L ** | 041 115,000.000 | 114,305.40 | 114,811.51 | 12SEP03 -506.11 | 17SEP03 1.000000 .00 | -506.11 |
| ** WB2L ** | 089 | 217,285.20 | 219,639.55 | 16SEP03 -2,354.35 | 19SEP03 1.000000 .00 | -2,354.35 |



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|-------------------------|--|-------------------------------------|---------------|---|--|--|
| 20030NAE1 | TOTAL | 625,923.40 | 643,940.29 | -18,016.89 L | .00 | -18,016.89 L |
| 20033TAD7 | COMED TRANSITIONAL F SER 1998 | 2005/06/25 | 5.390 | 25JUN03 | 27JUN03 | 1.000000 |
| ** WB2P ** | 460 212,102.250 | 212,102.24 | 214,480.49 | -2,378.25 | .00 | -2,378.25 |
| 200466AAB | COMM 1999 1 | 2032/05/15 | 6.145 | 20FEB03 | 25FEB03 | 1.000000 |
| ** WB2L ** | 117 138,359.700 | 148,401.59 | 142,488.30 | 5,913.29 | .00 | 5,913.29 |
| ** WB2L ** | 182 21,401.440 | 21,401.44 | 21,930.14 | 15SEP03 -528.70 | 15SEP03 1.000000 .00 | -528.70 |
| 200466AAB | TOTAL | 169,803.03 | 164,418.44 | 5,384.59 L | .00 | 5,384.59 L |
| 200469AA2 | COMM 2000 FL2 | 2011/04/15 | 1.000 | 17NOV03 | 18NOV03 | 1.000000 |
| ** WB1Z ** | 578 98,619.320 | 98,619.32 | 98,331.80 | 287.52 | .00 | 287.52 |
| 201728CH3 | COMMERCIAL MTG ACCEP SER 1997 | 2030/12/15 | 6.735 | 15OCT03 | 15OCT03 | 1.000000 |
| ** WB2N ** | 791 5,932.920 | 5,932.92 | 6,143.46 | -210.54 | .00 | -210.54 |
| 202795FT2 | COMMONWEALTH EDISON SHELF 29 | 2004/01/15 | 7.375 | 05MAY03 | 05MAY03 | 1.000000 |
| ** WB1Y ** | 342 10,066,000.000 | 10,455,943.64 | 10,456,532.37 | -2,588.73 | .00 | -2,588.73 |
| 205887AV4 | CONAGRA INC | 2005/09/15 | 7.500 | 12MAR03 | 17MAR03 | 1.000000 |
| ** WB2J ** | 270 1,500,000.000 | 1,687,800.00 | 1,559,645.93 | 128,154.07 | .00 | 128,154.07 |
| 20767BAA1 | CONNECTICUT RRB SPL CL+P 1 CT | 2005/03/30 | 4.870 | 07APR03 | 07APR03 | 1.000000 |
| ** WB2J ** | 295 355,570.340 | 355,570.31 | 358,709.30 | -3,138.99 | .00 | -3,138.99 |
| ** WB2J ** | 487 355,570.340 | 355,570.31 | 358,709.30 | 07APR03 -3,138.99 | 07APR03 1.000000 .00 | -3,138.99 |



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ATTACHMENT O

| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|-------------------------------|--|------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| ** WB2J ** | CXL 487 | -355,570.31 | | -358,789.30 | 07APR03 3,138.99 | 07APR03 | 1.000000 .00 | 3,138.99 |
| -355,570.348 | | | | | | | | |
| 207678AA1 | TOTAL | 355,570.31 | | 358,789.30 | -3,138.99 L | | .00 | -3,138.99 L |
| 20825CAA2 | CONOCOPHILLIPS | NT 2007 1 | 2007/10/15 | 3.425 | 04MAR03 | 11MAR03 | 1.000000 | |
| ** WB1H ** | 096 | 1,108,834.58 | | 1,108,920.30 | -85.80 | | .00 | -85.80 |
| 1,110,000.000 | | | | | | | | |
| 20825CAB0 | CONOCOPHILLIPS | NT 144A | 2012/10/15 | 4.750 | 04MAR03 | 11MAR03 | 1.000000 | |
| ** WB2M ** | 378 | 4,281,553.00 | | 4,281,657.26 | -104.26 | | .00 | -104.26 |
| 4,300,000.000 | | | | | | | | |
| 20825CAC0 | CONOCOPHILLIPS | NT 2032 1 | 2032/10/15 | 5.900 | 08JAN03 | 13JAN03 | 1.000000 | |
| ** WB2M ** | 502 | 1,248,652.80 | | 1,264,877.34 | -15,424.54 | | .00 | -15,424.54 |
| 1,280,000.000 | | | | | | | | |
| ** WB2M ** | 382 | 9,875.20 | | 9,875.82 | -62 | 04MAR03 | 11MAR03 | 1.000000 |
| 10,000.000 | | | | | | | .00 | -62 |
| 20825CAC0 | TOTAL | 1,258,520.00 | | 1,273,953.16 | -15,425.16 L | | .00 | -15,425.16 L |
| 20825UAA2 | CONOCO FDG CO | NT | 2004/10/15 | 5.450 | 06MAY03 | 09MAY03 | 1.000000 | |
| ** WB1H ** | 657 | 753,700.80 | | 789,298.65 | 64,418.15 | | .00 | 64,418.15 |
| 690,000.000 | | | | | | | | |
| 20825UAB0 | CONOCO FDG CO | NT | 2011/10/15 | 6.350 | 24JUN03 | 27JUN03 | 1.000000 | |
| ** WB1H ** | 434 | 817,042.80 | | 784,518.70 | 32,524.10 | | .00 | 32,524.10 |
| 690,000.000 | | | | | | | | |
| ** WB1H ** | CXL 434 | -817,042.80 | | -784,518.70 | -32,524.10 | 24JUN03 | 27JUN03 | 1.000000 |
| -690,000.000 | | | | | | | .00 | -32,524.10 |
| ** WB1H ** | 454 | 817,042.80 | | 784,544.70 | 32,498.10 | 24JUN03 | 26JUN03 | 1.000000 |
| 690,000.000 | | | | | | | .00 | 32,498.10 |



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|-------------------------|-------------------------------|--|------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 20825UAB0 | TOTAL | 817,042.80 | | 784,544.70 | 32,498.10 L | | .00 | 32,498.10 L |
| 20825UAC0 | CONOCO FDG CO | NT | 2031/10/15 | 7.250 | 05JUN03 | 10JUN03 | 1.000000 | |
| ** WB2N ** | 736 | 1,312,689.00 | | 1,071,226.25 | 241,462.75 | | .00 | 241,462.75 |
| 1,020,000.000 | | | | | | | | |
| 208251AC2 | CONOCO INC | NT | 2004/04/15 | 5.900 | 05JUN03 | 10JUN03 | 1.000000 | |
| ** WB2D ** | 380 | 4,405,612.90 | | 4,342,323.99 | 63,288.91 | | .00 | 63,288.91 |
| 4,238,000.000 | | | | | | | | |
| ** WB1Z ** | 660 | 11,631,875.52 | | 11,582,542.61 | 49,332.91 | 24NOV03 | 26NOV03 | 1.000000 |
| 11,428,000.000 | | | | | | | .00 | 49,332.91 |
| 208251AC2 | TOTAL | 16,037,488.42 | | 15,924,866.60 | 112,621.82 L | | .00 | 112,621.82 L |
| 208251AC3 | CONOCO INC | NT | 2003/04/15 | 1.000 | 15APR03 | 15APR03 | 1.000000 | |
| ** WB1Z ** | 689 | 12,000,000.00 | | 12,000,000.00 | .00 | | .00 | .00 |
| 12,000,000.000 | | | | | | | | |
| ** WB1Z ** | 618 | 8,000,000.00 | 2003/04/15 | 2.710 | 15APR03 | 15APR03 | 1.000000 | .00 |
| 8,000,000.000 | | | | 8,000,000.00 | .00 | | .00 | .00 |
| 208251AC3 | TOTAL | 20,000,000.00 | | 20,000,000.00 | .00 | | .00 | .00 |
| 208460CP1 | CONSECO FINANCE | 2000 3MFD | 2031/12/01 | 8.400 | 17JUN03 | 20JUN03 | 1.000000 | |
| ** WB1E ** | 646 | 2,668,750.00 | | 2,588,077.55 | 80,672.45 | | .00 | 80,672.45 |
| 2,500,000.000 | | | | | | | | |
| 208460HP6 | CONSECO FIN SECURITI | CNF 2001 | 2033/05/01 | 2.500 | 31MAR03 | 31MAR03 | 1.000000 | |
| ** WB1Z ** | 526 | .00 | | 64,912.19 | -64,912.19 | | .00 | -64,912.19 |
| 700,000.000 | | | | | | | | |
| ** WB1Z ** | 673 | .00 | | 67,230.48 | -67,230.48 | 30JUN03 | 30JUN03 | 1.000000 |
| 725,000.000 | | | | | | | .00 | -67,230.48 |
| ** WB1Z ** | 151 | .00 | | 69,548.78 | -69,548.78 | 30SEP03 | 30SEP03 | 000000 |
| 750,000.000 | | | | | | | .00 | -69,548.78 |



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|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| ** WB1Z ** | 345 725,000.000 | .00 | 67,230.48 | -67,230.48 | 31DEC03 | 1.000000 .00 | -67,230.48 |
| 20846QHP6 | TOTAL | .00 | 268,921.93 | -268,921.93 L | | .00 | -268,921.93 L |
| 20846QJD1 | CONSECO FIN SECURITI SER 2002 | 2018/10/15 | 1.000 | 15MAR03 | 17MAR03 | 1.000000 | |
| ** WB1Z ** | 332 561,458.260 | .00 | 561,458.26 | -.06 | | .00 | -.06 |
| 20846QJK5 | CONSECO FIN SECURITI SER 2002 | 2032/04/15 | 7.250 | 31JAN03 | 31JAN03 | 1.000000 | |
| ** WB2N ** | 002 1,004,739.330 | .00 | 120,341.42 | -120,341.42 | | .00 | -120,341.42 |
| ** WB2N ** | 306 4,822,748.800 | .00 | 577,638.80 | -577,638.80 | | .00 | -577,638.80 |
| ** WB2N ** | 612 4,766,784.100 | 4,766,784.10 | 570,935.72 | 4,195,848.38 | 30SEP03 | 1.000000 .00 | 4,195,848.38 |
| ** WB2N ** | 612 -4,766,784.100 | -4,766,784.10 | -570,935.72 | -4,195,848.38 | 30SEP03 | 1.000000 .00 | -4,195,848.38 |
| ** WB2N ** | 613 -4,766,784.100 | .00 | 570,935.72 | -570,935.72 | | .00 | -570,935.72 |
| ** WB2N ** | 613 -4,766,784.100 | .00 | -570,935.72 | 570,935.72 | | .00 | 570,935.72 |
| 20846QJK5 | TOTAL | .00 | 697,980.22 | -697,980.22 L | | .00 | -697,980.22 L |
| 20847TAV3 | CONSECO FIN HOME EQU SER 2001 | 2025/11/15 | 5.390 | 15MAY03 | 15MAY03 | 1.000000 | |
| ** WB2P ** | 310 1,796.670 | 1,796.67 | 1,821.50 | -24.83 | | .00 | -24.83 |
| ** WB2P ** | 458 48,920.400 | 48,920.40 | 49,594.41 | -674.01 | | .00 | -674.01 |
| ** WB2P ** | | | | 15JUL03 | 15JUL03 | 1.000000 | |

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|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| ** WB2P ** | 543 117,069.200 | 117,069.20 | 118,677.58 | -1,608.38 | | .00 | -1,608.38 |
| ** WB2P ** | 343 98,794.198 | .00 | 100,139.42 | -100,139.42 | 31OCT03 | 1.000000 .00 | -100,139.42 |
| ** WB2P ** | 343 -98,794.198 | .00 | -100,139.42 | 100,139.42 | 31OCT03 | 1.000000 .00 | 100,139.42 |
| ** WB2P ** | 344 98,794.198 | 98,794.18 | 100,139.42 | -1,345.24 | 31OCT03 | 1.000000 .00 | -1,345.24 |
| ** WB2P ** | 344 -98,794.198 | -98,794.18 | -100,139.42 | 1,345.24 | 31OCT03 | 1.000000 .00 | 1,345.24 |
| ** WB2P ** | 553 98,794.180 | 98,794.18 | 100,137.63 | -1,343.45 | 31OCT03 | 1.000000 .00 | -1,343.45 |
| ** WB2P ** | 554 100,625.530 | 100,625.53 | 101,989.86 | -1,364.33 | 30NOV03 | 1.000000 .00 | -1,364.33 |
| 20847TAV3 | TOTAL | 367,205.98 | 372,220.98 | -5,015.00 L | | .00 | -5,015.00 L |
| 20847TAY7 | CONSECO FIN HOME EQU SER 2001 | 2004/02/15 | 0.000 | 28FEB03 | 28FEB03 | 1.000000 | |
| ** WB1Z ** | 282 4,738,461.540 | .00 | 940,623.94 | -940,623.94 | | .00 | -940,623.94 |
| ** WB1Z ** | 473 1,489,230.770 | -1,489,230.77 | -295,624.67 | -1,193,606.10 | 31JUL03 | 1.000000 .00 | -1,193,606.10 |
| ** WB1Z ** | 473 -1,489,230.770 | -1,489,230.77 | -295,624.67 | -1,193,606.10 | 31JUL03 | 1.000000 .00 | -1,193,606.10 |
| ** WB1Z ** | 488 1,489,230.770 | .00 | 295,624.67 | -295,624.67 | 31JUL03 | 1.000000 .00 | -295,624.67 |
| ** WB1Z ** | 152 2,141,962.840 | .00 | 425,197.40 | -425,197.40 | 30SEP03 | 1.000000 .00 | -425,197.40 |

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|-------------------------|--------------------------------|--|-------------------------------------|-------------------------------------|---|--------------------------|-------------------|------------------------------------|
| ** WB1Z ** | CXL 152 | .00 | -425,197.40 | | 30SEP03 | 30SEP03 | 1.000000 .00 | 425,197.40 |
| | -2,141,962.848 | | | | | | | |
| ** WB1Z ** | 472 | .00 | 295,624.67 | | 30SEP03 | 30SEP03 | 1.000000 .00 | -295,624.67 |
| | 1,489,230.770 | | | | | | | |
| ** WB1Z ** | CXL 472 | .00 | -295,624.67 | | 30SEP03 | 30SEP03 | 1.000000 .00 | 295,624.67 |
| | -1,489,230.770 | | | | | | | |
| ** WB1Z ** | 463 | .00 | 129,572.74 | | 31OCT03 | 31OCT03 | 1.000000 .00 | -129,572.74 |
| | 652,732.120 | | | | | | | |
| ** WB1Z ** | CXL 463 | .00 | -129,572.74 | | 31OCT03 | 31OCT03 | 1.000000 .00 | 129,572.74 |
| | -652,732.120 | | | | | | | |
| 20847TAY7 | TOTAL | .00 | 1,236,248.61 | | | | .00 | -1,236,248.61 L |
| 21036PAD4 | CONSTELLATION BRANDS SR NT | 2008/02/15 | 0.000 | | 14JAN03 | 17JAN03 | 1.000000 | |
| ** WB2Q ** | 576 | 31,275.00 | 30,689.98 | | 585.02 | | .00 | 585.02 |
| | 30,000.000 | | | | | | | |
| ** WB2Q ** | 570 | 41,800.00 | 40,918.36 | | 15JAN03 | 21JAN03 | 1.000000 .00 | 881.64 |
| | 40,000.000 | | | | 881.64 | | | |
| 21036PAD4 | TOTAL | 73,075.00 | 71,608.34 | | 1,466.66 L | | .00 | 1,466.66 L |
| 21036UAA5 | CONSTAR INTL INC NEW SR SUB NT | 2012/12/01 | 11.800 | | 01AUG03 | 06AUG03 | 1.000000 | |
| ** WB2Q ** | 718 | 145,500.00 | 147,855.97 | | -2,355.97 | | .00 | -2,355.97 |
| | 150,000.000 | | | | | | | |
| ** WB2Q ** | 730 | 220,000.00 | 246,430.26 | | 07AUG03 | 12AUG03 | 1.000000 .00 | -26,430.26 |
| | 250,000.000 | | | | -26,430.26 | | | |
| ** WB2Q ** | 729 | 396,000.00 | 443,570.09 | | 08AUG03 | 08AUG03 | 1.000000 .00 | -47,570.09 |
| | 450,000.000 | | | | -47,570.09 | | | |
| ** WB2Q ** | 733 | 52,800.00 | 59,143.41 | | 08AUG03 | 13AUG03 | 0.000000 .00 | -6,343.41 |
| | | | | | -6,343.41 | | | |



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|-------------------------|--------------------------------|--|-------------------------------------|-------------------------------------|---|--------------------------|-------------------|------------------------------------|
| | | 60,000.000 | | | | | | |
| ** WB2Q ** | 734 | 79,650.00 | 88,715.11 | | 08AUG03 | 15AUG03 | 1.000000 .00 | -9,065.11 |
| | 90,000.000 | | | | | | | |
| ** WB3H ** | 188 | 196,225.00 | 209,150.00 | | 30OCT03 | 04NOV03 | 1.000000 .00 | -12,925.00 |
| | 235,000.000 | | | | | | | |
| ** WB3H ** | 216 | 188,600.00 | 202,450.00 | | 13NOV03 | 18NOV03 | 1.000000 .00 | -13,850.00 |
| | 230,000.000 | | | | | | | |
| 21036UAA5 | TOTAL | 1,278,775.00 | 1,397,314.84 | | -118,539.84 L | | .00 | -118,539.84 L |
| 210518BF2 | CONSUMERS ENERGY CO SR NT RES | 2008/05/01 | 6.200 | | 07JAN03 | 10JAN03 | 1.000000 | |
| ** WB2L ** | 675 | 469,412.50 | 471,030.50 | | -1,618.00 | | .00 | -1,618.00 |
| | 470,000.000 | | | | | | | |
| ** WB2Q ** | 555 | 30,075.00 | 29,821.50 | 2008/05/01 | 07JAN03 | 10JAN03 | 1.000000 .00 | 1,053.50 |
| | 30,000.000 | | | | 1,053.50 | | | |
| ** WB2Q ** | 399 | 75,000.00 | 73,317.09 | | 01MAY03 | 01MAY03 | 1.000000 .00 | 1,682.91 |
| | 75,000.000 | | | | 1,682.91 | | | |
| 210518BF2 | TOTAL | 574,487.50 | 573,349.17 | | 1,118.33 L | | .00 | 1,118.33 L |
| 21075WJ44 | CONTIMORTGAGE HOME E 1998 3 PA | 2029/10/15 | 8.100 | | 01MAY03 | 06MAY03 | 1.000000 | |
| ** WB2N ** | 375 | 682,000.00 | 511,721.43 | | 170,278.57 | | .00 | 170,278.57 |
| | 1,100,000.000 | | | | | | | |
| 21075WKCB | CONTIMORTGAGE HOME E SER 1999 | 2030/04/25 | 8.500 | | 25NOV03 | 25NOV03 | 1.000000 | |
| ** WB2N ** | 599 | 18,313.77 | 8,660.42 | | 9,653.35 | | .00 | 9,653.35 |
| | 18,313.770 | | | | | | | |
| ** WB2N ** | CXL 599 | -18,313.77 | -8,660.42 | | 25NOV03 | 25NOV03 | 1.000000 .00 | -9,653.35 |
| | -18,313.770 | | | | -9,653.35 | | | |
| ** WB2N ** | 048 | 18,313.77 | 8,668.88 | | 31DEC03 | 31DEC03 | 0.000000 .00 | -9,645.69 |
| | 18,313.770 | | | | 9,645.69 | | | |



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|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 21075WKC8 | TOTAL | | 18,313.77 | 8,668.08 | 9,645.69 L | .00 | 9,645.69 L |
| 210805AM9 | CONTINENTAL AIRLS PA SER 1996 | 2013/10/15 | 6.940 | 280CT03 | 280CT03 | 1.000000 | |
| WB2J | 233 | | 21,815.73 | 21,514.54 | 301.19 | .00 | 301.19 |
| | 21,815.730 | | | | | | |
| 210805CQB | CONTINENTAL AIRLS PA PASSTHRU | 2019/02/02 | 6.545 | 13DEC02 | 06FEB03 | 1.000000 | |
| WB2L | 040 | | 335,193.59 | 290,162.95 | 45,030.64 | .00 | 45,030.64 |
| | 395,508.670 | | | | | | |
| WB2L | CXL 573 | | -335,193.59 | -293,669.78 | -41,523.81 | 13DEC02 | 18DEC02 |
| | -395,508.660 | | | | .00 | .00 | -41,523.81 |
| 210805CQB | TOTAL | | .00 | -3,506.83 | 3,506.83 L | .00 | 3,506.83 L |
| 210805DCB | CONTINENTAL AIRLS PA SER 2000 | 2005/05/01 | 8.321 | 17JUN03 | 20JUN03 | 1.000000 | |
| WB2L | 745 | | 415,000.00 | 450,153.76 | -35,153.76 | .00 | -35,153.76 |
| | 500,000.000 | | | | | | |
| 210805DG9 | CONTINENTAL AIRLS PA SER 2000 | 2012/10/02 | 8.312 | 11SEP03 | 16SEP03 | 1.000000 | |
| WB2L | 020 | | 102,391.05 | 127,935.50 | -25,544.45 | .00 | -25,544.45 |
| | 138,366.280 | | | | | | |
| WB2L | 024 | | 94,711.72 | 118,340.34 | -23,628.62 | 11SEP03 | 16SEP03 |
| | 127,988.810 | | | | .00 | .00 | -23,628.62 |
| WB2L | 140 | | 94,711.72 | 118,340.34 | -23,628.62 | 11SEP03 | 16SEP03 |
| | 127,988.810 | | | | .00 | .00 | -23,628.62 |
| WB2L | CXL 140 | | -94,711.72 | -118,340.34 | 23,628.62 | 11SEP03 | 16SEP03 |
| | -127,988.810 | | | | .00 | .00 | 23,628.62 |
| WB2L | 038 | | 191,983.22 | 239,885.30 | -47,902.08 | 12SEP03 | 17SEP03 |
| | 259,436.780 | | | | .00 | .00 | -47,902.08 |
| WB2L | 047 | | 122,869.26 | 153,526.56 | -30,657.30 | 12SEP03 | 17SEP03 |
| | 166,039.510 | | | | .00 | .00 | -30,657.30 |

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|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 210805DG9 | TOTAL | | 511,955.25 | 639,687.70 | -127,732.45 L | .00 | -127,732.45 L |
| 210805DL8 | CONTINENTAL AIRLS PA SER 2001 | 2011/06/15 | 7.033 | 09SEP03 | 12SEP03 | 1.000000 | |
| WB2L | 756 | | 120,952.63 | 128,172.67 | -7,220.04 | .00 | -7,220.04 |
| | 162,352.520 | | | | | | |
| WB2L | 023 | | 362,857.88 | 345,956.66 | 16,901.22 | 11SEP03 | 16SEP03 |
| | 487,057.560 | | | | .00 | .00 | 16,901.22 |
| WB2L | CXL 023 | | -362,857.88 | -345,956.66 | -16,901.22 | 11SEP03 | 16SEP03 |
| | -487,057.560 | | | | .00 | .00 | -16,901.22 |
| WB2L | 124 | | 362,857.88 | 384,629.68 | -21,771.80 | 11SEP03 | 16SEP03 |
| | 487,057.560 | | | | .00 | .00 | -21,771.80 |
| WB2L | CXL 124 | | -362,857.88 | -384,629.68 | 21,771.80 | 11SEP03 | 16SEP03 |
| | -487,057.560 | | | | .00 | .00 | 21,771.80 |
| WB2L | 384 | | 362,857.88 | 345,956.67 | 16,901.21 | 11SEP03 | 16SEP03 |
| | 487,057.570 | | | | .00 | .00 | 16,901.21 |
| 210805DL8 | TOTAL | | 483,810.51 | 674,129.34 | 9,681.17 L | .00 | 9,681.17 L |
| 21849AA5 | CORESTATES CAP III CAP TR PT | 2027/02/15 | 1.000 | 03DEC03 | 08DEC03 | 1.000000 | |
| WB1Y | 631 | | 1,064,222.70 | 1,070,831.07 | -6,608.37 | .00 | -6,608.37 |
| | 1,130,000.000 | | | | | | |
| 21849AA5 | CORESTATES CAPTL II SUB CAP I | 2027/01/15 | 1.000 | 03NOV03 | 06NOV03 | 1.000000 | |
| WB1Z | 454 | | 8,803,132.50 | 8,437,787.70 | 365,344.80 | .00 | 365,344.80 |
| | 9,250,000.000 | | | | | | |
| WB1Y | 476 | | 3,092,992.50 | 2,964,628.11 | 128,364.39 | 03NOV03 | 06NOV03 |
| | 3,250,000.000 | | | | .00 | .00 | 128,364.39 |

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|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 21B694AA5 | TOTAL | 11,896,125.00 | 11,402,415.81 | 493,709.19 L | | .00 | 493,709.19 L |
| 22025YAA8 | CORRECTIONS CORP SER 144A | 2009/05/01 | 9.875 | 07FEB03 | 14FEB03 | 1.000000 | |
| ** WB20 ** | 177 2,250,000.000 | 2,303,306.25 | 2,299,055.36 | 4,250.89 | | .00 | 4,250.89 |
| ** WB2Q ** | 641 480,000.000 | 494,056.25 | 493,012.47 | 1,043.78 | | 1.000000 .00 | 1,043.78 |
| 22025YAA8 | TOTAL | 2,797,362.50 | 2,792,067.83 | 5,294.67 L | | .00 | 5,294.67 L |
| 2219959M5 | COTT CORP TERM LOAN 2006/12/31 | 1.000 | | 15JAN03 | 15JAN03 | 1.000000 | |
| ** WB1X ** | 075 4,375.000 | 4,375.00 | 4,369.53 | 5.47 | | .00 | 5.47 |
| ** WB1X ** | 092 8,000.000 | 8,000.00 | 7,990.00 | 22JAN03 10.00 | 22JAN03 | 1.000000 .00 | 10.00 |
| ** WB1X ** | 093 8,000.000 | 8,000.00 | 7,990.00 | 22JAN03 10.00 | 23JAN03 | 1.000000 .00 | 10.00 |
| ** WB1X ** | 164 3,500.000 | 3,500.00 | 3,495.63 | 03FEB03 4.37 | 03FEB03 | 1.000000 .00 | 4.37 |
| ** WB1X ** | 165 3,500.000 | 3,500.00 | 3,495.63 | 04FEB03 4.37 | 04FEB03 | 1.000000 .00 | 4.37 |
| ** WB1X ** | 284 41,999.990 | 41,999.99 | 41,947.49 | 28FEB03 52.50 | 07MAR03 | 1.000000 .00 | 52.50 |
| ** WB1X ** | CXL 284 -41,999.990 | -41,999.99 | -41,947.49 | 28FEB03 -52.50 | 07MAR03 | 1.000000 .00 | -52.50 |
| ** WB1X ** | 309 42,000.000 | 42,000.00 | 41,947.50 | 28FEB03 52.50 | 11MAR03 | 1.000000 .00 | 52.50 |
| ** WB1X ** | | | | 31MAR03 | 15APR03 | 1.000000 .00 | |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| | 476 50,374.990 | 50,374.99 | 50,312.02 | 62.97 | | .00 | 62.97 |
| ** WB1X ** | CXL 476 -50,374.990 | -50,374.99 | -50,312.02 | -62.97 | 31MAR03 15APR03 | 1.000000 .00 | -62.97 |
| ** WB1X ** | 040 375.000 | 375.00 | 374.53 | .47 | 15APR03 15APR03 | 1.000000 .00 | .47 |
| ** WB1X ** | 535 62,545.340 | 62,545.34 | 62,467.16 | 78.18 | 15APR03 15APR03 | 1.000000 .00 | 78.18 |
| ** WB1X ** | 619 374.990 | 374.99 | 374.52 | .47 | 30APR03 15MAY03 | 1.000000 .00 | .47 |
| ** WB1X ** | CXL 619 -374.990 | -374.99 | -374.52 | -.47 | 30APR03 15MAY03 | 1.000000 .00 | -.47 |
| ** WB1X ** | 234 10,055.870 | 10,055.87 | 10,043.30 | 12.57 | 30JUN03 15JUL03 | 1.000000 .00 | 12.57 |
| ** WB1X ** | CXL 234 -10,055.870 | -10,055.87 | -10,043.30 | -12.57 | 30JUN03 15JUL03 | 1.000000 .00 | -12.57 |
| ** WB1X ** | 235 15,374.990 | 15,374.99 | 15,355.77 | 19.22 | 30JUN03 15JUL03 | 1.000000 .00 | 19.22 |
| ** WB1X ** | CXL 235 -15,374.990 | -15,374.99 | -15,355.77 | -19.22 | 30JUN03 15JUL03 | 1.000000 .00 | -19.22 |
| ** WB1X ** | 254 15,375.000 | 15,375.00 | 15,355.78 | 19.22 | 30JUN03 30JUN03 | 1.000000 .00 | 19.22 |
| ** WB1X ** | CXL 254 -15,375.000 | -15,375.00 | -15,355.78 | -19.22 | 30JUN03 30JUN03 | 1.000000 .00 | -19.22 |
| ** WB1X ** | 289 15,375.000 | 15,375.00 | 15,355.78 | 19.22 | 30JUN03 15JUL03 | 1.000000 .00 | 19.22 |



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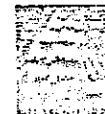
| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|---|----------------|----------------|------------------|-----------------|-----------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | GN/LS | GN/LS | GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| ** WB1X ** | 385 7,499.990 | 7,499.99 | 7,490.61 | 31JUL03 9.38 | 07AUG03 | 1.000000 .00 | 9.38 |
| ** WB1X ** | 526 25,000.000 | 25,000.00 | 24,968.75 | 22AUG03 31.25 | 22AUG03 | 1.000000 .00 | 31.25 |
| ** WB1X ** | 527 15,000.000 | 15,000.00 | 14,981.25 | 29AUG03 18.75 | 08SEP03 | 1.000000 .00 | 18.75 |
| ** WB1X ** | 578 7,500.000 | 7,500.00 | 7,490.63 | 12SEP03 9.37 | 12SEP03 | 1.000000 .00 | 9.37 |
| ** WB1X ** | 579 13,750.000 | 13,750.00 | 13,732.81 | 19SEP03 17.19 | 19SEP03 | 1.000000 .00 | 17.19 |
| 2219959N5 | TOTAL | 216,420.33 | 216,149.81 | 270.52 L | | .00 | 270.52 L |
| 22237LNL3 | COUNTRYWIDE FDG CORP TRANCHE T 2005/05/10 | 1.000 | | 19JUN03 | 27JUN03 | 1.000000 | |
| ** WB1Y ** | 641 2,000,000.000 | 2,011,800.00 | 2,009,880.00 | 1,920.00 | | .00 | 1,920.00 |
| 222374AC4 | COUNTRYWIDE HOME EQU HOME EQUI 2022/06/15 | 1.000 | | 17MAR03 | 17MAR03 | 1.000000 | |
| ** WB1Z ** | 333 418,999.610 | 419,487.78 | 418,760.44 | 727.34 | | .00 | 727.34 |
| 224040AC2 | COX COMMUNICATIONS I TRANCHE T 2003/10/01 | 7.170 | | 01FEB03 | 01FEB03 | 1.000000 | |
| ** WB1A ** | 776 10,000,000.000 | 10,519,900.00 | 10,109,798.54 | 410,101.46 | | .00 | 410,101.46 |
| ** WB1A ** | CXL 776 -10,000,000.000 | -10,519,900.00 | -10,109,798.54 | -410,101.46 | | 1.000000 .00 | -410,101.46 |
| ** WB1U ** | 774 10,000,000.000 | 10,130,700.00 | 10,039,019.34 | 91,680.66 | 07JUL03 | 1.000000 .00 | 91,680.66 |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|---|---------------|---------------|--------------|-----------------|-----------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | GN/LS | GN/LS | GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| 224040AC2 | TOTAL | .00 | .00 | .00 L | | .00 | .00 L |
| | | 10,130,700.00 | 10,039,019.34 | 91,680.66 S | | .00 | 91,680.66 S |
| 224044AL1 | COX COMMUNICATIONS I RESET PUT 2003/08/01 | 1.000 | | 01AUG03 | 01AUG03 | 1.000000 | |
| ** WB2D ** | 753 500,000.000 | 500,000.00 | 505,250.00 | -5,250.00 | | .00 | -5,250.00 |
| ** WB2D ** | 754 2,500,000.000 | 2,500,000.00 | 2,541,400.00 | -41,400.00 | | 1.000000 .00 | -41,400.00 |
| 224044AL1 | TOTAL | 3,000,000.00 | 3,046,650.00 | -46,650.00 L | | .00 | -46,650.00 L |
| 224044AS6 | COX COMMUNICATIONS I NT 2009/08/15 | 7.875 | | 20NOV03 | 25NOV03 | 1.000000 | |
| ** WB2R ** | 338 100,000.000 | 118,580.00 | 97,427.59 | 21,152.41 | | .00 | 21,152.41 |
| ** WB2R ** | 354 400,000.000 | 465,920.00 | 389,759.91 | 76,160.09 | | 1.000000 .00 | 76,160.09 |
| 224044AS6 | TOTAL | 584,500.00 | 487,187.50 | 97,312.50 L | | .00 | 97,312.50 L |
| 224044AX5 | COX COMMUNICATIONS I SUB DISC 2020/04/19 | 0.425 | | 23SEP03 | 24SEP03 | 1.000000 | |
| ** WB2F ** | 514 2,785,000.000 | 1,420,350.00 | 1,409,950.31 | 10,399.69 | | .00 | 10,399.69 |
| 224044BE4 | COX COMMUNICATIONS I NEW 2012/10/01 | 7.125 | | 20MAY03 | 23MAY03 | 1.000000 | |
| ** WB1A ** | 210 10,000,000.000 | 11,887,100.00 | 9,929,781.01 | 1,957,318.99 | | .00 | 1,957,318.99 |
| ** WB2R ** | 165 375,000.000 | 420,251.25 | 373,293.40 | 46,957.85 | | 1.000000 .00 | 46,957.85 |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|------------|--------------------------------------|
| 224044BE6 | TOTAL | | 12,387,351.25 | 10,303,074.41 | 2,004,276.84 L | .00 | 2,004,276.84 L |
| 224051AC7 | COX RADIO INC SR NT | 2006/02/15 | 6.625 | 24JUL03 | 29JUL03 | 1.000000 | |
| WB2R | 130 | 651,816.00 | 593,232.07 | 58,583.93 | .00 | 58,583.93 | |
| | 600,000.000 | | | | | | |
| 22540AAM0 | CREDIT SUISSE FIRST COML MTG | 2029/06/20 | 7.240 | 07OCT03 | 10OCT03 | 1.000000 | |
| WB10 | 464 | 1,118,125.00 | 963,630.20 | 154,494.72 | .00 | 154,494.72 | |
| | 1,000,000.000 | | | | | | |
| 22540AJL3 | CREDIT SUISSE FIRST COML MTG | 2030/11/11 | 5.960 | 17JUL03 | 17JUL03 | 1.000000 | |
| WB2L | 101 | 9,163.85 | 9,530.74 | -374.89 | .00 | -374.89 | |
| | 9,163.850 | | | | | | |
| 22540VGE4 | CREDIT SUISSE FIRST SER 2001 | 2034/09/15 | 5.435 | 07OCT03 | 10OCT03 | 1.000000 | |
| WB10 | 458 | 1,543,800.90 | 1,537,963.07 | 5,837.11 | .00 | 5,837.11 | |
| | 1,465,000.000 | | | | | | |
| 22540VNL2 | CREDIT SUISSE FIRST SER 2001 | 2032/03/25 | 1.000 | 27OCT03 | 28OCT03 | 1.000000 | |
| WB2M | 107 | 241,354.44 | 221,706.37 | 19,568.07 | .00 | 19,568.07 | |
| | 241,354.400 | | | | | | |
| 22540V6C1 | CREDIT SUISSE FIRST 2002 19 M | 2032/06/25 | 1.000 | 27MAY03 | 27MAY03 | 1.000000 | |
| WB1E | 414 | 470,844.15 | 470,844.19 | -.04 | .00 | -.04 | |
| | 470,844.190 | | | | | | |
| 22541AAA5 | CREDIT SUISSE FIRST PERP SUB | 2049/05/29 | 1.000 | 18JUL03 | 23JUL03 | 1.000000 | |
| WB2L | 115 | 243,330.55 | 223,602.33 | 19,728.22 | .00 | 19,728.22 | |
| | 215,000.000 | | | | | | |
| WB2L | 361 | 695,714.40 | 644,420.66 | 51,285.74 | 13AUG03 | 1.000000 | 51,285.74 |
| | 620,000.000 | | | | .00 | | |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|-----------|--------------------------------------|
| 22541AAA5 | TOTAL | | 939,044.95 | 860,030.99 | 71,013.96 L | .00 | 71,013.96 L |
| 22541FCZ7 | CREDIT SUISSE FIRST TRANCHE T | 2005/01/14 | 1.000 | 24NOV03 | 26NOV03 | 1.000000 | |
| WB1Z | 663 | 11,710,230.50 | 11,450,000.00 | 60,230.50 | .00 | 60,230.50 | |
| | 11,650,000.000 | | | | | | |
| 22541LAD5 | CREDIT SUISSE FIRST NT | 2007/04/15 | 5.750 | 08JAN03 | 13JAN03 | 1.000000 | |
| WB2N | 499 | 601,139.20 | 630,610.64 | 42,520.56 | .00 | 42,520.56 | |
| | 640,000.000 | | | | | | |
| WB2N | 169 | 1,035,964.00 | 957,960.31 | 77,996.49 | 21FEB03 | 1.000000 | 77,996.49 |
| | 960,000.000 | | | | .00 | | |
| WB2N | 169 | -1,035,964.00 | -957,960.31 | -77,996.49 | 21FEB03 | 1.000000 | -77,996.49 |
| | -960,000.000 | | | | .00 | | |
| WB2N | 177 | 1,035,964.00 | 957,960.30 | 77,996.50 | 21FEB03 | 1.000000 | 77,996.50 |
| | 960,000.000 | | | | .00 | | |
| WB1H | 736 | 1,392,077.70 | 1,287,269.91 | 104,807.79 | 21FEB03 | 1.000000 | 104,807.79 |
| | 1,290,000.000 | | | | .00 | | |
| WB1H | 736 | -1,392,077.70 | -1,287,269.91 | -104,807.79 | 21FEB03 | 1.000000 | -104,807.79 |
| | -1,290,000.000 | | | | .00 | | |
| WB1H | 741 | 1,392,077.70 | 1,287,269.91 | 104,807.79 | 21FEB03 | 1.000000 | 104,807.79 |
| | 1,290,000.000 | | | | .00 | | |
| 22541LAD5 | TOTAL | | 3,109,181.70 | 2,803,840.85 | 225,332.85 L | .00 | 225,332.85 L |
| 22541LAF0 | CREDIT SUISSE FIRST GLOBAL SR | 2000/01/15 | 4.625 | 29JAN03 | 03FEB03 | 1.000000 | |
| WB1H | 550 | 1,267,537.50 | 1,240,500.40 | 18,949.10 | .00 | 18,949.10 | |
| | 1,250,000.000 | | | | | | |
| WB2N | 600 | 2,251,146.60 | 2,225,783.01 | 25,362.79 | 29JAN03 | 000000 | 25,362.79 |
| | 2,220,000.000 | | | | 03FEB03 | .00 | |

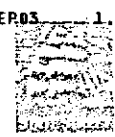


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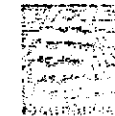
| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|--------------------------------|--------------|--------------|-------------------|-----------------|-----------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| | SHARES/PAR | BASE | BASE | BASE | | | |
| 22541LAF0 | TOTAL | 3,518,684.10 | 3,474,372.21 | 44,311.89 L | | .00 | 44,311.89 L |
| 22541NVM8 | CREDIT SUISSE FIRST 2002 5 HO | 2033/04/25 | 1.000 | 25NOV03 | 26NOV03 | 1.000000 | |
| WB1E | 751 | 350,934.67 | 350,934.69 | -02 | | .00 | -02 |
| | 350,934.690 | | | | | | |
| 22542FAB1 | CREDIT SUISSE FIRST SER 2000 | 2030/12/15 | 1.000 | 15DEC03 | 15DEC03 | 1.000000 | |
| WB1Z | 101 | 449,237.11 | 449,151.23 | 85.88 | | .00 | 85.88 |
| | 449,237.110 | | | | | | |
| 22660BAB6 | CRIMI MAE COML MTG T SER 1998 | 2033/06/02 | 7.000 | 04AUG03 | 07AUG03 | 1.000000 | |
| WB2N | 717 | 1,295,250.00 | 1,288,929.36 | 6,320.64 | | .00 | 6,320.64 |
| | 1,200,000.000 | | | | | | |
| 227573AG7 | CROSS TIMBERS OIL CO SR SUB NT | 2009/11/01 | 8.750 | 19MAY03 | 19MAY03 | 1.000000 | |
| WB2R | 778 | 208,750.00 | 209,663.62 | -913.62 | | .00 | -913.62 |
| | 200,000.000 | | | | | | |
| 228227AB0 | CROWN CASTLE INTL CO SR DISC N | 2007/11/15 | 1.000 | 07JUL03 | 07JUL03 | 1.000000 | |
| WB20 | 621 | 526,565.00 | 455,504.08 | 71,060.92 | | .00 | 71,060.92 |
| | 500,000.000 | | | | | | |
| 228227AC8 | CROWN CASTLE INTL CO SR NT | 2011/05/15 | 9.000 | 03JUN03 | 06JUN03 | 1.000000 | |
| WB2Q | 495 | 123,125.00 | 99,321.38 | 23,803.62 | | .00 | 23,803.62 |
| | 125,000.000 | | | | | | |
| 228227AD6 | CROWN CASTLE INTL CO SR DISC N | 2011/05/15 | 1.000 | 23DEC03 | 24DEC03 | 1.000000 | |
| WB20 | 312 | 1,538,535.00 | 1,380,802.40 | 157,732.60 | | .00 | 157,732.60 |
| | 1,500,000.000 | | | | | | |
| 228227AJ3 | CROWN CASTLE INTL CO SR NT | 2011/08/01 | 10.750 | 10SEP03 | 15SEP03 | 1.000000 | |
| WB20 | 805 | 784,000.00 | 612,305.65 | 171,694.35 | | .00 | 171,694.35 |
| | 700,000.000 | | | | | | |
| WB20 | 818 | 335,625.00 | 262,416.71 | 73,208.29 | 10SEP03 | 15SEP03 | 1.000000 |
| | 300,000.000 | | | | | .00 | 73,208.29 |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-----------------------------|--------------|--------------|-------------------|-----------------|-----------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| | SHARES/PAR | BASE | BASE | BASE | | | |
| 228227AJ3 | TOTAL | 1,119,625.00 | 874,722.36 | 244,902.64 L | | .00 | 244,902.64 L |
| 228820AB2 | CRUSADE GLOBAL TR SER 2001 | 2032/01/20 | 1.000 | 27MAR03 | 01APR03 | 1.000000 | |
| WB1U | 888 | 5,801,999.10 | 5,793,851.45 | 8,147.65 | | .00 | 8,147.65 |
| | 5,793,851.450 | | | | | | |
| 22899A9F4 | CROWN CORK + SEAL TERM LOAN | 2008/09/15 | 5.540 | 12DEC03 | 12DEC03 | 1.000000 | |
| WB1X | 239 | 37,398.68 | 37,024.69 | 373.99 | | .00 | 373.99 |
| | 37,398.680 | | | | | | |
| 232909AA9 | GREY WOLF INC SR NT | 2007/07/01 | 8.875 | 01JUL03 | 01JUL03 | 1.000000 | |
| WB20 | 605 | 1,019,551.50 | 1,015,703.88 | 3,848.42 | | .00 | 3,848.42 |
| | 990,000.000 | | | | | | |
| 23299B9K5 | DADE BEHRING INC TERM LOAN | 2008/10/01 | 6.125 | 03JUN03 | 03JUN03 | 1.000000 | |
| WB1X | 798 | 11,181.62 | 11,153.67 | 27.95 | | .00 | 27.95 |
| | 11,181.620 | | | | | | |
| WB1X | 403 | 19,369.95 | 19,321.52 | 48.43 | 11AUG03 | 11AUG03 | 1.000000 |
| | 19,369.950 | | | | | .00 | 48.43 |
| WB1X | 712 | 11,115.10 | 11,087.31 | 27.79 | 03OCT03 | 03OCT03 | 1.000000 |
| | 11,115.100 | | | | | .00 | 27.79 |
| WB1X | 127 | 27,620.17 | 27,551.12 | 69.05 | 21NOV03 | 21NOV03 | 1.000000 |
| | 27,620.170 | | | | | .00 | 69.05 |
| 23299B9K5 | TOTAL | 69,286.84 | 69,113.62 | 173.22 L | | .00 | 173.22 L |
| 23322BAD0 | DLJ COML MTG CORP COML MTG | 2031/02/18 | 6.410 | 02MAY03 | 07MAY03 | 1.000000 | |
| WB2L | 483 | 1,022,114.84 | 956,779.49 | 65,335.35 | | .00 | 65,335.35 |
| | 910,000.000 | | | | | | |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE | TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS | STL DT BASE CURR GN/LS | SELL RATE | NET SECTY GN/LS NET BAS SECTY GN/LS |
|-------------------------|--|-------------------------------------|-----------------------------------|---|---------------------------|-----------------|--|
| 23322BCJ5 ** WB2P ** | DLJ COML MTG CORP 312 790,000.000 | COML MTG 882,146.09 | 2031/06/10 6.410 877,928.15 | 30JAN03 4,217.94 | 04FEB03 | 1.000000 .00 | 4,217.94 |
| 23322BCZ9 ** WB2P ** | DLJ COML MTG CORP 348 805,000.000 | 2025 COML 894,682.03 | 2031/11/12 6.240 874,825.23 | 06FEB03 19,856.80 | 11FEB03 | 1.000000 .00 | 19,856.80 |
| 233293AE9 ** WB2Q ** | DPL INC 401 85,000.000 | SR NT 96,050.00 | 2007/03/01 8.250 80,132.97 | 15JUL03 15,917.03 | 18JUL03 | 1.000000 .00 | 15,917.03 |
| 233293AH2 ** WB2Q ** | DPL INC 405 270,000.000 | SR NT 288,289.00 | 2011/09/01 6.875 229,831.06 | 15JUL03 58,457.94 | 18JUL03 | 1.000000 .00 | 58,457.94 |
| 23330XAC4 ** WB2R ** | DRS TECHNOLOGIES INC 278 400,000.000 | SR SUB NT 405,500.00 | 2013/11/01 6.875 400,000.00 | 16OCT03 5,500.00 | 30OCT03 | 1.000000 .00 | 5,500.00 |
| 23330XAC4 ** WB2R ** | 281 1,600,000.000 | 1,616,800.00 | 1,600,000.00 | 16OCT03 16,800.00 | 30OCT03 | 1.000000 .00 | 16,800.00 |
| 23330XAC4 ** WB1J ** | 559 1,980,000.000 | 1,999,800.00 | 1,980,000.00 | 17OCT03 19,800.00 | 30OCT03 | 1.000000 .00 | 19,800.00 |
| 23330XAC4 ** WB1J ** | CXL 559 -1,980,000.000 | -1,999,800.00 | -1,980,000.00 | 17OCT03 -19,800.00 | 30OCT03 | 1.000000 .00 | -19,800.00 |
| 23330XAC4 ** WB1J ** | 590 1,980,000.000 | 1,997,325.00 | 1,980,000.00 | 17OCT03 17,325.00 | 31OCT03 | 1.000000 .00 | 17,325.00 |
| 23330XAC4 ----- | TOTAL | 4,019,625.00 | 3,980,000.00 | 39,625.00 L | | .00 | 39,625.00 L |



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|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|-----------------|--|
| 233351AE7 ** WB1H ** | DTE ENERGY CO 674 2,520,000.000 | NT 2,828,145.68 | 2011/06/01 7.850 2,514,464.72 | 24JUL03 313,680.00 | 29JUL03 | 1.000000 .00 | 313,680.00 |
| 23342FAA3 ** WB2Q ** | DADE BEHRING INC 339 500,000.000 | SR SUB NT 568,750.00 | 2010/10/03 11.910 542,909.78 | 30JUN03 25,840.22 | 03JUL03 | 1.000000 .00 | 25,840.22 |
| 23383FBC9 ** WB1Y ** | DAIMLERCHRYSLER MORT TRANCHE T 330 3,190,000.000 | 2004/12/15 3,241,359.00 | 3.400 3,217,753.61 | 02OCT03 23,605.39 | 07OCT03 | 1.000000 .00 | 23,605.39 |
| 23383VAK4 ** WB1F ** | DAIMLERCHRYSLER AUTO 2000 C AS 615 68,467.940 | 2004/09/06 60,467.06 | 6.820 62,409.05 | 07JUL03 -1,941.99 | 07JUL03 | 1.000000 .00 | -1,941.99 |
| 23383VAR1 ** WB1F ** | DAIMLERCHRYSLER AUTO 2000 ASSE 733 26,791.110 | 2004/11/08 26,791.07 | 6.110 27,134.17 | 10NOV03 -343.10 | 10NOV03 | 1.000000 .00 | -343.10 |
| 23383VAS9 ** WB2P ** | DAIMLERCHRYSLER AUTO SER 2000 723 1,400,000.000 | 2006/01/08 1,471,367.19 | 6.160 1,473,501.06 | 10APR03 -2,134.67 | 14APR03 | 1.000000 .00 | -2,134.67 |
| 23383VAV0 ** WB1Z ** | DAIMLERCHRYSLER AUTO 2001 A AS 041 42,649.610 | 2006/03/06 42,649.61 | 5.400 43,984.00 | 08DEC03 -1,334.47 | 08DEC03 | 1.000000 .00 | -1,334.47 |
| 23383VBC3 ** WB2J ** | DAIMLERCHRYSLER AUTO 2001 C AS 033 121,932.340 | 2004/07/06 121,932.14 | 3.710 121,930.47 | 07JUL03 1.67 | 07JUL03 | 1.000000 .00 | 1.67 |
| 23383VBC3 ** WB1F ** | 095 93,481.240 | 93,481.31 | 93,478.06 | 07JUL03 3.25 | 07JUL03 | 1.000000 .00 | 3.25 |



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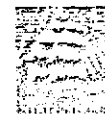
| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|--------------------------------|---------------|---------------|-------------------|-----------------|-----------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| | SHARES/PAR | BASE | BASE | BASE SECTY GN/LS | | | |
| 23383VBC3 | TOTAL | 215,413.45 | 215,408.53 | 4.92 L | | .00 | 4.92 L |
| 23383VBG4 | DAIMLERCHRYSLER AUTO 2001 D AS | 2004/06/06 | 2.470 | 09JUN03 | 09JUN03 | 1.000000 | |
| WB2J | | | | | | | |
| | 437 | 69,739.84 | 69,738.72 | 1.12 | | .00 | 1.12 |
| | 69,739.910 | | | | | | |
| 233835A10 | DAIMLER CHRYSLER N A NT | 2003/05/27 | 7.750 | 27MAY03 | 27MAY03 | 1.000000 | |
| WB1Z | | | | | | | |
| | 230 | 19,530,000.00 | 19,530,000.00 | .00 | | .00 | .00 |
| | 19,530,000.000 | | | | | | |
| 233835AT4 | DAIMLER CHRYSLER NA SR GLOBAL | 2012/01/15 | 7.300 | 24JUN03 | 27JUN03 | 1.000000 | |
| WB1H | | | | | | | |
| | 432 | 1,845,832.80 | 1,617,595.52 | 228,237.28 | | .00 | 228,237.28 |
| | 1,610,000.000 | | | | | | |
| WB1H | | | | 24JUN03 | 27JUN03 | 1.000000 | |
| CXL | 432 | -1,845,832.80 | -1,617,595.52 | -228,237.28 | | .00 | -228,237.28 |
| | -1,610,000.000 | | | | | | |
| WB1H | | | | 24JUN03 | 26JUN03 | 1.000000 | |
| | 446 | 1,845,832.80 | 1,617,597.28 | 228,235.52 | | .00 | 228,235.52 |
| | 1,610,000.000 | | | | | | |
| WB2N | | | | 30OCT03 | 04NOV03 | 1.000000 | |
| | 217 | 903,932.40 | 843,841.57 | 60,090.83 | | .00 | 60,090.83 |
| | 840,000.000 | | | | | | |
| WB1H | | | | 30OCT03 | 04NOV03 | 1.000000 | |
| | 793 | 538,055.00 | 502,286.65 | 35,768.35 | | .00 | 35,768.35 |
| | 500,000.000 | | | | | | |
| 233835AT4 | TOTAL | 3,287,820.20 | 2,963,725.50 | 324,094.70 L | | .00 | 324,094.70 L |
| 233835AV9 | DAIMLERCHRYSLER NORT GTD NT 06 | 2008/06/04 | 4.050 | 28OCT03 | 31OCT03 | 1.000000 | |
| WB2L | | | | | | | |
| | 453 | 82,081.95 | 84,708.45 | -2,626.50 | | .00 | -2,626.50 |
| | 85,000.000 | | | | | | |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------------|----------------|------------|-------------------|-----------------|-----------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| | SHARES/PAR | BASE | BASE | BASE SECTY GN/LS | | | |
| 23499G9L0 | CREDIT DEFAULT SWAP QWR3001R5 | 2003/06/20 | 8.129 | 20JUN03 | 20JUN03 | 1.000000 | |
| WB1Z | | | | | | | |
| | 515 | 20,000,000.00 | .00 | 20,000,000.00 | | .00 | 20,000,000.00 |
| | 20,000,000.000 | | | | | | |
| WB1Z | | | | 20JUN03 | 20JUN03 | 1.000000 | |
| CXL | 515 | -20,000,000.00 | .00 | -20,000,000.00 | | .00 | -20,000,000.00 |
| | -20,000,000.000 | | | | | | |
| WB1Z | | | | 20JUN03 | 20JUN03 | 1.000000 | |
| | 530 | 319,444.44 | .00 | 319,444.44 | | .00 | 319,444.44 |
| | 20,000,000.000 | | | | | | |
| WB1Z | | | | 20JUN03 | 20JUN03 | 1.000000 | |
| CXL | 530 | -319,444.44 | .00 | -319,444.44 | | .00 | -319,444.44 |
| | -20,000,000.000 | | | | | | |
| WB1Z | | | | 20JUN03 | 20JUN03 | 1.000000 | |
| | 531 | 322,916.67 | .00 | 322,916.67 | | .00 | 322,916.67 |
| | 20,000,000.000 | | | | | | |
| WB1Y | | | | 20JUN03 | 20JUN03 | 1.000000 | |
| | 645 | 5,000,000.00 | .00 | 5,000,000.00 | | .00 | 5,000,000.00 |
| | 5,000,000.000 | | | | | | |
| WB1Y | | | | 20JUN03 | 20JUN03 | 1.000000 | |
| CXL | 645 | -5,000,000.00 | .00 | -5,000,000.00 | | .00 | -5,000,000.00 |
| | -5,000,000.000 | | | | | | |
| WB1Y | | | | 20JUN03 | 20JUN03 | 1.000000 | |
| | 656 | 79,861.11 | .00 | 79,861.11 | | .00 | 79,861.11 |
| | 5,000,000.000 | | | | | | |
| WB1Y | | | | 20JUN03 | 20JUN03 | 1.000000 | |
| CXL | 656 | -79,861.11 | .00 | -79,861.11 | | .00 | -79,861.11 |
| | -5,000,000.000 | | | | | | |
| WB1Y | | | | 20JUN03 | 20JUN03 | 1.000000 | |
| | 657 | 80,729.19 | .00 | 80,729.19 | | .00 | 80,729.19 |
| | 5,000,000.000 | | | | | | |
| 23499G9L0 | TOTAL | 403,645.86 | .00 | 403,645.86 L | | .00 | 403,645.86 L |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|---|---------------|---------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | | NET BAS SECTY GN/LS |
| | SHARES/PAR BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | | | |
| 236277AE9 | DANKA BUSINESS SYS P SR NT 144 2010/06/15 | 11.000 | | 20NOV03 | 01DEC03 | 1.000000 | |
| WB1J | 657 | 11,621,540.00 | 11,632,096.75 | -10,556.75 | | .00 | -10,556.75 |
| | 11,900,000.000 | | | | | | |
| 239536AB1 | DAY INTL GROUP INC SR SUB NT 2005/06/01 | 11.125 | | 16OCT03 | 16OCT03 | 1.000000 | |
| WB1J | 545 | 6,941,752.52 | 6,912,879.95 | 20,872.57 | | .00 | 20,872.57 |
| | 6,857,000.000 | | | | | | |
| 24002BAF7 | DAYTON SUPERIOR CORP 13PCT 15J 2009/06/15 | 13.000 | | 27MAY03 | 30MAY03 | 1.000000 | |
| WB1J | 243 | 1,667,400.00 | 1,914,506.74 | -247,106.74 | | .00 | -247,106.74 |
| | 1,985,000.000 | | | | | | |
| 246688AE5 | DELHAIZE AMER INC MT | 2011/04/15 | 8.125 | 25JUL03 | 30JUL03 | 1.000000 | |
| WB20 | 690 | 534,375.00 | 490,441.40 | 43,933.60 | | .00 | 43,933.60 |
| | 500,000.000 | | | | | | |
| WB20 | 721 | 360,602.50 | 351,896.55 | 16,705.95 | 11AUG03 | 1.000000 | 16,705.95 |
| | 357,000.000 | | | | | .00 | |
| WB20 | 724 | 148,362.50 | 140,955.74 | 7,406.74 | 11AUG03 | 1.000000 | 7,406.74 |
| | 143,000.000 | | | | | .00 | |
| WB20 | 295 | 575,000.00 | 491,954.49 | 83,045.51 | 26DEC03 | 1.000000 | 83,045.51 |
| | 500,000.000 | | | | | .00 | |
| 246688AE5 | TOTAL | | | | | | |
| | 1,626,340.00 | 1,475,248.20 | 151,091.80 L | | | .00 | 151,091.80 L |
| 246688AF2 | DELHAIZE AMER INC DEB | 2031/04/15 | 9.000 | 16JAN03 | 22JAN03 | 1.000000 | |
| WB2L | 725 | 136,662.50 | 124,712.14 | 11,950.36 | | .00 | 11,950.36 |
| | 145,000.000 | | | | | | |
| 247367AV7 | DELTA AIR LINES PASS THRU 2006/09/18 | 7.299 | | 05JUN03 | 10JUN03 | 1.000000 | |
| WB2F | 296 | 1,207,500.00 | 1,400,030.06 | -273,330.06 | | .00 | -273,330.06 |
| | 1,500,000.000 | | | | | | |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|--|--------------|--------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | | NET BAS SECTY GN/LS |
| | SHARES/PAR BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | | | |
| 24823UAB4 | DENBURY RES INC DEL SR SUB NT 2008/03/01 | 9.000 | | 16APR03 | 16APR03 | 1.000000 | |
| WB2R | 705 | 647,900.00 | 620,312.20 | 19,587.72 | | .00 | 19,587.72 |
| | 620,000.000 | | | | | | |
| 24823UAC2 | DENBURY RES INC DEL SR SUB NT 2013/04/01 | 7.500 | | 07JUL03 | 11JUL03 | 1.000000 | |
| WB2R | 111 | 870,517.50 | 870,627.16 | -109.66 | | .00 | -109.66 |
| | 875,000.000 | | | | | | |
| 24823AA7 | DENBURY MGMT INC GTD SER S 2008/03/01 | 9.000 | | 16APR03 | 16APR03 | 1.000000 | |
| WB2R | 704 | 344,850.00 | 334,732.72 | 10,117.28 | | .00 | 10,117.28 |
| | 330,000.000 | | | | | | |
| 25156PAB9 | DEUTSCHE TELEKOM INT GTD | 2018/04/15 | 1.000 | 20MAR03 | 25MAR03 | 1.000000 | |
| WB1H | 241 | 114,969.00 | 111,223.11 | 3,745.89 | | .00 | 3,745.89 |
| | 100,000.000 | | | | | | |
| 25156PAC7 | DEUTSCHE TELEKOM INT GTD NT | 2030/04/15 | 8.250 | 03APR03 | 08APR03 | 1.000000 | |
| WB2L | 333 | 1,159,400.00 | 966,717.79 | 192,770.21 | | .00 | 192,770.21 |
| | 960,000.000 | | | | | | |
| WB2L | 496 | 255,604.05 | 206,501.54 | 49,022.49 | 12JUN03 | 1.000000 | 49,022.49 |
| | 195,000.000 | | | | | .00 | |
| WB2R | 213 | 301,925.00 | 250,239.01 | 43,685.19 | 12SEP03 | 1.000000 | 43,685.19 |
| | 250,000.000 | | | | | .00 | |
| 25156PAC7 | TOTAL | | | | | | |
| | 1,717,017.05 | 1,431,539.16 | 285,477.89 L | | | .00 | 285,477.89 L |
| 251562AC0 | DEUTSCHE MTG + ASSET COML MTG | 2031/04/15 | 6.530 | 04AUG03 | 07AUG03 | 1.000000 | |
| WB2N | 707 | 5,445,507.00 | 5,478,629.34 | -33,121.54 | | .00 | -33,121.54 |
| | 5,000,000.000 | | | | | | |
| 25179SAC6 | DEVON FING CORP U L NT | 2011/09/30 | 6.875 | 08APR03 | 11APR03 | 1.000000 | |
| WB2N | 025 | 1,260,230.50 | 1,220,590.53 | 47,639.97 | | .00 | 47,639.97 |
| | 1,110,000.000 | | | | | | |
| WB2N | 210 | 432,497.45 | 426,467.04 | 6,030.41 | 30OCT03 | 000000 | 6,030.41 |
| | 385,000.000 | | | | 04NOV03 | 000000 | |

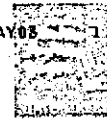


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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|--------------------------------|--------------|--------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| ** WB2N ** | CXL 210 | -432,497.45 | -426,467.04 | 30OCT03 | 04NOV03 | 1.000000 | -6,030.41 |
| | -385,000.000 | | | | | .00 | |
| ** WB2N ** | 211 | 432,493.60 | 426,467.04 | 30OCT03 | 04NOV03 | 1.000000 | 6,026.56 |
| | 385,000.000 | | | 6,026.56 | | .00 | |
| 25179SAC4 | TOTAL | 1,700,724.10 | 1,647,057.57 | 53,666.53 L | | .00 | 53,666.53 L |
| 252125AA7 | DEX MEDIA EAST LLC SR NT 144 | 2009/11/15 | 9.875 | 06MAY03 | 15MAY03 | 1.000000 | |
| ** WB2R ** | 750 | 193,275.00 | 192,927.47 | 347.53 | | .00 | 347.53 |
| | 180,000.000 | | | | | | |
| 252125AC3 | DEX MEDIA EAST LLC SR NT | 2009/11/15 | 9.875 | 21OCT03 | 24OCT03 | 1.000000 | |
| ** WB2R ** | 291 | 204,525.00 | 192,543.54 | 11,981.46 | | .00 | 11,981.46 |
| | 180,000.000 | | | | | | |
| 252125AD1 | DEX MEDIA EAST LLC SR SUB NT | 2012/11/15 | 12.125 | 06MAY03 | 15MAY03 | 1.000000 | |
| ** WB20 ** | 448 | 2,007,500.00 | 2,007,295.40 | 204.60 | | .00 | 204.60 |
| | 2,000,000.000 | | | | | | |
| 252125AF6 | DEX MEDIA EAST LLC D SR SUB NT | 2012/11/15 | 12.125 | 20OCT03 | 23OCT03 | 1.000000 | |
| ** WB20 ** | 105 | 1,208,750.00 | 1,003,647.74 | 205,102.26 | | .00 | 205,102.26 |
| | 1,000,000.000 | | | | | | |
| 252430AB2 | DIAGEO PLC NT | 2007/11/19 | 3.500 | 19MAR03 | 24MAR03 | 1.000000 | |
| ** WB1H ** | 222 | 2,007,020.00 | 1,996,086.38 | 10,933.62 | | .00 | 10,933.62 |
| | 2,000,000.000 | | | | | | |
| 25243YAB5 | DIAGEO CAP PLC NT | 2004/06/24 | 6.625 | 21NOV03 | 21NOV03 | 1.000000 | |
| ** WB1Z ** | 629 | 5,158,250.00 | 5,145,866.32 | 12,383.68 | | .00 | 12,383.68 |
| | 5,000,000.000 | | | | | | |
| 2529909L2 | DEX MEDIA LLC TERM LOAN | 2009/05/08 | 5.560 | 31MAR03 | 31MAR03 | 1.000000 | |
| ** WB1X ** | 444 | 6,307.82 | 6,244.74 | 63.08 | | .00 | 63.08 |
| | 6,307.820 | | | | | | |
| ** WB1X ** | 771 | 12,615.64 | 12,489.48 | 126.16 | 30MAY03 | 30MAY03 | 1.000000 |
| | 12,615.640 | | | | | .00 | 126.16 |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-----------------------------|--------------|--------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| ** WB1X ** | 164 | 8,830.95 | 8,742.64 | 30JUN03 | 30JUN03 | 1.000000 | 88.31 |
| | 8,830.950 | | | 88.31 | | .00 | |
| ** WB1X ** | 414 | 3,368.34 | 3,334.66 | 11AUG03 | 11AUG03 | 1.000000 | 33.68 |
| | 3,368.340 | | | 33.68 | | .00 | |
| ** WB1X ** | 415 | 3,368.34 | 3,334.66 | 11AUG03 | 11AUG03 | 1.000000 | 33.68 |
| | 3,368.340 | | | 33.68 | | .00 | |
| ** WB1X ** | 416 | 3,355.83 | 3,322.27 | 11AUG03 | 11AUG03 | 1.000000 | 33.56 |
| | 3,355.830 | | | 33.56 | | .00 | |
| ** WB1X ** | 073 | 3,280.83 | 3,248.02 | 10NOV03 | 10NOV03 | 1.000000 | 32.81 |
| | 3,280.830 | | | 32.81 | | .00 | |
| ** WB1X ** | 143 | 4,374.43 | 4,330.69 | 24NOV03 | 24NOV03 | 1.000000 | 43.74 |
| | 4,374.430 | | | 43.74 | | .00 | |
| ** WB1X ** | 212 | 4,374.43 | 4,330.69 | 08DEC03 | 08DEC03 | 1.000000 | 43.74 |
| | 4,374.430 | | | 43.74 | | .00 | |
| ** WB1X ** | 241 | 1,093.61 | 1,082.67 | 15DEC03 | 15DEC03 | 1.000000 | 10.94 |
| | 1,093.610 | | | 10.94 | | .00 | |
| ** WB1X ** | 390 | 4,374.43 | 4,330.69 | 31DEC03 | 31DEC03 | 1.000000 | 43.74 |
| | 4,374.430 | | | 43.74 | | .00 | |
| 2529909L2 | TOTAL | 55,344.65 | 54,791.21 | 553.44 L | | .00 | 553.44 L |
| 25459HAA3 | DIRECTV HLDGS LLC SR NT 144 | 2013/03/15 | 8.375 | 22SEP03 | 03OCT03 | 1.000000 | |
| ** WB20 ** | 056 | 3,021,312.50 | 3,020,519.33 | 793.17 | | .00 | 793.17 |
| | 3,000,000.000 | | | | | | |
| ** WB20 ** | 653 | 1,013,162.50 | 1,011,577.23 | 1,585.27 | 22SEP03 | 03OCT03 | 1.000000 |
| | 945,000.000 | | | | | .00 | 1,585.27 |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 25459HAAS | TOTAL | | 4,034,475.00 | 4,032,096.56 | 2,378.44 L | .00 | 2,378.44 L |
| 25459HAB1 | DIRECTV HLDGS LLC SENIOR NO 2013/03/15 | | 558,750.00 | 583,552.00 | 07NOV03 | 13NOV03 | 1.000000 |
| WB20 | 170 | | | 55,197.92 | | .00 | 55,197.92 |
| | 500,000.000 | | | | | | |
| WB20 | 174 | | 1,115,000.00 | 1,007,104.17 | 10NOV03 | 14NOV03 | 1.000000 |
| | 1,000,000.000 | | | 107,895.83 | | .00 | 107,895.83 |
| WB20 | 311 | | 463,000.00 | 402,841.67 | 26DEC03 | 26DEC03 | 1.000000 |
| | 400,000.000 | | | 60,158.33 | | .00 | 60,158.33 |
| 25459HAB1 | TOTAL | | 2,136,750.00 | 1,913,497.92 | 223,252.08 L | .00 | 223,252.08 L |
| 25466KACS | DISCOVER CARD MASTER SER 1993 | 2006/05/16 | 700,000.00 | 717,224.36 | 15NOV03 | 17NOV03 | 1.000000 |
| WB2P | 601 | | | -17,224.36 | | .00 | -17,224.36 |
| | 700,000.000 | | | | | | |
| 25466KCA5 | DISCOVER CARD MASTER 1998 7 CR | 2004/05/16 | 2,000,000.00 | 2,046,038.63 | 17NOV03 | 17NOV03 | 1.000000 |
| WB2J | 466 | | | -46,038.63 | | .00 | -46,038.63 |
| | 2,000,000.000 | | | | | | |
| 25468PAZ9 | DISNEY WALT CO NEW H TRANCHE T | 2003/12/01 | 4,972,350.00 | 4,995,049.33 | 01MAY03 | 01MAY03 | 1.000000 |
| WB1A | 024 | | | -22,699.33 | | .00 | -22,699.33 |
| | 5,000,000.000 | | | | | | |
| WB1A | CXL 024 | | -4,972,350.00 | -4,995,049.33 | 01MAY03 | 01MAY03 | 1.000000 |
| | -5,000,000.000 | | | 22,699.33 | | .00 | 22,699.33 |
| WB1U | 772 | | 5,076,800.00 | 4,996,599.31 | 01JUL03 | 07JUL03 | 1.000000 |
| | 5,000,000.000 | | | 79,400.69 | | .00 | 79,400.69 |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 25468PAZ9 | TOTAL | | .00 | .00 | .00 L | .00 | .00 L |
| | | | 5,076,000.00 | 4,996,599.31 | 79,400.69 S | .00 | 79,400.69 S |
| 25532LAC1 | DIVERSIFIED REIT TR 1999 1 CT 2011/03/10 | | .00 | 4,589.34 | 31MAR03 | 31MAR03 | 1.000000 |
| WB2N | 784 | | | -4,589.34 | | .00 | -4,589.34 |
| | 191,972.200 | | | | | | |
| 256006AA5 | DOANE PET CARE CO SR SUB NT 2007/05/15 | | 4,718.75 | 4,445.91 | 20AUG03 | 25AUG03 | 1.000000 |
| WB2Q | 550 | | | 272.84 | | .00 | 272.84 |
| | 5,000.000 | | | | | | |
| WB2Q | 553 | | 99,487.50 | 93,364.14 | 20AUG03 | 25AUG03 | 1.000000 |
| | 105,000.000 | | | 6,123.36 | | .00 | 6,123.36 |
| WB2Q | 554 | | 103,537.50 | 101,397.36 | 20AUG03 | 25AUG03 | 1.000000 |
| | 110,000.000 | | | 2,140.14 | | .00 | 2,140.14 |
| WB2Q | 575 | | 71,250.00 | 69,277.81 | 27AUG03 | 02SEP03 | 1.000000 |
| | 75,000.000 | | | 1,972.19 | | .00 | 1,972.19 |
| WB2Q | 593 | | 9,400.00 | 9,239.72 | 03SEP03 | 08SEP03 | 1.000000 |
| | 10,000.000 | | | 360.28 | | .00 | 360.28 |
| WB2Q | 635 | | 62,400.00 | 60,119.09 | 24SEP03 | 29SEP03 | 1.000000 |
| | 65,000.000 | | | 2,280.91 | | .00 | 2,280.91 |
| 256006AA5 | TOTAL | | 350,993.75 | 337,844.03 | 13,149.72 L | .00 | 13,149.72 L |
| 256006AB3 | DOANE PET CARE CO SR NT 144 2010/03/01 | | 496,800.00 | 496,287.91 | 10JUN03 | 17JUN03 | 1.000000 |
| WB2Q | 384 | | | 512.09 | | .00 | 512.09 |
| | 465,000.000 | | | | | | |

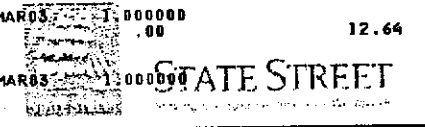


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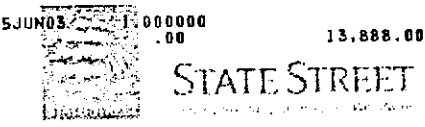
ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/L |
|-------------|-------------------------|---------------|---------------|------------------|----------------|-----------|--------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/L | BASE CURR GN/L | GN/L | NET BAS SECTY GN/L |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/L | BASE CURR GN/L | GN/L | NET BAS SECTY GN/L |
| 256605AK2 | DOLE FOOD INC | SR NT 144 | 2011/03/15 | 8.875 | 25AUG03 | 08SEP03 | 1.000000 |
| ** WB20 ** | 790 | 1,013,937.50 | 1,013,422.53 | 514.97 | | .00 | 514.97 |
| | 1,000,000.000 | | | | | | |
| 256605AM8 | DOLE FOOD INC | SR NT 144 | 2010/06/15 | 7.250 | 25AUG03 | 08SEP03 | 1.000000 |
| ** WB2R ** | 203 | 699,300.63 | 699,319.34 | -18.71 | | .00 | -18.71 |
| | 700,000.000 | | | | | | |
| 256666AB4 | DOLLAR FINL GROUP IN | SR NT SER | 2006/11/15 | 10.875 | 15DEC03 | 15DEC03 | 1.000000 |
| ** WB1J ** | 702 | 21,966,154.75 | 21,598,181.95 | 367,972.80 | | .00 | 367,972.80 |
| | 21,575,000.000 | | | | | | |
| 2569919K8 | DOANE PET CARE | TERM LOAN | 2005/12/31 | 1.000 | 20NOV03 | 20NOV03 | 1.000000 |
| ** WB1X ** | 130 | 83,427.66 | 77,370.32 | 6,057.34 | | .00 | 6,057.34 |
| | 83,427.660 | | | | | | |
| ** WB1X ** | 128 | 27,205.41 | 25,230.14 | 1,975.27 | 24NOV03 | 24NOV03 | 1.000000 |
| | 27,205.410 | | | | | .00 | 1,975.27 |
| 2569919K8 | TOTAL | | | | | | |
| | 110,633.07 | 102,600.46 | 8,032.61 L | | | .00 | 8,032.61 L |
| 2569969E1 | DOANE PET 542 | TERM LOAN | 2005/12/31 | 1.000 | 28FEB03 | 28FEB03 | 1.000000 |
| ** WB1X ** | 269 | 101,413.65 | 94,049.73 | 7,363.92 | | .00 | 7,363.92 |
| | 101,413.650 | | | | | | |
| ** WB1X ** | 364 | .00 | 9.27 | | 24MAR03 | 24MAR03 | 1.000000 |
| | 10.000 | | | | -9.27 | .00 | -9.27 |
| 2569969E1 | TOTAL | | | | | | |
| | 101,413.65 | 94,059.00 | 7,354.65 L | | | .00 | 7,354.65 L |
| 2569969F8 | DOANE PET CARE | TERM LOAN | 2005/12/31 | 1.000 | 28FEB03 | 28FEB03 | 1.000000 |
| ** WB1X ** | 268 | 38,941.25 | 36,113.31 | 2,827.94 | | .00 | 2,827.94 |
| | 38,941.250 | | | | | | |
| ** WB1X ** | 421 | 174.15 | 161.51 | | 31MAR03 | 31MAR03 | 1.000000 |
| | 174.150 | | | | 12.64 | .00 | 12.64 |
| ** WB1X ** | | | | | 31MAR03 | 31MAR03 | 1.000000 |



FOR PUBLIC DISCLOSURE

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/L |
|-------------|-------------------------|---------------|---------------|------------------|----------------|-----------|--------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/L | BASE CURR GN/L | GN/L | NET BAS SECTY GN/L |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/L | BASE CURR GN/L | GN/L | NET BAS SECTY GN/L |
| | CXL 421 | -174.15 | -161.51 | -12.64 | | .00 | -12.64 |
| | -174.150 | | | | | | |
| ** WB1X ** | 666 | 172.88 | 160.33 | | 31MAR03 | 31MAR03 | 1.000000 |
| | 172.880 | | | | 12.55 | .00 | 12.55 |
| ** WB1X ** | 663 | 1,618.68 | 1,501.15 | | 12MAY03 | 12MAY03 | 1.000000 |
| | 1,618.680 | | | | 117.53 | .00 | 117.53 |
| ** WB1X ** | 663 | -1,618.68 | -1,501.15 | | 12MAY03 | 12MAY03 | 1.000000 |
| | CXL 663 | | | | -117.53 | .00 | -117.53 |
| | -1,618.680 | | | | | | |
| ** WB1X ** | 641 | 12,688.00 | 11,746.74 | | 26SEP03 | 26SEP03 | 1.000000 |
| | 12,688.000 | | | | 921.24 | .00 | 921.24 |
| ** WB1X ** | 131 | 57,271.77 | 55,118.81 | | 20NOV03 | 20NOV03 | 1.000000 |
| | 57,271.770 | | | | 2,152.96 | .00 | 2,152.96 |
| 2569969F8 | TOTAL | | | | | | |
| | 109,073.90 | 103,159.19 | 5,914.71 L | | | .00 | 5,914.71 L |
| 25746KAB7 | DOMINION RES INC | TRANCHE T | 2004/01/15 | 3.875 | 08DEC03 | 11DEC03 | 1.000000 |
| ** WB1U ** | 681 | 14,665,080.30 | 14,676,058.80 | -10,978.50 | | .00 | -10,978.50 |
| | 14,638,000.000 | | | | | | |
| 257469AF3 | DOMINION RES INC DEL NT | | 2012/09/17 | 5.700 | 20MAR03 | 25MAR03 | 1.000000 |
| ** WB2N ** | 639 | 508,066.30 | 494,663.73 | 13,402.57 | | .00 | 13,402.57 |
| | 490,000.000 | | | | | | |
| 25754QAC1 | DOMINOS INC | SR SUB NT | 2011/07/01 | 8.250 | 18JUN03 | 25JUN03 | 1.000000 |
| ** WB2R ** | 089 | 205,375.00 | 198,556.00 | 6,819.00 | | .00 | 6,819.00 |
| | 200,000.000 | | | | | | |
| ** WB2R ** | 099 | 411,750.00 | 397,112.00 | | 18JUN03 | 25JUN03 | 1.000000 |
| | 400,000.000 | | | | 14,638.00 | .00 | 14,638.00 |
| ** WB2R ** | 100 | 411,000.00 | 397,112.00 | | 18JUN03 | 25JUN03 | 1.000000 |
| | 400,000.000 | | | | 13,888.00 | .00 | 13,888.00 |



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ATTACHMENT O

| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST | MAT RATE LOCAL COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|------------------------|------------------------|---|---------------------------|--------------------|--------------------------------------|
| 257540AC1 | TOTAL | | 1,028,125.00 | 992,780.00 | 35,345.00 L | .00 | 35,345.00 L |
| 260543BR3 | DOW CHEM CO NT | 2012/10/01 | 6.800 | 11FEB03 | 14FEB03 | 1.000000 | |
| WB1H ** | 650 | 131,300.00 | 129,604.50 | 1,695.50 | | .00 | 1,695.50 |
| | 130,000.000 | | | | | | |
| WB1H ** | 506 | 1,471,411.20 | 1,375,867.40 | 24APR03 | 29APR03 | 1.000000 | 95,543.80 |
| | 1,380,000.000 | | | 95,543.80 | | .00 | 95,543.80 |
| 260543BR3 | TOTAL | | 1,602,711.20 | 1,505,471.90 | 97,239.30 L | .00 | 97,239.30 L |
| 262444AA0 | DRYDEN INV TR TR CTF 14 2008/07/25 | 7.157 | | 23JAN03 | 23JAN03 | 1.000000 | |
| WB2L ** | 050 | 28,589.25 | 29,335.00 | | | .00 | -745.83 |
| | 28,589.250 | | | | | | |
| WB2L ** | 050 | -28,589.25 | -29,335.00 | 23JAN03 | 23JAN03 | 1.000000 | 745.83 |
| | -28,589.250 | | | 745.83 | | .00 | 745.83 |
| WB2L ** | 195 | 28,589.25 | 29,319.59 | 25JAN03 | 28FEB03 | 1.000000 | -730.34 |
| | 28,589.250 | | | -730.34 | | .00 | -730.34 |
| WB2L ** | 195 | -28,589.25 | -29,319.59 | 25JAN03 | 28FEB03 | 1.000000 | 730.34 |
| | -28,589.250 | | | 730.34 | | .00 | 730.34 |
| WB2L ** | 448 | 24,507.43 | 25,152.66 | 25JAN03 | 24APR03 | 1.000000 | -645.23 |
| | 24,507.430 | | | -645.23 | | .00 | -645.23 |
| 262444AA0 | TOTAL | | 24,507.43 | 25,152.66 | -645.23 L | .00 | -645.23 L |
| 264105AE7 | DUCK AUTO OWNER TR 2000 C NT 2005/04/15 | 6.760 | | 15MAR03 | 15MAR03 | 1.000000 | |
| WB1Z ** | 334 | 2,377,085.87 | 2,395,484.27 | | | .00 | -18,398.40 |
| | 2,377,085.970 | | | | | | |
| WB1Z ** | 334 | -2,377,085.87 | -2,395,484.27 | 15MAR03 | 15MAR03 | 0.000000 | 18,398.40 |
| | -2,377,085.970 | | | 18,398.40 | | .00 | 18,398.40 |
| WB1Z ** | | | | 17MAR03 | 17MAR03 | 0.000000 | |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST | MAT RATE LOCAL COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|------------------------|------------------------|---|---------------------------|--------------------|--------------------------------------|
| | 335 | 2,377,085.87 | 2,395,757.67 | -18,671.80 | | .00 | -18,671.80 |
| | 2,377,085.970 | | | | | | |
| 264105AE7 | TOTAL | 2,377,085.87 | 2,395,757.67 | -18,671.80 L | | .00 | -18,671.80 L |
| 264399DY9 | DUKE ENERGY CO SR NT | 2005/01/15 | 1.000 | 27OCT03 | 30OCT03 | 1.000000 | |
| WB1U ** | 465 | 1,991,000.00 | 1,997,260.00 | -6,260.00 | | .00 | -6,260.00 |
| | 2,000,000.000 | | | | | | |
| 264399EG7 | DUKE ENERGY CO 1ST + RFD 2008/03/05 | 3.750 | | 17SEP03 | 24SEP03 | 1.000000 | |
| WB1H ** | 462 | 1,066,886.30 | 1,067,202.39 | -316.09 | | .00 | -316.09 |
| | 1,070,000.000 | | | | | | |
| 26632QAM6 | DURA OPERATING CORP SR SUB NT 2009/05/01 | 9.000 | | 13FEB03 | 19FEB03 | 1.000000 | |
| WB20 ** | 175 | 315,425.00 | 373,396.34 | -57,971.34 | | .00 | -57,971.34 |
| | 370,000.000 | | | | | | |
| WB20 ** | 176 | 109,200.00 | 131,193.31 | 13FEB03 | 19FEB03 | 1.000000 | -21,993.31 |
| | 130,000.000 | | | -21,993.31 | | .00 | -21,993.31 |
| WB20 ** | 247 | 395,000.00 | 504,548.78 | 17MAR03 | 20MAR03 | 1.000000 | -109,548.78 |
| | 500,000.000 | | | -109,548.78 | | .00 | -109,548.78 |
| WB20 ** | 750 | 437,500.00 | 502,498.56 | 18AUG03 | 21AUG03 | 1.000000 | -65,198.56 |
| | 500,000.000 | | | -65,198.56 | | .00 | -65,198.56 |
| WB20 ** | 768 | 448,750.00 | 503,240.38 | 26AUG03 | 29AUG03 | 1.000000 | -54,490.38 |
| | 500,000.000 | | | -54,490.38 | | .00 | -54,490.38 |
| WB20 ** | 114 | 231,875.00 | 241,176.46 | 21OCT03 | 24OCT03 | 1.000000 | -9,301.46 |
| | 250,000.000 | | | -9,301.46 | | .00 | -9,301.46 |
| WB20 ** | 123 | 458,750.00 | 484,144.24 | 24OCT03 | 29OCT03 | 1.000000 | -25,394.24 |
| | 500,000.000 | | | -25,394.24 | | .00 | -25,394.24 |



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ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|------------|---------------|-------------------|-----------------|---------------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE | BASE COST | BASE SECTY GN/LS | BASE | NET BAS SECTY GN/LS | |
| 266320AH6 | TOTAL | | 2,396,500.00 | 2,740,397.99 | -343,897.99 L | .00 | -343,897.99 L |
| 26816LABB | DYNEGY INC SR NT | 2006/07/15 | 7.450 | 08AUG03 | 08AUG03 | 1.000000 | |
| WB1H | 034 | | 1,548,400.00 | 1,608,514.58 | -60,114.58 | .00 | -60,114.58 |
| | 1,580,000.000 | | | | | | |
| WB1H | CXL 034 | | -1,548,400.00 | -1,608,514.58 | 60,114.58 | .00 | 60,114.58 |
| | -1,580,000.000 | | | | | | |
| WB1H | 156 | | 1,548,400.00 | 1,608,514.58 | -60,114.58 | .00 | -60,114.58 |
| | 1,580,000.000 | | | | | | |
| 26816LABB | TOTAL | | 1,548,400.00 | 1,608,514.58 | -60,114.58 L | .00 | -60,114.58 L |
| 26816LAC6 | DYNEGY HLDGS INC SR NT | 2005/03/15 | 8.125 | 01APR03 | 04APR03 | 1.000000 | |
| WB12 | 515 | | 5,298,920.00 | 5,447,372.96 | -156,452.96 | .00 | -156,452.96 |
| | 6,532,000.000 | | | | | | |
| WB2N | 105 | | 397,000.00 | 360,125.40 | 36,874.60 | .00 | 36,874.60 |
| | 397,000.000 | | | | | | |
| WB2N | 781 | | 397,000.00 | 360,125.40 | 36,874.60 | .00 | 36,874.60 |
| | 397,000.000 | | | | | | |
| WB2N | CXL 781 | | -397,000.00 | -360,125.40 | -36,874.60 | .00 | -36,874.60 |
| | -397,000.000 | | | | | | |
| 26816LAC6 | TOTAL | | 5,687,920.00 | 5,807,498.36 | -119,578.36 L | .00 | -119,578.36 L |
| 26816LAG7 | DYNEGY HLDGS INC SR NT | 2012/02/15 | 8.750 | 01APR03 | 04APR03 | 1.000000 | |
| WB1Y | 208 | | 92,300.00 | 127,134.80 | -34,834.80 | .00 | -34,834.80 |
| | 130,000.000 | | | | | | |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------------|------------|----------------|-------------------|-----------------|---------------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE | BASE COST | BASE SECTY GN/LS | BASE | NET BAS SECTY GN/LS | |
| 268162AD6 | DYNCORP ACQUIRED BY SR SUB NT | 2007/03/01 | 9.500 | 14MAR03 | 19MAR03 | 1.000000 | |
| WB1J | 088 | | 4,345,902.00 | 4,259,137.20 | 86,764.80 | .00 | 86,764.80 |
| | 4,203,000.000 | | | | | | |
| 26842EAC0 | EES COKE BATTERY INC 144A | 2007/04/15 | 9.382 | 15APR03 | 15APR03 | 1.000000 | |
| WB1J | 159 | | 5,787,286.17 | 4,020,263.11 | 1,767,023.06 | .00 | 1,767,023.06 |
| | 5,787,286.170 | | | | | | |
| WB1J | CXL 159 | | -5,787,286.17 | -4,020,263.11 | -1,767,023.06 | .00 | -1,767,023.06 |
| | -5,787,286.170 | | | | | | |
| WB1J | 160 | | 4,499,615.00 | 3,127,179.66 | 1,372,435.34 | .00 | 1,372,435.34 |
| | 4,499,615.000 | | | | | | |
| WB1J | 556 | | 1,877,140.00 | 1,354,121.06 | 523,018.94 | .00 | 523,018.94 |
| | 1,877,140.000 | | | | | | |
| 26842EAC0 | TOTAL | | 6,376,755.00 | 4,481,300.72 | 1,895,454.28 L | .00 | 1,895,454.28 L |
| 26866BAQ3 | EMC MTG LN TR 2002 A MT | 2039/05/25 | 1.000 | 24NOV03 | 26NOV03 | 1.000000 | |
| WB12 | 653 | | 18,984,782.32 | 18,976,092.87 | 8,689.45 | .00 | 8,689.45 |
| | 18,978,851.610 | | | | | | |
| WB12 | CXL 653 | | -18,984,782.32 | -18,976,092.87 | -8,689.45 | .00 | -8,689.45 |
| | -18,978,851.610 | | | | | | |
| WB12 | 683 | | 18,315,062.39 | 18,306,425.10 | 8,637.29 | .00 | 8,637.29 |
| | 18,309,340.720 | | | | | | |
| WB12 | 753 | | 669,510.85 | 669,413.72 | 97.13 | .00 | 97.13 |
| | 669,510.850 | | | | | | |



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ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|---|--------------|---------------|------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE | BASE COST | BASE SECTY GN/LS | BASE | GN/LS | NET BAS SECTY GN/LS |
| 268668A03 | TOTAL | | 18,975,838.82 | 8,734.42 L | | .00 | 8,734.42 L |
| 271790A03 | EAST COAST PWR L L C SR SECD N 2008/03/31 | 6.737 | | 16JAN03 | 16JAN03 | 1.000000 | |
| WB2L | 728 | 39,580.800 | 38,625.00 | 955.80 | | .00 | 955.80 |
| WB2L | CXL 728 | -39,580.800 | -38,625.00 | -955.80 | | .00 | -955.80 |
| WB2L | 755 | 39,580.800 | 38,625.45 | 955.35 | | .00 | 955.35 |
| WB2L | 763 | 273,891.890 | 267,293.66 | 6,598.23 | | .00 | 6,598.23 |
| WB2L | 291 | 620,000.000 | 603,259.27 | -373,592.21 | | .00 | -373,592.21 |
| WB2L | CXL 291 | -620,000.000 | -603,259.27 | 373,592.21 | | .00 | 373,592.21 |
| WB2L | 793 | 227,393.130 | 222,536.30 | 7,132.76 | | .00 | 7,132.76 |
| 271790A03 | TOTAL | | 528,453.41 | 14,686.34 L | | .00 | 14,686.34 L |
| 27876GAC3 | ECHOSTAR DBS CORP SR NT | 2009/02/01 | 9.375 | 23JUN03 | 26JUN03 | 1.000000 | |
| WB20 | 582 | 250,000.000 | 256,996.21 | 10,503.79 | | .00 | 10,503.79 |
| WB20 | 601 | 750,000.000 | 775,943.98 | 24,681.02 | | .00 | 24,681.02 |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|---|---------------|--------------|------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE | BASE COST | BASE SECTY GN/LS | BASE | GN/LS | NET BAS SECTY GN/LS |
| 27876GAC3 | TOTAL | | 1,032,940.19 | 35,184.81 L | | .00 | 35,184.81 L |
| 27876GAK4 | ECHOSTAR DBS CORP SR NT | 2009/01/15 | 9.125 | 03SEP03 | 03SEP03 | 1.000000 | |
| WB2Q | 589 | 4,000.000 | 4,453.66 | -88.66 | | .00 | -88.66 |
| 278762AD1 | ECHOSTAR COMMUNICATI SUB NT CO 2007/01/01 | 4.875 | | 28OCT03 | 20OCT03 | 1.000000 | |
| WB20 | 181 | 1,000,000.000 | 1,005,936.30 | 21,923.70 | | .00 | 21,923.70 |
| 281025AB2 | EDISON MISSION ENERG NT SER A 2008/09/15 | 7.338 | | 25SEP03 | 30SEP03 | 1.000000 | |
| WB2L | 287 | 745,000.000 | 714,819.40 | 49,468.10 | | .00 | 49,468.10 |
| 28336LAC3 | EL PASO CORP ZERO CPM 2021/02/28 | 0.818 | | 24NOV03 | 03DEC03 | 1.000000 | |
| WB1Y | 586 | 6,500,000.000 | 2,779,439.26 | 67,690.74 | | .00 | 67,690.74 |
| WB1Z | 661 | 4,450,000.000 | 1,909,874.40 | 39,314.60 | | .00 | 39,314.60 |
| WB2N | 480 | 1,000,000.000 | 455,761.94 | -17,011.94 | | .00 | -17,011.94 |
| WB1Y | 598 | 500,000.000 | 213,890.28 | 5,484.72 | | .00 | 5,484.72 |
| WB1Z | 684 | 1,700,000.000 | 731,111.87 | 14,763.13 | | .00 | 14,763.13 |
| WB2N | 560 | 2,510,000.000 | 1,144,394.38 | -33,719.38 | | .00 | -33,719.38 |
| WB1Y | 625 | 1,360,000.000 | 582,818.93 | 19,781.87 | | .00 | 19,781.87 |
| WB1Z | 762 | 1,977,975.00 | 1,923,173.54 | 54,801.46 | | .00 | 54,801.46 |

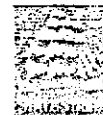


STATE STREET
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ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|------------------|-------------------------|---------------------|---------------------|---------------------|-----------------|------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | | NET SECTY GN/LS |
| | SHARES/PAR | BASE | BASE | BASE | | | NET BAS SECTY GN/LS |
| 4,470,000.000 | | | | | | | |
| 28336LACS | TOTAL | 9,890,769.00 | 9,739,664.60 | 151,104.40 L | | .00 | 151,104.40 L |
| 28336LAD1 | EL PASO CORP NT 144A | 2012/06/15 | 7.875 | 06JAN03 | 09JAN03 | 1.000000 | |
| WB2L | 643 | 146,250.00 | 194,203.90 | -47,953.90 | | .00 | -47,953.90 |
| | 195,000.000 | | | | | | |
| WB2L | 661 | 127,050.00 | 164,326.51 | -37,276.51 | 07JAN03 | 10JAN03 | 1.000000 |
| | 165,000.000 | | | | | .00 | -37,276.51 |
| WB2L | 159 | 103,275.00 | 134,652.60 | -31,377.60 | 03MAR03 | 06MAR03 | 1.000000 |
| | 135,000.000 | | | | | .00 | -31,377.60 |
| WB2L | 160 | 141,525.00 | 186,203.45 | -44,678.45 | 03MAR03 | 06MAR03 | 1.000000 |
| | 185,000.000 | | | | | .00 | -44,678.45 |
| WB2L | 874 | 130,500.00 | 146,128.80 | -15,628.80 | 15JUL03 | 18JUL03 | 1.000000 |
| | 145,000.000 | | | | | .00 | -15,628.80 |
| WB2L | 107 | 104,075.00 | 115,890.71 | -11,815.71 | 16JUL03 | 21JUL03 | 1.000000 |
| | 115,000.000 | | | | | .00 | -11,815.71 |
| WB2L | 134 | 150,875.00 | 171,315.56 | -20,440.56 | 22JUL03 | 25JUL03 | 1.000000 |
| | 170,000.000 | | | | | .00 | -20,440.56 |
| WB2L | 301 | 47,400.00 | 60,876.40 | -13,476.40 | 05AUG03 | 08AUG03 | 1.000000 |
| | 60,000.000 | | | | | .00 | -13,476.40 |
| WB2L | 302 | 118,500.00 | 152,191.01 | -33,691.01 | 05AUG03 | 08AUG03 | 1.000000 |
| | 150,000.000 | | | | | .00 | -33,691.01 |
| WB2L | 338 | 773,850.00 | 735,112.82 | 38,737.18 | 07AUG03 | 12AUG03 | 1.000000 |
| | 1,005,000.000 | | | | | .00 | 38,737.18 |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|------------------|---|---------------------|---------------------|----------------------|-----------------|------------|----------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | | NET SECTY GN/LS |
| | SHARES/PAR | BASE | BASE | BASE | | | NET BAS SECTY GN/LS |
| 28336LAD1 | TOTAL | 1,843,300.00 | 2,060,896.76 | -217,596.76 L | | .00 | -217,596.76 L |
| 2836REAC0 | EL PASO ENERGY CORP TRANCHE T 2007/12/15 | 6.950 | | 25FEB03 | 28FEB03 | 1.000000 | |
| WB2L | 125 | 91,200.00 | 68,901.12 | 22,298.88 | | .00 | 22,298.88 |
| | 120,000.000 | | | | | | |
| WB2L | 128 | 111,650.00 | 82,545.18 | 29,104.82 | 25FEB03 | 28FEB03 | 1.000000 |
| | 145,000.000 | | | | | .00 | 29,104.82 |
| 2836REAC0 | TOTAL | 202,850.00 | 151,446.30 | 51,403.70 L | | .00 | 51,403.70 L |
| 2836EAE6 | EL PASO ENERGY CORP TRANCHE T 2032/01/15 | 7.750 | | 04MAR03 | 07MAR03 | 1.000000 | |
| WB2L | 173 | 214,400.00 | 286,832.41 | -72,432.41 | | .00 | -72,432.41 |
| | 320,000.000 | | | | | | |
| WB2L | 237 | 168,600.00 | 228,211.05 | -59,611.05 | 31JUL03 | 05AUG03 | 1.000000 |
| | 240,000.000 | | | | | .00 | -59,611.05 |
| WB2L | 238 | 38,637.50 | 52,298.37 | -13,660.87 | 31JUL03 | 05AUG03 | 1.000000 |
| | 55,000.000 | | | | | .00 | -13,660.87 |
| WB2L | 239 | 140,000.00 | 188,530.75 | -48,530.75 | 31JUL03 | 05AUG03 | 1.000000 |
| | 200,000.000 | | | | | .00 | -48,530.75 |
| WB2N | 575 | 260,700.00 | 247,745.60 | 12,954.40 | 02DEC03 | 05DEC03 | 1.000000 |
| | 330,000.000 | | | | | .00 | 12,954.40 |
| 2836EAE6 | TOTAL | 822,337.50 | 1,003,618.18 | -181,280.68 L | | .00 | -181,280.68 L |
| 283680AC3 | EL PASO ENERGY PARTN SR SUB NT 2011/06/01 | 8.500 | | 17DEC03 | 17DEC03 | 1.000000 | |
| WB20 | 056 | 616,280.00 | 570,228.10 | 46,051.90 | | .00 | 46,051.90 |
| | 568,000.000 | | | | | | |



STATE STREET

FOR PUBLIC DISCLOSURE

ATTACHMENT O

| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS | STL DT BASE CURR GN/LS | SELL RATE BASE CURR GN/LS | NET SECTY GN/LS NET BAS SECTY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|------------------------------|--|
| 283680AD1 | EL PASO ENERGY PARTN SR SUB NT 2011/06/01 | 0.500 | | 18FEB03 | 24FEB03 | 1.000000 | |
| » WB2Q » | 650 445,000.000 | 452,287.50 | 451,808.75 | 486.77 | | .00 | 486.77 |
| 283680AE9 | EL PASO ENERGY PARTN SR SUB NT 2012/12/01 | 10.625 | | 12FEB03 | 18FEB03 | 1.000000 | |
| » WB2Q » | 639 30,000.000 | 30,900.00 | 29,775.61 | 1,124.39 | | .00 | 1,124.39 |
| 2836809B7 | EL PASO ENERGY PARTN TERM LOAN 2007/10/09 | 5.220 | | 11APR03 | 11APR03 | 1.000000 | |
| » WB1X » | 508 3,179.500 | 3,179.50 | 3,147.71 | 31.79 | | .00 | 31.79 |
| » WB1X » | 827 3,179.500 | 3,179.50 | 3,147.70 | 11OCT03 31.88 | 11OCT03 | 1.000000 .00 | 31.88 |
| » WB1X » | 224 197,129.000 | 197,129.00 | 195,157.71 | 10DEC03 1,971.29 | 10DEC03 | 1.000000 .00 | 1,971.29 |
| 2836809B7 | TOTAL | 203,488.00 | 201,453.12 | 2,034.88 L | | .00 | 2,034.88 L |
| 283695BJ2 | EL PASO NAT GAS CO NT144A | 2832/06/15 | 1.0000 | 01MAY03 | 06MAY03 | 1.000000 | |
| » WB2L » | 478 235,000.000 | 238,525.00 | 234,741.82 | 3,783.98 | | .00 | 3,783.98 |
| » WB2L » | 523 335,000.000 | 338,350.00 | 334,630.89 | 3,719.11 | 12MAY03 15MAY03 | 1.000000 .00 | 3,719.11 |
| » WB2L » | 877 285,000.000 | 292,125.00 | 257,711.26 | 34,413.74 | 15JUL03 18JUL03 | 1.000000 .00 | 34,413.74 |
| » WB2L » | 898 1,600,000.000 | 1,632,000.00 | 1,343,053.92 | 288,946.88 | 14JUL03 21JUL03 | 1.000000 .00 | 288,946.88 |
| » WB2N » | 394 580,000.000 | 579,389.50 | 579,395.59 | 05SEP03 -4.89 | 12SEP03 | 1.000000 .00 | -4.89 |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS | STL DT BASE CURR GN/LS | SELL RATE BASE CURR GN/LS | NET SECTY GN/LS NET BAS SECTY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|------------------------------|--|
| 283695BJ2 | TOTAL | 3,880,389.50 | 2,749,532.60 | 338,856.82 L | | .00 | 338,856.82 L |
| 283695BL7 | EL PASO NAT GAS CO SR NT 144 2010/08/01 | 7.625 | | 07AUG03 | 12AUG03 | 1.000000 | |
| » WB2L » | 339 175,000.000 | 161,000.00 | 172,667.25 | -11,667.25 | | .00 | -11,667.25 |
| » WB2L » | 346 225,000.000 | 207,000.00 | 222,000.75 | -15,000.75 | 07AUG03 12AUG03 | 1.000000 .00 | -15,000.75 |
| » WB2L » | 352 140,000.000 | 132,300.00 | 138,133.88 | -5,833.88 | 08AUG03 13AUG03 | 1.000000 .00 | -5,833.88 |
| » WB2L » | 374 145,000.000 | 136,662.50 | 143,067.15 | -6,404.65 | 11AUG03 14AUG03 | 1.000000 .00 | -6,404.65 |
| » WB2L » | 618 85,000.000 | 88,750.00 | 83,866.95 | -3,116.95 | 26AUG03 29AUG03 | 1.000000 .00 | -3,116.95 |
| » WB2L » | 439 830,000.000 | 818,936.18 | 819,226.17 | -298.87 | 17OCT03 27OCT03 | 1.000000 .00 | -298.87 |
| 283695BL7 | TOTAL | 1,536,648.60 | 1,578,962.87 | -42,313.47 L | | .00 | -42,313.47 L |
| 283695BM5 | EL PASO NAT GAS CO SR NT 2010/08/01 | 7.625 | | 14NOV03 | 19NOV03 | 1.000000 | |
| » WB2L » | 575 120,000.000 | 119,550.00 | 118,400.40 | 1,149.60 | | .00 | 1,149.60 |
| 283703AA4 | EL PASO PRODTN HLDG SR NT 144 2013/06/01 | 7.750 | | 04DEC03 | 09DEC03 | 1.000000 | |
| » WB2R » | 354 100,000.000 | 98,000.00 | 100,000.00 | -2,000.00 | | .00 | -2,000.00 |
| » WB2R » | 358 100,000.000 | 98,500.00 | 100,000.00 | -1,500.00 | 04DEC03 09DEC03 | 1.000000 .00 | -1,500.00 |
| » WB2R » | 366 50,000.000 | 49,625.00 | 50,000.00 | -375.00 | 08DEC03 11DEC03 | 000000 .00 | -375.00 |

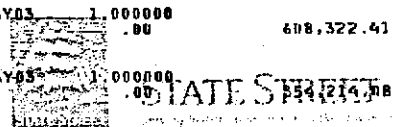


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ATTACHMENT O

| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL BASE | PRINCIPAL NET | MAT DATE | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL BASE | STL DT BASE | SELL RATE CURR GN/LS | NET SECTY GN/LS NET BAS SECTY GN/LS |
|-------------------------|-------------------------------|------------------------------|---------------|------------|-------------------------------------|-------------------------|--------------------|-------------------------|--|
| ** WB2R ** | 367 | | 49,687.50 | | 50,000.00 | 08DEC03 -312.50 | 11DEC03 | 1.000000 .00 | -312.50 |
| | 50,000.000 | | | | | | | | |
| ** WB2R ** | 373 | | 41,685.00 | | 42,000.00 | 11DEC03 -315.00 | 16DEC03 | 1.000000 .00 | -315.00 |
| | 42,000.000 | | | | | | | | |
| ** WB2R ** | 374 | | 69,387.50 | | 70,000.00 | 11DEC03 -612.50 | 16DEC03 | 1.000000 .00 | -612.50 |
| | 70,000.000 | | | | | | | | |
| ** WB2R ** | 375 | | 151,470.00 | | 152,985.57 | 11DEC03 -1,515.57 | 16DEC03 | 1.000000 .00 | -1,515.57 |
| | 155,000.000 | | | | | | | | |
| ** WB2R ** | 376 | | 34,693.75 | | 34,765.58 | 11DEC03 -71.83 | 16DEC03 | 1.000000 .00 | -71.83 |
| | 35,000.000 | | | | | | | | |
| 283703AA4 | TOTAL | | 593,048.75 | | 599,751.15 | -6,702.40 L | | .00 | -6,702.40 L |
| 285659AD0 | ELECTRONIC DATA SYS NT | | | 2004/10/15 | 6.850 | 29MAY03 | 03JUN03 | 1.000000 | |
| ** WB1A ** | 287 | | 15,506,250.00 | | 14,859,610.22 | 646,639.78 | | .00 | 646,639.78 |
| | 15,000,000.000 | | | | | | | | |
| ** WB1A ** | 288 | | 10,350,000.00 | | 9,849,598.14 | 500,401.86 | 03JUN03 | 1.000000 .00 | 500,401.86 |
| | 10,000,000.000 | | | | | | | | |
| 285659ADD | TOTAL | | 25,856,250.00 | | 24,709,208.36 | 1,147,041.64 L | | .00 | 1,147,041.64 L |
| 285659AEB | ELECTRONIC DATA SYS NT | | | 2009/10/15 | 7.125 | 13FEB03 | 20FEB03 | 1.000000 | |
| ** WB1H ** | 784 | | 598,850.00 | | 583,258.73 | 15,591.27 | | .00 | 15,591.27 |
| | 590,000.000 | | | | | | | | |
| ** WB1A ** | 145 | | 10,950,000.00 | | 9,967,480.63 | 982,519.37 | 12MAY03 15MAY03 | 1.000000 .00 | 982,519.37 |
| | 10,000,000.000 | | | | | | | | |
| ** WB1A ** | 150 | | 5,468,750.00 | | 4,860,427.59 | 608,322.41 | 16MAY03 | 1.000000 .00 | 608,322.41 |
| | 5,000,000.000 | | | | | | | | |
| ** WB1A ** | 151 | | 3,277,500.00 | | 2,923,285.92 | 354,214.08 | 16MAY03 | 1.000000 .00 | 354,214.08 |
| | | | | | | | | | |



FOR PUBLIC DISCLOSURE

| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL BASE | PRINCIPAL NET | MAT DATE | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL BASE | STL DT BASE | SELL RATE CURR GN/LS | NET SECTY GN/LS NET BAS SECTY GN/LS |
|-------------------------|-------------------------------|------------------------------|---------------|------------|-------------------------------------|-------------------------|--------------------|-------------------------|--|
| | 3,000,000.000 | | | | | | | | |
| ** WB1A ** | 155 | | 3,285,000.00 | | 2,923,363.22 | 361,636.78 | 14MAY03 19MAY03 | 1.000000 .00 | 361,636.78 |
| | 3,000,000.000 | | | | | | | | |
| ** WB1A ** | 160 | | 2,170,000.00 | | 1,948,925.99 | 221,074.01 | 15MAY03 20MAY03 | 1.000000 .00 | 221,074.01 |
| | 2,000,000.000 | | | | | | | | |
| ** WB1A ** | 169 | | 2,160,000.00 | | 1,948,925.99 | 211,074.01 | 15MAY03 20MAY03 | 1.000000 .00 | 211,074.01 |
| | 2,000,000.000 | | | | | | | | |
| ** WB1H ** | 587 | | 744,600.00 | | 686,726.66 | 57,873.34 | 11JUL03 16JUL03 | 1.000000 .00 | 57,873.34 |
| | 680,000.000 | | | | | | | | |
| ** WB1H ** | 587 | CXL | -744,600.00 | | -686,726.66 | -57,873.34 | 11JUL03 16JUL03 | 1.000000 .00 | -57,873.34 |
| | -680,000.000 | | | | | | | | |
| ** WB1H ** | 604 | | 1,073,100.00 | | 999,158.09 | 73,941.91 | 11JUL03 16JUL03 | 1.000000 .00 | 73,941.91 |
| | 980,000.000 | | | | | | | | |
| ** WB1H ** | 334 | | 986,469.60 | | 966,613.52 | 19,856.08 | 25NOV03 01DEC03 | 1.000000 .00 | 19,856.08 |
| | 930,000.000 | | | | | | | | |
| 285659AEB | TOTAL | | 29,969,669.60 | | 27,121,439.68 | 2,848,229.92 L | | .00 | 2,848,229.92 L |
| 285661AB0 | ELECTRONIC DATA SYS SR NT CON | | | 2021/10/10 | 0.010 | 12MAR03 | 17MAR03 | 1.000000 | |
| ** WB2F ** | 093 | | 297,122.00 | | 271,156.69 | 25,965.31 | | .00 | 25,965.31 |
| | 380,000.000 | | | | | | | | |
| ** WB2F ** | 103 | | 313,000.00 | | 285,456.51 | 27,543.49 | 14MAR03 19MAR03 | 1.000000 .00 | 27,543.49 |
| | 400,000.000 | | | | | | | | |
| 285661AB0 | TOTAL | | 610,122.00 | | 556,613.20 | 53,508.80 L | | .00 | 53,508.80 L |



FOR PUBLIC DISCLOSURE

ATTACHMENT O

| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|-----------|--------------------------------------|
| 285661AC0 | ELECTRONIC DATA SYS SR NT 144 | 2013/08/01 | 6.000 | 18NOV03 | 26NOV03 | 1.000000 | |
| WB1H ** | 342 975,100.00 | | 975,223.20 | -123.20 | | .00 | -123.20 |
| 980,000.000 | | | | | | | |
| WB1H ** | 325 954,382.00 | | 975,231.14 | 25NOV03 -20,848.34 | 26NOV03 | 1.000000 | -20,848.34 |
| 980,000.000 | | | | | | .00 | |
| WB1H ** | CXL 325 -954,382.00 | | -975,231.14 | 25NOV03 20,848.34 | 26NOV03 | 1.000000 | 20,848.34 |
| -980,000.000 | | | | | | .00 | |
| 285661ACB | TOTAL | | 975,100.00 | -123.20 L | | .00 | -123.20 L |
| 285661AD6 | ELECTRONIC DATA SYS SR NT SER 2013/08/01 | 6.000 | | 25NOV03 | 26NOV03 | 1.000000 | |
| WB1H ** | 358 954,382.00 | | 975,100.00 | -20,717.20 | | .00 | -20,717.20 |
| 980,000.000 | | | | | | | |
| WB1H ** | CXL 358 -954,382.00 | | -975,100.00 | 25NOV03 20,717.20 | 26NOV03 | 1.000000 | 20,717.20 |
| -980,000.000 | | | | | | .00 | |
| WB1H ** | 359 954,382.00 | | 975,100.00 | 25NOV03 -20,717.20 | 01DEC03 | 1.000000 | -20,717.20 |
| 980,000.000 | | | | | | .00 | |
| WB1H ** | CXL 359 -954,382.00 | | -975,100.00 | 25NOV03 20,717.20 | 01DEC03 | 1.000000 | 20,717.20 |
| -980,000.000 | | | | | | .00 | |
| WB1H ** | 519 953,566.14 | | 975,100.00 | 25NOV03 -21,533.86 | 01DEC03 | 1.000000 | -21,533.86 |
| 980,000.000 | | | | | | .00 | |
| WB1H ** | CXL 519 -953,566.14 | | -975,100.00 | 25NOV03 21,533.86 | 01DEC03 | 1.000000 | 21,533.86 |
| -980,000.000 | | | | | | .00 | |
| WB1H ** | 650 954,383.00 | | 975,100.00 | 25NOV03 -20,717.00 | 01DEC03 | 1.000000 | -20,717.00 |
| 980,000.000 | | | | | | .00 | |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|-----------|--------------------------------------|
| 285661AD6 | TOTAL | | 954,383.00 | -20,717.00 L | | .00 | -20,717.00 L |
| 28660GAA4 | ELIZABETH ARDEN INC SR SECD N 2011/02/01 | 11.750 | | 21NOV03 | 21NOV03 | 1.000000 | |
| WB20 ** | 239 195,562.50 | | 173,840.78 | 21,721.72 | | .00 | 21,721.72 |
| 175,000.000 | | | | | | | |
| 29255WAA8 | ENCORE ACQUISITION C SR SUB NT 2012/06/15 | 8.375 | | 09JAN03 | 31JAN03 | 1.000000 | |
| WB20 ** | 137 2,013,697.50 | | 2,013,201.02 | 496.48 | | .00 | 496.48 |
| 2,000,000.000 | | | | | | | |
| 29444NAG7 | EQUISTAR CHEMICALS L SR NT 144 2011/05/01 | 10.625 | | 01AUG03 | 06AUG03 | 1.000000 | |
| WB20 ** | 707 295,500.00 | | 302,177.27 | -6,677.27 | | .00 | -6,677.27 |
| 300,000.000 | | | | | | | |
| WB20 ** | 709 194,000.00 | | 200,000.00 | 01AUG03 -6,000.00 | 06AUG03 | 1.000000 | -6,000.00 |
| 200,000.000 | | | | | | .00 | |
| WB20 ** | 722 485,000.00 | | 508,613.66 | 06AUG03 -23,613.66 | 11AUG03 | 1.000000 | -23,613.66 |
| 500,000.000 | | | | | | .00 | |
| 29444NAG7 | TOTAL | | 974,500.00 | -36,298.93 L | | .00 | -36,298.93 L |
| 29444N9A2 | FUNDING OF EQUISTAR CHEMICALS 2007/08/24 | 6.500 | | 31MAR03 | 31MAR03 | 1.000000 | |
| WB1X ** | 416 1,875.00 | | 1,872.19 | 2.81 | | .00 | 2.81 |
| 1,875.000 | | | | | | | |
| WB1X ** | 645 305,000.00 | | 304,542.49 | 07MAY03 457.51 | 07MAY03 | 1.000000 | 457.51 |
| 305,000.000 | | | | | | .00 | |
| WB1X ** | 654 160,176.01 | | 159,935.74 | 08MAY03 240.27 | 08MAY03 | 1.000000 | 240.27 |
| 160,176.010 | | | | | | .00 | |
| WB1X ** | 144 2,119.20 | | 2,114.10 | 30JUN03 3.18 | 30JUN03 | 1.000000 | 3.18 |
| 2,119.200 | | | | | | .00 | |
| WB1X ** | 632 690.72 | | 689.68 | 30SEP03 1.04 | 30SEP03 | 0.000000 | |
| 690.720 | | | | | | .00 | |



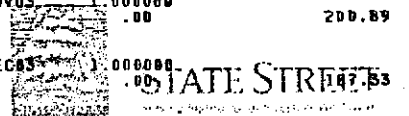
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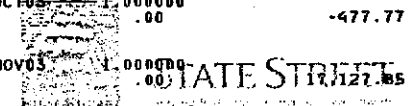
ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|---|------------|------------|-------------------|-----------------|-----------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | | | |
| ** WB1X ** | 139 | 270,763.99 | 270,357.85 | 21NOV03 406.14 | 21NOV03 | 1.000000 .00 | 406.14 |
| 29444N9A2 | TOTAL | 740,625.00 | 739,514.05 | 1,110.95 L | | .00 | 1,110.95 L |
| 29499A9M8 | FUNDING OF PERKIN EL TERM LOAN 2008/12/26 | 7.250 | | 28MAR03 | 28MAR03 | 1.000000 | |
| ** WB1X ** | 395 | 60,267.86 | 59,966.52 | 301.34 | | .00 | 301.34 |
| ** WB1X ** | 419 | 3,164.06 | 3,148.24 | 31MAR03 15.82 | 31MAR03 | 1.000000 .00 | 15.82 |
| ** WB1X ** | 627 | 57,103.79 | 56,818.27 | 02MAY03 285.52 | 02MAY03 | 1.000000 .00 | 285.52 |
| ** WB1X ** | 211 | 2,862.72 | 2,848.41 | 30JUN03 14.31 | 30JUN03 | 1.000000 .00 | 14.31 |
| ** WB1X ** | 708 | 57,405.13 | 57,118.10 | 26SEP03 287.03 | 26SEP03 | 1.000000 .00 | 287.03 |
| ** WB1X ** | 709 | 20,089.29 | 19,988.84 | 27SEP03 100.45 | 27SEP03 | 1.000000 .00 | 100.45 |
| ** WB1X ** | 657 | 2,712.05 | 2,698.49 | 30SEP03 13.56 | 30SEP03 | 1.000000 .00 | 13.56 |
| ** WB1X ** | CXL 657 | -2,712.05 | -2,698.49 | 30SEP03 -13.56 | 30SEP03 | 1.000000 .00 | -13.56 |
| ** WB1X ** | 707 | 2,714.13 | 2,700.56 | 30SEP03 13.57 | 30SEP03 | 1.000000 .00 | 13.57 |
| ** WB1X ** | 140 | 40,178.57 | 39,977.68 | 21NOV03 200.89 | 21NOV03 | 1.000000 .00 | 200.89 |
| ** WB1X ** | 227 | 37,466.52 | 37,279.19 | 10DEC03 187.33 | 10DEC03 | 1.000000 .00 | 187.33 |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|---|--------------|------------|----------------------|-----------------|-----------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | | | |
| | 37,466.520 | | | | | | |
| ** WB1X ** | 409 | 2,712.50 | 2,698.94 | 31DEC03 13.56 | 31DEC03 | 1.000000 .00 | 13.56 |
| 29499A9M8 | TOTAL | 283,964.57 | 282,544.75 | 1,419.82 L | | .00 | 1,419.82 L |
| 29499A9Z9 | WEG ACQUISITIONS LP TERM LOAN 2008/05/31 | 1.000 | | 20NOV03 | 20NOV03 | 1.000000 | |
| ** WB1X ** | 118 | 1,250.00 | 1,237.50 | 12.50 | | .00 | 12.50 |
| ** WB1X ** | 151 | 7,121.81 | 7,050.59 | 25NOV03 71.22 | 25NOV03 | 1.000000 .00 | 71.22 |
| ** WB1X ** | 319 | 34,328.42 | 33,985.14 | 30DEC03 343.28 | 31DEC03 | 1.000000 .00 | 343.28 |
| 29499A9Z9 | TOTAL | 42,700.23 | 42,273.23 | 427.00 L | | .00 | 427.00 L |
| 297425AC4 | ESTERLINE TECHNOLOGI SR SUB NT 2013/06/15 | 7.750 | | 01OCT03 | 06OCT03 | 1.000000 | |
| ** WB1J ** | 524 | 1,051,875.00 | 990,000.00 | 61,875.00 | | .00 | 61,875.00 |
| 30024DAE0 | EVERGREEN INTL AVIAT SR 2ND SE 2010/05/15 | 12.000 | | 03NOV03 | 06NOV03 | 1.000000 | |
| ** WB3H ** | 186 | 33,750.00 | 42,975.00 | -9,225.00 | | .00 | -9,225.00 |
| 301965AN9 | FFCA SECD LENDING CO SER 1997 2022/02/18 | 0.000 | | 31AUG03 | 31AUG03 | 1.000000 | |
| ** WB1H ** | 219 | .00 | 470.05 | -470.05 | | .00 | -470.05 |
| ** WB1H ** | 526 | .00 | 473.89 | -473.89 | 30SEP03 | 1.000000 .00 | -473.89 |
| ** WB1H ** | 061 | .00 | 477.77 | -477.77 | 31OCT03 | 1.000000 .00 | -477.77 |
| ** WB1H ** | 420 | 17,609.53 | 481.68 | 30NOV03 17,127.85 | 30NOV03 | 1.000000 .00 | 17,127.85 |



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ATTACHMENT O

| ASSET ID SH SELL/BTC | SECURITY LOT | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|-----------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| | | 17,609.530 | | | | | | |
| » WB1H » | CXL 420 | -17,609.53 | | -481.68 | 30NOV03 -17,127.85 | 30NOV03 | 1.000000 .00 | -17,127.85 |
| » WB1H » | 446 | .00 | | 481.68 | 30NOV03 -481.68 | 30NOV03 | 1.000000 .00 | -481.68 |
| » WB1H » | 489 | .00 | | 380.53 | 31DEC03 -380.53 | 31DEC03 | 1.000000 .00 | -380.53 |
| » WB1H » | 588 | .00 | 2015/07/18 | 1.104 437.27 | 31JAN03 -437.27 | 31JAN03 | 1.000000 .00 | -437.27 |
| » WB1H » | 822 | .00 | | 423.82 | 28FEB03 -423.82 | 28FEB03 | 1.000000 .00 | -423.82 |
| » WB1H » | 314 | .00 | | 427.85 | 31MAR03 -427.85 | 31MAR03 | 1.000000 .00 | -427.85 |
| » WB1H » | 633 | 48,916.47 | | 2,262.39 | 30APR03 46,654.88 | 30APR03 | 1.000000 .00 | 46,654.88 |
| » WB1H » | CXL 633 | -48,916.47 | | -2,262.39 | 30APR03 -46,654.88 | 30APR03 | 1.000000 .00 | -46,654.88 |
| » WB1H » | 643 | .00 | | 2,262.39 | 30APR03 -2,262.39 | 30APR03 | 1.000000 .00 | -2,262.39 |
| » WB1H » | 206 | .00 | | 428.95 | 30MAY03 -428.95 | 30MAY03 | 1.000000 .00 | -428.95 |
| » WB1H » | CXL 206 | .00 | | -428.95 | 30MAY03 428.95 | 30MAY03 | 1.000000 .00 | 428.95 |
| » WB1H » | 327 | .00 | | 428.95 | 30MAY03 -428.95 | 30MAY03 | 000000 .00 | -428.95 |



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| ASSET ID SH SELL/BTC | SECURITY LOT | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--------------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| » WB1H » | 501 | .00 | | 7,685.25 | 30JUN03 -7,685.25 | 30JUN03 | 1.000000 .00 | -7,685.25 |
| | 166,167.600 | | | | | | | |
| » WB1H » | 776 | .00 | | 135,183.86 | 31JUL03 -135,183.86 | 31JUL03 | 1.000000 .00 | -135,183.86 |
| | 3,833,522.870 | | | | | | | |
| 301965AM9 | TOTAL | .00 | | 149,131.71 | -149,131.71 L | | .00 | -149,131.71 L |
| 3019949K7 | FHA | 221D4 P3 | 2022/03/25 | 7.450 | 25JAN03 | 25JAN03 | 1.000000 | |
| » WB1E » | 548 | 151,038.52 | | 155,931.38 | -4,892.86 | | .00 | -4,892.86 |
| | 151,038.520 | | | | | | | |
| » WB1E » | 788 | 466.88 | | 482.88 | 25FEB03 -15.12 | 25FEB03 | 1.000000 .00 | -15.12 |
| | 466.880 | | | | | | | |
| 3019949K7 | TOTAL | 151,505.40 | | 154,413.38 | -4,907.98 L | | .00 | -4,907.98 L |
| 302182AB6 | EXPRESS SCRIPTS INC SR NT | | 2009/06/15 | 9.625 | 31OCT03 | 05NOV03 | 1.000000 | |
| » WB2R » | 313 | 325,312.50 | | 326,785.83 | -1,472.53 | | .00 | -1,472.53 |
| | 300,000.000 | | | | | | | |
| 30224PAE1 | EXTENDED STAY AMER I SR SUB NT | | 2011/06/15 | 9.875 | 10APR03 | 15APR03 | 1.000000 | |
| » WB20 » | 289 | 250,000.00 | | 252,952.88 | -2,952.88 | | .00 | -2,952.88 |
| | 250,000.000 | | | | | | | |
| 302568AAB | FPL ENERGY | SR SECD 8 | 2018/12/31 | 7.645 | 18AUG03 | 21AUG03 | 1.000000 | |
| » WB2L » | 468 | 93,488.56 | | 105,943.75 | -12,455.19 | | .00 | -12,455.19 |
| | 115,000.000 | | | | | | | |
| » WB2L » | CXL 468 | -93,488.56 | | -105,943.75 | 12,455.19 | 18AUG03 | 1.000000 .00 | 12,455.19 |
| | -115,000.000 | | | | | | | |
| » WB2L » | 794 | 93,488.56 | | 92,644.83 | 843.73 | 18AUG03 | 1.000000 .00 | 843.73 |
| | 108,525.330 | | | | | | | |
| » WB2L » | 164 | 26,552.50 | | 24,510.36 | 2,042.14 | 31DEC03 | 000000 .00 | 2,042.14 |
| | 26,552.500 | | | | | | | |

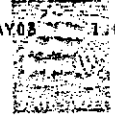


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ATTACHMENT O

| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 302568AAB | TOTAL | | 120,041.06 | 117,155.19 | 2,885.87 L | .00 | 2,885.87 L |
| 302570AH9 | FPL GROUP CAP INC DEB | 2004/06/01 | 6.875 | 17DEC03 | 22DEC03 | 1.000000 | |
| WB2D | 608 | | 1,024,740.00 | 1,025,135.82 | -375.82 | .00 | -375.82 |
| | 1,000,000.000 | | | | | | |
| 3029999S3 | FHA 253 P11 02 PJ HU NCP ASCT | 2021/01/01 | 7.430 | 31MAR03 | 15APR03 | 1.000000 | |
| WB1E | 328 | | 35,655.59 | 36,606.78 | -951.19 | .00 | -951.19 |
| | 35,655.590 | | | | | | |
| WB1E | CXL 328 | | -35,655.59 | -36,606.78 | 951.19 | 1.000000 | 951.19 |
| | -35,655.590 | | | | | .00 | |
| 3029999S3 | TOTAL | | .00 | .00 L | | .00 | .00 L |
| 3049989C6 | FHA 22104 P3 00 PFC ASCT/FHA/ | 2019/12/01 | 6.430 | 25FEB02 | 06FEB03 | 1.000000 | |
| WB1E | 624 | | 6,151.25 | 5,902.26 | 248.99 | .00 | 248.99 |
| | 6,151.250 | | | | | | |
| WB1E | 625 | | 6,184.57 | 5,934.23 | 25MAR02 | 06FEB03 | 1.000000 |
| | 6,184.570 | | | 250.34 | | .00 | 250.34 |
| WB1E | 443 | | 6,527.85 | 6,263.34 | 25JAN03 | 25JAN03 | 1.000000 |
| | 6,527.850 | | | 264.51 | | .00 | 264.51 |
| WB1E | 596 | | 6,563.21 | 6,298.00 | 25FEB03 | 25FEB03 | 1.000000 |
| | 6,563.210 | | | 265.21 | | .00 | 265.21 |
| WB1E | 684 | | 6,598.76 | 6,332.78 | 25MAR03 | 25MAR03 | 1.000000 |
| | 6,598.760 | | | 245.98 | | .00 | 265.98 |
| WB1E | 723 | | 6,634.51 | 6,367.81 | 25APR03 | 25APR03 | 1.000000 |
| | 6,634.510 | | | 266.70 | | .00 | 266.70 |
| WB1E | 562 | | 6,670.44 | 6,403.02 | 25MAY03 | 25MAY03 | 1.000000 |
| | 6,670.440 | | | 267.42 | | .00 | 267.42 |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| WB1E | 029 | | 6,706.58 | 6,438.47 | 25JUN03 | 25JUN03 | 1.000000 |
| | 6,706.580 | | | 268.11 | | .00 | 268.11 |
| WB1E | 180 | | 6,742.90 | 6,474.09 | 25JUL03 | 25JUL03 | 1.000000 |
| | 6,742.900 | | | 268.81 | | .00 | 268.81 |
| WB1E | 068 | | 6,779.43 | 6,509.93 | 25AUG03 | 25AUG03 | 1.000000 |
| | 6,779.438 | | | 269.50 | | .00 | 269.50 |
| WB1E | 587 | | 6,816.15 | 6,545.97 | 25SEP03 | 25SEP03 | 1.000000 |
| | 6,816.150 | | | 270.18 | | .00 | 270.18 |
| WB1E | 047 | | 6,853.08 | 6,582.20 | 25OCT03 | 25OCT03 | 1.000000 |
| | 6,853.080 | | | 270.88 | | .00 | 270.88 |
| WB1E | 205 | | 6,890.21 | 6,618.64 | 25NOV03 | 25NOV03 | 1.000000 |
| | 6,890.210 | | | 271.57 | | .00 | 271.57 |
| 3049989C6 | TOTAL | | 86,118.94 | 82,670.74 | 3,448.20 L | .00 | 3,448.20 L |
| 305560AB0 | FAIRPOINT COMMUNICAT SR SUB NT | 2010/05/01 | 12.500 | 03MAR03 | 06MAR03 | 1.000000 | |
| WB2Q | 477 | | 70,400.00 | 50,327.61 | 20,072.39 | .00 | 20,072.39 |
| | 80,000.000 | | | | | | |
| WB2Q | 489 | | 17,750.00 | 12,591.07 | 11MAR03 | 14MAR03 | 1.000000 |
| | 20,000.000 | | | 5,158.93 | | .00 | 5,158.93 |
| WB2Q | 448 | | 378,750.00 | 255,239.46 | 14MAY03 | 19MAY03 | 1.000000 |
| | 375,000.000 | | | 123,510.54 | | .00 | 123,510.54 |
| 305560AB0 | TOTAL | | 466,900.00 | 318,158.14 | 148,741.86 L | .00 | 148,741.86 L |



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ATTACHMENT O

| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECTY GN/LS NET BAS SECTY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--|
| 305560ACB WB2Q | FAIRPOINT COMMUNICAT SR NT 144 584 1,360,000.000 | 2010/03/01 | 11.875 1,526,249.40 | 22AUG03 4,200.60 | 02SEP03 | 1.000000 .00 | 4,200.60 |
| 309601AB8 WB2J | FARMERS IMS EXCH SURPLUS N 159 1,000,000.000 | 2004/08/01 | 8.500 1,030,427.84 | 28FEB03 -32,927.84 | 05MAR03 | 1.000000 .00 | -32,927.84 |
| 30999E9E1 WB1E | FHA 221D4 326 80,282.420 | 2021/02/01 | 7.400 80,306.46 | 31MAR03 -24.04 | 30APR03 | 1.000000 .00 | -24.04 |
| 30999E9E1 WB1E | CXL 326 -80,282.420 | | -80,306.46 | 31MAR03 24.04 | 30APR03 | 1.000000 .00 | 24.04 |
| 30999E9E1 | TOTAL | | .00 | .00 L | | .00 | .00 L |
| 3099929X5 WB1E | FHA 221/D4 356 170,402.240 | P10 00 CS 2021/12/01 | 7.450 174,531.51 | 25MAR03 -4,129.27 | 25MAR03 | 1.000000 .00 | -4,129.27 |
| 3128FU7T4 WB1F | FED HM LN PC POOL D85222 275 213,089.800 | 2028/01/01 | 6.500 220,581.32 | 09OCT03 965.54 | 15OCT03 | 1.000000 .00 | 965.54 |
| 3128GJ8H8 WB2P | FED HM LN PC POOL E81844 375 44,116.020 | 2013/12/01 | 5.500 45,013.28 | 01FEB03 -897.26 | 15FEB03 | 1.000000 .00 | -897.26 |
| 3128GJ8H8 WB2P | CXL 375 -44,116.020 | | -45,013.28 | 01FEB03 897.26 | 15FEB03 | 1.000000 .00 | 897.26 |
| 3128GJ8H8 WB2P | 342 1,216,768.140 | | 1,241,705.36 | 06FEB03 28,961.81 | 19FEB03 | 1.000000 .00 | 28,961.81 |
| 3128GJ8H8 WB2P | CXL 342 -1,216,768.140 | | -1,241,705.36 | 06FEB03 -28,961.81 | 19FEB03 | 000000 .00 | -28,961.81 |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECTY GN/LS NET BAS SECTY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--|
| 3128GJ8H8 WB2P | 390 1,172,652.120 | | 1,224,596.95 | 06FEB03 27,911.75 | 19FEB03 | 1.000000 .00 | 27,911.75 |
| 3128GJ8H8 WB2P | 427 44,116.020 | | 44,116.02 | 18FEB03 -896.53 | 18FEB03 | 1.000000 .00 | -896.53 |
| 3128GJ8H8 | TOTAL | | 1,268,712.97 | 27,015.22 L | | .00 | 27,015.22 L |
| 3128GK8A1 WB1E | FED HM LN PC POOL E82733 460 232,207.420 | 2016/03/01 | 5.500 241,532.00 | 23MAY03 -979.63 | 17JUN03 | 1.000000 .00 | -979.63 |
| 3128CLDY5 WB1Q | FED HM LN PC POOL E83719 080 682,144.310 | 2016/05/01 | 5.500 498,531.30 | 14MAR03 10,312.40 | 18MAR03 | 1.000000 .00 | 10,312.40 |
| 3128GRXD6 WB2P | FED HM LN PC POOL E88774 068 -99,999.140 | 2017/03/01 | 6.000 -102,349.00 | 05NOV02 -1,587.61 | 19NOV02 | 1.000000 .00 | -1,587.61 |
| 3128GRXD6 WB2P | 269 99,999.150 | | 103,936.61 | 05NOV02 1,587.60 | 22JAN03 | 1.000000 .00 | 1,587.60 |
| 3128GRXD6 | TOTAL | | .00 | -.01 L | | .00 | -.01 L |
| 3128GR2E8 WB2P | FED HM LN PC POOL E88078 074 -236,070.090 | 2017/04/01 | 6.000 -241,616.60 | 05NOV02 -3,748.75 | 19NOV02 | 1.000000 .00 | -3,748.75 |
| 3128GR2E8 WB2P | 268 236,070.100 | | 245,365.35 | 05NOV02 3,748.74 | 22JAN03 | 1.000000 .00 | 3,748.74 |
| 3128GR2E8 | TOTAL | | .00 | -.01 L | | .00 | -.01 L |

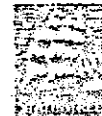


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ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|--------------------------|---------------|---------------|-------------------|-----------------|-----------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | | | |
| 3128GSGF8 | FED HM LN PC POOL E89198 | 2017/04/01 | 5.500 | 23MAY03 | 17JUN03 | 1.000000 | |
| WB1E | 161 | 1,035,834.33 | 1,040,052.66 | -4,218.33 | | .00 | -4,218.33 |
| | 999,900.410 | | | | | | |
| WB1E | 442 | 1,035,834.33 | 1,040,052.66 | -4,218.33 | 17JUN03 | 1.000000 | -4,218.33 |
| | 999,900.410 | | | | | .00 | |
| WB1E | CXL 442 | -1,035,834.33 | -1,040,052.66 | 4,218.33 | 17JUN03 | 1.000000 | 4,218.33 |
| | -999,900.410 | | | | | .00 | |
| WB1E | 447 | 456,036.95 | 457,894.11 | -1,857.16 | 27JUN03 | 1.000000 | -1,857.16 |
| | 440,216.660 | | | | | .00 | |
| WB1E | 449 | 1,035,834.33 | 1,040,052.66 | -4,218.33 | 27JUN03 | 1.000000 | -4,218.33 |
| | 999,900.410 | | | | | .00 | |
| 3128GSGF8 | TOTAL | | 2,537,999.43 | -10,293.82 L | | .00 | -10,293.82 L |
| | 2,527,705.61 | | | | | | |
| 3128GSST5 | FED HM LN PC POOL E89530 | 2017/05/01 | 6.000 | 14OCT03 | 18NOV03 | 1.000000 | |
| WB1Q | 778 | 457,397.91 | 454,232.04 | 3,165.87 | | .00 | 3,165.87 |
| | 440,467.440 | | | | | | |
| 3128GSWGR | FED HM LN PC POOL E89647 | 2017/05/01 | 6.000 | 14OCT03 | 18NOV03 | 1.000000 | |
| WB1Q | 776 | 272,226.58 | 267,477.61 | 4,748.97 | | .00 | 4,748.97 |
| | 262,150.190 | | | | | | |
| 3128GSXD4 | FED HM LN PC POOL E89676 | 2017/05/01 | 6.000 | 14OCT03 | 18NOV03 | 1.000000 | |
| WB1Q | 777 | 502,454.45 | 489,047.95 | 13,406.50 | | .00 | 13,406.50 |
| | 483,856.220 | | | | | | |
| WB1Q | 781 | 207,687.31 | 202,145.78 | 5,541.53 | 18NOV03 | 1.000000 | 5,541.53 |
| | 199,999.810 | | | | | .00 | |



STATE STREET

FOR PUBLIC DISCLOSURE

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|--------------------------|------------|------------|-------------------|-----------------|-----------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | | | |
| 3128GSXD4 | TOTAL | | 691,193.73 | 18,948.03 L | | .00 | 18,948.03 L |
| | 710,141.76 | | | | | | |
| 3128GUHA3 | FED HM LN PC POOL E90225 | 2017/06/01 | 5.500 | 23MAY03 | 17JUN03 | 1.000000 | |
| WB1E | 451 | 549,777.57 | 552,016.49 | -2,238.92 | | .00 | -2,238.92 |
| | 530,705.350 | | | | | | |
| 3128GUMC9 | FED HM LN PC POOL E90227 | 2017/06/01 | 6.000 | 15JUL03 | 17JUL03 | 1.000000 | |
| WB1Q | 603 | 353,350.60 | 346,506.90 | 6,843.70 | | .00 | 6,843.70 |
| | 339,740.200 | | | | | | |
| 3128GUJ78 | FED HM LN PC POOL E90286 | 2017/06/01 | 6.000 | 14OCT03 | 18NOV03 | 1.000000 | |
| WB1Q | 775 | 263,756.35 | 259,151.95 | 4,604.40 | | .00 | 4,604.40 |
| | 253,993.470 | | | | | | |
| 3128GUK27 | FED HM LN PC POOL E90313 | 2017/06/01 | 6.000 | 15JUL03 | 17JUL03 | 1.000000 | |
| WB1Q | 602 | 317,477.78 | 311,328.92 | 6,148.86 | | .00 | 6,148.86 |
| | 305,267.100 | | | | | | |
| 3128GVUM0 | FED HM LN PC POOL E91488 | 2017/09/01 | 6.000 | 14OCT03 | 18NOV03 | 1.000000 | |
| WB1Q | 782 | 522,966.83 | 519,347.13 | 3,619.70 | | .00 | 3,619.70 |
| | 503,609.340 | | | | | | |
| 3128GXG34 | FED HM LN PC POOL E92918 | 2017/12/01 | 5.500 | 23MAY03 | 17JUN03 | 1.000000 | |
| WB1E | 448 | 422,134.78 | 423,853.88 | -1,719.10 | | .00 | -1,719.10 |
| | 407,490.590 | | | | | | |
| 3128IUP26 | FED HM LN PC POOL B46740 | 2029/04/01 | 1.000 | 15JAN03 | 15JAN03 | 1.000000 | |
| WB2J | 749 | 12,306.80 | 12,700.91 | -394.11 | | .00 | -394.11 |
| | 12,306.800 | | | | | | |
| WB2J | 009 | 9,881.80 | 10,197.73 | -315.93 | 31JAN03 | 1.000000 | -315.93 |
| | 9,881.800 | | | | | .00 | |
| WB2J | CXL 009 | -9,881.80 | -10,197.73 | 315.93 | 31JAN03 | 1.000000 | 315.93 |
| | -9,881.800 | | | | | .00 | |
| WB2J | 244 | 7,073.90 | 7,298.99 | -225.09 | 17MAR03 | 1.000000 | -225.09 |
| | 7,073.900 | | | | | .00 | |



STATE STREET

FOR PUBLIC DISCLOSURE

ATTACHMENT O

| ASSET ID SN SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| ** WB2J ** | 444 5,180.800 | | 5,180.80 | 01MAR03 -165.09 | 31MAR03 | 1.000000 .00 | -165.09 |
| ** WB2J ** | 090 6,306.870 | | 6,306.87 | 31DEC03 -194.25 | 15JAN04 | 1.000000 .00 | -194.25 |
| 3126HDPZ6 | TOTAL | | 30,868.37 | | | | -978.54 L |
| 3128HDRJ0 | FED HM LN PC POOL 846789 | 2030/02/01 | 1.000 | 31OCT03 | 15NOV03 | 1.000000 | |
| ** WB2J ** | 291 37,547.700 | | 37,547.70 | -1,408.04 | | .00 | -1,408.04 |
| ** WB2J ** | CXL 291 -37,547.700 | | -37,547.70 | 31OCT03 1,408.04 | 15NOV03 | 1.000000 .00 | 1,408.04 |
| ** WB2J ** | 597 59,398.510 | | 59,398.51 | -2,227.44 | 30NOV03 | 1.000000 .00 | -2,227.44 |
| ** WB2J ** | 091 32,352.200 | | 32,352.20 | -1,199.85 | 31DEC03 | 1.000000 .00 | -1,199.85 |
| 3128HDRJ0 | TOTAL | | 91,758.71 | | | | -3,427.29 L |
| 3128HDR60 | FED HM LN PC POOL 84 846809 | 2030/08/01 | 1.000 | 31JAN03 | 15FEB03 | 1.000000 | |
| ** WB1E ** | 630 23,820.240 | | 23,820.24 | -564.47 | | .00 | -564.47 |
| ** WB1E ** | CXL 630 -23,820.240 | | -23,820.24 | 31JAN03 564.47 | 15FEB03 | 1.000000 .00 | 564.47 |
| ** WB1E ** | 482 23,819.760 | | 23,819.76 | -564.31 | 18FEB03 | 1.000000 .00 | -564.31 |
| ** WB1E ** | 001 71,201.760 | | 71,201.76 | -1,683.24 | 28FEB03 | 1.000000 .00 | -1,683.24 |
| ** WB1E ** | CXL 001 -71,201.76 | | -71,201.76 | 28FEB03 1,683.24 | 15MAR03 | 1.000000 .00 | 1,683.24 |



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| ASSET ID SN SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| | -71,201.760 | | | | | | |
| ** WB1E ** | 614 71,201.520 | | 71,201.52 | -1,682.95 | 17MAR03 | 1.000000 .00 | -1,682.95 |
| ** WB1E ** | 329 61,186.120 | | 61,186.12 | -1,442.73 | 31MAR03 | 1.000000 .00 | -1,442.73 |
| ** WB1E ** | CXL 329 -61,186.120 | | -61,186.12 | 31MAR03 1,442.73 | 15APR03 | 1.000000 .00 | 1,442.73 |
| ** WB1E ** | 469 61,185.360 | | 61,185.36 | -1,442.71 | 15APR03 | 1.000000 .00 | -1,442.71 |
| ** WB1E ** | 335 39,057.600 | | 39,057.60 | -918.65 | 15MAY03 | 1.000000 .00 | -918.65 |
| ** WB1E ** | 666 1,939.600 | | 1,939.60 | -45.50 | 16JUN03 | 1.000000 .00 | -45.50 |
| ** WB1E ** | 714 22,564.820 | | 22,564.82 | -528.00 | 15JUL03 | 1.000000 .00 | -528.00 |
| ** WB1E ** | 757 89.210 | | 89.21 | -1.87 | 15AUG03 | 1.000000 .00 | -1.87 |
| ** WB1E ** | 244 5,047.970 | | 5,047.97 | -117.50 | 15SEP03 | 1.000000 .00 | -117.50 |
| ** WB1E ** | 667 87.310 | | 87.31 | -2.03 | 15OCT03 | 1.000000 .00 | -2.03 |
| ** WB1E ** | 553 15,601.460 | | 15,601.46 | -361.24 | 15NOV03 | 1.000000 .00 | -361.24 |
| ** WB1E ** | 701 4,991.110 | | 4,991.11 | -115.26 | 15DEC03 | 1.000000 .00 | -115.26 |

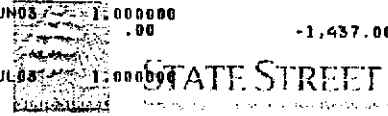


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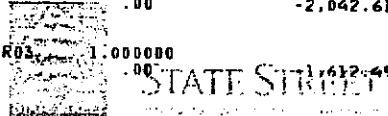
ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|--------------|--------------------------|------------|-------------|-------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | SECTY GN/LS | BASE CURR GN/LS | | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | SECTY GN/LS | BASE CURR GN/LS | | NET BAS SECTY GN/LS |
| 312BHDR68 | TOTAL | | | | | | |
| | 245,576.80 | | 251,356.82 | -5,780.02 L | | .00 | -5,780.02 L |
| 3128HDSC4 | FED HM LN PC POOL 846815 | 2030/09/01 | 1.000 | 31 JAN03 | 15 FEB03 | 1.000000 | |
| ** WB1E ** | | | | | | | |
| 631 | 314,182.59 | | 321,797.53 | -7,614.94 | | .00 | -7,614.94 |
| 314,182.590 | | | | | | | |
| ** WB1E ** | | | | | | | |
| CXL 631 | -314,182.59 | | -321,797.53 | 7,614.94 | 31 JAN03 | 15 FEB03 | 1.000000 |
| -314,182.590 | | | | | | .00 | 7,614.94 |
| ** WB1E ** | | | | | | | |
| 483 | 314,182.66 | | 321,796.52 | -7,613.86 | 18 FEB03 | 18 FEB03 | 1.000000 |
| 314,182.660 | | | | | | .00 | -7,613.86 |
| ** WB1E ** | | | | | | | |
| 002 | 189,312.36 | | 193,894.91 | -4,582.55 | 28 FEB03 | 15 MAR03 | 1.000000 |
| 189,312.360 | | | | | | .00 | -4,582.55 |
| ** WB1E ** | | | | | | | |
| CXL 002 | -189,312.36 | | -193,894.91 | 4,582.55 | 28 FEB03 | 15 MAR03 | 1.000000 |
| -189,312.360 | | | | | | .00 | 4,582.55 |
| ** WB1E ** | | | | | | | |
| 615 | 189,312.78 | | 193,894.94 | -4,582.16 | 17 MAR03 | 17 MAR03 | 1.000000 |
| 189,312.780 | | | | | | .00 | -4,582.16 |
| ** WB1E ** | | | | | | | |
| 330 | 54,526.24 | | 55,844.30 | -1,318.06 | 31 MAR03 | 15 APR03 | 1.000000 |
| 54,526.240 | | | | | | .00 | -1,318.06 |
| ** WB1E ** | | | | | | | |
| CXL 330 | -54,526.24 | | -55,844.30 | 1,318.06 | 31 MAR03 | 15 APR03 | 1.000000 |
| -54,526.240 | | | | | | .00 | 1,318.06 |
| ** WB1E ** | | | | | | | |
| 470 | 54,525.88 | | 55,843.93 | -1,318.05 | 15 APR03 | 15 APR03 | 1.000000 |
| 54,525.880 | | | | | | .00 | -1,318.05 |
| ** WB1E ** | | | | | | | |
| 334 | 45,903.23 | | 47,011.35 | -1,108.12 | 15 MAY03 | 15 MAY03 | 1.000000 |
| 45,903.230 | | | | | | .00 | -1,108.12 |
| ** WB1E ** | | | | | | | |
| 667 | 59,613.18 | | 61,058.18 | -1,437.00 | 16 JUN03 | 16 JUN03 | 1.000000 |
| 59,613.180 | | | | | | .00 | -1,437.00 |
| ** WB1E ** | | | | | | | |
| | | | | 15 JUL03 | 15 JUL03 | 1.000000 | |



FOR PUBLIC DISCLOSURE

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|--------------|-----------------------------|------------|--------------|--------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | SECTY GN/LS | BASE CURR GN/LS | | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | SECTY GN/LS | BASE CURR GN/LS | | NET BAS SECTY GN/LS |
| | 715 | | 54,925.94 | | | | |
| | 54,925.940 | | | | | .00 | -1,322.77 |
| ** WB1E ** | | | | | | | |
| 767 | 78,376.46 | | 80,260.63 | -1,884.17 | 15 AUG03 | 15 AUG03 | 1.000000 |
| 78,376.460 | | | | | | .00 | -1,884.17 |
| ** WB1E ** | | | | | | | |
| 252 | 280,465.93 | | 287,198.64 | -6,732.71 | 15 SEP03 | 15 SEP03 | 1.000000 |
| 280,465.930 | | | | | | .00 | -6,732.71 |
| ** WB1E ** | | | | | | | |
| 469 | 97,987.68 | | 100,336.62 | -2,348.94 | 15 OCT03 | 15 OCT03 | 1.000000 |
| 97,987.680 | | | | | | .00 | -2,348.94 |
| ** WB1E ** | | | | | | | |
| 559 | 82,851.62 | | 84,834.84 | -1,983.22 | 15 NOV03 | 15 NOV03 | 1.000000 |
| 82,851.620 | | | | | | .00 | -1,983.22 |
| ** WB1E ** | | | | | | | |
| CXL 559 | -82,851.62 | | -84,834.84 | 1,983.22 | 15 NOV03 | 15 NOV03 | 1.000000 |
| -82,851.620 | | | | | | .00 | 1,983.22 |
| ** WB1E ** | | | | | | | |
| 670 | 82,581.62 | | 84,558.38 | -1,976.76 | 15 NOV03 | 15 NOV03 | 1.000000 |
| 82,581.620 | | | | | | .00 | -1,976.76 |
| ** WB1E ** | | | | | | | |
| 697 | 106,170.99 | | 108,708.79 | -2,537.80 | 15 DEC03 | 15 DEC03 | 1.000000 |
| 106,170.990 | | | | | | .00 | -2,537.80 |
| ** WB1E ** | | | | | | | |
| 3128HDSC4 | TOTAL | | | | | | |
| | 1,364,046.35 | | 1,396,908.19 | -32,861.84 L | | .00 | -32,861.84 L |
| 3128HDW54 | FED HM LN PC POOL 84 846968 | 2031/12/01 | 1.000 | 31 JAN03 | 15 FEB03 | 1.000000 | |
| ** WB2P ** | | | | | | | |
| 370 | 121,983.60 | | 124,026.80 | -2,043.20 | | .00 | -2,043.20 |
| 121,983.600 | | | | | | | |
| ** WB2P ** | | | | | | | |
| CXL 370 | -121,983.60 | | -124,026.80 | 2,043.20 | 31 JAN03 | 15 FEB03 | 1.000000 |
| -121,983.600 | | | | | | .00 | 2,043.20 |
| ** WB2P ** | | | | | | | |
| 428 | 121,983.60 | | 124,026.21 | -2,042.61 | 18 FEB03 | 18 FEB03 | 1.000000 |
| 121,983.600 | | | | | | .00 | -2,042.61 |
| ** WB2P ** | | | | | | | |
| 554 | 96,518.10 | | 98,130.59 | -1,612.49 | 28 FEB03 | 15 MAR03 | 1.000000 |
| 96,518.100 | | | | | | .00 | -1,612.49 |
| ** WB2P ** | | | | | | | |



FOR PUBLIC DISCLOSURE

ATTACHMENT O

| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE | TRD DT LOCAL SECY BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY NET BAS SECY GN/LS |
|-------------------------|-------------------------------|--|-------------------------------------|----------|---|---------------------------|--------------------|--------------------------------|
| ** WB2P ** | CXL 554 -96,518.100 | -96,518.10 | -90,130.59 | | 28FEB03 1,612.49 | 15MAR03 | 1.000000 .00 | 1,612.49 |
| ** WB2P ** | 607 96,518.100 | 96,518.10 | 90,130.50 | | 17MAR03 -1,612.20 | 17MAR03 | 1.000000 .00 | -1,612.20 |
| ** WB2P ** | 704 78,375.600 | 78,375.60 | 79,681.36 | | 31MAR03 -1,305.74 | 15APR03 | 1.000000 .00 | -1,305.74 |
| ** WB2P ** | 044 84,752.000 | 84,752.00 | 84,160.18 | | 30APR03 -1,408.10 | 15MAY03 | 1.000000 .00 | -1,408.10 |
| ** WB2P ** | CXL 064 -84,752.000 | -84,752.00 | -84,160.18 | | 30APR03 1,408.10 | 15MAY03 | 1.000000 .00 | 1,408.10 |
| ** WB2P ** | 163 84,572.100 | 84,572.10 | 85,977.29 | | 15MAY03 -1,405.19 | 15MAY03 | 1.000000 .00 | -1,405.19 |
| ** WB2P ** | CXL 163 -84,572.100 | -84,572.10 | -85,977.29 | | 15MAY03 1,405.19 | 15MAY03 | 1.000000 .00 | 1,405.19 |
| ** WB2P ** | 172 84,752.100 | 84,752.10 | 84,160.20 | | 15MAY03 -1,408.10 | 15MAY03 | 1.000000 .00 | -1,408.10 |
| ** WB2P ** | 304 58,852.200 | 58,852.20 | 59,827.31 | | 30MAY03 -975.11 | 15JUN03 | 1.000000 .00 | -975.11 |
| ** WB2P ** | CXL 304 -58,852.200 | -58,852.20 | -59,827.31 | | 30MAY03 975.11 | 15JUN03 | 1.000000 .00 | 975.11 |
| ** WB2P ** | 356 58,852.200 | 58,852.20 | 59,827.22 | | 16JUN03 -975.02 | 16JUN03 | 1.000000 .00 | -975.02 |
| ** WB2P ** | 498 83,699.800 | 83,699.80 | 85,082.89 | | 30JUN03 -1,383.01 | 15JUL03 | 1.000000 .00 | -1,383.01 |
| ** WB2P ** | 659 | 92,905.80 | 94,435.92 | | 31JUL03 -1,530.84 | 15AUG03 | 1.000000 .00 | -1,530.84 |



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| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE | TRD DT LOCAL SECY BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY NET BAS SECY GN/LS |
|-------------------------|-------------------------------|--|-------------------------------------|----------|---|---------------------------|--------------------|--------------------------------|
| | | 92,905.800 | | | | | | |
| ** WB2P ** | 081 90,646.350 | 90,646.35 | 92,135.72 | | 15SEP03 -1,489.37 | 15SEP03 | 1.000000 .00 | -1,489.37 |
| ** WB2P ** | 182 74,265.780 | 74,265.78 | 75,482.62 | | 30SEP03 -1,216.84 | 15OCT03 | 1.000000 .00 | -1,216.84 |
| ** WB2P ** | 226 74,265.780 | 74,265.78 | 75,482.62 | | 15OCT03 -1,216.84 | 15OCT03 | 1.000000 .00 | -1,216.84 |
| ** WB2P ** | CXL 226 -74,265.780 | -74,265.78 | -75,482.62 | | 15OCT03 1,216.84 | 15OCT03 | 1.000000 .00 | 1,216.84 |
| ** WB2P ** | 338 45,440.550 | .00 | 46,184.00 | | 31OCT03 -46,184.00 | 31OCT03 | 1.000000 .00 | -46,184.00 |
| ** WB2P ** | CXL 338 -45,440.550 | .00 | -46,184.00 | | 31OCT03 46,184.00 | 31OCT03 | 1.000000 .00 | 46,184.00 |
| ** WB2P ** | 344 45,440.550 | 45,440.55 | 46,184.00 | | 31OCT03 -743.45 | 31OCT03 | 1.000000 .00 | -743.45 |
| ** WB2P ** | CXL 344 -45,440.550 | -45,440.55 | -46,184.00 | | 31OCT03 743.45 | 31OCT03 | 1.000000 .00 | 743.45 |
| ** WB2P ** | 422 45,440.550 | 45,440.55 | 46,182.81 | | 17NOV03 -742.26 | 17NOV03 | 1.000000 .00 | -742.26 |
| ** WB2P ** | 549 28,812.000 | 28,812.00 | 29,282.86 | | 30NOV03 -470.86 | 30NOV03 | 1.000000 .00 | -470.86 |
| ** WB2P ** | CXL 549 -28,812.000 | -28,812.00 | -29,282.86 | | 30NOV03 470.86 | 30NOV03 | 1.000000 .00 | 470.86 |
| ** WB2P ** | 616 28,812.300 | 28,812.30 | 29,281.71 | | 15DEC03 -469.41 | 15DEC03 | 1.000000 .00 | -469.41 |

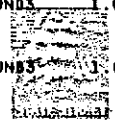


STATE STREET
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ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|--------------------------|-------------|------------|-------------------|-----------------|---------------------|-----------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | NET BAS SECTY GN/LS | NET SECTY GN/LS |
| ** WB2P ** | 696 | 22,551.780 | 22,918.65 | 31DEC03 | 31DEC03 | 1.000000 | -366.87 |
| | 22,551.780 | | | -366.87 | | .00 | |
| 3128HDM54 | TOTAL | 878,803.32 | 893,345.69 | -14,542.37 L | | .00 | -14,542.37 L |
| 3128HDX53 | FED HM LN PC POOL 847000 | 2031/05/01 | 1.000 | 31JAN03 | 15FEB03 | 1.000000 | |
| ** WB2P ** | 368 | 22,736.520 | 23,404.92 | 31JAN03 | 15FEB03 | 1.000000 | -668.40 |
| | 22,736.520 | | | -668.40 | | .00 | |
| ** WB2P ** | CXL 368 | -22,736.520 | -23,404.92 | 31JAN03 | 15FEB03 | 1.000000 | 668.40 |
| | -22,736.520 | | | 668.40 | | .00 | |
| ** WB2P ** | 429 | 22,736.520 | 23,404.75 | 18FEB03 | 18FEB03 | 1.000000 | -668.23 |
| | 22,736.520 | | | -668.23 | | .00 | |
| ** WB2P ** | 556 | 16,845.300 | 17,339.39 | 28FEB03 | 15MAR03 | 1.000000 | -494.09 |
| | 16,845.300 | | | -494.09 | | .00 | |
| ** WB2P ** | CXL 556 | -16,845.300 | -17,339.39 | 28FEB03 | 15MAR03 | 1.000000 | 494.09 |
| | -16,845.300 | | | 494.09 | | .00 | |
| ** WB2P ** | 603 | 16,845.300 | 17,339.32 | 17MAR03 | 17MAR03 | 1.000000 | -494.02 |
| | 16,845.300 | | | -494.02 | | .00 | |
| ** WB2P ** | 706 | 39,305.790 | 40,455.88 | 31MAR03 | 15APR03 | 1.000000 | -1,150.09 |
| | 39,305.790 | | | -1,150.09 | | .00 | |
| ** WB2P ** | 160 | 37,152.270 | 38,236.79 | 15MAY03 | 15MAY03 | 1.000000 | -1,084.52 |
| | 37,152.270 | | | -1,084.52 | | .00 | |
| ** WB2P ** | 308 | 33,113.610 | 34,077.87 | 30MAY03 | 15JUN03 | 1.000000 | -964.26 |
| | 33,113.610 | | | -964.26 | | .00 | |
| ** WB2P ** | CXL 308 | -33,113.610 | -34,077.87 | 30MAY03 | 15JUN03 | 1.000000 | 964.26 |
| | -33,113.610 | | | 964.26 | | .00 | |
| ** WB2P ** | 362 | 33,113.610 | 34,077.80 | 16JUN03 | 16JUN03 | 1.000000 | -964.19 |
| | 33,113.610 | | | -964.19 | | .00 | |



STATE STREET

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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|-------------|------------|-------------------|-----------------|---------------------|-----------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | NET BAS SECTY GN/LS | NET SECTY GN/LS |
| | 33,113.610 | | | | | | |
| ** WB2P ** | 501 | 21,695.820 | 22,326.09 | 30JUN03 | 15JUL03 | 1.000000 | -630.27 |
| | 21,695.820 | | | -630.27 | | .00 | |
| ** WB2P ** | 657 | 23,898.800 | 24,591.37 | 31JUL03 | 15AUG03 | 1.000000 | -692.57 |
| | 23,898.800 | | | -692.57 | | .00 | |
| ** WB2P ** | 089 | 22,521.370 | 23,172.41 | 15SEP03 | 15SEP03 | 1.000000 | -651.04 |
| | 22,521.370 | | | -651.04 | | .00 | |
| ** WB2P ** | 183 | 36,923.320 | 37,988.10 | 30SEP03 | 15OCT03 | 1.000000 | -1,064.78 |
| | 36,923.320 | | | -1,064.78 | | .00 | |
| ** WB2P ** | 227 | 36,923.320 | 37,988.10 | 15OCT03 | 15OCT03 | 1.000000 | -1,064.78 |
| | 36,923.320 | | | -1,064.78 | | .00 | |
| ** WB2P ** | CXL 227 | -36,923.320 | -37,988.10 | 15OCT03 | 15OCT03 | 1.000000 | 1,064.78 |
| | -36,923.320 | | | 1,064.78 | | .00 | |
| ** WB2P ** | 341 | .00 | 12,475.04 | 31OCT03 | 31OCT03 | 1.000000 | -12,475.04 |
| | 12,125.810 | | | -12,475.04 | | .00 | |
| ** WB2P ** | CXL 341 | .00 | -12,475.04 | 31OCT03 | 31OCT03 | 1.000000 | 12,475.04 |
| | -12,125.810 | | | 12,475.04 | | .00 | |
| ** WB2P ** | 348 | 12,125.810 | 12,475.04 | 31OCT03 | 31OCT03 | 1.000000 | -349.23 |
| | 12,125.810 | | | -349.23 | | .00 | |
| ** WB2P ** | CXL 348 | -12,125.810 | -12,475.04 | 31OCT03 | 31OCT03 | 1.000000 | 349.23 |
| | -12,125.810 | | | 349.23 | | .00 | |
| ** WB2P ** | 423 | 12,125.820 | 12,474.56 | 17NOV03 | 17NOV03 | 1.000000 | -348.74 |
| | 12,125.820 | | | -348.74 | | .00 | |
| ** WB2P ** | 550 | 18,453.740 | 18,983.90 | 30NOV03 | 30NOV03 | 1.000000 | -530.16 |
| | 18,453.740 | | | -530.16 | | .00 | |



STATE STREET

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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE | TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS | STL DT BASE CURR GN/LS | SELL RATE | NET SECTY GN/LS NET BAS SECTY GN/LS |
|-------------------------|--|-------------------------------------|--------------|---|---------------------------|-----------------|--|
| ** WB2P ** | CXL 550 -18,453.740 | | -18,983.90 | 30NOV03 530.16 | 30NOV03 | 1.000000 .00 | 530.16 |
| ** WB2P ** | 619 18,453.740 | | 18,983.26 | 15DEC03 -529.52 | 15DEC03 | 1.000000 .00 | -529.52 |
| ** WB2P ** | 698 11,794.190 | | 12,132.19 | 31DEC03 -338.00 | 31DEC03 | 1.000000 .00 | -338.00 |
| 3128HDX53 | TOTAL | | 305,182.52 | | | | |
| | | 296,566.55 | | -8,615.97 L | | .00 | -8,615.97 L |
| 3128H3PS4 | FED HM LN PC POOL E95833 | 2018/05/01 | 5.500 | 23MAY03 | 17JUN03 | 1.000000 | |
| ** WB1E ** | 450 559,683.790 | | 579,797.43 | | | .00 | -2,361.16 |
| ** WB1E ** | 453 999,900.890 | | 1,040,053.16 | 23MAY03 -4,218.33 | 17JUN03 | 1.000000 .00 | -4,218.33 |
| 3128H3PS4 | TOTAL | | 1,422,211.75 | | | .00 | -6,579.49 L |
| | | 1,615,632.26 | | -6,579.49 L | | .00 | -6,579.49 L |
| 3128H3WX5 | FED HM LN PC POOL E96062 | 2018/05/01 | 5.000 | 08JUL03 | 10OCT03 | 1.000000 | |
| ** WB1E ** | 413 199,760.420 | | 205,191.41 | | | .00 | -218.48 |
| ** WB1E ** | 414 708,756.910 | | 728,801.44 | 08JUL03 -775.20 | 29OCT03 | 1.000000 .00 | -775.20 |
| ** WB1E ** | 415 999,999.580 | | 1,027,187.07 | 08JUL03 -1,093.75 | 18AUG03 | 1.000000 .00 | -1,093.75 |
| 3128H3WX5 | TOTAL | | 1,962,492.15 | | | .00 | -2,087.43 L |
| | | 1,960,404.72 | | -2,087.43 L | | .00 | -2,087.43 L |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE | TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS | STL DT BASE CURR GN/LS | SELL RATE | NET SECTY GN/LS NET BAS SECTY GN/LS |
|-------------------------|--|-------------------------------------|--------------|---|---------------------------|-----------------|--|
| 3128H4DJ5 | FED HM LN PC POOL E96405 | 2018/05/01 | 5.000 | 08JUL03 | 18AUG03 | 1.000000 | |
| ** WB1E ** | 416 500,196.000 | | 596,604.67 | | | .00 | -634.59 |
| ** WB1E ** | 432 765,136.800 | | 786,775.83 | 08JUL03 -836.87 | 18AUG03 | 1.000000 .00 | -836.87 |
| 3128H4DJ5 | TOTAL | | 1,383,380.50 | | | .00 | -1,471.46 L |
| | | 1,381,909.04 | | -1,471.46 L | | .00 | -1,471.46 L |
| 3128H4H93 | FED HM LN PC POOL E96556 | 2018/05/01 | 5.000 | 08JUL03 | 18AUG03 | 1.000000 | |
| ** WB1E ** | 431 808,239.260 | | 822,871.03 | | | .00 | -875.27 |
| 3128H4LD9 | FED HM LN PC POOL E96624 | 2018/05/01 | 5.000 | 08JUL03 | 18AUG03 | 1.000000 | |
| ** WB1E ** | 404 459,324.510 | | 472,314.78 | | | .00 | -502.38 |
| 3128H4N80 | FED HM LN PC POOL E96715 | 2018/06/01 | 5.000 | 08JUL03 | 18AUG03 | 1.000000 | |
| ** WB1E ** | 433 419,803.400 | | 431,675.96 | | | .00 | -459.16 |
| ** WB1E ** | 434 924,328.250 | | 950,469.41 | 08JUL03 -1,010.99 | 18AUG03 | 1.000000 .00 | -1,010.99 |
| 3128H4N80 | TOTAL | | 1,382,145.37 | | | .00 | -1,470.15 L |
| | | 1,380,675.22 | | -1,470.15 L | | .00 | -1,470.15 L |
| 3128H4Z05 | FED HM LN PC POOL E97051 | 2018/05/01 | 5.000 | 08JUL03 | 18AUG03 | 1.000000 | |
| ** WB1E ** | 550 1,000,099.920 | | 1,028,384.00 | | | .00 | -1,093.86 |
| ** WB1E ** | 559 1,000,099.920 | | 1,028,384.00 | 08JUL03 -1,093.86 | 18AUG03 | 1.000000 .00 | -1,093.86 |
| ** WB1E ** | 560 1,000,099.920 | | 1,028,384.00 | 08JUL03 -1,093.86 | 18AUG03 | 1.000000 .00 | -1,093.86 |
| ** WB1E ** | 561 1,027,290.14 | | 1,028,384.00 | 08JUL03 -1,093.86 | 18AUG03 | 1.000000 .00 | -1,093.86 |



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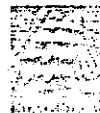
| ASSET ID | SECURITY | DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|---------------|--------------------------|---------------------|---------------|--------------|-------------------|-----------|-----------------|---------------------|
| SH SELL/BTC | LOT | LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR | GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE | PRINCIPAL NET | BASE | BASE | SECTY GN/LS | GN/LS | | |
| 1,000,099.920 | | | | | | | | |
| ** WB1E ** | 562 | 1,027,290.14 | 1,028,384.00 | -1,093.86 | 08JUL03 | 18AUG03 | 1.000000 .00 | -1,093.86 |
| 1,000,099.920 | | | | | | | | |
| ** WB1E ** | 569 | 1,027,290.14 | 1,028,384.00 | -1,093.86 | 08JUL03 | 18AUG03 | 1.000000 .00 | -1,093.86 |
| 1,000,099.920 | | | | | | | | |
| ** WB1E ** | 586 | 1,027,290.14 | 1,028,384.00 | -1,093.86 | 08JUL03 | 18AUG03 | 1.000000 .00 | -1,093.86 |
| 1,000,099.920 | | | | | | | | |
| ** WB1E ** | 603 | 1,027,290.14 | 1,028,384.00 | -1,093.86 | 08JUL03 | 18AUG03 | 1.000000 .00 | -1,093.86 |
| 1,000,099.920 | | | | | | | | |
| ** WB1E ** | 605 | 1,027,290.14 | 1,028,384.00 | -1,093.86 | 08JUL03 | 18AUG03 | 1.000000 .00 | -1,093.86 |
| 1,000,099.920 | | | | | | | | |
| ** WB1E ** | 606 | 1,027,290.14 | 1,028,384.00 | -1,093.86 | 08JUL03 | 18AUG03 | 1.000000 .00 | -1,093.86 |
| 1,000,099.920 | | | | | | | | |
| 3128H4ZQ5 | TOTAL | 10,272,901.40 | 10,283,840.00 | -10,938.60 L | | | .00 | -10,938.60 L |
| 3128H5E88 | FED HM LN PC POOL E97330 | | 2018/07/01 | 5.000 | 08JUL03 | 18AUG03 | 1.000000 | |
| ** WB1E ** | 435 | 241,248.39 | 241,505.27 | -256.88 | | | .00 | -256.88 |
| 234,863.050 | | | | | | | | |
| ** WB1E ** | 436 | 299,161.23 | 299,479.78 | -318.55 | 08JUL03 | 18AUG03 | 1.000000 .00 | -318.55 |
| 291,243.060 | | | | | | | | |
| ** WB1E ** | 437 | 1,027,186.66 | 1,028,280.41 | -1,093.75 | 08JUL03 | 18AUG03 | 1.000000 .00 | -1,093.75 |
| 999,999.180 | | | | | | | | |
| 3128H5E88 | TOTAL | 1,567,596.28 | 1,569,265.46 | -1,669.18 L | | | .00 | -1,669.18 L |



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| ASSET ID | SECURITY | DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|----------------|-------------------------------|---------------------|---------------|-------------|-------------------|-----------|-----------------|---------------------|
| SH SELL/BTC | LOT | LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR | GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE | PRINCIPAL NET | BASE | BASE | SECTY GN/LS | GN/LS | | |
| 3128H5JJ6 | FED HM LN PC POOL E97465 | | 2018/07/01 | 5.000 | 08JUL03 | 18AUG03 | 1.000000 | |
| ** WB1E ** | 568 | 1,027,289.55 | 1,028,383.41 | -1,093.86 | | | .00 | -1,093.86 |
| 1,000,099.350 | | | | | | | | |
| 3128H5YC4 | FED HM LN PC POOL E97907 | | 2018/07/01 | 5.000 | 08JUL03 | 18AUG03 | 1.000000 | |
| ** WB1E ** | 438 | 555,374.94 | 555,966.30 | -591.36 | | | .00 | -591.36 |
| 540,675.330 | | | | | | | | |
| ** WB1E ** | 439 | 77,729.06 | 77,811.82 | -82.76 | 08JUL03 | 18AUG03 | 1.000000 .00 | -82.76 |
| 75,671.730 | | | | | | | | |
| 3128H5YC4 | TOTAL | 633,104.00 | 633,778.12 | -674.12 L | | | .00 | -674.12 L |
| 3128X0M9 | FEDERAL HOME LN MTG PREASSIGN | | 2005/06/03 | 2.600 | 29OCT03 | 30OCT03 | 1.000000 | |
| ** WB1U ** | 473 | 1,000,312.50 | 1,005,135.11 | -4,822.61 | | | .00 | -4,822.61 |
| 1,000,000.000 | | | | | | | | |
| 3128X1WP8 | FEDERAL HOME LN MTG CORP | | 2005/02/04 | 1.000 | 29DEC03 | 31DEC03 | 1.000000 | |
| ** WB1Z ** | 234 | 4,998,400.00 | 4,998,604.32 | -204.32 | | | .00 | -204.32 |
| 5,000,000.000 | | | | | | | | |
| 3128X13M7 | FEDERAL HOME LN MTG PREASSIGN | | 2005/10/28 | 2.290 | 27OCT03 | 28OCT03 | 1.000000 | |
| ** WB1Z ** | 384 | 9,995,000.00 | 9,996,875.00 | -1,875.00 | | | .00 | -1,875.00 |
| 10,000,000.000 | | | | | | | | |
| 3128R5Q3 | FED HM LN PC POOL M80855 | | 2010/10/01 | 4.000 | 21OCT03 | 23OCT03 | 1.000000 | |
| ** WB1Z ** | 276 | 14,923,281.25 | 14,900,000.00 | 23,281.25 | | | .00 | 23,281.25 |
| 14,900,000.000 | | | | | | | | |
| ** WB1Z ** | 277 | 15,123,593.75 | 15,100,000.00 | 23,593.75 | 21OCT03 | 23OCT03 | 1.000000 .00 | 23,593.75 |
| 15,100,000.000 | | | | | | | | |
| 3128R5Q3 | TOTAL | 30,046,875.00 | 30,000,000.00 | 46,875.00 L | | | .00 | 46,875.00 L |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECY GN/LS |
|-------------|-------------------------------|------------|------------|------------------|-----------------|----------------|--------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECY GN/LS | BASE CURR GN/LS | NET SECY GN/LS | NET BAS SECY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECY GN/LS | BASE CURR GN/LS | NET SECY GN/LS | NET BAS SECY GN/LS |
| 31282YCV9 | FEDERAL HOME LN MTS SER 206 C | 2029/12/01 | 7.500 | 29JAN03 | 29JAN03 | 1.000000 | |
| ** WB1F ** | 104 | .00 | 160,751.54 | -160,751.54 | .00 | | -160,751.54 |
| | 954,359.030 | | | | | | |
| ** WB1F ** | 617 | .00 | 146,147.39 | -146,147.39 | .00 | | -146,147.39 |
| | 866,792.850 | | | | | | |
| ** WB1F ** | 282 | .00 | 124,524.67 | -124,524.67 | .00 | | -124,524.67 |
| | 737,880.990 | | | | | | |
| ** WB1F ** | 741 | .00 | 120,792.22 | -120,792.22 | .00 | | -120,792.22 |
| | 715,004.080 | | | | | | |
| ** WB1F ** | 694 | .00 | 117,613.62 | -117,613.62 | .00 | | -117,613.62 |
| | 695,541.560 | | | | | | |
| ** WB1F ** | 571 | .00 | 103,149.28 | -103,149.28 | .00 | | -103,149.28 |
| | 609,396.050 | | | | | | |
| ** WB1F ** | 313 | .00 | 99,810.38 | -99,810.38 | .00 | | -99,810.38 |
| | 589,055.340 | | | | | | |
| ** WB1F ** | 048 | .00 | 94,766.38 | -94,766.38 | .00 | | -94,766.38 |
| | 558,756.720 | | | | | | |
| ** WB1F ** | 685 | .00 | 92,625.81 | -92,625.81 | .00 | | -92,625.81 |
| | 545,525.590 | | | | | | |
| ** WB1F ** | 394 | .00 | 87,242.88 | -87,242.88 | .00 | | -87,242.88 |
| | 513,310.050 | | | | | | |
| ** WB1F ** | 259 | .00 | 53,149.55 | -53,149.55 | .00 | | -53,149.55 |
| | 312,414.280 | | | | | | |
| ** WB1F ** | 177 | .00 | 44,702.77 | -44,702.77 | .00 | | -44,702.77 |
| | 262,470.670 | | | | | | |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECY GN/LS |
|-------------|--------------------------|------------|--------------|------------------|-----------------|----------------|--------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECY GN/LS | BASE CURR GN/LS | NET SECY GN/LS | NET BAS SECY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECY GN/LS | BASE CURR GN/LS | NET SECY GN/LS | NET BAS SECY GN/LS |
| 31282YCV9 | TOTAL | | 1,245,278.49 | -1,245,278.49 L | | .00 | -1,245,278.49 L |
| 31282YCW7 | FED HM LN PC POOL S10085 | 2030/04/01 | 7.000 | 29JAN03 | 29JAN03 | 1.000000 | |
| ** WB1F ** | 105 | .00 | 14,167.18 | -14,167.18 | .00 | | -14,167.18 |
| | 106,154.950 | | | | | | |
| ** WB1F ** | 618 | .00 | 10,891.60 | -10,891.60 | .00 | | -10,891.60 |
| | 81,784.150 | | | | | | |
| ** WB1F ** | 283 | .00 | 9,694.56 | -9,694.56 | .00 | | -9,694.56 |
| | 72,754.850 | | | | | | |
| ** WB1F ** | 742 | .00 | 8,938.34 | -8,938.34 | .00 | | -8,938.34 |
| | 66,961.380 | | | | | | |
| ** WB1F ** | 695 | .00 | 9,195.87 | -9,195.87 | .00 | | -9,195.87 |
| | 68,909.850 | | | | | | |
| ** WB1F ** | 572 | .00 | 7,582.75 | -7,582.75 | .00 | | -7,582.75 |
| | 56,793.170 | | | | | | |
| ** WB1F ** | 314 | .00 | 5,837.21 | -5,837.21 | .00 | | -5,837.21 |
| | 43,692.880 | | | | | | |
| ** WB1F ** | 049 | .00 | 6,661.78 | -6,661.78 | .00 | | -6,661.78 |
| | 49,836.780 | | | | | | |
| ** WB1F ** | 686 | .00 | 5,813.33 | -5,813.33 | .00 | | -5,813.33 |
| | 37,480.730 | | | | | | |
| ** WB1F ** | 283 | 54,961.98 | 50,998.74 | 3,963.22 | 15OCT03 | 1.000000 | 3,963.22 |
| | 367,178.140 | | | | | | |
| ** WB1F ** | CXL 283 | -54,961.98 | -50,998.74 | -3,963.22 | 15OCT03 | 0.000000 | -3,963.22 |
| | -367,178.140 | | | | | | |
| ** WB1F ** | | | | 07OCT03 | 15OCT03 | 0.000000 | |

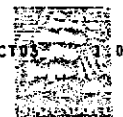


STATE STREET
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ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|------------|------------|-------------------|-----------------|---------------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | NET BAS SECTY GN/LS | NET BAS SECTY GN/LS |
| | 230 | 49,295.38 | 45,740.77 | 3,554.61 | | .00 | 3,554.61 |
| 329,321.930 | | | | | | | |
| ** WB1F ** | 395 | .00 | 5,066.50 | -5,066.50 | 29OCT03 | 1.000000 | -5,066.50 |
| 37,856.210 | | | | | | .00 | |
| 31282YCW7 | TOTAL | 49,295.38 | 128,781.01 | -79,485.63 L | | .00 | -79,485.63 L |
| 31282YCB0 | FED HM LN PC | 2031/06/01 | 8.000 | 29JAN03 | 29JAN03 | 1.000000 | |
| ** WB1F ** | 103 | .00 | 8,940.73 | -8,940.73 | | .00 | -8,940.73 |
| 61,916.430 | | | | | | | |
| ** WB1F ** | 616 | .00 | 7,713.69 | -7,713.69 | 27FEB03 | 1.000000 | -7,713.69 |
| 53,418.910 | | | | | | .00 | |
| ** WB1F ** | 281 | .00 | 6,761.68 | -6,761.68 | 28MAR03 | 1.000000 | -6,761.68 |
| 46,826.040 | | | | | | .00 | |
| ** WB1F ** | 740 | .00 | 6,969.91 | -6,969.91 | 29APR03 | 1.000000 | -6,969.91 |
| 48,268.080 | | | | | | .00 | |
| ** WB1F ** | 693 | .00 | 6,977.62 | -6,977.62 | 28MAY03 | 1.000000 | -6,977.62 |
| 48,321.460 | | | | | | .00 | |
| ** WB1F ** | 570 | .00 | 6,178.29 | -6,178.29 | 27JUN03 | 1.000000 | -6,178.29 |
| 42,785.920 | | | | | | .00 | |
| ** WB1F ** | 312 | .00 | 5,126.89 | -5,126.89 | 29JUL03 | 1.000000 | -5,126.89 |
| 35,504.740 | | | | | | .00 | |
| ** WB1F ** | 047 | .00 | 5,032.64 | -5,032.64 | 27AUG03 | 1.000000 | -5,032.64 |
| 35,417.730 | | | | | | .00 | |
| ** WB1F ** | 684 | .00 | 4,823.66 | -4,823.66 | 29SEP03 | 1.000000 | -4,823.66 |
| 36,927.570 | | | | | | .00 | |
| ** WB1F ** | 393 | .00 | 4,447.13 | -4,447.13 | 29OCT03 | 1.000000 | -4,447.13 |
| 34,045.020 | | | | | | .00 | |



STATE STREET

FOR PUBLIC DISCLOSURE

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|----------------|--------------------------|---------------|---------------|-------------------|-----------------|---------------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | NET BAS SECTY GN/LS | NET BAS SECTY GN/LS |
| ** WB1F ** | 258 | .00 | 3,307.29 | -3,307.29 | 26NOV03 | 1.000000 | -3,307.29 |
| 25,318.960 | | | | | | .00 | |
| ** WB1F ** | 176 | .00 | 2,319.49 | -2,319.49 | 29DEC03 | 1.000000 | -2,319.49 |
| 17,756.830 | | | | | | .00 | |
| 31282YCB0 | TOTAL | .00 | 68,599.02 | -68,599.02 L | | .00 | -68,599.02 L |
| 31283HBX2 | FED HM LN PC POOL G00954 | 2028/07/01 | 6.500 | 05DEC03 | 11DEC03 | 1.000000 | |
| ** WB1F ** | 659 | 377,441.08 | 375,128.60 | 2,312.48 | | .00 | 2,312.48 |
| 360,971.740 | | | | | | | |
| 31283HF42 | FED HM LN PC POOL G01087 | 2027/09/01 | 7.000 | 10JUL03 | 14JUL03 | 1.000000 | |
| ** WB2N ** | 425 | 314,578.02 | 315,281.14 | -703.12 | | .00 | -703.12 |
| 299,999.900 | | | | | | | |
| 31283HJW6 | FED HM LN PC POOL G01177 | 2030/05/01 | 7.500 | 08JAN03 | 14JAN03 | 1.000000 | |
| ** WB1F ** | 648 | 2,596,200.25 | 2,573,210.20 | 22,990.05 | | .00 | 22,990.05 |
| 2,439,536.280 | | | | | | | |
| 31283HJ48 | FED HM LN PC POOL G01183 | 2031/02/01 | 7.000 | 10JUL03 | 14JUL03 | 1.000000 | |
| ** WB2N ** | 419 | 1,048,593.63 | 1,050,937.38 | -2,343.75 | | .00 | -2,343.75 |
| 999,999.900 | | | | | | | |
| 31283HN49 | FED HM LN PC POOL G01281 | 2031/05/01 | 6.500 | 05DEC03 | 11DEC03 | 1.000000 | |
| ** WB1F ** | 644 | 58,147.55 | 57,791.30 | 356.25 | | .00 | 356.25 |
| 55,610.330 | | | | | | | |
| 31283HN43 | FED HM LN PC POOL G01311 | 2031/09/01 | 7.000 | 07FEB03 | 13FEB03 | 1.000000 | |
| ** WB1F ** | 390 | 13,396,792.69 | 13,252,780.29 | 144,012.40 | | .00 | 144,012.40 |
| 12,724,765.990 | | | | | | | |
| 31283HRA5 | FED HM LN PC POOL G01381 | 2032/04/01 | 7.000 | 10JUL03 | 14JUL03 | 1.000000 | |
| ** WB2N ** | 418 | 1,048,593.61 | 1,050,937.36 | -2,343.75 | | .00 | -2,343.75 |
| 999,999.900 | | | | | | | |



STATE STREET

FOR PUBLIC DISCLOSURE

ATTACHMENT O

| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT CN/LR CN/LR | STL DT BASE CURR CN/LR | SELL RATE CN/LR | NET SECTY NET BAS SECTY CN/LR |
|-------------------------|--|-------------------------------------|-------------------------------------|--------------------------|------------------------------|--------------------|-------------------------------------|
| 31283HRL1 | FED HM LN PC POOL G01391 | 2032/04/01 | 7.000 | 14FEB03 | 13MAR03 | 1.000000 | |
| WB2L | 198 1,923,130.720 | 2,023,794.59 | 2,018,532.45 | 5,262.14 | | .00 | 5,262.14 |
| WB2L | CXL 198 -1,923,130.720 | -2,023,794.59 | -2,018,532.45 | -5,262.14 | | .00 | -5,262.14 |
| WB2L | 274 1,765,479.170 | 1,857,890.97 | 1,853,060.20 | 4,830.77 | | .00 | 4,830.77 |
| WB2L | 254 157,651.550 | 157,651.55 | 165,470.36 | -7,818.81 | | .00 | -7,818.81 |
| 31283HRL1 | TOTAL | 2,015,542.52 | 2,018,530.56 | -2,988.04 L | | .00 | -2,988.04 L |
| 31283HRM9 | FED HM LN PC POOL G01392 | 2032/01/01 | 7.500 | 11MAR03 | 01APR03 | 1.000000 | |
| WB1H | 394 999,900.090 | 1,066,143.47 | 1,064,893.60 | 1,249.87 | | .00 | 1,249.87 |
| WB1H | CXL 394 -999,900.090 | -1,066,143.47 | -1,064,893.60 | -1,249.87 | | .00 | -1,249.87 |
| WB1H | 395 999,900.090 | 1,066,143.47 | 1,064,893.60 | 1,249.87 | | .00 | 1,249.87 |
| WB1H | CXL 395 -999,900.090 | -1,066,143.47 | -1,064,893.60 | -1,249.87 | | .00 | -1,249.87 |
| WB1H | 397 999,900.090 | 1,066,143.47 | 1,064,893.60 | 1,249.87 | | .00 | 1,249.87 |
| WB1H | CXL 397 -999,900.090 | -1,066,143.47 | -1,064,893.60 | -1,249.87 | | .00 | -1,249.87 |
| WB1H | 401 999,900.090 | 1,066,143.47 | 1,064,893.60 | 1,249.87 | | .00 | 1,249.87 |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT CN/LR CN/LR | STL DT BASE CURR CN/LR | SELL RATE CN/LR | NET SECTY NET BAS SECTY CN/LR |
|-------------------------|--|-------------------------------------|-------------------------------------|--------------------------|------------------------------|--------------------|-------------------------------------|
| WB1H | CXL 401 -999,900.090 | -1,066,143.47 | -1,064,893.60 | -1,249.87 | | .00 | -1,249.87 |
| WB1H | 493 901,285.900 | 1,066,143.47 | 959,869.49 | 106,273.90 | | .00 | 106,273.90 |
| WB1H | CXL 493 -901,285.900 | -1,066,143.47 | -959,869.49 | -106,273.90 | | .00 | -106,273.90 |
| WB1H | 494 901,285.900 | 1,066,143.47 | 959,869.49 | 106,273.90 | | .00 | 106,273.90 |
| WB1H | CXL 494 -901,285.900 | -1,066,143.47 | -959,869.49 | -106,273.90 | | .00 | -106,273.90 |
| WB1H | 495 901,285.900 | 1,066,143.47 | 959,869.49 | 106,273.90 | | .00 | 106,273.90 |
| WB1H | CXL 495 -901,285.900 | -1,066,143.47 | -959,869.49 | -106,273.90 | | .00 | -106,273.90 |
| WB1H | 579 901,285.900 | 1,066,143.47 | 959,869.49 | 106,273.90 | | .00 | 106,273.90 |
| WB1H | CXL 579 -901,285.900 | -1,066,143.47 | -959,869.49 | -106,273.90 | | .00 | -106,273.90 |
| WB1H | 732 999,900.090 | 1,066,143.47 | 1,064,893.60 | 1,249.87 | | .00 | 1,249.87 |
| WB1H | 733 999,900.090 | 1,066,143.47 | 1,064,893.60 | 1,249.87 | | .00 | 1,249.87 |
| WB1H | 734 999,900.090 | 1,066,143.47 | 1,064,893.60 | 1,249.87 | | .00 | 1,249.87 |
| WB1H | 735 999,900.090 | 1,066,143.47 | 1,064,893.60 | 1,249.87 | | .00 | 1,249.87 |



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ATTACHMENT O

| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|-------------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 999,900.090 | | | | | | | | |
| ** WB1H ** | 496 | 295,842.57 | | 315,072.33 | 17APR03 -19,229.76 | 17APR03 | 1.000000 .00 | -19,229.76 |
| | 295,842.570 | | | | | | | |
| ** WB1H ** | 496 | -295,842.57 | | -315,072.33 | 17APR03 19,229.76 | 17APR03 | 1.000000 .00 | 19,229.76 |
| | -295,842.570 | | | | | | | |
| ** WB1H ** | 580 | 98,614.19 | | 105,024.11 | 29APR03 -6,409.92 | 29APR03 | 1.000000 .00 | -6,409.92 |
| | 98,614.190 | | | | | | | |
| ** WB1H ** | 580 | -98,614.19 | | -105,024.11 | 29APR03 6,409.92 | 29APR03 | 1.000000 .00 | 6,409.92 |
| | -98,614.190 | | | | | | | |
| 31283HRM9 | TOTAL | 4,264,573.88 | | 4,259,574.40 | 4,999.48 L | | .00 | 4,999.48 L |
| 31283HSW6 | FED HM LN PC POOL G01433 | | 2032/07/01 | 6.500 | 09OCT03 | 15OCT03 | 1.000000 | |
| ** WB1F ** | 259 | 629,694.87 | | 626,950.49 | 2,744.38 | | .00 | 2,744.38 |
| | 605,657.838 | | | | | | | |
| ** WB1F ** | 170 | 30,618.79 | | 31,805.27 | 15OCT03 -1,186.48 | 15OCT03 | 1.000000 .00 | -1,186.48 |
| | 30,618.790 | | | | | | | |
| ** WB1Q ** | 668 | 1,021,906.02 | | 1,019,067.62 | 10NOV03 2,838.40 | 13NOV03 | 1.000000 .00 | 2,838.40 |
| | 981,938.080 | | | | | | | |
| ** WB1Q ** | 677 | 213,540.03 | | 212,946.91 | 10NOV03 593.12 | 13NOV03 | 1.000000 .00 | 593.12 |
| | 205,188.230 | | | | | | | |
| ** WB1Q ** | 693 | 99,491.21 | | 99,214.85 | 10NOV03 276.36 | 13NOV03 | 1.000000 .00 | 276.36 |
| | 95,599.980 | | | | | | | |
| ** WB1F ** | 207 | 30,618.68 | | 31,805.15 | 15NOV03 -1,186.47 | 15NOV03 | 1.000000 .00 | -1,186.47 |
| | 30,618.680 | | | | | | | |
| ** WB1F ** | 065 | 105,438.37 | | 104,723.41 | 05DEC03 714.96 | 11DEC03 | 1.000000 .00 | 714.96 |
| | 100,837.650 | | | | | | | |



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| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|-------------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| ** WB1F ** | 139 | 665,541.69 | | 661,213.69 | 05DEC03 4,328.00 | 11DEC03 | 1.000000 .00 | 4,328.00 |
| | 636,501.320 | | | | | | | |
| ** WB1F ** | 657 | 648,462.61 | | 643,714.45 | 05DEC03 4,748.16 | 11DEC03 | 1.000000 .00 | 4,748.16 |
| | 620,167.470 | | | | | | | |
| ** WB1F ** | 731 | 49,246.91 | | 48,753.85 | 05DEC03 493.06 | 11DEC03 | 1.000000 .00 | 493.06 |
| | 47,098.060 | | | | | | | |
| ** WB1F ** | 732 | 105,438.37 | | 104,774.69 | 05DEC03 663.68 | 11DEC03 | 1.000000 .00 | 663.68 |
| | 100,837.650 | | | | | | | |
| ** WB1F ** | 732 | -105,438.37 | | -104,774.69 | 05DEC03 -663.68 | 11DEC03 | 1.000000 .00 | -663.68 |
| | -100,837.650 | | | | | | | |
| ** WB1F ** | 041 | 9,787.36 | | 10,131.45 | 15DEC03 -344.09 | 16DEC03 | 1.000000 .00 | -344.09 |
| | 9,787.360 | | | | | | | |
| ** WB1F ** | 171 | 41,029.99 | | 42,619.90 | 15DEC03 -1,589.91 | 15DEC03 | 1.000000 .00 | -1,589.91 |
| | 41,029.990 | | | | | | | |
| 31283HSW6 | TOTAL | 2,210,439.27 | | 2,201,717.66 | 8,721.61 L | | .00 | 8,721.61 L |
| | | 1,334,937.26 | | 1,331,229.38 | 3,707.88 S | | .00 | 3,707.88 S |
| 31283HS48 | FED HM LN PC POOL G01439 | | 2029/01/01 | 7.000 | 10JUL03 | 14JUL03 | 1.000000 | |
| ** WB2N ** | 422 | 1,048,593.66 | | 1,050,937.41 | -2,343.75 | | .00 | -2,343.75 |
| | 999,999.940 | | | | | | | |
| 31283HS89 | FED HM LN PC POOL G01443 | | 2032/08/01 | 6.500 | 07APR03 | 14APR03 | 1.000000 | |
| ** WB2L ** | 362 | 7,064,851.57 | | 7,055,898.36 | 8,953.21 | | .00 | 8,953.21 |
| | 6,792,616.260 | | | | | | | |
| ** WB1Q ** | 609 | 1,025,628.47 | | 1,011,209.69 | 11SEP03 14,418.78 | 15SEP03 | 1.000000 .00 | 14,418.78 |
| | 986,477.640 | | | | | | | |
| ** WB1Q ** | 612 | 1,016,249.74 | | 1,001,962.78 | 11SEP03 14,286.96 | 15SEP03 | 1.000000 .00 | 14,286.96 |
| | | | | | | | | |



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| ASSET ID SH SELL/BTC | SECURITY LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | DESCRIPTION LOCAL PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|------------------------------------|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 977,456.910 | | | | | | | | |
| ** WB1Q ** | 613 | 1,029,473.17 | 1,015,800.34 | | 11SEP03 14,472.83 | 15SEP03 | 1.000000 .00 | 14,472.83 |
| 990,175.580 | | | | | | | | |
| ** WB1Q ** | 617 | 990,269.26 | 976,347.59 | | 11SEP03 13,921.67 | 15SEP03 | 1.000000 .00 | 13,921.67 |
| 952,468.180 | | | | | | | | |
| ** WB1Q ** | 623 | 895,451.39 | 882,862.68 | | 11SEP03 12,588.71 | 15SEP03 | 1.000000 .00 | 12,588.71 |
| 861,269.740 | | | | | | | | |
| ** WB1Q ** | 625 | 863,649.72 | 851,508.10 | | 11SEP03 12,141.62 | 15SEP03 | 1.000000 .00 | 12,141.62 |
| 830,482.020 | | | | | | | | |
| ** WB1Q ** | 628 | 826,815.49 | 815,191.72 | | 11SEP03 11,623.77 | 15SEP03 | 1.000000 .00 | 11,623.77 |
| 795,253.850 | | | | | | | | |
| ** WB1Q ** | 630 | 956,458.26 | 943,011.90 | | 11SEP03 13,446.36 | 15SEP03 | 1.000000 .00 | 13,446.36 |
| 919,947.830 | | | | | | | | |
| ** WB1Q ** | 632 | 1,012,652.19 | 1,001,359.78 | | 11SEP03 11,292.41 | 15SEP03 | 1.000000 .00 | 11,292.41 |
| 973,996.780 | | | | | | | | |
| ** WB1Q ** | 633 | 257,870.28 | 254,644.19 | | 11SEP03 2,426.91 | 15SEP03 | 1.000000 .00 | 2,426.91 |
| 247,257.180 | | | | | | | | |
| ** WB1Q ** | 638 | 924,736.21 | 916,009.68 | | 11SEP03 8,726.53 | 15SEP03 | 1.000000 .00 | 8,726.53 |
| 889,436.690 | | | | | | | | |
| ** WB1Q ** | 644 | 214,835.51 | 212,808.43 | | 11SEP03 2,027.88 | 15SEP03 | 1.000000 .00 | 2,027.88 |
| 206,634.690 | | | | | | | | |
| ** WB1Q ** | CXL 644 | -214,835.51 | -212,808.43 | | 11SEP03 -2,027.88 | 15SEP03 | 1.000000 .00 | -2,027.88 |
| -206,634.690 | | | | | | | | |
| ** WB1Q ** | 779 | 214,835.51 | 212,993.05 | | 11SEP03 1,841.66 | 15SEP03 | 0.000000 .00 | 1,841.66 |
| 206,634.710 | | | | | | | | |



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| ASSET ID SH SELL/BTC | SECURITY LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | DESCRIPTION LOCAL PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|------------------------------------|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| ** WB1F ** | 274 | 11,894,656.57 | 11,869,638.21 | | 09OCT03 25,026.36 | 15OCT03 | 1.000000 .00 | 25,026.36 |
| 11,440,607.460 | | | | | | | | |
| ** WB1Q ** | 688 | 439,117.74 | 436,887.98 | | 18NOV03 2,229.84 | 13NOV03 | 1.000000 .00 | 2,229.84 |
| 421,943.320 | | | | | | | | |
| ** WB1F ** | 655 | 12,665,457.49 | 12,587,458.69 | | 05DEC03 77,998.88 | 11DEC03 | 1.000000 .00 | 77,998.88 |
| 12,112,818.510 | | | | | | | | |
| ** WB1F ** | 738 | 602,215.89 | 598,256.31 | | 05DEC03 3,959.58 | 11DEC03 | 1.000000 .00 | 3,959.58 |
| 575,938.690 | | | | | | | | |
| 31283HS09 | TOTAL | 42,240,471.13 | 41,993,345.87 | | 247,125.26 L | | .00 | 247,125.26 L |
| ----- | | 439,117.74 | 436,887.98 | | 2,229.84 S | | .00 | 2,229.84 S |
| 31283HS97 | FED HM LN PC POOL G01444 | | 2032/08/01 6.500 | | 28JUL03 | 13AUG03 | 1.000000 | |
| ** WB2L ** | 174 | 1,085,768.17 | 1,089,345.61 | | -3,577.44 | | .00 | -3,577.44 |
| 1,045,578.730 | | | | | | | | |
| ** WB2L ** | CXL 174 | -1,085,768.17 | -1,089,345.61 | | 28JUL03 3,577.44 | 13AUG03 | 1.000000 .00 | 3,577.44 |
| -1,045,578.730 | | | | | | | | |
| ** WB2L ** | 397 | 941,038.88 | 944,139.39 | | 28JUL03 -3,108.59 | 13AUG03 | 1.000000 .00 | -3,108.59 |
| 906,206.490 | | | | | | | | |
| ** WB2L ** | 495 | 139,372.25 | 145,477.21 | | 15AUG03 -6,104.96 | 15AUG03 | 1.000000 .00 | -6,104.96 |
| 139,372.250 | | | | | | | | |
| ** WB1F ** | 855 | 1,841,822.70 | 1,838,872.32 | | 18NOV03 3,758.38 | 13NOV03 | 1.000000 .00 | 3,758.38 |
| 1,000,099.780 | | | | | | | | |
| ** WB1F ** | 856 | 1,841,822.70 | 1,838,872.32 | | 18NOV03 3,758.38 | 13NOV03 | 1.000000 .00 | 3,758.38 |
| 1,000,099.780 | | | | | | | | |
| ** WB1F ** | 857 | 1,841,822.70 | 1,838,872.32 | | 18NOV03 3,758.38 | 13NOV03 | 0.000000 .00 | 3,758.38 |
| 1,000,099.780 | | | | | | | | |



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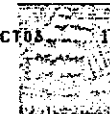
| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECY GN/LS |
|---------------|-------------------------|--------------|--------------|------------------|-----------------|--------------------|----------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECY GN/LS | BASE CURR GN/LS | NET BAS SECY GN/LS | NET SECY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE | BASE | BASE | BASE | NET BAS | NET SECY GN/LS |
| ** WB1F ** | 058 1,041,822.70 | 1,038,072.32 | 1,038,072.32 | 10NOV03 3,750.38 | 13NOV03 | 1.000000 .00 | 3,750.38 |
| 1,000,099.780 | | | | | | | |
| ** WB1F ** | 059 1,041,822.70 | 1,038,072.32 | 1,038,072.32 | 10NOV03 3,750.38 | 13NOV03 | 1.000000 .00 | 3,750.38 |
| 1,000,099.780 | | | | | | | |
| ** WB1F ** | 060 1,041,822.70 | 1,038,072.32 | 1,038,072.32 | 10NOV03 3,750.38 | 13NOV03 | 1.000000 .00 | 3,750.38 |
| 1,000,099.780 | | | | | | | |
| ** WB1F ** | 061 1,041,822.70 | 1,038,072.32 | 1,038,072.32 | 10NOV03 3,750.38 | 13NOV03 | 1.000000 .00 | 3,750.38 |
| 1,000,099.780 | | | | | | | |
| ** WB1F ** | 062 1,041,822.70 | 1,038,072.32 | 1,038,072.32 | 10NOV03 3,750.38 | 13NOV03 | 1.000000 .00 | 3,750.38 |
| 1,000,099.780 | | | | | | | |
| ** WB1F ** | 063 1,041,822.70 | 1,038,072.32 | 1,038,072.32 | 10NOV03 3,750.38 | 13NOV03 | 1.000000 .00 | 3,750.38 |
| 1,000,099.780 | | | | | | | |
| ** WB1F ** | 064 1,041,822.70 | 1,038,072.32 | 1,038,072.32 | 10NOV03 3,750.38 | 13NOV03 | 1.000000 .00 | 3,750.38 |
| 1,000,099.780 | | | | | | | |
| ** WB1F ** | 065 1,041,822.70 | 1,038,072.32 | 1,038,072.32 | 10NOV03 3,750.38 | 13NOV03 | 1.000000 .00 | 3,750.38 |
| 1,000,099.780 | | | | | | | |
| ** WB1F ** | 066 1,041,822.70 | 1,038,072.32 | 1,038,072.32 | 10NOV03 3,750.38 | 13NOV03 | 1.000000 .00 | 3,750.38 |
| 1,000,099.780 | | | | | | | |
| ** WB1F ** | 067 1,041,822.70 | 1,038,072.32 | 1,038,072.32 | 10NOV03 3,750.38 | 13NOV03 | 1.000000 .00 | 3,750.38 |
| 1,000,099.780 | | | | | | | |
| ** WB1F ** | 068 1,041,822.70 | 1,038,072.32 | 1,038,072.32 | 10NOV03 3,750.38 | 13NOV03 | 1.000000 .00 | 3,750.38 |
| 1,000,099.780 | | | | | | | |
| ** WB1F ** | 069 1,041,822.70 | 1,038,072.32 | 1,038,072.32 | 10NOV03 3,750.38 | 13NOV03 | 1.000000 .00 | 3,750.38 |
| 1,000,099.780 | | | | | | | |
| ** WB1F ** | 070 1,041,822.70 | 1,038,072.32 | 1,038,072.32 | 10NOV03 3,750.38 | 13NOV03 | 1.000000 .00 | 3,750.38 |



STATE STREET

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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECY GN/LS |
|-----------------|--------------------------|----------------|----------------|--------------------|-----------------|--------------------|----------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECY GN/LS | BASE CURR GN/LS | NET BAS SECY GN/LS | NET SECY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE | BASE | BASE | BASE | NET BAS | NET SECY GN/LS |
| 1,000,099.780 | | | | | | | |
| ** WB1F ** | 680 13,041,963.90 | 12,955,154.79 | 12,955,154.79 | 05DEC03 86,809.11 | 11DEC03 | 1.000000 .00 | 86,809.11 |
| 12,472,888.870 | | | | | | | |
| ** WB1F ** | CXL 680 -13,041,963.90 | -12,955,154.79 | -12,955,154.79 | 05DEC03 -86,809.11 | 11DEC03 | 1.000000 .00 | -86,809.11 |
| -12,472,888.870 | | | | | | | |
| ** WB1F ** | 681 15,105,532.16 | 14,994,926.32 | 14,994,926.32 | 05DEC03 110,605.84 | 11DEC03 | 1.000000 .00 | 110,605.84 |
| 14,446,414.000 | | | | | | | |
| ** WB1F ** | 733 12,885,144.61 | 12,799,483.76 | 12,799,483.76 | 05DEC03 85,660.85 | 11DEC03 | 1.000000 .00 | 85,660.85 |
| 12,322,912.260 | | | | | | | |
| ** WB1F ** | 045 1,382,767.56 | 1,435,718.29 | 1,435,718.29 | 15DEC03 -52,950.73 | 15DEC03 | 1.000000 .00 | -52,950.73 |
| 1,382,767.560 | | | | | | | |
| ** WB1F ** | CXL 045 -1,382,767.56 | -1,435,718.29 | -1,435,718.29 | 15DEC03 52,950.73 | 15DEC03 | 1.000000 .00 | 52,950.73 |
| -1,382,767.560 | | | | | | | |
| ** WB1F ** | 048 1,382,767.56 | 1,435,718.29 | 1,435,718.29 | 15DEC03 -52,950.73 | 15DEC03 | 1.000000 .00 | -52,950.73 |
| 1,382,767.560 | | | | | | | |
| ** WB1F ** | CXL 048 -1,382,767.56 | -1,435,718.29 | -1,435,718.29 | 15DEC03 52,950.73 | 15DEC03 | 1.000000 .00 | 52,950.73 |
| -1,382,767.560 | | | | | | | |
| ** WB1F ** | 168 1,382,767.56 | 1,435,718.29 | 1,435,718.29 | 15DEC03 -52,950.73 | 15DEC03 | 1.000000 .00 | -52,950.73 |
| 1,382,767.560 | | | | | | | |
| 31283HS97 | TOTAL | 47,123,018.58 | 46,928,902.09 | 194,116.49 L | | .00 | 194,116.49 L |
| 31283HTF2 | FED HM LN PC POOL 601450 | 2032/08/01 | 6.500 | 09OCT03 | 15OCT03 | 1.000000 | |
| ** WB1F ** | 271 18,241,082.22 | 18,175,289.26 | 18,175,289.26 | 65,792.96 | | .00 | 65,792.96 |
| 17,544,774.000 | | | | | | | |
| ** WB1F ** | 273 7,127,315.07 | 7,101,607.77 | 7,101,607.77 | 25,707.30 | 15OCT03 | 1.000000 .00 | 25,707.30 |
| 6,855,247.440 | | | | | | | |



STATE STREET

FOR PUBLIC DISCLOSURE

ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|--------------------------|---------------|---------------|-------------------|-----------------|---------------------|-----------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | NET BAS SECTY GN/LS | NET SECTY GN/LS |
| ** WB1F ** | 643 135,265.06 | 134,436.33 | | 05DEC03 828.75 | 11DEC03 | 1.000000 .00 | 828.75 |
| 129,362.888 | | | | | | | |
| 31283HTFZ | TOTAL | 25,503,662.35 | 25,411,333.36 | 92,328.99 L | | .00 | 92,328.99 L |
| 31283HUAL | FED HM LM PC POOL G01477 | 2032/12/01 | 6.000 | 11MAR03 | 02JUN03 | 1.000000 | |
| ** WB1E ** | 678 204,022.84 | 203,867.91 | | 214.93 | | .00 | 214.93 |
| 196,500.550 | | | | | | | |
| ** WB1E ** | 679 980,980.46 | 979,947.87 | | 11MAR03 1,033.39 | 02JUN03 | 1.000000 .00 | 1,033.39 |
| 944,811.880 | | | | | | | |
| ** WB1E ** | 487 1,030,468.32 | 1,035,312.87 | | 27MAR03 -4,843.75 | 14MAY03 | 1.000000 .00 | -4,843.75 |
| 999,999.580 | | | | | | | |
| ** WB1E ** | 489 1,030,468.32 | 1,035,312.87 | | 27MAR03 -4,843.75 | 14MAY03 | 1.000000 .00 | -4,843.75 |
| 999,999.580 | | | | | | | |
| ** WB1E ** | 491 1,030,468.32 | 1,035,312.87 | | 27MAR03 -4,843.75 | 14MAY03 | 1.000000 .00 | -4,843.75 |
| 999,999.580 | | | | | | | |
| ** WB1E ** | 492 1,030,468.32 | 1,034,745.30 | | 27MAR03 -4,296.98 | 14MAY03 | 1.000000 .00 | -4,296.98 |
| 999,999.580 | | | | | | | |
| ** WB1E ** | 493 1,030,468.32 | 1,034,218.32 | | 27MAR03 -3,750.00 | 14MAY03 | 1.000000 .00 | -3,750.00 |
| 999,999.580 | | | | | | | |
| ** WB1E ** | 488 519,257.99 | 517,656.43 | | 29APR03 1,601.56 | 14MAY03 | 1.000000 .00 | 1,601.56 |
| 500,000.170 | | | | | | | |
| ** WB1E ** | 490 1,038,412.42 | 1,035,209.41 | | 29APR03 3,202.81 | 14MAY03 | 1.000000 .00 | 3,202.81 |
| 999,900.620 | | | | | | | |
| ** WB1E ** | 494 1,038,412.42 | 1,034,115.97 | | 29APR03 4,296.45 | 14MAY03 | 1.000000 .00 | 4,296.45 |
| 999,900.620 | | | | | | | |
| ** WB1E ** | 495 1,038,412.42 | 1,034,115.97 | | 29APR03 4,296.45 | 14MAY03 | 1.000000 .00 | 4,296.45 |
| 999,900.620 | | | | | | | |



STATE STREET
Serving Institutional Investors Worldwide

FOR PUBLIC DISCLOSURE

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|--------------|------------|-------------------|-----------------|---------------------|-----------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | NET BAS SECTY GN/LS | NET SECTY GN/LS |
| | 999,900.620 | | | | | | |
| ** WB1E ** | 496 1,038,412.42 | 1,034,115.97 | | 29APR03 4,296.45 | 14MAY03 | 1.000000 .00 | 4,296.45 |
| 999,900.620 | | | | | | | |
| ** WB1E ** | 497 1,038,412.42 | 1,034,115.97 | | 29APR03 4,296.45 | 14MAY03 | 1.000000 .00 | 4,296.45 |
| 999,900.620 | | | | | | | |
| ** WB1E ** | 498 1,038,412.42 | 1,034,115.97 | | 29APR03 4,296.45 | 14MAY03 | 1.000000 .00 | 4,296.45 |
| 999,900.620 | | | | | | | |
| ** WB1E ** | 499 1,038,412.42 | 1,034,115.97 | | 29APR03 4,296.45 | 14MAY03 | 1.000000 .00 | 4,296.45 |
| 999,900.620 | | | | | | | |
| ** WB1E ** | 500 1,038,412.42 | 1,034,115.97 | | 29APR03 4,296.45 | 14MAY03 | 1.000000 .00 | 4,296.45 |
| 999,900.620 | | | | | | | |
| ** WB1E ** | 501 1,038,412.42 | 1,034,115.97 | | 29APR03 4,296.45 | 14MAY03 | 1.000000 .00 | 4,296.45 |
| 999,900.620 | | | | | | | |
| ** WB1E ** | 502 1,038,412.42 | 1,034,115.97 | | 29APR03 4,296.45 | 14MAY03 | 1.000000 .00 | 4,296.45 |
| 999,900.620 | | | | | | | |
| ** WB1E ** | 503 1,038,412.42 | 1,034,115.97 | | 29APR03 4,296.45 | 14MAY03 | 1.000000 .00 | 4,296.45 |
| 999,900.620 | | | | | | | |
| ** WB1E ** | 504 1,038,412.42 | 1,034,115.97 | | 29APR03 4,296.45 | 14MAY03 | 1.000000 .00 | 4,296.45 |
| 999,900.620 | | | | | | | |
| ** WB1E ** | 505 1,038,412.42 | 1,034,115.97 | | 29APR03 4,296.45 | 14MAY03 | 1.000000 .00 | 4,296.45 |
| 999,900.620 | | | | | | | |
| ** WB1E ** | 506 1,038,412.42 | 1,034,115.97 | | 29APR03 4,296.45 | 14MAY03 | 1.000000 .00 | 4,296.45 |
| 999,900.620 | | | | | | | |
| ** WB1E ** | 507 1,038,412.42 | 1,033,490.97 | | 29APR03 4,921.45 | 14MAY03 | 000000 .00 | 4,921.45 |
| 999,900.620 | | | | | | | |



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ATTACHMENT O

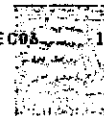
| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT SELL RATE BASE CURR GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|--|---|--|--------------------------------------|
| ** WB1E ** | 683 9,346,640.21 | 9,296,718.34 | 29APR03 49,921.87 | 14MAY03 1.000000 | 49,921.87 |
| 8,999,999.600 | | | | .00 | |
| 31283HUA1 | TOTAL | 31,779,429.40 | 94,171.63 L | .00 | 94,171.63 L |
| 31283HU86 | FED HM LN PC POOL G01507 | 2032/12/01 7.000 | 29JUL03 | 13AUG03 1.000000 | |
| ** WB2L ** | 204 1,907,314.21 | 1,904,261.70 | 3,052.51 | .00 | 3,052.51 |
| 1,813,790.630 | | | | | |
| ** WB2L ** | CXL 204 -1,907,314.21 | -1,904,261.70 | 29JUL03 -3,052.51 | 13AUG03 1.000000 | -3,052.51 |
| -1,813,790.630 | | | | .00 | |
| ** WB2L ** | 395 1,722,088.42 | 1,719,332.35 | 29JUL03 2,756.07 | 13AUG03 1.000000 | 2,756.07 |
| 1,637,647.230 | | | | .00 | |
| ** WB2L ** | 496 176,143.400 | 185,165.23 | 15AUG03 -9,021.83 | 15AUG03 1.000000 | -9,021.83 |
| | | | | .00 | |
| 31283HU86 | TOTAL | 1,898,231.82 | -6,265.76 L | .00 | -6,265.76 L |
| 31283HVL6 | FED HM LN PC POOL G01519 | 2033/02/01 6.000 | 03MAR03 | 15MAY03 1.000000 | |
| ** WB1E ** | 244 1,040,663.42 | 1,031,249.36 | 9,414.06 | .00 | 9,414.06 |
| 999,999.380 | | | | | |
| ** WB1E ** | 247 1,040,663.42 | 1,031,249.36 | 03MAR03 9,414.06 | 15MAY03 1.000000 | 9,414.06 |
| 999,999.380 | | | | .00 | |
| ** WB1E ** | 248 520,331.71 | 515,624.68 | 03MAR03 4,707.03 | 15MAY03 1.000000 | 4,707.03 |
| 499,999.690 | | | | .00 | |
| 31283HVL6 | TOTAL | 2,401,658.55 | 23,535.15 L | .00 | 23,535.15 L |



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FOR PUBLIC DISCLOSURE

| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT SELL RATE BASE CURR GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|--|---|--|--------------------------------------|
| 31283HWN1 | FED HM LN PC POOL G01553 | 2033/04/01 6.500 | 05DEC03 | 22DEC03 1.000000 | |
| ** WB1F ** | 069 1,045,520.54 | 1,038,646.25 | 6,874.31 | .00 | 6,874.31 |
| 999,900.120 | | | | | |
| ** WB1F ** | 070 1,045,520.54 | 1,038,646.25 | 05DEC03 6,874.31 | 22DEC03 1.000000 | 6,874.31 |
| 999,900.120 | | | | .00 | |
| ** WB1F ** | 121 719,787.04 | 715,054.43 | 05DEC03 4,732.61 | 11DEC03 1.000000 | 4,732.61 |
| 688,379.720 | | | | .00 | |
| ** WB1F ** | 124 572,813.20 | 569,046.94 | 05DEC03 3,766.24 | 11DEC03 1.000000 | 3,766.26 |
| 547,818.960 | | | | .00 | |
| ** WB1F ** | 126 755,880.65 | 750,910.73 | 05DEC03 4,969.92 | 11DEC03 1.000000 | 4,969.92 |
| 722,898.410 | | | | .00 | |
| ** WB1F ** | 132 69,304.04 | 68,848.36 | 05DEC03 455.68 | 11DEC03 1.000000 | 455.68 |
| 66,280.010 | | | | .00 | |
| ** WB1F ** | 133 861,231.09 | 855,568.48 | 05DEC03 5,662.61 | 11DEC03 1.000000 | 5,662.61 |
| 823,651.970 | | | | .00 | |
| ** WB1F ** | 144 870,480.31 | 864,756.89 | 05DEC03 5,723.42 | 11DEC03 1.000000 | 5,723.42 |
| 832,497.610 | | | | .00 | |
| ** WB1F ** | 146 478,765.55 | 475,617.66 | 05DEC03 3,147.89 | 11DEC03 1.000000 | 3,147.89 |
| 457,875.000 | | | | .00 | |
| ** WB1F ** | 152 995,504.00 | 988,958.54 | 05DEC03 6,545.46 | 11DEC03 1.000000 | 6,545.46 |
| 952,065.990 | | | | .00 | |
| ** WB1F ** | 158 992,317.21 | 985,792.71 | 05DEC03 6,524.50 | 11DEC03 1.000000 | 6,524.50 |
| 949,018.250 | | | | .00 | |
| ** WB1F ** | 159 995,504.48 | 988,959.02 | 05DEC03 6,545.46 | 11DEC03 1.000000 | 6,545.46 |
| 952,066.450 | | | | .00 | |



STATE STREET

FOR PUBLIC DISCLOSURE

ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|---------------|-------------------------|--------------|--------------|-------------------|-----------------|---------------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | NET BAS SECTY GN/LS | NET BAS SECTY GN/LS |
| ** WB1F ** | 160 | 369,549.78 | 367,119.98 | 05DEC03 | 11DEC03 | 1.000000 | 2,429.80 |
| 353,424.778 | | | | 2,429.80 | | .00 | |
| ** WB1F ** | 162 | 988,871.83 | 974,422.58 | 05DEC03 | 11DEC03 | 1.000000 | 6,449.25 |
| 938,072.288 | | | | 6,449.25 | | .00 | |
| ** WB1F ** | 642 | 1,182,758.35 | 1,175,511.93 | 05DEC03 | 11DEC03 | 1.000000 | 7,246.42 |
| 1,131,149.650 | | | | 7,246.42 | | .00 | |
| ** WB1F ** | 750 | 784,140.66 | 778,984.93 | 05DEC03 | 11DEC03 | 1.000000 | 5,155.73 |
| 749,925.328 | | | | 5,155.73 | | .00 | |
| ** WB1F ** | 751 | 1,045,520.56 | 1,038,646.25 | 05DEC03 | 11DEC03 | 1.000000 | 6,874.31 |
| 999,900.128 | | | | 6,874.31 | | .00 | |
| ** WB1F ** | 752 | 1,045,520.56 | 1,038,646.25 | 05DEC03 | 11DEC03 | 1.000000 | 6,874.31 |
| 999,900.128 | | | | 6,874.31 | | .00 | |
| ** WB1F ** | 753 | 1,045,520.56 | 1,038,646.25 | 05DEC03 | 11DEC03 | 1.000000 | 6,874.31 |
| 999,900.128 | | | | 6,874.31 | | .00 | |
| ** WB1F ** | 754 | 1,045,520.56 | 1,038,646.25 | 05DEC03 | 11DEC03 | 1.000000 | 6,874.31 |
| 999,900.128 | | | | 6,874.31 | | .00 | |
| ** WB1F ** | 755 | 1,045,520.56 | 1,038,646.25 | 05DEC03 | 11DEC03 | 1.000000 | 6,874.31 |
| 999,900.128 | | | | 6,874.31 | | .00 | |
| ** WB1F ** | 756 | 1,045,520.56 | 1,038,646.25 | 05DEC03 | 11DEC03 | 1.000000 | 6,874.31 |
| 999,900.128 | | | | 6,874.31 | | .00 | |
| ** WB1F ** | 757 | 1,045,520.56 | 1,038,646.25 | 05DEC03 | 11DEC03 | 1.000000 | 6,874.31 |
| 999,900.128 | | | | 6,874.31 | | .00 | |
| ** WB1F ** | 758 | 1,045,520.56 | 1,038,646.25 | 05DEC03 | 11DEC03 | 1.000000 | 6,874.31 |
| 999,900.128 | | | | 6,874.31 | | .00 | |



STATE STREET

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FOR PUBLIC DISCLOSURE

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|--------------|--------------------------|---------------|-------------|-------------------|-----------------|---------------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | NET BAS SECTY GN/LS | NET BAS SECTY GN/LS |
| 31283HWN1 | TOTAL | | | | | | |
| | 21,084,113.79 | 20,944,815.68 | | 138,898.11 L | | .00 | 138,898.11 L |
| 31283HMY7 | FED HM LN PC POOL G01563 | 2033/06/01 | 5.588 | 11AUG03 | 13AUG03 | 1.000000 | |
| ** WB1Z ** | 254 | 989,979.30 | 988,683.34 | 9,295.96 | | .00 | 9,295.96 |
| 999,900.200 | | | | | | | |
| ** WB1Z ** | 255 | 989,979.30 | 988,683.34 | 9,295.96 | | .00 | 9,295.96 |
| 999,900.200 | | | | | | | |
| ** WB1Z ** | 256 | 989,979.30 | 988,683.34 | 9,295.96 | | .00 | 9,295.96 |
| 999,900.200 | | | | | | | |
| ** WB1Z ** | 268 | 989,979.30 | 988,683.34 | 9,295.96 | | .00 | 9,295.96 |
| 999,900.200 | | | | | | | |
| ** WB1Z ** | CXL 268 | -989,979.30 | -988,683.34 | -9,295.96 | | .00 | -9,295.96 |
| -999,900.200 | | | | | | | |
| ** WB1Z ** | 269 | 989,979.30 | 988,683.34 | 9,295.96 | | .00 | 9,295.96 |
| 999,900.200 | | | | | | | |
| ** WB1Z ** | CXL 269 | -989,979.30 | -988,683.34 | -9,295.96 | | .00 | -9,295.96 |
| -999,900.200 | | | | | | | |
| ** WB1Z ** | 270 | 989,979.30 | 988,683.34 | 9,295.96 | | .00 | 9,295.96 |
| 999,900.200 | | | | | | | |
| ** WB1Z ** | CXL 270 | -989,979.30 | -988,683.34 | -9,295.96 | | .00 | -9,295.96 |
| -999,900.200 | | | | | | | |
| 31283HMY7 | TOTAL | | | | | | |
| ----- | 2,969,937.90 | 2,942,050.02 | | 27,887.88 L | | .00 | 27,887.88 L |



STATE STREET

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FOR PUBLIC DISCLOSURE

BILL & MELINDA GATES FOUNDATION
COMPOSITE
SUMMARY REALIZED GAIN/LOSS REPORT
JANUARY 1, 2003 TO DECEMBER 31, 2003

ATTACHMENT O

Table with columns: ASSET ID, SECURITY DESCRIPTION, MAT DATE, MAT RATE, TRD DT, STL DT, SELL RATE, NET SECTY GN/LS. Includes data for FED HM LN PC POOL G01564 with multiple rows for WBIE shares.

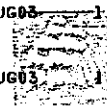


STATE STREET

FOR PUBLIC DISCLOSURE

BILL & MELINDA GATES FOUNDATION
COMPOSITE
SUMMARY REALIZED GAIN/LOSS REPORT
JANUARY 1, 2003 TO DECEMBER 31, 2003

Table with columns: ASSET ID, SECURITY DESCRIPTION, MAT DATE, MAT RATE, TRD DT, STL DT, SELL RATE, NET SECTY GN/LS. Includes data for WBIE shares with various lot numbers (750-762).



STATE STREET

FOR PUBLIC DISCLOSURE

ATTACHMENT O

| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECTY GN/LS NET BAS SECTY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--|
| | 912,056.790 | | | | | | |
| ** WB1E ** | 743 938,349.68 | | 945,688.80 | 25JUL03 -7,339.20 | 13AUG03 | 1.000000 .00 | -7,339.20 |
| | 912,056.790 | | | | | | |
| 31283HW24 | TOTAL | 13,376,098.84 | 13,480,718.55 | -104,619.71 L | | .00 | -104,619.71 L |
| 31283HYB5 | FED HM LN PC POOL G01606 | 2033/01/01 | 6.500 | 05DEC03 | 31DEC03 | 1.000000 | |
| ** WB1F ** | 145 20,938.98 | | 20,801.30 | 137.68 | | .00 | 137.68 |
| | 20,025.320 | | | | | | |
| ** WB1F ** | 148 20,938.98 | | 20,801.30 | 05DEC03 137.68 | 31DEC03 | 1.000000 .00 | 137.68 |
| | 20,025.320 | | | | | | |
| 31283HYB5 | TOTAL | 41,877.96 | 41,602.60 | 275.36 L | | .00 | 275.36 L |
| 31283KMQ8 | FED HM LN PC POOL G11267 | 2017/01/01 | 6.500 | 29MAY03 | 17JUN03 | 1.000000 | |
| ** WB2J ** | 271 3,128,909.98 | | 3,169,461.75 | -40,551.77 | | .00 | -40,551.77 |
| | 2,996,860.800 | | | | | | |
| ** WB2J ** | 271 -3,128,909.98 | | -3,169,461.75 | 29MAY03 40,551.77 | 17JUN03 | 1.000000 .00 | 40,551.77 |
| | -2,996,860.800 | | | | | | |
| ** WB2J ** | 399 2,885,393.80 | | 2,922,789.52 | -37,395.72 | 17JUN03 | 1.000000 .00 | -37,395.72 |
| | 2,763,621.720 | | | | | | |
| ** WB2J ** | 610 233,239.88 | | 246,761.78 | -13,522.70 | 15JUN03 | 1.000000 .00 | -13,522.70 |
| | 233,239.880 | | | | | | |
| 31283KMQ8 | TOTAL | 3,118,632.88 | 3,169,551.38 | -50,918.42 L | | .00 | -50,918.42 L |
| 31283KUF3 | FED HM LN PC POOL G11482 | 2018/10/01 | 5.500 | 14NOV03 | 18NOV03 | 1.000000 | |
| ** WB1H ** | 175 1,029,272.15 | | 1,026,459.93 | 2,812.22 | | .00 | 2,812.22 |
| | 999,900.080 | | | | | | |
| ** WB1H ** | 176 535,275.66 | | 533,813.16 | 14NOV03 1,462.50 | 18NOV03 | 0.000000 .00 | 1,462.50 |
| | 520,000.650 | | | | | | |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECTY GN/LS NET BAS SECTY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--|
| ** WB1H ** | 177 1,029,272.15 | | 1,026,459.93 | 14NOV03 2,812.22 | 18NOV03 | 1.000000 .00 | 2,812.22 |
| | 999,900.080 | | | | | | |
| ** WB1H ** | 178 1,029,272.15 | | 1,026,459.93 | 14NOV03 2,812.22 | 18NOV03 | 1.000000 .00 | 2,812.22 |
| | 999,900.080 | | | | | | |
| ** WB1H ** | 179 1,029,272.15 | | 1,026,459.93 | 14NOV03 2,812.22 | 18NOV03 | 1.000000 .00 | 2,812.22 |
| | 999,900.080 | | | | | | |
| ** WB1H ** | 180 1,029,272.15 | | 1,026,459.93 | 14NOV03 2,812.22 | 18NOV03 | 1.000000 .00 | 2,812.22 |
| | 999,900.080 | | | | | | |
| ** WB1H ** | 181 1,029,272.15 | | 1,026,459.93 | 14NOV03 2,812.22 | 18NOV03 | 1.000000 .00 | 2,812.22 |
| | 999,900.080 | | | | | | |
| ** WB1H ** | 182 1,029,272.15 | | 1,026,459.93 | 14NOV03 2,812.22 | 18NOV03 | 1.000000 .00 | 2,812.22 |
| | 999,900.080 | | | | | | |
| ** WB1H ** | 184 1,029,272.15 | | 1,026,459.93 | 14NOV03 2,812.22 | 18NOV03 | 1.000000 .00 | 2,812.22 |
| | 999,900.080 | | | | | | |
| ** WB1H ** | 185 1,029,272.15 | | 1,026,459.93 | 14NOV03 2,812.22 | 18NOV03 | 1.000000 .00 | 2,812.22 |
| | 999,900.080 | | | | | | |
| 31283KUF3 | TOTAL | 9,798,725.81 | 9,771,952.53 | 26,772.48 L | | .00 | 26,772.48 L |
| 31287LU91 | FED HM LN PC POOL C61500 | 2031/12/01 | 7.500 | 11MAR03 | 01APR03 | 1.000000 | |
| ** WB1H ** | 390 1,066,143.67 | | 1,064,893.88 | 1,249.87 | | .00 | 1,249.87 |
| | 999,900.280 | | | | | | |
| ** WB1H ** | 390 -1,066,143.67 | | -1,064,893.88 | 11MAR03 -1,249.87 | 01APR03 | 1.000000 .00 | -1,249.87 |
| | -999,900.280 | | | | | | |
| ** WB1H ** | 391 1,066,143.67 | | 1,064,893.88 | 11MAR03 1,249.87 | 01APR03 | 1.000000 .00 | 1,249.87 |
| | 999,900.280 | | | | | | |
| ** WB1H ** | 391 -1,066,143.67 | | -1,064,893.88 | 11MAR03 -1,249.87 | 01APR03 | 0.000000 .00 | -1,249.87 |
| | -999,900.280 | | | | | | |



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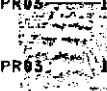
| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE | MAT RATE LOCAL COST BASE | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|--------------------------------|--------------------------------|---|---------------------------|--------------------|--------------------------------------|
| -999,900.280 | | | | | | | |
| ** WB1H ** | 392 1,066,143.67 | 1,064,893.80 | | 11MAR03 1,249.87 | 01APR03 | 1.000000 .00 | 1,249.87 |
| 999,900.280 | | | | | | | |
| ** WB1H ** | CXL 392 -1,066,143.67 | -1,064,893.80 | | 11MAR03 -1,249.87 | 01APR03 | 1.000000 .00 | -1,249.87 |
| -999,900.280 | | | | | | | |
| ** WB1H ** | 396 1,066,143.67 | 1,064,893.80 | | 11MAR03 1,249.87 | 01APR03 | 1.000000 .00 | 1,249.87 |
| 999,900.280 | | | | | | | |
| ** WB1H ** | CXL 396 -1,066,143.67 | -1,064,893.80 | | 11MAR03 -1,249.87 | 01APR03 | 1.000000 .00 | -1,249.87 |
| -999,900.280 | | | | | | | |
| ** WB1H ** | 398 1,066,143.67 | 1,064,893.80 | | 11MAR03 1,249.87 | 01APR03 | 1.000000 .00 | 1,249.87 |
| 999,900.280 | | | | | | | |
| ** WB1H ** | CXL 398 -1,066,143.67 | -1,064,893.80 | | 11MAR03 -1,249.87 | 01APR03 | 1.000000 .00 | -1,249.87 |
| -999,900.280 | | | | | | | |
| ** WB1H ** | 399 1,066,143.67 | 1,064,893.80 | | 11MAR03 1,249.87 | 01APR03 | 1.000000 .00 | 1,249.87 |
| 999,900.280 | | | | | | | |
| ** WB1H ** | CXL 399 -1,066,143.67 | -1,064,893.80 | | 11MAR03 -1,249.87 | 01APR03 | 1.000000 .00 | -1,249.87 |
| -999,900.280 | | | | | | | |
| ** WB1H ** | 403 426,457.47 | 425,957.52 | | 11MAR03 499.95 | 01APR03 | 1.000000 .00 | 499.95 |
| 399,960.110 | | | | | | | |
| ** WB1H ** | CXL 403 -426,457.47 | -425,957.52 | | 11MAR03 -499.95 | 01APR03 | 1.000000 .00 | -499.95 |
| -399,960.110 | | | | | | | |
| ** WB1H ** | 464 426,457.47 | 425,957.52 | | 11MAR03 499.95 | 01APR03 | 1.000000 .00 | 499.95 |
| 399,960.110 | | | | | | | |
| ** WB1H ** | CXL 464 -426,457.47 | -425,957.52 | | 11MAR03 -499.95 | 01APR03 | 1.000000 .00 | -499.95 |
| -399,960.110 | | | | | | | |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE | MAT RATE LOCAL COST BASE | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|--------------------------------|--------------------------------|---|---------------------------|--------------------|--------------------------------------|
| ** WB1H ** | 484 1,066,143.67 | 998,801.12 | | 11MAR03 67,342.55 | 01APR03 | 1.000000 .00 | 67,342.55 |
| 937,841.430 | | | | | | | |
| ** WB1H ** | CXL 484 -1,066,143.67 | -998,801.12 | | 11MAR03 -67,342.55 | 01APR03 | 1.000000 .00 | -67,342.55 |
| -937,841.430 | | | | | | | |
| ** WB1H ** | 485 1,066,143.67 | 998,801.12 | | 11MAR03 67,342.55 | 01APR03 | 1.000000 .00 | 67,342.55 |
| 937,841.430 | | | | | | | |
| ** WB1H ** | CXL 485 -1,066,143.67 | -998,801.12 | | 11MAR03 -67,342.55 | 01APR03 | 1.000000 .00 | -67,342.55 |
| -937,841.430 | | | | | | | |
| ** WB1H ** | 486 1,066,143.67 | 998,801.12 | | 11MAR03 67,342.55 | 01APR03 | 1.000000 .00 | 67,342.55 |
| 937,841.430 | | | | | | | |
| ** WB1H ** | CXL 486 -1,066,143.67 | -998,801.12 | | 11MAR03 -67,342.55 | 01APR03 | 1.000000 .00 | -67,342.55 |
| -937,841.430 | | | | | | | |
| ** WB1H ** | 487 1,066,143.67 | 998,801.12 | | 11MAR03 67,342.55 | 01APR03 | 1.000000 .00 | 67,342.55 |
| 937,841.430 | | | | | | | |
| ** WB1H ** | CXL 487 -1,066,143.67 | -998,801.12 | | 11MAR03 -67,342.55 | 01APR03 | 1.000000 .00 | -67,342.55 |
| -937,841.430 | | | | | | | |
| ** WB1H ** | 488 1,066,143.67 | 998,801.12 | | 11MAR03 67,342.55 | 01APR03 | 1.000000 .00 | 67,342.55 |
| 937,841.430 | | | | | | | |
| ** WB1H ** | CXL 488 -1,066,143.67 | -998,801.12 | | 11MAR03 -67,342.55 | 01APR03 | 1.000000 .00 | -67,342.55 |
| -937,841.430 | | | | | | | |
| ** WB1H ** | 489 1,066,143.67 | 998,801.12 | | 11MAR03 67,342.55 | 01APR03 | 1.000000 .00 | 67,342.55 |
| 937,841.430 | | | | | | | |
| ** WB1H ** | CXL 489 -1,066,143.67 | -998,801.12 | | 11MAR03 -67,342.55 | 01APR03 | 1.000000 .00 | -67,342.55 |
| -937,841.430 | | | | | | | |
| ** WB1H ** | 490 426,457.47 | 399,520.47 | | 11MAR03 26,937.00 | 01APR03 | 1.000000 .00 | 26,937.00 |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECTY GN/LS NET BAS SECTY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--|
| 375,136.570 | | | | | | | |
| ** WB1H ** | | | | 11MAR03 | 01APR03 | 1.000000 | |
| CXL 490 | -426,457.47 | | -399,520.47 | -26,937.00 | | .00 | -26,937.00 |
| -375,136.570 | | | | | | | |
| ** WB1H ** | | | | 11MAR03 | 13MAY03 | 1.000000 | |
| 725 | 426,457.47 | | 425,957.54 | 499.93 | | .00 | 499.93 |
| 399,960.110 | | | | | | | |
| ** WB1H ** | | | | 11MAR03 | 17APR03 | 1.000000 | |
| 724 | 1,066,143.67 | | 1,064,893.80 | 1,249.87 | | .00 | 1,249.87 |
| 999,900.280 | | | | | | | |
| ** WB1H ** | | | | 11MAR03 | 17APR03 | 1.000000 | |
| 727 | 1,066,143.67 | | 1,064,893.79 | 1,249.80 | | .00 | 1,249.80 |
| 999,900.280 | | | | | | | |
| ** WB1H ** | | | | 11MAR03 | 17APR03 | 1.000000 | |
| 728 | 1,066,143.67 | | 1,064,893.80 | 1,249.87 | | .00 | 1,249.87 |
| 999,900.280 | | | | | | | |
| ** WB1H ** | | | | 11MAR03 | 17APR03 | 1.000000 | |
| 729 | 1,066,143.67 | | 1,064,893.79 | 1,249.80 | | .00 | 1,249.80 |
| 999,900.280 | | | | | | | |
| ** WB1H ** | | | | 11MAR03 | 17APR03 | 1.000000 | |
| 730 | 1,066,143.67 | | 1,064,893.80 | 1,249.87 | | .00 | 1,249.87 |
| 999,900.280 | | | | | | | |
| ** WB1H ** | | | | 11MAR03 | 17APR03 | 1.000000 | |
| 731 | 1,066,143.67 | | 1,064,893.80 | 1,249.87 | | .00 | 1,249.87 |
| 999,900.280 | | | | | | | |
| ** WB1H ** | | | | 17APR03 | 17APR03 | 1.000000 | |
| 491 | 397,176.64 | | 422,993.13 | -25,816.49 | | .00 | -25,816.49 |
| 397,176.640 | | | | | | | |
| ** WB1H ** | | | | 17APR03 | 17APR03 | 1.000000 | |
| CXL 491 | -397,176.64 | | -422,993.13 | 25,816.49 | | .00 | 25,816.49 |
| -397,176.640 | | | | | | | |
| 31287LU91 | TOTAL | | 6,815,320.32 | 7,999.17 L | | .00 | 7,999.17 L |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECTY GN/LS NET BAS SECTY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--|
| 31287L201 | FED HM LN PC POOL C61630 | 2031/12/01 | 6.500 | 05DEC03 | 11DEC03 | 1.000000 | |
| ** WB1F ** | | | | | | | |
| 646 | 974,650.41 | | 968,679.00 | 5,971.41 | | .00 | 5,971.41 |
| 932,122.330 | | | | | | | |
| 31287L203 | FED HM LN PC POOL C61672 | 2031/12/01 | 7.000 | 10JUL03 | 14JUL03 | 1.000000 | |
| ** WB2N ** | | | | | | | |
| 421 | 1,048,593.69 | | 1,050,937.44 | -2,343.75 | | .00 | -2,343.75 |
| 999,999.940 | | | | | | | |
| 31287MAB6 | FED HM LN PC POOL C61802 | 2031/12/01 | 5.500 | 19MAY03 | 16JUN03 | 1.000000 | |
| ** WB1E ** | | | | | | | |
| 246 | 528,628.80 | | 525,818.83 | 2,810.05 | | .00 | 2,810.05 |
| 510,194.130 | | | | | | | |
| 31287MGB8 | FED HM LN PC POOL C62815 | 2031/12/01 | 7.500 | 08JAN03 | 14JAN03 | 1.000000 | |
| ** WB1F ** | | | | | | | |
| 647 | 1,185,758.53 | | 1,175,236.90 | 10,521.63 | | .00 | 10,521.63 |
| 1,114,205.640 | | | | | | | |
| 31287M5Y2 | FED HM LN PC POOL C62663 | 2031/10/01 | 6.000 | 11MAR03 | 14APR03 | 1.000000 | |
| ** WB1E ** | | | | | | | |
| 417 | 1,038,384.54 | | 1,037,290.70 | 1,093.86 | | .00 | 1,093.86 |
| 1,000,099.500 | | | | | | | |
| ** WB1E ** | | | | 11MAR03 | 14APR03 | 1.000000 | |
| 418 | 1,038,384.54 | | 1,037,290.70 | 1,093.86 | | .00 | 1,093.86 |
| 1,000,099.500 | | | | | | | |
| ** WB1E ** | | | | 11MAR03 | 14APR03 | 1.000000 | |
| CXL 418 | -1,038,384.54 | | -1,037,290.70 | -1,093.86 | | .00 | -1,093.86 |
| -1,000,099.500 | | | | | | | |
| 31287M5Y2 | TOTAL | | 1,037,290.70 | 1,093.86 L | | .00 | 1,093.86 L |
| 31287PCN1 | FED HM LN PC POOL C63677 | 2032/02/01 | 6.000 | 11MAR03 | 02JUN03 | 1.000000 | |
| ** WB1E ** | | | | | | | |
| 604 | 32,572.14 | | 32,537.83 | 34.31 | | .00 | 34.31 |
| 31,371.210 | | | | | | | |
| 31287PE02 | FED HM LN PC POOL C63759 | 2032/02/01 | 6.500 | 05DEC03 | 11DEC03 | 1.000000 | |
| ** WB1F ** | | | | | | | |
| 134 | 88,154.41 | | 87,574.79 | 579.62 | | .00 | 579.62 |
| 84,307.860 | | | | | | | |
| ** WB1F ** | | | | 05DEC03 | 11DEC03 | 1.000000 | |
| 149 | 641,866.53 | | 637,646.24 | 4,220.29 | | .00 | 4,220.29 |
| 613,859.200 | | | | | | | |



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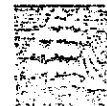
| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 31287PE82 | TOTAL | | 730,020.94 | 725,221.03 | 4,799.91 L | .00 | 4,799.91 L |
| 31287P4X8 | FED HM LN PC POOL C64438 | 2028/12/01 | 6.000 | | 09SEP03 | 15SEP03 | 1.000000 |
| ** WB1Q ** | 549 | | 133,033.71 | 129,803.20 | 3,230.51 | .00 | 3,230.51 |
| | 130,495.170 | | | | | | |
| 31287P5K5 | FED HM LN PC POOL C64450 | 2032/03/01 | 6.000 | | 10FEB03 | 13FEB03 | 1.000000 |
| ** WB1Q ** | 304 | | 393,891.61 | 377,870.77 | 16,020.84 | .00 | 16,020.84 |
| | 379,926.350 | | | | | | |
| 31287P6A6 | FED HM LN PC POOL C64465 | 2032/02/01 | 6.000 | | 09SEP03 | 15SEP03 | 1.000000 |
| ** WB1Q ** | 547 | | 200,628.76 | 193,904.70 | 6,724.06 | .00 | 6,724.06 |
| | 196,800.380 | | | | | | |
| 31287P6S7 | FED HM LN PC POOL C64481 | 2032/03/01 | 6.500 | | 10NOV03 | 13NOV03 | 1.000000 |
| ** WB1Q ** | 681 | | 89,347.18 | 89,099.01 | 248.17 | .00 | 248.17 |
| | 85,852.700 | | | | | | |
| ** WB1Q ** | 682 | | 853,076.57 | 850,707.09 | 2,369.48 | 1.000000 | 2,369.48 |
| | 819,711.740 | | | | | | |
| 31287P6S7 | TOTAL | | 942,423.75 | 939,806.10 | 2,617.65 S | .00 | 2,617.65 S |
| 31287QFF3 | FED HM LN PC POOL C64666 | 2032/03/01 | 7.000 | | 10JUL03 | 14JUL03 | 1.000000 |
| ** WB2N ** | 424 | | 1,048,593.57 | 1,050,937.32 | -2,343.75 | .00 | -2,343.75 |
| | 999,999.800 | | | | | | |
| 31287QFH9 | FED HM LN PC POOL C64668 | 2032/03/01 | 6.500 | | 10NOV03 | 13NOV03 | 1.000000 |
| ** WB1Q ** | 684 | | 512,238.11 | 510,815.34 | 1,422.77 | .00 | 1,422.77 |
| | 492,203.808 | | | | | | |
| ** WB1Q ** | 689 | | 414,355.85 | 413,204.95 | 1,150.90 | 1.000000 | 1,150.90 |
| | 398,149.900 | | | | | | |



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|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 31287QFH9 | TOTAL | | 926,593.96 | 924,020.29 | 2,573.67 S | .00 | 2,573.67 S |
| 31287QKYZ | FED HM LN PC POOL C64808 | 2032/02/01 | 6.500 | | 05DEC03 | 11DEC03 | 1.000000 |
| ** WB1F ** | 641 | | 56,813.38 | 56,465.30 | 348.08 | .00 | 348.08 |
| | 54,334.370 | | | | | | |
| 31287QLL3 | FED HM LN PC POOL C64831 | 2032/03/01 | 6.500 | | 11SEP03 | 15SEP03 | 1.000000 |
| ** WB1Q ** | 642 | | 153,433.70 | 148,075.89 | 5,357.81 | .00 | 5,357.81 |
| | 147,576.750 | | | | | | |
| 31287QNB3 | FED HM LN PC POOL C64886 | 2032/01/01 | 5.500 | | 19MAY03 | 12JUN03 | 1.000000 |
| ** WB1E ** | 249 | | 253,117.13 | 251,771.63 | 1,345.50 | .00 | 1,345.50 |
| | 244,290.240 | | | | | | |
| ** WB1E ** | 250 | | 504,657.21 | 501,974.50 | 2,682.63 | 1.000000 | 2,682.63 |
| | 487,058.420 | | | | | | |
| ** WB1E ** | 251 | | 1,036,029.63 | 1,030,522.37 | 5,507.26 | 1.000000 | 5,507.26 |
| | 999,900.420 | | | | | | |
| 31287QNB3 | TOTAL | | 1,793,803.97 | 1,784,268.58 | 9,535.39 L | .00 | 9,535.39 L |
| 31287QTP6 | FED HM LN PC POOL C65058 | 2032/03/01 | 7.000 | | 10JUL03 | 14JUL03 | 1.000000 |
| ** WB2N ** | 424 | | 1,048,593.49 | 1,050,937.24 | -2,343.75 | .00 | -2,343.75 |
| | 999,999.750 | | | | | | |
| 31287SJ24 | FED HM LN PC POOL C66581 | 2030/08/01 | 6.500 | | 05DEC03 | 11DEC03 | 1.000000 |
| ** WB1F ** | 128 | | 188,218.84 | 186,981.29 | 1,237.55 | .00 | 1,237.55 |
| | 180,006.060 | | | | | | |
| 31287TA39 | FED HM LN PC POOL C67226 | 2032/05/01 | 7.000 | | 10JUL03 | 14JUL03 | 1.000000 |
| ** WB2N ** | 428 | | 1,048,593.49 | 1,050,937.24 | -2,343.75 | .00 | -2,343.75 |
| | 999,999.750 | | | | | | |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|--------------------------|--------------|--------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| | SHARES/PAR | BASE | BASE | BASE | | | |
| 31287TBF1 | FED HM LN PC POOL C67238 | 2032/05/01 | 6.500 | 11SEP03 | 15SEP03 | 1.000000 | |
| ** WB1Q ** | 627 | 79,580.81 | 79,201.81 | 378.20 | | .00 | 378.20 |
| | 76,542.248 | | | | | | |
| 31287UB76 | FED HM LN PC POOL C68162 | 2032/06/01 | 7.000 | 10JUL03 | 14JUL03 | 1.000000 | |
| ** WB2N ** | 423 | 1,048,593.72 | 1,050,937.47 | -2,343.75 | | .00 | -2,343.75 |
| | 1,000,000.000 | | | | | | |
| 31287UTN2 | FED HM LN PC POOL C68657 | 2032/07/01 | 6.500 | 09OCT03 | 15OCT03 | 1.000000 | |
| ** WB1F ** | 268 | 154,492.81 | 155,810.77 | 682.04 | | .00 | 682.04 |
| | 150,519.088 | | | | | | |
| 31287VP38 | FED HM LN PC POOL C69442 | 2032/07/01 | 6.500 | 05DEC03 | 11DEC03 | 1.000000 | |
| ** WB1F ** | 141 | 28,391.77 | 28,205.18 | 184.67 | | .00 | 184.67 |
| | 27,152.928 | | | | | | |
| ** WB1F ** | 156 | 362,865.44 | 359,685.07 | 2,380.59 | | .00 | 2,380.59 |
| | 346,267.228 | | | | | | |
| 31287VP38 | TOTAL | | 387,890.17 | 2,567.26 L | | .00 | 2,567.26 L |
| | | 390,457.43 | | | | | |
| 31287VSN1 | FED HM LN PC POOL C69525 | 2032/08/01 | 6.500 | 10NOV03 | 13NOV03 | 1.000000 | |
| ** WB1Q ** | 674 | 774,713.17 | 772,561.36 | 2,151.81 | | .00 | 2,151.81 |
| | 744,413.238 | | | | | | |
| ** WB1Q ** | 674 | 170,040.91 | 169,568.60 | 472.31 | | .00 | 472.31 |
| | 163,390.408 | | | | | | |
| 31287VSN1 | TOTAL | | 942,129.96 | 2,624.12 S | | .00 | 2,624.12 S |
| | | 944,754.08 | | | | | |
| 31287VX68 | FED HM LN PC POOL C69679 | 2032/08/01 | 6.500 | 05DEC03 | 11DEC03 | 1.000000 | |
| ** WB1F ** | 652 | 284,694.66 | 282,950.42 | 1,744.24 | | .00 | 1,744.24 |
| | 272,272.248 | | | | | | |



STATE STREET
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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|--------------------------|------------|------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| | SHARES/PAR | BASE | BASE | BASE | | | |
| 31287VXK1 | FED HM LN PC POOL C69682 | 2032/08/01 | 6.500 | 10NOV03 | 13NOV03 | 1.000000 | |
| ** WB1Q ** | 673 | 52,449.68 | 52,304.88 | 145.68 | | .00 | 145.68 |
| | 50,398.318 | | | | | | |
| ** WB1Q ** | 679 | 912,741.16 | 918,205.95 | 2,535.21 | | .00 | 2,535.21 |
| | 877,042.708 | | | | | | |
| 31287VXK1 | TOTAL | | 962,509.95 | 2,680.89 S | | .00 | 2,680.89 S |
| | | 965,190.84 | | | | | |
| 31287VXN7 | FED HM LN PC POOL C69684 | 2032/08/01 | 6.500 | 05DEC03 | 11DEC03 | 1.000000 | |
| ** WB1F ** | 135 | 538,363.33 | 534,823.58 | 3,539.75 | | .00 | 3,539.75 |
| | 514,872.208 | | | | | | |
| 31287V202 | FED HM LN PC POOL C69783 | 2032/08/01 | 6.500 | 10NOV03 | 13NOV03 | 1.000000 | |
| ** WB1Q ** | 670 | 99,848.37 | 99,450.31 | 398.06 | | .00 | 398.06 |
| | 95,943.188 | | | | | | |
| 31287WBF4 | FED HM LN PC POOL C69938 | 2032/08/01 | 6.500 | 11SEP03 | 15SEP03 | 1.000000 | |
| ** WB1Q ** | 636 | 401,571.37 | 397,781.68 | 3,789.69 | | .00 | 3,789.69 |
| | 386,242.378 | | | | | | |
| 31287XAK2 | FED HM LN PC POOL C70010 | 2032/08/01 | 6.500 | 11SEP03 | 15SEP03 | 1.000000 | |
| ** WB1Q ** | 635 | 110,854.24 | 109,808.18 | 1,044.14 | | .00 | 1,044.14 |
| | 106,622.658 | | | | | | |
| 31287XAL8 | FED HM LN PC POOL C70011 | 2032/08/01 | 6.500 | 11SEP03 | 15SEP03 | 1.000000 | |
| ** WB1Q ** | 634 | 381,045.78 | 377,449.73 | 3,595.97 | | .00 | 3,595.97 |
| | 366,508.228 | | | | | | |
| 31287XEN2 | FED HM LN PC POOL C70141 | 2032/08/01 | 6.500 | 05DEC03 | 11DEC03 | 1.000000 | |
| ** WB1F ** | 154 | 20,086.87 | 19,954.88 | 132.07 | | .00 | 132.07 |
| | 19,210.488 | | | | | | |
| ** WB1F ** | CXL 154 | -20,086.87 | -19,954.88 | -132.07 | | .00 | -132.07 |
| | -19,210.488 | | | | | | |



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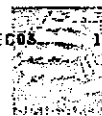
| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|--------------------------|--------------|--------------|-------------------|-----------------|-----------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE | BASE COST | BASE | BASE | BASE | NET BAS SECTY GN/LS |
| 31287XEN2 | TOTAL | | .00 | .00 L | | .00 | .00 L |
| 31287XE93 | FED HM LN PC POOL C70160 | 2032/08/01 | 6.500 | 05DEC03 | 11DEC03 | 1.000000 | |
| WB1F | 645 | 1,893,111.99 | 1,874,158.24 | 18,953.75 | | .00 | 18,953.75 |
| | 1,810,507.590 | | | | | | |
| 31287XC34 | FED HM LN PC POOL C70218 | 2032/08/01 | 6.500 | 05DEC03 | 11DEC03 | 1.000000 | |
| WB1F | 639 | 247,848.86 | 246,330.36 | 1,518.50 | | .00 | 1,518.50 |
| | 237,034.180 | | | | | | |
| 31287XYF7 | FED HM LN PC POOL C70710 | 2032/09/01 | 6.000 | 11MAR03 | 16APR03 | 1.000000 | |
| WB1E | 419 | 955,682.83 | 954,676.09 | 1,006.74 | | .00 | 1,006.74 |
| | 920,446.970 | | | | | | |
| 31287X4S2 | FED HM LN PC POOL C70833 | 2032/07/01 | 6.500 | 11SEP03 | 15SEP03 | 1.000000 | |
| WB1Q | 643 | 153,692.24 | 152,960.84 | 731.40 | | .00 | 731.40 |
| | 147,825.420 | | | | | | |
| 31287YEU4 | FED HM LN PC POOL C71047 | 2032/09/01 | 6.500 | 05DEC03 | 11DEC03 | 1.000000 | |
| WB1F | 650 | 824,414.68 | 818,378.18 | 6,036.50 | | .00 | 6,036.50 |
| | 788,442.020 | | | | | | |
| 31287YNJ9 | FED HM LN PC POOL C71293 | 2032/09/01 | 6.500 | 10NOV03 | 13NOV03 | 1.000000 | |
| WB1Q | 690 | 545,545.18 | 544,029.90 | 1,515.28 | | .00 | 1,515.28 |
| | 524,208.270 | | | | | | |
| WB1F | 143 | 50,612.86 | 50,280.08 | 332.78 | 11DEC03 | 1.000000 | 332.78 |
| | 48,404.410 | | | | | .00 | |
| WB1F | 647 | 62,649.81 | 62,265.97 | 383.84 | 11DEC03 | 1.000000 | 383.84 |
| | 59,916.130 | | | | | .00 | |
| 31287YNJ9 | TOTAL | | 112,546.05 | 716.62 L | | .00 | 716.62 L |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|--------------------------|--------------|--------------|-------------------|-----------------|-----------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE | BASE COST | BASE | BASE | BASE | NET BAS SECTY GN/LS |
| 31287Y6B5 | FED HM LN PC POOL C71766 | 2032/10/01 | 6.000 | 03MAR03 | 13MAR03 | 1.000000 | |
| WB1E | 348 | 1,040,391.49 | 1,031,250.86 | 9,140.63 | | .00 | 9,140.63 |
| | 1,000,000.830 | | | | | | |
| WB1E | 341 | 1,040,391.49 | 1,031,250.86 | 9,140.63 | 13MAR03 | 1.000000 | 9,140.63 |
| | 1,000,000.830 | | | | | .00 | |
| WB1E | 342 | 1,040,391.49 | 1,031,250.86 | 9,140.63 | 13MAR03 | 1.000000 | 9,140.63 |
| | 1,000,000.830 | | | | | .00 | |
| 31287Y6B5 | TOTAL | | 3,093,752.58 | 27,421.89 L | | .00 | 27,421.89 L |
| 31287Y6C3 | FED HM LN PC POOL C71767 | 2032/10/01 | 6.000 | 03MAR03 | 13MAR03 | 1.000000 | |
| WB1E | 343 | 660,075.79 | 654,104.61 | 5,971.18 | | .00 | 5,971.18 |
| | 634,283.260 | | | | | | |
| WB1E | 344 | 1,040,663.41 | 1,031,249.35 | 9,414.06 | 13MAR03 | 1.000000 | 9,414.06 |
| | 999,999.370 | | | | | .00 | |
| WB1E | 345 | 563,507.25 | 558,556.41 | 4,950.84 | 13MAR03 | 1.000000 | 4,950.84 |
| | 541,630.460 | | | | | .00 | |
| 31287Y6C3 | TOTAL | | 2,243,910.37 | 20,336.08 L | | .00 | 20,336.08 L |
| 31288AAG0 | FED HM LN PC POOL C71807 | 2032/10/01 | 6.000 | 03MAR03 | 13MAR03 | 1.000000 | |
| WB1E | 346 | 476,883.08 | 472,693.22 | 4,189.78 | | .00 | 4,189.78 |
| | 458,369.180 | | | | | | |
| 31288AHU2 | FED HM LN PC POOL C72043 | 2032/10/01 | 6.500 | 10NOV03 | 13NOV03 | 1.000000 | |
| WB1Q | 669 | 8,229.26 | 8,206.41 | 22.85 | | .00 | 22.85 |
| | 7,907.410 | | | | | | |
| WB1F | 729 | 338,753.01 | 336,525.71 | 2,227.30 | 11DEC03 | 1.000000 | 2,227.30 |
| | 323,971.800 | | | | | .00 | |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 3128BAHU2 | TOTAL | | 338,753.01 | 336,525.71 | 2,227.30 L | .00 | 2,227.30 L |
| | | | 8,229.26 | 8,206.41 | 22.85 S | .00 | 22.85 S |
| 3128BAPS8 | FED HM LN PC POOL C72235 | 2032/10/01 | 6.000 | 10APR03 | 14APR03 | 1.000000 | |
| ** WB1Q ** | 457 388,486.280 | | 402,857.23 | 400,375.07 | 2,482.16 | .00 | 2,482.16 |
| 3128BAPUS | FED HM LN PC POOL C72235 | 2032/10/01 | 6.500 | 05DEC03 | 11DEC03 | 1.000000 | |
| ** WB1F ** | 125 175,263.560 | | 183,259.94 | 182,055.82 | 1,204.94 | .00 | 1,204.94 |
| ** WB1F ** | 155 366,948.060 | | 383,690.87 | 381,167.38 | 2,522.77 | .00 | 2,522.77 |
| 3128BAPUS | TOTAL | | 566,950.83 | 563,222.32 | 3,727.71 L | .00 | 3,727.71 L |
| 3128BAQCS | FED HM LN PC POOL C72255 | 2032/07/01 | 6.500 | 09OCT03 | 15OCT03 | 1.000000 | |
| ** WB1F ** | 267 147,599.530 | | 153,457.38 | 152,788.58 | 668.88 | .00 | 668.88 |
| ** WB1Q ** | 691 790,567.180 | | 822,745.73 | 820,460.50 | 2,285.23 | .00 | 2,285.23 |
| 3128BAQCS | TOTAL | | 153,457.38 | 152,788.58 | 668.88 L | .00 | 668.88 L |
| | | | 822,745.73 | 820,460.50 | 2,285.23 S | .00 | 2,285.23 S |
| 3128BAX24 | FED HM LN PC POOL C72497 | 2032/06/01 | 6.500 | 10NOV03 | 13NOV03 | 1.000000 | |
| ** WB1Q ** | 687 475,791.530 | | 495,157.73 | 493,782.48 | 1,375.33 | .00 | 1,375.33 |
| ** WB1Q ** | 688 190,979.370 | | 198,752.83 | 198,200.78 | 552.85 | .00 | 552.85 |
| ** WB1Q ** | 692 218,040.86 | | 218,040.86 | 217,434.43 | 605.63 | .00 | 605.63 |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| | | | 209,512.250 | | | | |
| ** WB1F ** | 656 1,895,354.160 | | 1,981,829.69 | 1,969,687.58 | 12,142.11 | .00 | 12,142.11 |
| 3128BAX24 | TOTAL | | 1,981,829.69 | 1,969,687.58 | 12,142.11 L | .00 | 12,142.11 L |
| | | | 911,950.62 | 909,417.61 | 2,533.01 S | .00 | 2,533.01 S |
| 31288BLZ4 | FED HM LN PC POOL C73846 | 2032/11/01 | 6.000 | 03MAR03 | 13MAR03 | 1.000000 | |
| ** WB1E ** | 347 444,482.000 | | 442,434.91 | 458,372.84 | 4,042.85 | .00 | 4,042.85 |
| 31288CM48 | FED HM LN PC POOL C73979 | 2032/12/01 | 6.000 | 11MAR03 | 14APR03 | 1.000000 | |
| ** WB1E ** | 428 814,912.850 | | 846,108.73 | 845,217.42 | 891.31 | .00 | 891.31 |
| ** WB1E ** | CXL 420 -814,912.850 | | -846,108.73 | -845,217.42 | -891.31 | .00 | -891.31 |
| 31288CM48 | TOTAL | | .00 | .00 | .00 L | .00 | .00 L |
| 31288CUA7 | FED HM LN PC POOL C74177 | 2032/12/01 | 5.500 | 19MAR03 | 14MAY03 | 1.000000 | |
| ** WB1E ** | 508 148,330.230 | | 149,755.59 | 158,126.42 | -378.83 | .00 | -378.83 |
| ** WB1E ** | 252 489,786.730 | | 507,481.21 | 504,784.88 | 2,697.21 | .00 | 2,697.21 |
| ** WB1E ** | 253 429,899.890 | | 445,433.38 | 443,865.58 | 2,367.88 | .00 | 2,367.88 |
| ** WB1E ** | 254 755,609.820 | | 782,912.13 | 778,750.37 | 4,161.76 | .00 | 4,161.76 |
| ** WB1E ** | 255 999,980.330 | | 1,036,829.54 | 1,030,522.27 | 5,507.27 | .00 | 5,507.27 |



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ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|--------------------------|--------------|--------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | | | |
| 31288CUA7 | TOTAL | | | | | | |
| | 2,921,531.85 | 2,907,168.64 | 2,907,168.64 | 14,363.21 L | | .00 | 14,363.21 L |
| 31288CXT3 | FED HM LN PC POOL C74290 | 2032/12/01 | 6.500 | 05DEC03 | 11DEC03 | 1.000000 | |
| ** WB1F ** | 153 663,681.55 | 659,317.83 | 659,317.83 | 4,363.72 | | .00 | 4,363.72 |
| | 634,722.340 | | | | | | |
| 31288EN78 | FED HM LN PC POOL C75814 | 2033/01/01 | 6.000 | 11MAR03 | 14APR03 | 1.000000 | |
| ** WB1E ** | 421 192,275.89 | 192,073.34 | 192,073.34 | 202.55 | | .00 | 202.55 |
| | 185,186.710 | | | | | | |
| 31288E4B0 | FED HM LN PC POOL C76218 | 2033/02/01 | 5.500 | 19MAR03 | 14MAY03 | 1.000000 | |
| ** WB1E ** | 510 201,322.90 | 201,821.42 | 201,821.42 | -498.52 | | .00 | -498.52 |
| | 199,406.730 | | | | | | |
| 31288FEK6 | FED HM LN PC POOL C76438 | 2033/02/01 | 6.000 | 11MAR03 | 15APR03 | 1.000000 | |
| ** WB1E ** | 422 723,217.59 | 722,455.73 | 722,455.73 | 761.86 | | .00 | 761.86 |
| | 696,552.680 | | | | | | |
| ** WB1E ** | 423 82,701.79 | 82,614.67 | 82,614.67 | 87.12 | 16APR03 | 1.000000 | 87.12 |
| | 79,652.590 | | | | | .00 | |
| 31288FEK6 | TOTAL | | | | | | |
| | 805,919.38 | 805,070.40 | 805,070.40 | 848.98 L | | .00 | 848.98 L |
| 31288FW75 | FED HM LN PC POOL C76970 | 2033/02/01 | 5.500 | 19MAY03 | 18JUN03 | 1.000000 | |
| ** WB1E ** | 256 42,476.74 | 42,250.95 | 42,250.95 | 225.79 | | .00 | 225.79 |
| | 40,995.460 | | | | | | |
| ** WB1E ** | 257 517,076.91 | 514,328.27 | 514,328.27 | 2,748.64 | 18JUN03 | 1.000000 | 2,748.64 |
| | 499,045.010 | | | | | .00 | |
| ** WB1E ** | 258 452,592.20 | 450,186.33 | 450,186.33 | 2,405.87 | 18JUN03 | 1.000000 | 2,405.87 |
| | 436,809.060 | | | | | .00 | |
| ** WB12 ** | 364 467,950.35 | 463,556.28 | 463,556.28 | 4,394.07 | 13AUG03 | 1.000000 | 4,394.07 |
| | 472,639.840 | | | | | .00 | |



STATE STREET

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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|--------------------------|--------------|--------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | | | |
| 31288FW75 | TOTAL | | | | | | |
| | 1,480,096.20 | 1,470,321.83 | 1,470,321.83 | 9,774.37 L | | .00 | 9,774.37 L |
| 31288FZZ0 | FED HM LN PC POOL C77060 | 2033/03/01 | 5.500 | 19MAR03 | 14MAY03 | 1.000000 | |
| ** WB1E ** | 514 257,083.18 | 257,719.77 | 257,719.77 | -636.59 | | .00 | -636.59 |
| | 254,636.280 | | | | | | |
| 31288F3F9 | FED HM LN PC POOL C77098 | 2033/03/01 | 5.500 | 12MAR03 | 14MAY03 | 1.000000 | |
| ** WB1E ** | 509 500,677.48 | 496,348.08 | 496,348.08 | 4,329.40 | | .00 | 4,329.40 |
| | 490,409.530 | | | | | | |
| ** WB1E ** | CXL 509 -500,677.48 | -496,348.08 | -496,348.08 | -4,329.40 | 14MAY03 | 1.000000 | -4,329.40 |
| | -490,409.530 | | | | | .00 | |
| 31288F3F9 | TOTAL | | | | | | |
| | .00 | .00 | .00 | .00 L | | .00 | .00 L |
| 31288GJV5 | FED HM LN PC POOL C77476 | 2033/03/01 | 5.500 | 19MAY03 | 12JUN03 | 1.000000 | |
| ** WB1E ** | 259 1,036,029.90 | 1,030,522.64 | 1,030,522.64 | 5,507.26 | | .00 | 5,507.26 |
| | 999,900.680 | | | | | | |
| ** WB1E ** | 260 1,036,029.90 | 1,030,522.64 | 1,030,522.64 | 5,507.26 | 12JUN03 | 1.000000 | 5,507.26 |
| | 999,900.680 | | | | | .00 | |
| ** WB1E ** | 261 1,036,029.90 | 1,030,522.64 | 1,030,522.64 | 5,507.26 | 12JUN03 | 1.000000 | 5,507.26 |
| | 999,900.680 | | | | | .00 | |
| ** WB1E ** | 262 1,036,029.90 | 1,030,522.64 | 1,030,522.64 | 5,507.26 | 12JUN03 | 1.000000 | 5,507.26 |
| | 999,900.680 | | | | | .00 | |
| ** WB1E ** | 263 1,036,029.90 | 1,030,522.64 | 1,030,522.64 | 5,507.26 | 12JUN03 | 1.000000 | 5,507.26 |
| | 999,900.680 | | | | | .00 | |
| ** WB1E ** | 264 1,036,029.90 | 1,030,522.64 | 1,030,522.64 | 5,507.26 | 12JUN03 | 1.000000 | 5,507.26 |
| | 999,900.680 | | | | | .00 | |
| ** WB1E ** | 265 1,036,029.90 | 1,030,522.64 | 1,030,522.64 | 5,507.26 | 12JUN03 | 1.000000 | 5,507.26 |
| | 999,900.680 | | | | | .00 | |



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| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|-------------------------------|--|------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| ** WB1E ** | 266 999,900.680 | 1,036,029.90 | | 1,030,522.64 | 19MAY03 5,507.26 | 12JUN03 | 1.000000 .00 | 5,507.26 |
| ** WB1E ** | 267 999,900.680 | 1,036,029.90 | | 1,030,522.64 | 19MAY03 5,507.26 | 12JUN03 | 1.000000 .00 | 5,507.26 |
| ** WB1E ** | 268 999,900.680 | 1,036,029.90 | | 1,030,522.64 | 19MAY03 5,507.26 | 12JUN03 | 1.000000 .00 | 5,507.26 |
| ** WB1E ** | 269 999,900.680 | 1,036,029.90 | | 1,030,522.64 | 19MAY03 5,507.26 | 12JUN03 | 1.000000 .00 | 5,507.26 |
| ** WB1E ** | 270 999,900.680 | 1,036,029.90 | | 1,030,522.64 | 19MAY03 5,507.26 | 12JUN03 | 1.000000 .00 | 5,507.26 |
| 31288GV5 | TOTAL | 12,432,350.80 | | 12,366,271.68 | 66,087.12 L | | .00 | 66,087.12 L |
| 31288GN6 | FED HM LN PC POOL C77629 | | 2033/03/01 | 6.000 | 11MAR03 | 02JUN03 | 1.000000 | |
| ** WB1E ** | 688 618,412.490 | 642,086.89 | | 641,409.70 | 676.39 | | .00 | 676.39 |
| 31288GV7 | FED HM LN PC POOL C77830 | | 2033/03/01 | 5.500 | 12MAR03 | 14MAY03 | 1.000000 | |
| ** WB1E ** | 513 758,482.130 | 774,362.85 | | 767,666.87 | 6,695.98 | | .00 | 6,695.98 |
| ** WB1E ** | 517 220,032.770 | 224,639.71 | | 222,697.23 | 1,942.48 | 14MAY03 | 1.000000 .00 | 1,942.48 |
| 31288GVX7 | TOTAL | 999,802.56 | | 990,364.10 | 8,638.46 L | | .00 | 8,638.46 L |
| 31288GNF5 | FED HM LN PC POOL C77846 | | 2033/04/01 | 5.500 | 27FEB03 | 21MAR03 | 1.000000 | |
| ** WB1Q ** | 156 1,000,000.000 | 1,023,593.75 | | 1,014,492.19 | 9,101.56 | | .00 | 9,101.56 |
| ** WB1Q ** | 157 1,000,000.000 | 1,023,593.75 | | 1,014,492.19 | 9,101.56 | 21MAR03 | 1.000000 .00 | 9,101.56 |



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| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|-------------------------------|--|------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 31288GNF5 | TOTAL | 2,047,187.50 | | 2,028,984.30 | 18,283.12 S | | .00 | 18,283.12 S |
| 31288GN7 | FED HM LN PC POOL C77893 | | 2033/03/01 | 5.500 | 12MAR03 | 14MAY03 | 1.000000 | |
| ** WB1E ** | 514 433,700.710 | 442,781.32 | | 438,952.55 | 3,828.77 | | .00 | 3,828.77 |
| 31288GN8 | FED HM LN PC POOL C77949 | | 2033/03/01 | 5.500 | 19MAR03 | 14MAY03 | 1.000000 | |
| ** WB1E ** | 518 189,299.480 | 191,118.53 | | 191,591.78 | -473.25 | | .00 | -473.25 |
| 31288G6E7 | FED HM LN PC POOL C78069 | | 2033/03/01 | 5.500 | 12MAR03 | 14MAY03 | 1.000000 | |
| ** WB1E ** | 511 779,967.930 | 794,290.51 | | 789,412.85 | 6,885.66 | | .00 | 6,885.66 |
| ** WB1E ** | 512 219,834.680 | 224,437.47 | | 222,496.74 | 1,948.73 | 14MAY03 | 1.000000 .00 | 1,948.73 |
| 31288G6E7 | TOTAL | 1,020,735.98 | | 1,011,909.59 | 8,826.39 L | | .00 | 8,826.39 L |
| 31288G6G2 | FED HM LN PC POOL C78071 | | 2033/04/01 | 5.500 | 19MAR03 | 14MAY03 | 1.000000 | |
| ** WB1E ** | 515 78,882.830 | 79,640.84 | | 79,838.05 | -197.21 | | .00 | -197.21 |
| 31288HEK2 | FED HM LN PC POOL C78238 | | 2033/04/01 | 5.500 | 12MAR03 | 14MAY03 | 1.000000 | |
| ** WB1E ** | 521 584,243.510 | 592,288.61 | | 588,896.46 | 3,392.15 | | .00 | 3,392.15 |
| ** WB1E ** | 271 584,240.130 | 605,350.37 | | 602,132.48 | 3,217.89 | 12JUN03 | 1.000000 .00 | 3,217.89 |
| ** WB1E ** | 272 999,900.910 | 1,036,030.14 | | 1,030,522.88 | 5,507.26 | 12JUN03 | 1.000000 .00 | 5,507.26 |



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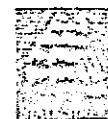
| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/L BASE SECY GN/L | STL DT SELL RATE BASE CURR GN/L | NET SECY GN/L NET BAS SECY GN/L |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------------------|------------------------------------|
| 31288HEK2 | TOTAL | 2,033,669.12 | 2,021,551.82 | 12.117.30 L | .00 | 12,117.30 L |
| 31288HFR6 | FED HM LN PC POOL C78276 | 2033/04/01 | 5.500 | 19MAR03 | 14MAY03 | 1.000000 |
| WBIE | 522 | 200,630.87 | 201,127.67 | -496.80 | .00 | -496.80 |
| | 198,721.280 | | | | | |
| 31288HHZ6 | FED HM LN PC POOL C78348 | 2033/04/01 | 5.500 | 19MAR03 | 14MAY03 | 1.000000 |
| WBIE | 520 | 551,203.41 | 552,568.30 | -1,364.89 | .00 | -1,364.89 |
| | 545,957.100 | | | | | |
| 31288HKW9 | FED HM LN PC POOL C78409 | 2033/04/01 | 5.500 | 19MAR03 | 14MAY03 | 1.000000 |
| WBIE | 519 | 617,860.27 | 619,390.22 | -1,529.95 | .00 | -1,529.95 |
| | 611,979.530 | | | | | |
| WBIE | 523 | 780,213.60 | 782,145.56 | -1,931.96 | 1.000000 | -1,931.96 |
| | 772,787.590 | | | | .00 | |
| 31288HKW9 | TOTAL | 1,398,073.87 | 1,401,535.78 | -3,461.91 L | .00 | -3,461.91 L |
| 31288HLF5 | FED HM LN PC POOL C78426 | 2033/04/01 | 5.500 | 12MAR03 | 14MAY03 | 1.000000 |
| WBIE | 524 | 578,157.04 | 573,157.67 | 4,999.37 | .00 | 4,999.37 |
| | 566,300.130 | | | | | |
| WBIE | 526 | 796,508.76 | 789,613.35 | 6,887.41 | 1.000000 | 6,887.41 |
| | 780,166.030 | | | | .00 | |
| 31288HLF5 | TOTAL | 1,374,657.80 | 1,362,771.02 | 11,886.78 L | .00 | 11,886.78 L |
| 31288HQ94 | FED HM LN PC POOL C78580 | 2033/03/01 | 5.500 | 12MAR03 | 14MAY03 | 1.000000 |
| WBIE | 525 | 127,972.28 | 126,865.69 | 1,106.59 | .00 | 1,106.59 |
| | 125,347.810 | | | | | |
| WBIE | 527 | 454,494.16 | 450,564.11 | 3,930.05 | 1.000000 | 3,930.05 |
| | 445,173.340 | | | | .00 | |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/L BASE SECY GN/L | STL DT SELL RATE BASE CURR GN/L | NET SECY GN/L NET BAS SECY GN/L |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------------------|------------------------------------|
| 31288HQ94 | TOTAL | 582,466.64 | 577,429.80 | 5,036.64 L | .00 | 5,036.64 L |
| 31288HSX9 | FED HM LN PC POOL C78634 | 2033/04/01 | 5.500 | 12MAR03 | 14MAY03 | 1.000000 |
| WBIE | 528 | 246,575.26 | 244,443.11 | 2,132.15 | .00 | 2,132.15 |
| | 241,518.470 | | | | | |
| WBIE | 529 | 566,443.53 | 561,545.45 | 4,898.08 | 1.000000 | 4,898.08 |
| | 554,826.840 | | | | .00 | |
| 31288HSX9 | TOTAL | 813,018.79 | 805,988.56 | 7,030.23 L | .00 | 7,030.23 L |
| 31288JG42 | FED HM LN PC POOL C79219 | 2033/05/01 | 5.500 | 12MAR03 | 14MAY03 | 1.000000 |
| WBIE | 530 | 796,508.73 | 789,613.32 | 6,887.41 | .00 | 6,887.41 |
| | 780,166.000 | | | | | |
| WBIE | 531 | 224,436.77 | 222,496.05 | 1,940.72 | 1.000000 | 1,940.72 |
| | 219,834.000 | | | | .00 | |
| 31288JG42 | TOTAL | 1,020,937.50 | 1,012,109.37 | 8,828.13 L | .00 | 8,828.13 L |
| 31288JQNI | FED HM LN PC POOL C79460 | 2033/05/01 | 5.500 | 07MAY03 | 14MAY03 | 1.000000 |
| WBIE | 532 | 1,032,318.63 | 1,024,038.21 | 8,280.42 | .00 | 8,280.42 |
| | 999,900.000 | | | | | |
| WBIE | 534 | 1,032,318.63 | 1,024,038.21 | 8,280.42 | 1.000000 | 8,280.42 |
| | 999,900.000 | | | | .00 | |
| WBIE | 273 | 590,596.13 | 587,456.67 | 3,139.46 | 1.000000 | 3,139.46 |
| | 570,000.410 | | | | .00 | |
| 31288JQNI | TOTAL | 2,655,233.39 | 2,635,533.09 | 19,700.30 L | .00 | 19,700.30 L |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|--------------------------|------------|------------|-------------------|-----------------|-----------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | | | |
| 31288JUH7 | FED HM LN PC POOL C79584 | 2033/05/01 | 5.500 | 12MAR03 | 14MAY03 | 1.000000 | |
| WBIE ** | | | | | | | |
| | 039 | 500,597.31 | 496,268.68 | 4,328.71 | | .00 | 4,328.71 |
| | 490,331.000 | | | | | | |
| 31288JY91 | FED HM LN PC POOL C79736 | 2033/03/01 | 5.500 | 19MAY03 | 12JUN03 | 1.000000 | |
| WBIE ** | | | | | | | |
| | 276 | 583,437.55 | 580,336.15 | 3,101.40 | | .00 | 3,101.40 |
| | 563,091.478 | | | | | | |
| 31290KHK1 | FED HM LN PC POOL 554894 | 2026/12/01 | 10.500 | 15JAN03 | 16JAN03 | 1.000000 | |
| WBIF ** | | | | | | | |
| | 848 | 3,773.00 | 4,119.74 | -346.74 | | .00 | -346.74 |
| | 3,773.000 | | | | | | |
| WBIF ** | | | | | | | |
| | 127 | 17,316.20 | 18,901.74 | -1,585.54 | 30JAN03 | 15FEB03 | 1.000000 |
| | 17,316.200 | | | | | .00 | -1,585.54 |
| WBIF ** | | | | | | | |
| | CXL 127 | -17,316.20 | -18,901.74 | 1,585.54 | 30JAN03 | 15FEB03 | 1.000000 |
| | -17,316.200 | | | | | .00 | 1,585.54 |
| WBIF ** | | | | | | | |
| | 509 | 17,316.20 | 18,901.15 | -1,584.95 | 18FEB03 | 18FEB03 | 1.000000 |
| | 17,316.200 | | | | | .00 | -1,584.95 |
| WBIF ** | | | | | | | |
| | 207 | 6,083.00 | 6,637.95 | -554.95 | 17MAR03 | 17MAR03 | 1.000000 |
| | 6,083.000 | | | | | .00 | -554.95 |
| WBIF ** | | | | | | | |
| | 676 | 26,485.80 | 28,893.78 | -2,407.98 | 15APR03 | 15APR03 | 1.000000 |
| | 26,485.800 | | | | | .00 | -2,407.98 |
| WBIF ** | | | | | | | |
| | 593 | 2,327.60 | 2,538.44 | -210.84 | 15MAY03 | 15MAY03 | 1.000000 |
| | 2,327.600 | | | | | .00 | -210.84 |
| WBIF ** | | | | | | | |
| | 487 | 14,568.40 | 15,883.05 | -1,314.65 | 16JUN03 | 16JUN03 | 1.000000 |
| | 14,568.400 | | | | | .00 | -1,314.65 |
| WBIF ** | | | | | | | |
| | 268 | 11,201.00 | 12,208.30 | -1,007.22 | 15JUL03 | 15JUL03 | 1.000000 |
| | 11,201.000 | | | | | .00 | -1,007.22 |
| WBIF ** | | | | | | | |
| | 752 | 3,259.94 | 3,552.00 | -292.04 | 15AUG03 | 15AUG03 | 1.000000 |
| | | | | | | .00 | -292.04 |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|--------------------------|------------|-------------|-------------------|-----------------|-----------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | | | |
| | 3,259.940 | | | | | | |
| WBIF ** | | | | | | | |
| | 603 | 2,221.12 | 2,419.34 | -198.22 | 15SEP03 | 15SEP03 | 1.000000 |
| | 2,221.120 | | | | | .00 | -198.22 |
| WBIF ** | | | | | | | |
| | 321 | 2,220.90 | 2,418.34 | -197.44 | 15OCT03 | 15OCT03 | 1.000000 |
| | 2,220.900 | | | | | .00 | -197.44 |
| WBIF ** | | | | | | | |
| | 161 | 12,731.84 | 13,859.44 | -1,127.60 | 15NOV03 | 15NOV03 | 1.000000 |
| | 12,731.840 | | | | | .00 | -1,127.60 |
| WBIF ** | | | | | | | |
| | 020 | 6,743.66 | 7,338.64 | -594.98 | 15DEC03 | 15DEC03 | 1.000000 |
| | 6,743.660 | | | | | .00 | -594.98 |
| 31290KHK3 | TOTAL | | | | | | |
| | 108,932.56 | 118,770.21 | -9,837.65 L | | | .00 | -9,837.65 L |
| 31290KS75 | FED HM LN PC POOL 555042 | 2018/01/01 | 11.500 | 15JAN03 | 15JAN03 | 1.000000 | |
| WBIF ** | | | | | | | |
| | 849 | 1,002.94 | 1,147.37 | -144.41 | | .00 | -144.41 |
| | 1,002.940 | | | | | | |
| WBIF ** | | | | | | | |
| | 129 | 1,550.89 | 1,773.22 | -222.33 | 30JAN03 | 15FEB03 | 1.000000 |
| | 1,550.890 | | | | | .00 | -222.33 |
| WBIF ** | | | | | | | |
| | CXL 129 | -1,550.89 | -1,773.22 | 222.33 | 30JAN03 | 15FEB03 | 1.000000 |
| | -1,550.890 | | | | | .00 | 222.33 |
| WBIF ** | | | | | | | |
| | 510 | 1,550.90 | 1,773.13 | -222.23 | 18FEB03 | 18FEB03 | 1.000000 |
| | 1,550.900 | | | | | .00 | -222.23 |
| WBIF ** | | | | | | | |
| | 197 | 1,653.28 | 1,889.27 | -235.99 | 17MAR03 | 17MAR03 | 1.000000 |
| | 1,653.280 | | | | | .00 | -235.99 |
| WBIF ** | | | | | | | |
| | 475 | 887.64 | 1,013.83 | -126.19 | 15APR03 | 15APR03 | 1.000000 |
| | 887.640 | | | | | .00 | -126.19 |
| WBIF ** | | | | | | | |
| | 569 | 728.28 | 831.37 | -103.09 | 15MAY03 | 15MAY03 | 1.000000 |
| | 728.280 | | | | | .00 | -103.09 |

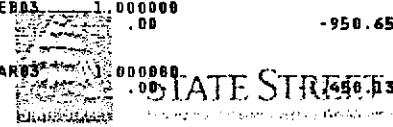


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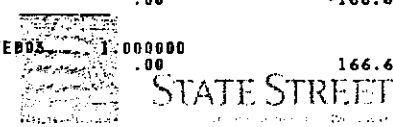
ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|--------------------------|------------|------------|----------------------|-----------|-----------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR | GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR | GN/LS | NET BAS SECTY GN/LS |
| ** WBIF ** | 488 1,754.390 | 1,754.39 | 2,001.56 | 16JUN03 -247.17 | 16JUN03 | 1.000000 .00 | -247.17 |
| ** WBIF ** | 261 1,816.090 | 1,816.09 | 2,070.85 | 15JUL03 -254.76 | 15JUL03 | 1.000000 .00 | -254.76 |
| ** WBIF ** | 747 1,845.510 | 1,845.51 | 2,103.20 | 15AUG03 -257.69 | 15AUG03 | 1.000000 .00 | -257.69 |
| ** WBIF ** | 599 606.770 | 606.77 | 691.09 | 15SEP03 -84.32 | 15SEP03 | 1.000000 .00 | -84.32 |
| ** WBIF ** | 322 1,000.660 | 1,000.66 | 1,139.06 | 15OCT03 -138.40 | 15OCT03 | 1.000000 .00 | -138.40 |
| ** WBIF ** | 140 653.170 | 653.17 | 743.06 | 15NOV03 -89.89 | 15NOV03 | 1.000000 .00 | -89.89 |
| ** WBIF ** | 010 2,370.740 | 2,370.74 | 2,695.42 | 15DEC03 -324.68 | 15DEC03 | 1.000000 .00 | -324.68 |
| 31290KS75 | TOTAL | 15,870.39 | 18,099.21 | -2,228.82 L | | .00 | -2,228.82 L |
| 31290K201 | FED HM LN PC POOL 555283 | 2017/09/01 | 10.000 | 15JAN03 | 15JAN03 | 1.000000 | |
| ** WBIF ** | 050 16,564.220 | 16,564.22 | 18,295.65 | -1,731.43 | | .00 | -1,731.43 |
| ** WBIF ** | 131 9,119.650 | 9,119.65 | 10,070.54 | 30JAN03 -950.89 | 15FEB03 | 1.000000 .00 | -950.89 |
| ** WBIF ** | CXL 131 -9,119.650 | -9,119.65 | -10,070.54 | 30JAN03 950.89 | 15FEB03 | 1.000000 .00 | 950.89 |
| ** WBIF ** | 511 9,119.640 | 9,119.64 | 10,070.29 | 18FEB03 -950.65 | 18FEB03 | 1.000000 .00 | -950.65 |
| ** WBIF ** | 210 | 15,941.71 | 15,391.84 | 17MAR03 -1,450.13 | 17MAR03 | 1.000000 .00 | |



FOR PUBLIC DISCLOSURE

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|--------------------------|------------|------------|----------------------|-----------|-----------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR | GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR | GN/LS | NET BAS SECTY GN/LS |
| | 13,941.710 | | | | | | |
| ** WBIF ** | 676 20,457.700 | 20,457.70 | 22,580.65 | 15APR03 -2,122.95 | 15APR03 | 1.000000 .00 | -2,122.95 |
| ** WBIF ** | 607 13,959.710 | 13,959.71 | 15,404.82 | 15MAY03 -1,445.11 | 15MAY03 | 1.000000 .00 | -1,445.11 |
| ** WBIF ** | 489 27,690.170 | 27,690.17 | 30,549.10 | 16JUN03 -2,858.93 | 16JUN03 | 1.000000 .00 | -2,858.93 |
| ** WBIF ** | 267 12,747.790 | 12,747.79 | 14,060.77 | 15JUL03 -1,312.98 | 15JUL03 | 1.000000 .00 | -1,312.98 |
| ** WBIF ** | 762 12,546.210 | 12,546.21 | 13,835.09 | 15AUG03 -1,288.88 | 15AUG03 | 1.000000 .00 | -1,288.88 |
| ** WBIF ** | 604 9,958.500 | 9,958.50 | 10,978.82 | 15SEP03 -1,020.32 | 15SEP03 | 1.000000 .00 | -1,020.32 |
| ** WBIF ** | 323 13,751.500 | 13,751.50 | 15,156.74 | 15OCT03 -1,405.24 | 15OCT03 | 1.000000 .00 | -1,405.24 |
| ** WBIF ** | 159 8,627.540 | 8,627.54 | 9,506.75 | 15NOV03 -879.21 | 15NOV03 | 1.000000 .00 | -879.21 |
| ** WBIF ** | 023 8,600.540 | 8,600.54 | 9,474.63 | 15DEC03 -874.09 | 15DEC03 | 1.000000 .00 | -874.09 |
| 31290K201 | TOTAL | 167,965.23 | 185,305.15 | -17,339.92 L | | .00 | -17,339.92 L |
| 31290K2R9 | FED HM LN PC POOL 555284 | 2016/04/01 | 10.500 | 30JAN03 | 15FEB03 | 1.000000 | |
| ** WBIF ** | 130 2,184.910 | 2,184.91 | 2,351.51 | -166.60 | | .00 | -166.60 |
| ** WBIF ** | CXL 130 -2,184.910 | -2,184.91 | -2,351.51 | 30JAN03 166.60 | 15FEB03 | 1.000000 .00 | 166.60 |



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ATTACHMENT O

| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| ** WB1F ** | 512 2,104.910 | | 2,351.41 | 18FEB03 -166.50 | 18FEB03 | 1.000000 .00 | -166.50 |
| ** WB1F ** | 201 2,852.930 | | 3,069.22 | 17MAR03 -216.29 | 17MAR03 | 1.000000 .00 | -216.29 |
| ** WB1F ** | 677 1,607.540 | | 1,728.75 | 15APR03 -121.21 | 15APR03 | 1.000000 .00 | -121.21 |
| ** WB1F ** | 589 2,733.020 | | 2,937.92 | 15MAY03 -204.90 | 15MAY03 | 1.000000 .00 | -204.90 |
| ** WB1F ** | 490 901.260 | | 968.42 | 16JUN03 -67.16 | 16JUN03 | 1.000000 .00 | -67.16 |
| ** WB1F ** | 255 926.730 | | 995.40 | 15JUL03 -68.67 | 15JUL03 | 1.000000 .00 | -68.67 |
| ** WB1F ** | 753 6,374.160 | | 6,843.67 | 15AUG03 -469.51 | 15AUG03 | 1.000000 .00 | -469.51 |
| ** WB1F ** | 602 3,091.440 | | 3,317.77 | 15SEP03 -226.33 | 15SEP03 | 1.000000 .00 | -226.33 |
| ** WB1F ** | 324 3,030.950 | | 3,251.53 | 15OCT03 -220.50 | 15OCT03 | 1.000000 .00 | -220.50 |
| ** WB1F ** | 142 745.770 | | 799.70 | 15NOV03 -53.93 | 15NOV03 | 1.000000 .00 | -53.93 |
| ** WB1F ** | 002 849.750 | | 910.04 | 15DEC03 -61.09 | 15DEC03 | 1.000000 .00 | -61.09 |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 31290K2R9 | TOTAL | | 25,298.44 | 27,174.63 | -1,876.17 L | .00 | -1,876.17 L |
| 31290K3D9 | FED HM LN PC PDOL 555294 | 2010/02/01 | 10.000 | 15JAN03 | 15JAN03 | 1.000000 | |
| ** WB1F ** | 052 13,685.100 | | 14,493.24 | -808.14 | | .00 | -808.14 |
| ** WB1F ** | 120 23,654.800 | | 23,654.80 | 30JAN03 -1,389.75 | 15FEB03 | 1.000000 .00 | -1,389.75 |
| ** WB1F ** | CXL 120 -23,654.800 | | -23,654.80 | 30JAN03 1,389.75 | 15FEB03 | 1.000000 .00 | 1,389.75 |
| ** WB1F ** | 513 23,654.800 | | 23,654.80 | 18FEB03 -1,389.03 | 18FEB03 | 1.000000 .00 | -1,389.03 |
| ** WB1F ** | 212 8,460.400 | | 8,460.40 | 17MAR03 -494.58 | 17MAR03 | 1.000000 .00 | -494.58 |
| ** WB1F ** | 670 9,853.220 | | 9,853.22 | 15APR03 -573.20 | 15APR03 | 1.000000 .00 | -573.20 |
| ** WB1F ** | 604 11,675.040 | | 11,675.04 | 15MAY03 -675.94 | 15MAY03 | 1.000000 .00 | -675.94 |
| ** WB1F ** | 491 13,806.260 | | 13,806.26 | 16JUN03 -795.10 | 16JUN03 | 1.000000 .00 | -795.10 |
| ** WB1F ** | 266 8,618.450 | | 8,618.45 | 15JUL03 -493.94 | 15JUL03 | 1.000000 .00 | -493.94 |
| ** WB1F ** | 749 19,460.980 | | 19,460.98 | 15AUG03 -1,110.08 | 15AUG03 | 1.000000 .00 | -1,110.08 |
| ** WB1F ** | 605 19,566.820 | | 19,566.82 | 15SEP03 -1,109.80 | 15SEP03 | 1.000000 .00 | -1,109.80 |
| ** WB1F ** | | | | 15OCT03 | 15OCT03 | 1.000000 | |



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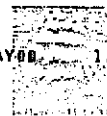
| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECTY BASE SECTY | GN/LS GN/LS | STL DT BASE CURR | SELL RATE GN/LS | NET SECTY NET BAS SECTY | GN/LS GN/LS |
|-------------------------|-------------------------------|--|------------|-------------------------------------|-------------------------------------|----------------|---------------------|--------------------|----------------------------|----------------|
| | 325 | 9,750.44 | | 10,300.63 | | -550.19 | | .00 | | -550.19 |
| 9,750.440 | | | | | | | | | | |
| ** WBIF ** | 158 | 9,640.85 | | 10,181.95 | 15NOV03 | -541.10 | 15NOV03 | 1.000000 | .00 | -541.10 |
| 9,640.850 | | | | | | | | | | |
| ** WBIF ** | 022 | 8,135.27 | | 8,589.48 | 15DEC03 | -454.21 | 15DEC03 | 1.000000 | .00 | -454.21 |
| 8,135.270 | | | | | | | | | | |
| 31290K3D9 | TOTAL | 156,315.63 | | 165,311.02 | | -8,995.39 L | | .00 | | -8,995.39 L |
| 312915VY4 | FEDERAL HOME LN MTC SER 1507 | | 2023/05/15 | 7.000 | 15NOV03 | | 15NOV03 | 1.000000 | | |
| ** WBIE ** | 700 | 7,741.57 | | 7,653.78 | | 87.79 | | .00 | | 87.79 |
| 7,741.570 | | | | | | | | | | |
| ** WBIE ** | 706 | 11,760.83 | | 11,609.74 | 15DEC03 | 151.09 | 15DEC03 | 1.000000 | .00 | 151.09 |
| 11,760.830 | | | | | | | | | | |
| 312915VY4 | TOTAL | 19,502.40 | | 19,263.52 | | 238.88 L | | .00 | | 238.88 L |
| 31292GUB0 | FED HM LN PC POOL C00578 | | 2028/01/01 | 6.500 | 09OCT03 | | 15OCT03 | 1.000000 | | |
| ** WBIF ** | 262 | 716,199.80 | | 713,078.41 | | 3,121.39 | | .00 | | 3,121.39 |
| 688,860.650 | | | | | | | | | | |
| 31292GWC7 | FED HM LN PC POOL C00647 | | 2028/09/01 | 6.500 | 05DEC03 | | 11DEC03 | 1.000000 | | |
| ** WBIF ** | 649 | 79,851.20 | | 79,361.98 | | 489.22 | | .00 | | 489.22 |
| 76,366.960 | | | | | | | | | | |
| 31292GXH4 | FED HM LN PC POOL C00680 | | 2028/11/01 | 6.000 | 03MAR03 | | 13MAR03 | 1.000000 | | |
| ** WBIE ** | 349 | 520,294.58 | | 515,723.39 | | 4,571.19 | | .00 | | 4,571.19 |
| 500,095.410 | | | | | | | | | | |
| ** WB1Q ** | 550 | 304,858.29 | | 269,897.95 | 09SEP03 | 34,960.34 | 15SEP03 | 1.000000 | .00 | 34,960.34 |
| 299,041.810 | | | | | | | | | | |



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| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECTY BASE SECTY | GN/LS GN/LS | STL DT BASE CURR | SELL RATE GN/LS | NET SECTY NET BAS SECTY | GN/LS GN/LS |
|-------------------------|-------------------------------|--|------------|-------------------------------------|-------------------------------------|----------------|---------------------|--------------------|----------------------------|----------------|
| 31292GXH4 | TOTAL | 825,152.87 | | 785,621.34 | | 39,531.53 L | | .00 | | 39,531.53 L |
| 31292G4U7 | FED HM LN PC POOL C00835 | | 2029/07/01 | 6.500 | 11SEP03 | | 15SEP03 | 1.000000 | | |
| ** WB1Q ** | 639 | 121,236.70 | | 115,777.81 | | 5,458.89 | | .00 | | 5,458.89 |
| 116,608.780 | | | | | | | | | | |
| 31292G6T8 | FED HM LN PC POOL C00882 | | 2029/11/01 | 7.500 | 11MAR03 | | 31MAR03 | 1.000000 | | |
| ** WB1H ** | 137 | 853,000.18 | | 852,500.18 | | 500.00 | | .00 | | 500.00 |
| 800,008.200 | | | | | | | | | | |
| 31292HAK0 | FED HM LN PC POOL C00910 | | 2030/01/01 | 7.500 | 25FEB00 | | 25FEB00 | 1.000000 | | |
| ** WB1Q ** | 168 | 2,055.51 | | 2,035.92 | | 19.59 | | .00 | | 19.59 |
| 2,055.510 | | | | | | | | | | |
| ** WB1Q ** | 170 | 984,413.51 | | 990,469.09 | 22MAR00 | -6,055.58 | 13APR00 | 1.000000 | .00 | -6,055.58 |
| 999,999.440 | | | | | | | | | | |
| ** WB1Q ** | CXL 761 | -984,413.51 | | -990,468.19 | 22MAR00 | 6,054.68 | 13APR00 | 1.000000 | .00 | 6,054.68 |
| -999,999.440 | | | | | | | | | | |
| ** WB1Q ** | 169 | 11,505.85 | | 11,396.18 | 25MAR00 | 109.67 | 25MAR00 | 1.000000 | .00 | 109.67 |
| 11,505.850 | | | | | | | | | | |
| ** WB1Q ** | CXL 123 | -1,260.70 | | -1,248.68 | 15APR00 | -12.02 | 15APR00 | 1.000000 | .00 | -12.02 |
| -1,260.700 | | | | | | | | | | |
| ** WB1Q ** | CXL 179 | -566.40 | | -560.54 | 15APR00 | -5.86 | 01MAY00 | 1.000000 | .00 | -5.86 |
| -566.400 | | | | | | | | | | |
| ** WB1Q ** | 171 | 10,963.70 | | 10,860.04 | 25APR00 | 103.66 | 25APR00 | 1.000000 | .00 | 103.66 |
| 10,963.700 | | | | | | | | | | |
| ** WB1Q ** | CXL 184 | -506.39 | | -501.15 | 15MAY00 | -5.24 | 15MAY00 | 1.000000 | .00 | -5.24 |
| -506.390 | | | | | | | | | | |
| ** WB1Q ** | CXL 210 | -1,127.11 | | -1,116.37 | 16MAY00 | -10.74 | 16MAY00 | 1.000000 | .00 | -10.74 |
| -1,127.110 | | | | | | | | | | |



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| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE | TRD DT LOCAL SECTY GN/LN BASE SECTY GN/LN | STL DT BASE CURR GN/LN | SELL RATE GN/LN | NET SECTY GN/LN NET BAS SECTY GN/LN |
|-------------------------|-------------------------------|--|-------------------------------------|----------|---|---------------------------|--------------------|--|
| ** WB1Q ** | 172 | 6,508.06 | 6,446.68 | | 25MAY00 61.38 | 25MAY00 | 1.000000 .00 | 61.38 |
| | 6,508.060 | | | | | | | |
| ** WB1Q ** | CXL 174 | -6,545.11 | -6,477.57 | | 15JUN00 -67.54 | 15JUN00 | 1.000000 .00 | -67.54 |
| | -6,545.110 | | | | | | | |
| ** WB1Q ** | 173 | 6,545.11 | 6,483.54 | | 25JUN00 61.57 | 25JUN00 | 1.000000 .00 | 61.57 |
| | 6,545.110 | | | | | | | |
| ** WB1Q ** | CXL 174 | -11,225.65 | -11,110.09 | | 15JUL00 -115.56 | 15JUL00 | 1.000000 .00 | -115.56 |
| | -11,225.650 | | | | | | | |
| ** WB1Q ** | 174 | 11,225.65 | 11,120.31 | | 25JUL00 105.34 | 25JUL00 | 1.000000 .00 | 105.34 |
| | 11,225.650 | | | | | | | |
| ** WB1Q ** | CXL 178 | -9,627.02 | -9,528.18 | | 15AUG00 -98.84 | 15AUG00 | 1.000000 .00 | -98.84 |
| | -9,627.020 | | | | | | | |
| ** WB1Q ** | 175 | 9,627.02 | 9,536.91 | | 25AUG00 99.11 | 25AUG00 | 1.000000 .00 | 99.11 |
| | 9,627.020 | | | | | | | |
| ** WB1Q ** | 177 | 397,046.65 | 396,261.47 | | 11SEP00 785.18 | 14SEP00 | 1.000000 .00 | 785.18 |
| | 399,999.170 | | | | | | | |
| ** WB1Q ** | CXL 177 | -397,046.65 | -396,261.47 | | 11SEP00 -785.18 | 14SEP00 | 1.000000 .00 | -785.18 |
| | -399,999.170 | | | | | | | |
| ** WB1Q ** | 180 | 397,046.65 | 396,262.84 | | 11SEP00 784.59 | 14SEP00 | 1.000000 .00 | 784.59 |
| | 399,999.770 | | | | | | | |
| ** WB1Q ** | CXL 250 | -397,046.65 | -395,902.43 | | 11SEP00 -1,144.22 | 14SEP00 | 1.000000 .00 | -1,144.22 |
| | -399,999.170 | | | | | | | |
| ** WB1Q ** | CXL 272 | -8,801.46 | -7,919.53 | | 15SEP00 -81.93 | 15SEP00 | 1.000000 .00 | -81.93 |
| | -8,801.460 | | | | | | | |
| ** WB1Q ** | 174 | 10,682.81 | 10,583.08 | | 25SEP00 99.73 | 25SEP00 | 1.000000 .00 | 99.73 |



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| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE | TRD DT LOCAL SECTY GN/LN BASE SECTY GN/LN | STL DT BASE CURR GN/LN | SELL RATE GN/LN | NET SECTY GN/LN NET BAS SECTY GN/LN |
|-------------------------|-------------------------------|--|-------------------------------------|----------|---|---------------------------|--------------------|--|
| | | 10,682.810 | | | | | | |
| ** WB1Q ** | CXL 556 | -2,681.35 | -2,656.33 | | 03OCT00 -25.82 | 03OCT00 | 1.000000 .00 | -25.82 |
| | -2,681.350 | | | | | | | |
| ** WB1Q ** | 179 | 558,198.72 | 553,756.46 | | 11OCT00 4,442.26 | 16OCT00 | 1.000000 .00 | 4,442.26 |
| | 559,028.530 | | | | | | | |
| ** WB1Q ** | CXL 516 | -558,198.72 | -553,318.48 | | 11OCT00 -4,888.24 | 16OCT00 | 1.000000 .00 | -4,888.24 |
| | -559,028.530 | | | | | | | |
| ** WB1Q ** | CXL 529 | -4,879.77 | -4,829.92 | | 15OCT00 -49.85 | 15OCT00 | 1.000000 .00 | -49.85 |
| | -4,879.770 | | | | | | | |
| ** WB1Q ** | 178 | 7,148.87 | 7,073.58 | | 25OCT00 66.49 | 25OCT00 | 1.000000 .00 | 66.49 |
| | 7,148.870 | | | | | | | |
| ** WB1Q ** | CXL 799 | -2,268.38 | -2,239.28 | | 09NOV00 -21.82 | 09NOV00 | 1.000000 .00 | -21.82 |
| | -2,268.380 | | | | | | | |
| ** WB1Q ** | CXL 805 | -3,417.83 | -3,386.06 | | 15NOV00 -31.77 | 15NOV00 | 1.000000 .00 | -31.77 |
| | -3,417.830 | | | | | | | |
| ** WB1Q ** | 181 | 6,834.98 | 6,759.38 | | 25NOV00 75.48 | 25NOV00 | 1.000000 .00 | 75.48 |
| | 6,834.980 | | | | | | | |
| ** WB1Q ** | 182 | 5,594.66 | 5,532.94 | | 25DEC00 61.72 | 25DEC00 | 1.000000 .00 | 61.72 |
| | 5,594.660 | | | | | | | |
| ** WB1Q ** | CXL 432 | .00 | -4,157.25 | | 31DEC00 6,157.25 | 31DEC00 | 1.000000 .00 | 6,157.25 |
| | -6,214.790 | | | | | | | |
| ** WB1Q ** | 183 | 6,837.48 | 5,970.97 | | 25JAN01 66.43 | 25JAN01 | 1.000000 .00 | 66.43 |
| | 6,837.480 | | | | | | | |
| ** WB1Q ** | CXL 147 | .00 | -7,108.46 | | 01FEB01 7,108.46 | 01FEB01 | 1.000000 .00 | 7,108.46 |
| | -7,166.650 | | | | | | | |

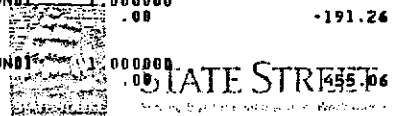


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ATTACHMENT O

| ASSET ID SM SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECTY GN/L BASE SECTY GN/L | STL DT BASE CURR GN/L | SELL RATE GN/L | NET SECTY GN/L NET BAS SECTY GN/L |
|-------------------------|-------------------------------|--|-------------------------------------|-------------------------------------|---|--------------------------|-------------------|--------------------------------------|
| ** WB1Q ** | 184 8,297.330 | 8,297.33 | | 8,206.29 | 25FEB01 91.04 | 25FEB01 | 1.000000 .00 | 91.04 |
| ** WB1Q ** | CXL 321 -7,052.450 | .00 | | -6,987.49 | 01MAR01 6,987.49 | 01MAR01 | 1.000000 .00 | 6,987.49 |
| ** WB1Q ** | CXL 545 -11,200.700 | -11,200.70 | | -11,097.53 | 01MAR01 -103.17 | 01MAR01 | 1.000000 .00 | -103.17 |
| ** WB1Q ** | CXL 158 -4,148.250 | -4,148.25 | | -4,110.05 | 05MAR01 -38.20 | 05MAR01 | 1.000000 .00 | -38.20 |
| ** WB1Q ** | CXL 193 -11,202.940 | -11,202.94 | | -11,099.87 | 15MAR01 -103.07 | 15MAR01 | 1.000000 .00 | -103.07 |
| ** WB1Q ** | 185 22,403.640 | 22,403.64 | | 22,158.40 | 25MAR01 245.24 | 25MAR01 | 1.000000 .00 | 245.24 |
| ** WB1Q ** | CXL 402 -16,800.010 | -16,800.01 | | -16,645.87 | 15APR01 -154.14 | 16APR01 | 1.000000 .00 | -154.14 |
| ** WB1Q ** | CXL 598 -16,796.650 | -16,796.65 | | -16,642.53 | 15APR01 -154.12 | 15APR01 | 1.000000 .00 | -154.12 |
| ** WB1Q ** | 186 33,596.660 | 33,596.66 | | 33,229.88 | 25APR01 366.78 | 25APR01 | 1.000000 .00 | 366.78 |
| ** WB1Q ** | CXL 700 -22,449.150 | -22,449.15 | | -22,244.76 | 15MAY01 -204.39 | 15JUL01 | 1.000000 .00 | -204.39 |
| ** WB1Q ** | 187 44,902.790 | 44,902.79 | | 44,413.83 | 25MAY01 488.96 | 25MAY01 | 1.000000 .00 | 488.96 |
| ** WB1Q ** | CXL 428 -20,953.690 | -20,953.69 | | -20,762.43 | 01JUN01 -191.26 | 15JUN01 | 1.000000 .00 | -191.26 |
| ** WB1Q ** | 188 41,903.190 | 41,903.19 | | 41,448.13 | 25JUN01 455.06 | 25JUN01 | 1.000000 .00 | 455.06 |



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| ASSET ID SM SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECTY GN/L BASE SECTY GN/L | STL DT BASE CURR GN/L | SELL RATE GN/L | NET SECTY GN/L NET BAS SECTY GN/L |
|-------------------------|-------------------------------|--|-------------------------------------|-------------------------------------|---|--------------------------|-------------------|--------------------------------------|
| | | 41,903.190 | | | | | | |
| ** WB1Q ** | CXL 748 -22,583.300 | -22,583.30 | | -22,377.76 | 19JUL01 -205.54 | 19JUL01 | 1.000000 .00 | -205.54 |
| ** WB1Q ** | 189 45,171.120 | 45,171.12 | | 44,681.83 | 25JUL01 489.29 | 25JUL01 | 1.000000 .00 | 489.29 |
| ** WB1Q ** | CXL 349 -20,949.500 | -20,949.50 | | -20,759.35 | 20AUG01 -190.15 | 20AUG01 | 1.000000 .00 | -190.15 |
| ** WB1Q ** | 190 25,375.440 | 25,375.44 | | 25,101.31 | 25AUG01 274.13 | 25AUG01 | 1.000000 .00 | 274.13 |
| ** WB1Q ** | 191 30,315.330 | 30,315.33 | | 29,988.73 | 25SEP01 326.60 | 25SEP01 | 1.000000 .00 | 326.60 |
| ** WB1Q ** | 192 25,060.210 | 25,060.21 | | 24,790.92 | 25OCT01 269.29 | 25OCT01 | 1.000000 .00 | 269.29 |
| ** WB1Q ** | 193 39,424.840 | 39,424.84 | | 39,002.36 | 25NOV01 422.48 | 25NOV01 | 1.000000 .00 | 422.48 |
| ** WB1Q ** | CXL 240 -21,681.500 | -21,681.50 | | -21,486.64 | 11DEC01 -194.86 | 11DEC01 | 1.000000 .00 | -194.86 |
| ** WB1Q ** | CXL 228 -28,937.890 | -28,937.89 | | -28,677.91 | 15DEC01 -259.98 | 15DEC01 | 1.000000 .00 | -259.98 |
| ** WB1Q ** | CXL 273 -24,239.750 | -24,239.75 | | -24,004.00 | 15DEC01 -235.75 | 15DEC01 | 1.000000 .00 | -235.75 |
| ** WB1Q ** | 194 58,303.430 | 58,303.43 | | 57,680.29 | 25DEC01 623.14 | 25DEC01 | 1.000000 .00 | 623.14 |
| ** WB1Q ** | CXL 251 -32,063.680 | -32,063.68 | | -31,775.91 | 27DEC01 -287.77 | 27DEC01 | 1.000000 .00 | -287.77 |



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ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|---------------------------|------------|------------|--------------------|-----------|-----------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR | GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE | BASE | BASE | BASE | BASE | BASE |
| WB1Q | 541 CXL -1,965.360 | -1,965.36 | -1,947.76 | 17JAN02 -17.60 | 17JAN02 | 1.000000 .00 | -17.60 |
| WB1Q | 195 53,337.930 | 53,337.93 | 52,749.39 | 25JAN02 568.54 | 25JAN02 | 1.000000 .00 | 568.54 |
| WB1Q | 333 CXL -20,904.130 | -20,904.13 | -20,717.46 | 23FEB02 -186.67 | 23FEB02 | 1.000000 .00 | -186.67 |
| WB1Q | 196 38,011.300 | 38,011.30 | 37,607.31 | 25FEB02 403.99 | 25FEB02 | 1.000000 .00 | 403.99 |
| WB1Q | 161 24,168.390 | 24,168.39 | 23,938.03 | 28FEB02 230.36 | 28FEB02 | 1.000000 .00 | 230.36 |
| WB1Q | 161 CXL -24,168.390 | -24,168.39 | -23,938.03 | 28FEB02 -230.36 | 28FEB02 | 1.000000 .00 | -230.36 |
| WB1Q | 357 CXL -24,168.390 | -24,168.39 | -23,952.71 | 28FEB02 -215.68 | 28FEB02 | 1.000000 .00 | -215.68 |
| WB1Q | 780 CXL -13,964.850 | -13,964.85 | -13,848.48 | 15MAR02 -124.45 | 15MAR02 | 1.000000 .00 | -124.45 |
| WB1Q | 829 CXL -17,064.360 | -17,064.36 | -16,912.31 | 18MAR02 -152.05 | 18MAR02 | 1.000000 .00 | -152.05 |
| WB1Q | 197 31,029.200 | 31,029.20 | 30,788.24 | 25MAR02 328.96 | 25MAR02 | 1.000000 .00 | 328.96 |
| WB1Q | 700 CXL -15,068.900 | -15,068.90 | -14,934.99 | 16APR02 -133.91 | 16APR02 | 1.000000 .00 | -133.91 |
| WB1Q | 198 27,400.740 | 27,400.74 | 27,111.06 | 25APR02 289.68 | 25APR02 | 1.000000 .00 | 289.68 |
| WB1Q | 516 CXL | -9,322.39 | -9,239.75 | 15MAY02 -82.64 | 15MAY02 | 1.000000 .00 | -82.64 |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|---------------------------|------------|------------|--------------------|-----------|-----------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR | GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE | BASE | BASE | BASE | BASE | BASE |
| | | -9,322.390 | | | | | |
| WB1Q | 288 16,951.490 | 16,951.49 | 16,772.75 | 25MAY02 178.74 | 25MAY02 | 1.000000 .00 | 178.74 |
| WB1Q | 597 CXL -18,641.130 | -18,641.13 | -18,539.29 | 28JUN02 -101.84 | 28JUN02 | 1.000000 .00 | -101.84 |
| WB1Q | 281 19,349.430 | 19,349.43 | 19,145.99 | 25JUN02 203.44 | 25JUN02 | 1.000000 .00 | 203.44 |
| WB1Q | 440 CXL -6,992.210 | -6,992.21 | -6,918.82 | 15JUL02 -73.39 | 15JUL02 | 1.000000 .00 | -73.39 |
| WB1Q | 282 12,714.370 | 12,714.37 | 12,581.05 | 25JUL02 133.32 | 25JUL02 | 1.000000 .00 | 133.32 |
| WB1Q | 317 CXL -6,401.850 | -6,401.85 | -6,334.85 | 15AUG02 -67.00 | 15AUG02 | 1.000000 .00 | -67.00 |
| WB1Q | 422 CXL -7,821.770 | -7,821.77 | -7,739.90 | 16AUG02 -81.87 | 16AUG02 | 1.000000 .00 | -81.87 |
| WB1Q | 283 14,222.820 | 14,222.82 | 14,074.89 | 25AUG02 148.73 | 25AUG02 | 1.000000 .00 | 148.73 |
| WB1Q | 288 CXL -13,944.260 | -13,944.26 | -13,798.74 | 17SEP02 -145.52 | 17SEP02 | 1.000000 .00 | -145.52 |
| WB1Q | 284 25,355.740 | 25,355.74 | 25,091.34 | 25SEP02 264.40 | 25SEP02 | 1.000000 .00 | 264.40 |
| WB1Q | 138 CXL -14,658.710 | -14,658.71 | -14,586.14 | 16OCT02 -152.57 | 16OCT02 | 1.000000 .00 | -152.57 |
| WB1Q | 205 26,654.870 | 26,654.87 | 26,377.67 | 25OCT02 277.20 | 25OCT02 | 1.000000 .00 | 277.20 |



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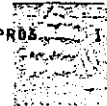
| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|-------------|-------------|-------------------|-----------------|---------------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | NET BAS SECTY GN/LS | NET BAS SECTY GN/LS |
| ** WB1Q ** | CXL 688 | -15,127.26 | -14,970.29 | 18NOV02 | 18NOV02 | 1.000000 | -156.97 |
| | -15,127.260 | | | -156.97 | | .00 | |
| ** WB1Q ** | 206 | 27,506.85 | 27,221.60 | 25NOV02 | 25NOV02 | 1.000000 | 285.25 |
| | 27,506.850 | | | 285.25 | | .00 | |
| ** WB1Q ** | CXL 286 | -270,863.43 | -271,138.19 | 17DEC02 | 17DEC02 | 1.000000 | 274.76 |
| | -273,973.650 | | | 274.76 | | .00 | |
| ** WB1Q ** | 207 | 22,161.62 | 21,932.42 | 25DEC02 | 25DEC02 | 1.000000 | 229.20 |
| | 22,161.620 | | | 229.20 | | .00 | |
| ** WB1Q ** | 208 | 22,931.99 | 22,695.49 | 25JAN03 | 25JAN03 | 1.000000 | 236.50 |
| | 22,931.990 | | | 236.50 | | .00 | |
| ** WB1Q ** | 209 | 19,092.21 | 18,895.91 | 25FEB03 | 25FEB03 | 1.000000 | 196.30 |
| | 19,092.210 | | | 196.30 | | .00 | |
| ** WB1Q ** | 210 | 14,992.30 | 14,838.55 | 25MAR03 | 25MAR03 | 1.000000 | 153.75 |
| | 14,992.300 | | | 153.75 | | .00 | |
| ** WB1Q ** | 211 | 18,079.31 | 17,894.44 | 25APR03 | 25APR03 | 1.000000 | 184.87 |
| | 18,079.310 | | | 184.87 | | .00 | |
| ** WB1Q ** | 212 | 164,340.23 | 162,664.40 | 25MAY03 | 25MAY03 | 1.000000 | 1,675.83 |
| | 164,340.230 | | | 1,675.83 | | .00 | |
| ** WB1Q ** | CXL 212 | -164,340.23 | -162,664.40 | 25MAY03 | 25MAY03 | 1.000000 | -1,675.83 |
| | -164,340.230 | | | -1,675.83 | | .00 | |
| ** WB1Q ** | 213 | 17,665.07 | 17,484.93 | 25MAY03 | 25MAY03 | 1.000000 | 180.14 |
| | 17,665.070 | | | 180.14 | | .00 | |
| ** WB1Q ** | 015 | 8,671.07 | 8,582.83 | 17JUN03 | 17JUN03 | 1.000000 | 88.24 |
| | 8,671.070 | | | 88.24 | | .00 | |
| ** WB1Q ** | 543 | 5,417.21 | 5,362.71 | 15OCT03 | 15OCT03 | 1.000000 | -54.50 |
| | | | | 54.50 | | .00 | |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|--------------|--------------|-------------------|-----------------|---------------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | NET BAS SECTY GN/LS | NET BAS SECTY GN/LS |
| | 5,417.210 | | | | | | |
| ** WB1Q ** | CXL 543 | -5,417.21 | -5,362.71 | 15OCT03 | 15OCT03 | 1.000000 | -54.50 |
| | -5,417.210 | | | -54.50 | | .00 | |
| ** WB1Q ** | CXL 289 | -12,187.67 | -12,049.31 | 17DEC02 | 17DEC02 | 1.000000 | -138.36 |
| | -12,187.670 | | | -138.36 | | .00 | |
| ** WB1Q ** | CXL 553 | -4,684.87 | -4,631.76 | 31DEC02 | 15JAN03 | 1.000000 | -53.11 |
| | -4,684.870 | | | -53.11 | | .00 | |
| ** WB1F ** | 642 | 3,041,808.28 | 3,014,090.24 | 08JAN03 | 14JAN03 | 1.000000 | 27,718.04 |
| | 2,858,254.730 | | | 27,718.04 | | .00 | |
| ** WB1Q ** | 717 | 12,611.34 | 12,468.35 | 16JAN03 | 16JAN03 | 1.000000 | 142.99 |
| | 12,611.340 | | | 142.99 | | .00 | |
| ** WB1Q ** | CXL 717 | -12,611.34 | -12,468.35 | 16JAN03 | 16JAN03 | 1.000000 | -142.99 |
| | -12,611.340 | | | -142.99 | | .00 | |
| ** WB1Q ** | 151 | 8,244.94 | 8,151.72 | 18MAR03 | 18MAR03 | 1.000000 | 93.22 |
| | 8,244.940 | | | 93.22 | | .00 | |
| ** WB1Q ** | CXL 151 | -8,244.94 | -8,151.72 | 18MAR03 | 18MAR03 | 1.000000 | -93.22 |
| | -8,244.940 | | | -93.22 | | .00 | |
| ** WB1Q ** | 521 | 4,684.86 | 4,631.96 | 31MAR03 | 15APR03 | 1.000000 | 52.90 |
| | 4,684.860 | | | 52.90 | | .00 | |
| ** WB1Q ** | CXL 521 | -4,684.86 | -4,631.96 | 31MAR03 | 15APR03 | 1.000000 | -52.90 |
| | -4,684.860 | | | -52.90 | | .00 | |
| ** WB1Q ** | 787 | 8,136.68 | 8,044.80 | 15APR03 | 15APR03 | 1.000000 | 91.88 |
| | 8,136.680 | | | 91.88 | | .00 | |
| ** WB1Q ** | CXL 787 | -8,136.68 | -8,044.80 | 15APR03 | 15APR03 | 1.000000 | -91.88 |
| | -8,136.680 | | | -91.88 | | .00 | |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECTY GN/LS NET BAS SECTY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--|
| ** WB1Q ** | 005 9,942.630 | 9,942.63 | 9,830.36 | 16APR03 112.27 | 16APR03 | 1.000000 .00 | 112.27 |
| ** WB1Q ** | CXL 005 -9,942.630 | -9,942.63 | -9,830.36 | 16APR03 -112.27 | 16APR03 | 1.000000 .00 | -112.27 |
| 31292HAK8 | TOTAL | 3,139,407.42 | 3,086,652.57 | 52,754.05 L | | .00 | 52,754.05 L |
| | | 14,117.13 | 14,839.36 | -722.23 S | | .00 | -722.23 S |
| 31292HAB7 | FED HM LN PC POOL C00931 | 2030/02/01 | 6.500 | 11SEP03 | 15SEP03 | 1.000000 | |
| ** WB1Q ** | 687 4,615.498 | 4,798.67 | 4,375.11 | 423.54 | | .00 | 423.54 |
| 31292HBA1 | FED HM LN PC POOL C00933 | 2030/03/01 | 7.500 | 11MAR03 | 01APR03 | 1.000000 | |
| ** WB1H ** | 393 1,000,099.928 | 1,066,356.54 | 1,065,106.41 | 1,250.13 | | .00 | 1,250.13 |
| ** WB1H ** | CXL 393 -1,000,099.928 | -1,066,356.54 | -1,065,106.41 | 11MAR03 -1,250.13 | 01APR03 | 1.000000 .00 | -1,250.13 |
| ** WB1H ** | 499 889,909.568 | 1,066,356.54 | 947,753.68 | 118,602.86 | 01APR03 | 1.000000 .00 | 118,602.86 |
| ** WB1H ** | CXL 499 -889,909.568 | -1,066,356.54 | -947,753.68 | 11MAR03 -118,602.86 | 01APR03 | 1.000000 .00 | -118,602.86 |
| ** WB1H ** | 737 1,000,099.928 | 1,066,356.54 | 1,065,106.41 | 1,250.13 | 17APR03 | 1.000000 .00 | 1,250.13 |
| ** WB1H ** | 500 110,190.368 | 110,190.36 | 117,352.73 | 17APR03 -7,162.37 | 17APR03 | 1.000000 .00 | -7,162.37 |
| ** WB1H ** | CXL 500 -110,190.368 | -110,190.36 | -117,352.73 | 17APR03 7,162.37 | 17APR03 | 1.000000 .00 | 7,162.37 |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECTY GN/LS NET BAS SECTY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--|
| 31292HBA1 | TOTAL | 1,066,356.54 | 1,065,106.41 | 1,250.13 L | | .00 | 1,250.13 L |
| 31292HFU3 | FED HM LN PC POOL C01079 | 2030/10/01 | 7.500 | 08JAN03 | 14JAN03 | 1.000000 | |
| ** WB1F ** | 639 3,276,662.478 | 3,487,085.64 | 3,451,201.43 | 35,884.21 | | .00 | 35,884.21 |
| 31292HML1 | FED HM LN PC POOL C01135 | 2031/02/01 | 7.500 | 08JAN03 | 14JAN03 | 1.000000 | |
| ** WB1F ** | 648 650,633.808 | 692,415.84 | 683,891.55 | 8,524.29 | | .00 | 8,524.29 |
| 31292HJD7 | FED HM LN PC POOL C01160 | 2031/04/01 | 6.500 | 05DEC03 | 11DEC03 | 1.000000 | |
| ** WB1F ** | 164 7,128.898 | 7,454.15 | 7,405.13 | 49.82 | | .00 | 49.82 |
| ** WB1F ** | CXL 164 -7,128.898 | -7,454.15 | -7,405.13 | 05DEC03 -49.82 | 11DEC03 | 1.000000 .00 | -49.82 |
| 31292HJD7 | TOTAL | .00 | .00 | .00 L | | .00 | .00 L |
| 31292HJG8 | FED HM LN PC POOL C01163 | 2031/03/01 | 6.000 | 10FEB03 | 13FEB03 | 1.000000 | |
| ** WB1Q ** | 303 267,336.238 | 277,162.92 | 265,891.55 | 11,271.37 | | .00 | 11,271.37 |
| 31292HJR6 | FED HM LN PC POOL C01172 | 2031/05/01 | 6.500 | 05DEC03 | 11DEC03 | 1.000000 | |
| ** WB1F ** | 128 98,718.728 | 103,222.74 | 102,544.87 | 678.69 | | .00 | 678.69 |
| ** WB1F ** | 138 569,215.718 | 595,186.18 | 591,272.82 | 3,913.36 | 05DEC03 | 1.000000 .00 | 3,913.36 |
| 31292HJR6 | TOTAL | 698,408.94 | 693,816.89 | 4,592.05 L | | .00 | 4,592.05 L |



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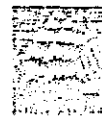
| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|-----------------|--------------------------------------|
| 31292HJU9 ** WB2N ** | FED HM LN PC POOL C01175 427 1,000,000.000 1,048,593.71 | 2031/05/01 1,050,937.46 | 7.000 | 10JUL03 -2,343.75 | 14JUL03 | 1.000000 .00 | -2,343.75 |
| 31292HKX1 ** WB1Q ** | FED HM LN PC POOL C01210 675 16,897.750 17,585.54 | 2031/08/01 17,536.70 | 6.500 | 10NOV03 48.84 | 13NOV03 | 1.000000 .00 | 48.84 |
| 31292HK94 ** WB1Q ** | FED HM LN PC POOL C01220 685 509,221.040 529,947.92 | 2031/09/01 528,475.96 | 6.500 | 10NOV03 1,471.96 | 13NOV03 | 1.000000 .00 | 1,471.96 |
| ** WB1F ** | 648 155,079.800 162,155.32 | 05DEC03 993.49 161,161.83 | | 11DEC03 1.000000 .00 | | | 993.49 |
| 31292HK94 TOTAL | 162,155.32 | 161,161.83 | | 993.49 L | | .00 | 993.49 L |
| | 529,947.92 | 528,475.96 | | 1,471.96 S | | .00 | 1,471.96 S |
| 31292HL25 ** WB1F ** | FED HM LN PC POOL C01244 653 172,339.260 180,202.24 | 2031/10/01 179,098.19 | 6.500 | 05DEC03 1,104.05 | 11DEC03 | 1.000000 .00 | 1,104.05 |
| 31292HL93 ** WB1Q ** | FED HM LN PC POOL C01252 683 590,395.010 614,425.94 | 2031/11/01 612,719.32 | 6.500 | 10NOV03 1,706.62 | 13NOV03 | 1.000000 .00 | 1,706.62 |
| ** WB1Q ** | 686 299,799.480 312,002.26 | 10NOV03 866.61 311,135.65 | | 13NOV03 1.000000 .00 | | | 866.61 |
| 31292HL93 TOTAL | 926,428.20 | 923,854.97 | | 2,573.23 S | | .00 | 2,573.23 S |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|-----------------|--------------------------------------|
| 31292HMF8 ** WB1E ** | FED HM LN PC POOL C01258 348 55,423.220 57,661.80 | 2031/11/01 57,155.20 | 6.000 | 03MAR03 506.60 | 13MAR03 | 1.000000 .00 | 506.60 |
| 31292HMU5 ** WB1Q ** | FED HM LN PC POOL C01271 645 157,887.010 166,153.15 | 2031/12/01 163,375.63 | 6.500 | 11SEP03 777.52 | 15SEP03 | 1.000000 .00 | 777.52 |
| 31292HM27 ** WB2N ** | FED HM LN PC POOL C01277 420 1,000,000.000 1,048,593.72 | 2031/11/01 1,050,937.47 | 7.000 | 10JUL03 -2,343.75 | 14JUL03 | 1.000000 .00 | -2,343.75 |
| 31292HN34 ** WB1F ** | FED HM LN PC POOL C01310 658 85,596.780 89,502.13 | 2032/03/01 88,642.16 | 6.500 | 05DEC03 859.97 | 11DEC03 | 1.000000 .00 | 859.97 |
| 31292HN42 ** WB2N ** | FED HM LN PC POOL C01311 429 999,999.940 1,048,593.70 | 2032/02/01 1,050,937.45 | 7.000 | 10JUL03 -2,343.75 | 14JUL03 | 1.000000 .00 | -2,343.75 |
| 31292HP40 ** WB1Q ** | FED HM LN PC POOL C01343 671 27,013.900 28,113.45 | 2032/04/01 28,035.37 | 6.500 | 10NOV03 78.08 | 13NOV03 | 1.000000 .00 | 78.08 |
| 31292HR71 ** WB1E ** | FED HM LN PC POOL C01410 359 365,716.480 380,588.00 | 2032/10/01 377,145.12 | 6.000 | 03MAR03 3,442.88 | 13MAR03 | 1.000000 .00 | 3,442.88 |
| ** WB1Q ** | 548 216,773.610 220,990.53 | 09SEP03 835.00 220,155.53 | | 15SEP03 1.000000 .00 | | | 835.00 |
| 31292HR71 TOTAL | 380,588.00 | 377,145.12 | | 3,442.88 L | | .00 | 3,442.88 L |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|--------------------------|---------------|---------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | | NET SECTY GN/LS |
| | SHARES/PAR | BASE | BASE | BASE | | | NET BAS SECTY GN/LS |
| | 220,990.53 | | 220,155.53 | 835.00 S | | .00 | 835.00 S |
| 31292HSQB | FED HM LN PC POOL C01427 | 2032/11/01 | 6.000 | 29APR03 | 14MAY03 | 1.000000 | |
| WBIE ** | 533 | 1,038,514.98 | 1,032,968.11 | 5,546.87 | | .00 | 5,546.87 |
| | 999,999.380 | | | | | | |
| WBIE ** | CXL 533 | -1,038,514.98 | -1,032,968.11 | -5,546.87 | 14MAY03 | 1.000000 | -5,546.87 |
| | -999,999.380 | | | | | .00 | |
| WBIE ** | 535 | 1,038,514.98 | 1,032,968.11 | 5,546.87 | 14MAY03 | 1.000000 | 5,546.87 |
| | 999,999.380 | | | | | .00 | |
| WBIE ** | CXL 535 | -1,038,514.98 | -1,032,968.11 | -5,546.87 | 14MAY03 | 1.000000 | -5,546.87 |
| | -999,999.380 | | | | | .00 | |
| WBIE ** | 536 | 1,038,514.98 | 1,032,968.11 | 5,546.87 | 14MAY03 | 1.000000 | 5,546.87 |
| | 999,999.380 | | | | | .00 | |
| WBIE ** | CXL 536 | -1,038,514.98 | -1,032,968.11 | -5,546.87 | 14MAY03 | 1.000000 | -5,546.87 |
| | -999,999.380 | | | | | .00 | |
| WBIE ** | 537 | 1,038,514.98 | 1,032,968.11 | 5,546.87 | 14MAY03 | 1.000000 | 5,546.87 |
| | 999,999.380 | | | | | .00 | |
| WBIE ** | CXL 537 | -1,038,514.98 | -1,032,968.11 | -5,546.87 | 14MAY03 | 1.000000 | -5,546.87 |
| | -999,999.380 | | | | | .00 | |
| WBIE ** | 538 | 1,038,514.98 | 1,032,968.11 | 5,546.87 | 14MAY03 | 1.000000 | 5,546.87 |
| | 999,999.380 | | | | | .00 | |
| WBIE ** | CXL 538 | -1,038,514.98 | -1,032,968.11 | -5,546.87 | 14MAY03 | 1.000000 | -5,546.87 |
| | -999,999.380 | | | | | .00 | |
| WBIE ** | 539 | 1,038,514.98 | 1,032,968.11 | 5,546.87 | 14MAY03 | 0.000000 | 5,546.87 |
| | 999,999.380 | | | | | .00 | |
| WBIE ** | | | | 29APR03 | 14MAY03 | 0.000000 | |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|--------------------------|---------------|---------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | | NET SECTY GN/LS |
| | SHARES/PAR | BASE | BASE | BASE | | | NET BAS SECTY GN/LS |
| | CXL 539 | -1,038,514.98 | -1,032,968.11 | -5,546.87 | | .00 | -5,546.87 |
| | -999,999.380 | | | | | | |
| WBIE ** | 540 | 1,038,514.98 | 1,032,968.11 | 5,546.87 | 14MAY03 | 1.000000 | 5,546.87 |
| | 999,999.380 | | | | | .00 | |
| WBIE ** | CXL 540 | -1,038,514.98 | -1,032,968.11 | -5,546.87 | 14MAY03 | 1.000000 | -5,546.87 |
| | -999,999.380 | | | | | .00 | |
| WBIE ** | 541 | 1,038,514.98 | 1,032,968.11 | 5,546.87 | 14MAY03 | 1.000000 | 5,546.87 |
| | 999,999.380 | | | | | .00 | |
| WBIE ** | CXL 541 | -1,038,514.98 | -1,032,968.11 | -5,546.87 | 14MAY03 | 1.000000 | -5,546.87 |
| | -999,999.380 | | | | | .00 | |
| WBIE ** | 542 | 1,038,514.98 | 1,032,968.11 | 5,546.87 | 14MAY03 | 1.000000 | 5,546.87 |
| | 999,999.380 | | | | | .00 | |
| WBIE ** | CXL 542 | -1,038,514.98 | -1,032,968.11 | -5,546.87 | 14MAY03 | 1.000000 | -5,546.87 |
| | -999,999.380 | | | | | .00 | |
| 31292HSQB | TOTAL | .00 | .00 | .00 L | | .00 | .00 L |
| 31292HKA7 | FED HM LN PC POOL C01573 | 2033/06/01 | 5.500 | 19MAY03 | 12JUN03 | 1.000000 | |
| WBIE ** | 109 | 1,036,132.81 | 1,011,250.00 | 24,882.81 | | .00 | 24,882.81 |
| | 1,000,000.000 | | | | | | |
| WBIE ** | 110 | 1,036,132.81 | 1,011,250.00 | 24,882.81 | 12JUN03 | 1.000000 | 24,882.81 |
| | 1,000,000.000 | | | | | .00 | |
| WBIE ** | 112 | 1,036,132.81 | 1,011,250.00 | 24,882.81 | 12JUN03 | 1.000000 | 24,882.81 |
| | 1,000,000.000 | | | | | .00 | |
| WBIE ** | 114 | 1,036,132.81 | 1,011,250.00 | 24,882.81 | 12JUN03 | 1.000000 | 24,882.81 |
| | 1,000,000.000 | | | | | .00 | |
| WBIE ** | 118 | 1,036,132.81 | 1,011,250.00 | 24,882.81 | 12JUN03 | 0.000000 | 24,882.81 |
| | 1,000,000.000 | | | | | .00 | |

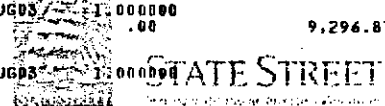


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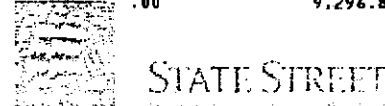
ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|---------------|--------------------------|---------------|---------------|----------------------|-----------------|---------------------|-----------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET BAS SECTY GN/LS | NET SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | NET BAS SECTY GN/LS | NET SECTY GN/LS |
| ** WB1E ** | 119 1,036,132.81 | 1,011,250.00 | 1,011,250.00 | 19MAY03 24,882.81 | 12JUN03 | 1.000000 .00 | 24,882.81 |
| 1,000,000.000 | | | | | | | |
| ** WB1E ** | 120 1,036,132.81 | 1,011,250.00 | 1,011,250.00 | 19MAY03 24,882.81 | 12JUN03 | 1.000000 .00 | 24,882.81 |
| 1,000,000.000 | | | | | | | |
| ** WB1E ** | 121 1,036,132.81 | 1,011,250.00 | 1,011,250.00 | 19MAY03 24,882.81 | 12JUN03 | 1.000000 .00 | 24,882.81 |
| 1,000,000.000 | | | | | | | |
| ** WB1E ** | 122 1,036,132.81 | 1,011,250.00 | 1,011,250.00 | 19MAY03 24,882.81 | 12JUN03 | 1.000000 .00 | 24,882.81 |
| 1,000,000.000 | | | | | | | |
| ** WB1E ** | 123 1,036,132.81 | 1,011,250.00 | 1,011,250.00 | 19MAY03 24,882.81 | 12JUN03 | 1.000000 .00 | 24,882.81 |
| 1,000,000.000 | | | | | | | |
| ** WB1E ** | 274 430,678.96 | 428,389.59 | 428,389.59 | 19MAY03 2,289.37 | 19JUN03 | 1.000000 .00 | 2,289.37 |
| 415,660.000 | | | | | | | |
| ** WB1E ** | 275 531,372.42 | 528,547.79 | 528,547.79 | 19MAY03 2,824.63 | 19JUN03 | 1.000000 .00 | 2,824.63 |
| 512,842.000 | | | | | | | |
| 31292HXA7 | TOTAL | 11,323,379.48 | 11,069,437.38 | 253,942.10 L | | .00 | 253,942.10 L |
| 31292HXF6 | FED HM LN PC POOL C01578 | 2033/04/01 | 6.500 | 05DEC03 | 30DEC03 | 1.000000 | |
| ** WB1F ** | 175 20,068.66 | 19,936.71 | 19,936.71 | 131.95 | | .00 | 131.95 |
| 19,192.980 | | | | | | | |
| 31292HXK5 | FED HM LN PC POOL C01582 | 2033/07/01 | 5.500 | 11AUG03 | 13AUG03 | 1.000000 | |
| ** WB1Z ** | 320 990,077.35 | 980,780.54 | 980,780.54 | 9,296.81 | | .00 | 9,296.81 |
| 999,999.250 | | | | | | | |
| ** WB1Z ** | 321 900,903.90 | 892,444.31 | 892,444.31 | 8,459.59 | | .00 | 8,459.59 |
| 909,932.100 | | | | | | | |
| ** WB1Z ** | 323 990,077.35 | 980,780.48 | 980,780.48 | 9,296.87 | | .00 | 9,296.87 |
| 999,999.250 | | | | | | | |
| ** WB1Z ** | | | | 11AUG03 | 13AUG03 | 1.000000 | |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|------------|------------|-------------------|-----------------|---------------------|-----------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET BAS SECTY GN/LS | NET SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | NET BAS SECTY GN/LS | NET SECTY GN/LS |
| ** WB1Z ** | 330 990,077.35 | 980,780.48 | 980,780.48 | 9,296.87 | | .00 | 9,296.87 |
| 999,999.250 | | | | | | | |
| ** WB1Z ** | 331 990,077.35 | 980,780.48 | 980,780.48 | 9,296.87 | | .00 | 9,296.87 |
| 999,999.250 | | | | | | | |
| ** WB1Z ** | 332 990,077.35 | 980,780.48 | 980,780.48 | 9,296.87 | | .00 | 9,296.87 |
| 999,999.250 | | | | | | | |
| ** WB1Z ** | 333 990,077.35 | 980,780.48 | 980,780.48 | 9,296.87 | | .00 | 9,296.87 |
| 999,999.250 | | | | | | | |
| ** WB1Z ** | 334 990,077.35 | 980,780.48 | 980,780.48 | 9,296.87 | | .00 | 9,296.87 |
| 999,999.250 | | | | | | | |
| ** WB1Z ** | 335 990,077.35 | 980,780.48 | 980,780.48 | 9,296.87 | | .00 | 9,296.87 |
| 999,999.250 | | | | | | | |
| ** WB1Z ** | 336 990,077.35 | 980,780.48 | 980,780.48 | 9,296.87 | | .00 | 9,296.87 |
| 999,999.250 | | | | | | | |
| ** WB1Z ** | 337 990,077.35 | 980,780.48 | 980,780.48 | 9,296.87 | | .00 | 9,296.87 |
| 999,999.250 | | | | | | | |
| ** WB1Z ** | 351 990,077.35 | 980,780.48 | 980,780.48 | 9,296.87 | | .00 | 9,296.87 |
| 999,999.250 | | | | | | | |
| ** WB1Z ** | 352 990,077.35 | 980,780.48 | 980,780.48 | 9,296.87 | | .00 | 9,296.87 |
| 999,999.250 | | | | | | | |
| ** WB1Z ** | 353 990,077.35 | 980,780.48 | 980,780.48 | 9,296.87 | | .00 | 9,296.87 |
| 999,999.250 | | | | | | | |
| ** WB1Z ** | 354 990,077.35 | 980,780.48 | 980,780.48 | 9,296.87 | | .00 | 9,296.87 |
| 999,999.250 | | | | | | | |



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ATTACHMENT O

| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE | MAT RATE LOCAL COST BASE | TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS | STL DT BASE CURR GN/LS | SELL RATE | NET SECTY GN/LS NET BAS SECTY GN/LS |
|-------------------------|--|--------------------------------|--------------------------------|---|---------------------------|-----------|--|
| 31292HXKS | TOTAL | 14,761,986.00 | 14,623,371.09 | 138,615.71 L | | .00 | 138,615.71 L |
| 31292HX33 | FED HM LN PC POOL C01590 | 2033/08/01 | 5.000 | 24JUL03 | 22AUG03 | 1.000000 | |
| WB1Q | 792 | 984,082.77 | 1,005,725.56 | -21,642.79 | | .00 | -21,642.79 |
| | 1,000,100.000 | | | | | | |
| WB1Q | 793 | 984,082.77 | 1,005,725.56 | -21,642.79 | 22AUG03 | 1.000000 | -21,642.79 |
| | 1,000,100.000 | | | | | .00 | |
| WB1E | 272 | 974,277.92 | 993,963.47 | -19,685.55 | 11DEC03 | 1.000000 | -19,685.55 |
| | 999,900.370 | | | | | .00 | |
| WB1E | 273 | 782,713.91 | 798,520.05 | -15,814.94 | 11DEC03 | 1.000000 | -15,814.94 |
| | 803,298.430 | | | | | .00 | |
| WB1E | 274 | 974,277.92 | 993,963.46 | -19,685.54 | 11DEC03 | 1.000000 | -19,685.54 |
| | 999,900.370 | | | | | .00 | |
| WB1E | 275 | 974,277.92 | 993,963.47 | -19,685.55 | 11DEC03 | 1.000000 | -19,685.55 |
| | 999,900.370 | | | | | .00 | |
| WB1E | 276 | 974,277.92 | 993,963.47 | -19,685.55 | 11DEC03 | 1.000000 | -19,685.55 |
| | 999,900.370 | | | | | .00 | |
| WB1E | 277 | 974,277.92 | 993,963.48 | -19,685.54 | 11DEC03 | 1.000000 | -19,685.54 |
| | 999,900.380 | | | | | .00 | |
| WB1E | 278 | 974,277.92 | 993,963.47 | -19,685.55 | 11DEC03 | 1.000000 | -19,685.55 |
| | 999,900.370 | | | | | .00 | |
| WB1E | 279 | 974,277.92 | 993,963.47 | -19,685.55 | 11DEC03 | 1.000000 | -19,685.55 |
| | 999,900.370 | | | | | .00 | |
| WB1E | 280 | 974,277.92 | 993,963.46 | -19,685.54 | 11DEC03 | 1.000000 | -19,685.54 |
| | 999,900.370 | | | | | .00 | |
| WB1E | | | | | 10NOV03 | 1.000000 | |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE | MAT RATE LOCAL COST BASE | TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS | STL DT BASE CURR GN/LS | SELL RATE | NET SECTY GN/LS NET BAS SECTY GN/LS |
|-------------------------|--|--------------------------------|--------------------------------|---|---------------------------|-----------|--|
| | 281 | 974,277.92 | 993,963.47 | -19,685.55 | | .00 | -19,685.55 |
| | 999,900.370 | | | | | | |
| WB1E | 282 | 974,277.92 | 993,963.47 | -19,685.55 | 11DEC03 | 1.000000 | -19,685.55 |
| | 999,900.370 | | | | | .00 | |
| WB1E | 283 | 118,146.54 | 120,533.75 | -2,387.19 | 11DEC03 | 1.000000 | -2,387.19 |
| | 121,253.690 | | | | | .00 | |
| WB1E | 284 | 974,277.92 | 993,963.46 | -19,685.54 | 11DEC03 | 1.000000 | -19,685.54 |
| | 999,900.370 | | | | | .00 | |
| 31292HX33 | TOTAL | 11,617,917.59 | 11,852,660.75 | -234,743.16 L | | .00 | -234,743.16 L |
| | 1,968,165.54 | 2,011,451.12 | -43,285.58 S | | | .00 | -43,285.58 S |
| 31292HYL2 | FED HM LN PC POOL C01615 | 2033/08/01 | 6.000 | 25JUL03 | 13AUG03 | 1.000000 | |
| WB1E | 104 | 1,028,931.01 | 1,036,978.69 | -8,047.68 | | .00 | -8,047.68 |
| | 1,000,100.000 | | | | | | |
| WB1E | 105 | 1,028,931.01 | 1,036,978.69 | -8,047.68 | 13AUG03 | 1.000000 | -8,047.68 |
| | 1,000,100.000 | | | | | .00 | |
| WB1E | 106 | 1,028,931.01 | 1,036,978.69 | -8,047.68 | 13AUG03 | 1.000000 | -8,047.68 |
| | 1,000,100.000 | | | | | .00 | |
| WB1E | 107 | 1,028,931.01 | 1,036,978.69 | -8,047.68 | 13AUG03 | 1.000000 | -8,047.68 |
| | 1,000,100.000 | | | | | .00 | |
| WB1E | 109 | 1,028,931.01 | 1,036,978.69 | -8,047.68 | 13AUG03 | 1.000000 | -8,047.68 |
| | 1,000,100.000 | | | | | .00 | |
| 31292HYL2 | TOTAL | 5,144,655.05 | 5,184,093.45 | -40,238.40 L | | .00 | -40,238.40 L |



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ATTACHMENT O

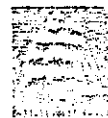
| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 31293CML4 " WB1Q " | FED HM LN PC POOL C16495 658 443,192.08 427,382.280 | 2028/10/01 | 6.000 440,474.19 | 10APR03 2,717.89 | 14APR03 | 1.000000 .00 | 2,717.89 |
| 31293HT37 " WB1Q " | FED HM LN PC POOL C20570 302 262,581.61 253,271.890 | 2029/01/01 | 6.000 231,469.61 | 10FEB03 31,112.00 | 13FEB03 | 1.000000 .00 | 31,112.00 |
| 31293H3C5 " WB1Z " | FED HM LN PC POOL C20795 329 340,433.67 343,845.250 | 2029/01/01 | 5.500 337,236.98 | 11AUG03 3,196.69 | 13AUG03 | 1.000000 .00 | 3,196.69 |
| 31293JDF3 " WB1Q " | FED HM LN PC POOL C21002 306 437,625.65 422,109.820 | 2029/01/01 | 6.000 401,099.32 | 10FEB03 28,521.72 | 13FEB03 | 1.000000 .00 | 28,521.72 |
| 31293JDF3 " WB1Q " | | | | 8,004.61 | | .00 | 8,004.61 |
| 31293JDF3 | TOTAL | | 401,099.32 | 28,521.72 L | | .00 | 28,521.72 L |
| | 437,625.65 | | 401,099.32 | 8,004.61 S | | .00 | 8,004.61 S |
| 31293JVH9 " WB1Q " | FED HM LN PC POOL C21516 308 642,406.20 619,629.960 | 2029/02/01 | 6.000 609,557.74 | 10FEB03 32,848.46 | 13FEB03 | 1.000000 .00 | 32,848.46 |
| 31293J7E3 " WB1Q " | FED HM LN PC POOL C21793 551 313,649.51 307,664.470 | 2029/02/01 | 6.000 317,213.97 | 09SEP03 -3,564.46 | 15SEP03 | 1.000000 .00 | -3,564.46 |
| 31293KNM4 " WB1F " | FED HM LN PC POOL C22196 272 131,000.07 125,999.470 | 2029/02/01 | 6.500 130,429.14 | 09OCT03 570.93 | 15OCT03 | 1.000000 .00 | 570.93 |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 31293KN93 " WB1Q " | FED HM LN PC POOL C22472 545 86,631.95 84,978.850 | 2029/02/01 | 6.000 87,616.48 | 09SEP03 -984.53 | 15SEP03 | 1.000000 .00 | -984.53 |
| 31293MKT8 " WB1Q " | FED HM LN PC POOL C23906 659 441,023.17 425,290.730 | 2029/03/01 | 6.000 438,317.05 | 10APR03 2,706.12 | 14APR03 | 1.000000 .00 | 2,706.12 |
| 31293NGD4 " WB1F " | FED HM LN PC POOL C24696 270 169,890.22 163,405.080 | 2029/04/01 | 6.500 169,149.79 | 09OCT03 740.43 | 15OCT03 | 1.000000 .00 | 740.43 |
| 31293PDS1 " WB1F " | FED HM LN PC POOL C25513 265 169,884.48 163,399.560 | 2029/04/01 | 6.500 169,144.08 | 09OCT03 740.40 | 15OCT03 | 1.000000 .00 | 740.40 |
| 31293PQB4 " WB1Q " | FED HM LN PC POOL C25850 641 113,340.37 109,013.880 | 2029/04/01 | 6.500 103,413.42 | 11SEP03 9,926.95 | 15SEP03 | 1.000000 .00 | 9,926.95 |
| 31293PUU7 " WB1Q " | FED HM LN PC POOL C25995 626 77,245.93 74,297.250 | 2029/05/01 | 6.500 70,478.89 | 11SEP03 6,767.04 | 15SEP03 | 1.000000 .00 | 6,767.04 |
| 31293QBV4 " WB1F " | FED HM LN PC POOL C26352 264 162,701.90 156,491.160 | 2029/05/01 | 6.500 161,992.81 | 09OCT03 709.09 | 15OCT03 | 1.000000 .00 | 709.09 |
| 31293QEK5 " WB1F " | FED HM LN PC POOL C26438 269 205,472.51 197,629.100 | 2029/05/01 | 6.500 204,577.00 | 09OCT03 895.51 | 15OCT03 | 1.000000 .00 | 895.51 |
| 31293QHP1 " WB1Q " | FED HM LN PC POOL C26538 616 14,117.61 13,578.710 | 2029/05/01 | 6.500 12,880.86 | 11SEP03 1,236.75 | 15SEP03 | 1.000000 .00 | 1,236.75 |



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ATTACHMENT O

| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE | MAT RATE LOCAL COST BASE COST | TRD DT SECTY GN/LS SECTY GN/LS | STL DT SELL RATE BASE CURR GN/LS | NET SECTY GN/LS NET BAS SECTY GN/LS |
|-------------------------|--|------------|-------------------------------------|--------------------------------------|--|--|
| 31293QLP6 WB1Q | FED HM LN PC POOL C26634 631 102,017.72 98,123.440 | 2029/05/01 | 6.500 93,080.58 | 11SEP03 8,937.14 | 15SEP03 1.000000 .00 | 8,937.14 |
| 31293QNF6 WB1Q | FED HM LN PC POOL C26690 553 38,562.16 57,826.320 | 2029/05/01 | 6.000 34,612.59 | 09SEP03 3,949.57 | 15SEP03 1.000000 .00 | 3,949.57 |
| 31293QT96 WB1Q | FED HM LN PC POOL C26876 640 118,997.40 114,454.970 | 2029/05/01 | 6.500 108,572.78 | 11SEP03 10,424.62 | 15SEP03 1.000000 .00 | 10,424.62 |
| 31293QUZ4 WB1Q | FED HM LN PC POOL C26900 316 162,178.71 155,415.700 | 2029/05/01 | 6.500 147,313.63 | 10FEB03 14,865.08 | 13FEB03 1.000000 .00 | 14,865.08 |
| 31293SF61 WB1Q | FED HM LN PC POOL C28289 624 66,990.14 64,432.960 | 2029/07/01 | 6.500 61,770.54 | 11SEP03 5,219.60 | 15SEP03 1.000000 .00 | 5,219.60 |
| 31293SF79 WB1Q | FED HM LN PC POOL C28290 618 5,415.54 5,208.820 | 2029/07/01 | 6.500 4,940.92 | 11SEP03 474.62 | 15SEP03 1.000000 .00 | 474.62 |
| 31293S4T3 WB1F | FED HM LN PC POOL C28934 640 154,943.53 150,114.560 | 2029/07/01 | 6.500 156,001.86 | 05DEC03 961.67 | 11DEC03 1.000000 .00 | 961.67 |
| 31293TFC6 WB1Q | FED HM LN PC POOL C29163 629 96,457.72 92,775.690 | 2029/07/01 | 6.500 88,004.13 | 11SEP03 8,453.59 | 15SEP03 1.000000 .00 | 8,453.59 |
| WB1F | 263 645,923.41 621,266.880 | | 643,108.29 | 09OCT03 2,815.12 | 15OCT03 1.000000 .00 | 2,815.12 |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE | MAT RATE LOCAL COST BASE COST | TRD DT SECTY GN/LS SECTY GN/LS | STL DT SELL RATE BASE CURR GN/LS | NET SECTY GN/LS NET BAS SECTY GN/LS |
|-------------------------|--|------------|-------------------------------------|--------------------------------------|--|--|
| 31293TFC6 | TOTAL | | 742,381.13 | 731,112.42 | 11,268.71 L | .00 11,268.71 L |
| 31293T4U8 WB1Q | FED HM LN PC POOL C29835 621 23,170.62 22,286.140 | 2029/08/01 | 6.500 22,441.82 | 11SEP03 728.80 | 15SEP03 1.000000 .00 | 728.80 |
| 31293VJJ2 WB1F | FED HM LN PC POOL C30265 266 174,275.81 167,622.490 | 2029/08/01 | 6.500 173,515.46 | 09OCT03 759.55 | 15OCT03 1.000000 .00 | 759.55 |
| 31293V4T6 WB1Q | FED HM LN PC POOL C30834 654 418,485.56 403,557.100 | 2029/09/01 | 6.000 415,916.87 | 10APR03 2,569.49 | 14APR03 1.000000 .00 | 2,569.49 |
| 31294BTY1 WB1Q | FED HM LN PC POOL C35067 619 26,247.42 25,245.490 | 2030/01/01 | 6.500 23,944.26 | 11SEP03 2,303.16 | 15SEP03 1.000000 .00 | 2,303.16 |
| WB1F | 163 13,160.31 12,586.070 | | 13,873.78 | 05DEC03 86.53 | 11DEC03 1.000000 .00 | 86.53 |
| 31294BTY1 | TOTAL | | 39,407.73 | 37,818.04 | 2,389.69 L | .00 2,389.69 L |
| 31294DD99 WB1F | FED HM LN PC POOL C36428 148 117,716.17 112,579.720 | 2030/02/01 | 6.500 116,942.10 | 05DEC03 773.99 | 11DEC03 1.000000 .00 | 773.99 |
| 31294DGP8 WB1F | FED HM LN PC POOL C36506 136 57,324.80 54,822.710 | 2030/02/01 | 6.500 56,947.89 | 05DEC03 376.91 | 11DEC03 1.000000 .00 | 376.91 |
| 31294DWC1 WB1F | FED HM LN PC POOL C36943 157 57,195.15 54,499.490 | 2030/03/01 | 4.500 54,819.10 | 05DEC03 376.05 | 11DEC03 1.000000 .00 | 376.05 |



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ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECY GN/LS |
|-------------|--------------------------|--------------|--------------|------------------|-----------------|--------------------|----------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECY GN/LS | BASE CURR GN/LS | NET SECY GN/LS | NET SECY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECY GN/LS | BASE CURR GN/LS | NET BAS SECY GN/LS | NET SECY GN/LS |
| 31294EBH1 | FED HM LN PC POOL C37240 | 2030/03/01 | 6.500 | 05DEC03 | 11DEC03 | 1.000000 | |
| WBIF | 161 | 40,043.08 | 39,779.79 | 263.29 | .00 | | 263.29 |
| | 38,295.830 | | | | | | |
| 31294FQ09 | FED HM LN PC POOL C38561 | 2030/05/01 | 6.500 | 11SEP03 | 15SEP03 | 1.000000 | |
| WB1Q | 637 | 3,474.82 | 3,200.18 | 274.64 | .00 | | 274.64 |
| | 3,342.180 | | | | | | |
| 31294FZ41 | FED HM LN PC POOL C38863 | 2029/05/01 | 6.500 | 89OCT03 | 15OCT03 | 1.000000 | |
| WBIF | 260 | 746,249.04 | 742,996.67 | 3,252.37 | .00 | | 3,252.37 |
| | 717,762.820 | | | | | | |
| 31294KEF8 | FED HM LN PC POOL E01034 | 2016/09/01 | 5.500 | 14MAR03 | 18MAR03 | 1.000000 | |
| WB1Q | 079 | 1,707,000.87 | 1,682,127.81 | 24,873.06 | .00 | | 24,873.06 |
| | 1,642,704.400 | | | | | | |
| 31294KHM0 | FED HM LN PC POOL E01136 | 2017/03/01 | 5.500 | 23MAY03 | 17JUN03 | 1.000000 | |
| WB1E | 452 | 64,025.57 | 64,286.31 | -260.74 | .00 | | -260.74 |
| | 61,804.470 | | | | | | |
| 31294KHR9 | FED HM LN PC POOL E01140 | 2017/05/01 | 6.000 | 14OCT03 | 18NOV03 | 1.000000 | |
| WB1Q | 779 | 479,944.95 | 476,623.03 | 3,321.92 | .00 | | 3,321.92 |
| | 462,179.910 | | | | | | |
| 31294KJ44 | FED HM LN PC POOL E01157 | 2017/06/01 | 6.000 | 14OCT03 | 18NOV03 | 1.000000 | |
| WB1Q | 780 | 515,470.46 | 508,685.55 | 4,593.22 | .00 | | 4,593.22 |
| | 496,390.450 | | | | | | |
| | | | | 2,191.69 | .00 | | 2,191.69 |
| 31294KJ44 | TOTAL | | | | | | |
| | | 515,470.46 | 508,685.55 | 4,593.22 L | .00 | | 4,593.22 L |
| | | 515,470.46 | 508,685.55 | 2,191.69 S | .00 | | 2,191.69 S |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECY GN/LS |
|-------------|-----------------------------|--------------|--------------|------------------|-----------------|--------------------|----------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECY GN/LS | BASE CURR GN/LS | NET SECY GN/LS | NET SECY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECY GN/LS | BASE CURR GN/LS | NET BAS SECY GN/LS | NET SECY GN/LS |
| 31294KJF3 | FED HM LN PC POOL E01162 | 2017/05/01 | 5.500 | 23MAY03 | 17JUN03 | 1.000000 | |
| WB1E | 455 | 148,749.35 | 149,355.12 | -605.77 | .00 | | -605.77 |
| | 143,589.120 | | | | | | |
| 31294KJ55 | FED HM LN PC POOL E01184 | 2017/08/01 | 6.000 | 14OCT03 | 18NOV03 | 1.000000 | |
| WB1Q | 783 | 101,894.47 | 100,394.74 | 699.73 | .00 | | 699.73 |
| | 97,352.480 | | | | | | |
| 31294KJ71 | FED HM LN PC POOL E01186 | 2017/08/01 | 5.500 | 23MAY03 | 17JUN03 | 1.000000 | |
| WB1E | 454 | 646,636.25 | 649,269.61 | -2,633.36 | .00 | | -2,633.36 |
| | 624,203.920 | | | | | | |
| 31294KK53 | FED HM LN PC POOL E01216 | 2017/10/01 | 5.500 | 14NOV03 | 18NOV03 | 1.000000 | |
| WB1H | 183 | 102,937.93 | 102,703.55 | 234.38 | .00 | | 234.38 |
| | 100,000.420 | | | | | | |
| 31294KR80 | FED HM LN PC POOL E01411 | 2018/07/01 | 5.000 | 08JUL03 | 18AUG03 | 1.000000 | |
| WB1E | 440 | 1,027,289.94 | 1,028,383.80 | -1,093.86 | .00 | | -1,093.86 |
| | 1,000,099.730 | | | | | | |
| 31295KUC6 | FED HM LN PC POOL 78 786879 | 2029/12/01 | 1.000 | 31JAN03 | 15FEB03 | 1.000000 | |
| WB1E | 632 | 55,503.61 | 56,814.88 | -1,311.19 | .00 | | -1,311.19 |
| | 55,503.610 | | | | | | |
| | | | | 31JAN03 | 15FEB03 | 1.000000 | |
| | CXL 632 | -55,503.61 | -56,814.88 | 1,311.19 | .00 | | 1,311.19 |
| | -55,503.610 | | | | | | |
| | | | | 18FEB03 | 18FEB03 | 1.000000 | |
| | WB1E 484 | 55,503.63 | 56,814.44 | -1,310.81 | .00 | | -1,310.81 |
| | 55,503.630 | | | | | | |
| | | | | 28FEB03 | 15MAR03 | 1.000000 | |
| | WB1E 011 | 44,708.33 | 45,761.79 | -1,053.46 | .00 | | -1,053.46 |
| | 44,708.330 | | | | | | |
| | | | | 28FEB03 | 15MAR03 | 1.000000 | |
| | WB1E CXL 011 | -44,708.33 | -45,761.79 | 1,053.46 | .00 | | 1,053.46 |
| | -44,708.330 | | | | | | |
| | | | | 17MAR03 | 17MAR03 | 1.000000 | |
| | WB1E 616 | 44,707.72 | 45,760.99 | -1,053.27 | .00 | | -1,053.27 |
| | 44,707.720 | | | | | | |



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ATTACHMENT O

| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|-------------------------------|--|-------------------------------------|----------|---|---------------------------|--------------------|--------------------------------------|
| ** WBIE ** | 336 144,263.640 | 144,263.64 | 147,653.61 | | 31MAR03 -3,389.97 | 15APR03 | 1.000000 .00 | -3,389.97 |
| ** WBIE ** | CXL 336 -144,263.640 | -144,263.64 | -147,653.61 | | 31MAR03 3,389.97 | 15APR03 | 1.000000 .00 | 3,389.97 |
| ** WBIE ** | 471 144,263.310 | 144,263.31 | 147,653.27 | | 15APR03 -3,389.96 | 15APR03 | 1.000000 .00 | -3,389.96 |
| ** WBIE ** | 336 21,569.950 | 21,569.95 | 22,075.44 | | 15MAY03 -505.51 | 15MAY03 | 1.000000 .00 | -505.51 |
| ** WBIE ** | 668 32,428.910 | 32,428.91 | 33,186.73 | | 16JUN03 -757.82 | 16JUN03 | 1.000000 .00 | -757.82 |
| ** WBIE ** | 754 32,332.220 | 32,332.22 | 33,085.80 | | 15JUL03 -753.58 | 15JUL03 | 1.000000 .00 | -753.58 |
| ** WBIE ** | 761 31,943.610 | 31,943.61 | 32,686.88 | | 15AUG03 -742.47 | 15AUG03 | 1.000000 .00 | -742.47 |
| ** WBIE ** | 239 128.420 | 128.42 | 131.40 | | 15SEP03 -2.98 | 15SEP03 | 1.000000 .00 | -2.98 |
| ** WBIE ** | 470 10,666.000 | 10,666.00 | 10,912.53 | | 15OCT03 -246.53 | 15OCT03 | 1.000000 .00 | -246.53 |
| ** WBIE ** | 548 138.870 | 138.87 | 133.87 | | 15NOV03 -3.00 | 15NOV03 | 1.000000 .00 | -3.00 |
| ** WBIE ** | 709 13,851.550 | 13,851.55 | 14,149.90 | | 15DEC03 -318.35 | 15DEC03 | 1.000000 .00 | -318.35 |



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| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|-------------------------------|--|-------------------------------------|----------|---|---------------------------|--------------------|--------------------------------------|
| 31295KUC6 | TOTAL | 387,525.39 | 396,609.67 | | -9,084.28 L | | .00 | -9,084.28 L |
| 31295LBT0 | FED HM LN PC POOL 787250 | 2030/07/01 | 1.000 | | 31JAN03 | 15FEB03 | 1.000000 | |
| ** WBIE ** | 633 96,883.800 | 96,883.80 | 98,756.54 | | 31JAN03 -1,872.74 | 15FEB03 | 1.000000 .00 | -1,872.74 |
| ** WBIE ** | CXL 633 -96,883.800 | -96,883.80 | -98,756.54 | | 31JAN03 1,872.74 | 15FEB03 | 1.000000 .00 | 1,872.74 |
| ** WBIE ** | 485 96,883.800 | 96,883.80 | 98,756.51 | | 18FEB03 -1,872.71 | 18FEB03 | 1.000000 .00 | -1,872.71 |
| ** WBIE ** | 016 65,188.600 | 65,188.60 | 66,448.57 | | 28FEB03 -1,259.97 | 06MAR03 | 1.000000 .00 | -1,259.97 |
| ** WBIE ** | CXL 016 -65,188.600 | -65,188.60 | -66,448.57 | | 28FEB03 1,259.97 | 06MAR03 | 1.000000 .00 | 1,259.97 |
| ** WBIE ** | 617 65,188.800 | 65,188.80 | 66,448.71 | | 17MAR03 -1,259.91 | 17MAR03 | 1.000000 .00 | -1,259.91 |
| ** WBIE ** | 335 61,679.600 | 61,679.60 | 62,871.54 | | 31MAR03 -1,191.94 | 15APR03 | 1.000000 .00 | -1,191.94 |
| ** WBIE ** | CXL 335 -61,679.600 | -61,679.60 | -62,871.54 | | 31MAR03 1,191.94 | 15APR03 | 1.000000 .00 | 1,191.94 |
| ** WBIE ** | 472 61,680.000 | 61,680.00 | 62,871.95 | | 15APR03 -1,191.95 | 15APR03 | 1.000000 .00 | -1,191.95 |
| ** WBIE ** | 337 64,694.400 | 64,694.40 | 65,944.44 | | 15MAY03 -1,250.04 | 15MAY03 | 1.000000 .00 | -1,250.04 |
| ** WBIE ** | 669 46,184.400 | 46,184.40 | 47,076.65 | | 16JUN03 -892.25 | 16JUN03 | 0.000000 .00 | -892.25 |
| ** WBIE ** | | | | | 15JUL03 | 15JUL03 | 0.000000 .00 | |



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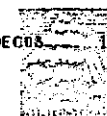
| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECTY GN/LS NET BAS SECTY GN/LS |
|-------------------------|--|--|---|---------------------------|----------------------|--|
| | 092 33,782.640 | 33,782.64 | 34,435.21 | -652.57 | .00 | -652.57 |
| WB1E | 755 33,782.640 | 32,782.64 | 34,435.21 | 15JUL03 -1,652.57 | 15JUL03 1.000000 .00 | -1,652.57 |
| WB1E | CXL 755 -33,782.640 | -32,782.64 | -34,435.21 | 15JUL03 1,652.57 | 15JUL03 1.000000 .00 | 1,652.57 |
| WB1E | 763 62,451.540 | 62,451.54 | 63,657.74 | 15AUG03 -1,206.20 | 15AUG03 1.000000 .00 | -1,206.20 |
| WB1E | 251 124,432.260 | 124,432.26 | 126,835.23 | 15SEP03 -2,402.97 | 15SEP03 1.000000 .00 | -2,402.97 |
| WB1E | 471 13,287.360 | 13,287.36 | 13,543.92 | 15OCT03 -256.56 | 15OCT03 1.000000 .00 | -256.56 |
| WB1E | 555 22,595.580 | 22,595.58 | 23,031.81 | 15NOV03 -436.23 | 15NOV03 1.000000 .00 | -436.23 |
| WB1E | 700 20,490.420 | 20,490.42 | 20,885.95 | 15DEC03 -395.53 | 15DEC03 1.000000 .00 | -395.53 |
| 31295LBTB | TOTAL | 611,671.20 | 623,488.12 | -11,816.92 L | .00 | -11,816.92 L |
| 31295LCW0 | FED HM LN PC POOL 78 787285 | 2030/08/03 | 1.000 | 31JAN03 | 15FEB03 | 1.000000 |
| WB1E | 634 61.620 | 61.62 | 63.08 | -1.46 | .00 | -1.46 |
| WB1E | CXL 634 -61.620 | -61.62 | -63.08 | 31JAN03 1.46 | 15FEB03 1.000000 .00 | 1.46 |
| WB1E | 487 61.530 | 61.53 | 62.99 | 18FEB03 -1.46 | 18FEB03 1.000000 .00 | -1.46 |
| WB1E | 017 7,339.690 | 7,339.69 | 7,513.26 | 28FEB03 -173.57 | 15MAR03 1.000000 .00 | -173.57 |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECTY GN/LS NET BAS SECTY GN/LS |
|-------------------------|--|--|---|---------------------------|----------------------|--|
| WB1E | CXL 017 -7,339.690 | -7,339.69 | -7,513.26 | 28FEB03 173.57 | 15MAR03 1.000000 .00 | 173.57 |
| WB1E | 618 7,340.870 | 7,340.87 | 7,513.61 | 17MAR03 -173.54 | 17MAR03 1.000000 .00 | -173.54 |
| WB1E | 334 14,331.140 | 14,331.14 | 14,669.17 | 31MAR03 -338.03 | 15APR03 1.000000 .00 | -338.03 |
| WB1E | CXL 334 -14,331.140 | -14,331.14 | -14,669.17 | 31MAR03 338.03 | 15APR03 1.000000 .00 | 338.03 |
| WB1E | 473 14,331.440 | 14,331.44 | 14,669.48 | 15APR03 -338.04 | 15APR03 1.000000 .00 | -338.04 |
| WB1E | 338 20,246.050 | 20,246.05 | 20,722.41 | 15MAY03 -476.36 | 15MAY03 1.000000 .00 | -476.36 |
| WB1E | 670 8,006.730 | 8,006.73 | 8,194.62 | 16JUN03 -187.89 | 16JUN03 1.000000 .00 | -187.89 |
| WB1E | 756 3,652.560 | 3,652.56 | 3,738.06 | 15JUL03 -85.50 | 15JUL03 1.000000 .00 | -85.50 |
| WB1E | | | | -.33 | .00 | -.33 |
| WB1E | 236 14.270 | 14.27 | 14.60 | 15SEP03 -.33 | 15SEP03 1.000000 .00 | -.33 |
| WB1E | 458 14.360 | 14.36 | 14.70 | 15OCT03 -.34 | 15OCT03 1.000000 .00 | -.34 |
| WB1E | 544 14.460 | 14.46 | 14.80 | 15NOV03 -.34 | 15NOV03 1.000000 .00 | -.34 |
| WB1E | 490 11,175.330 | 11,165.33 | 11,433.53 | 15DEC03 -268.20 | 15DEC03 1.000000 .00 | -268.20 |



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| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|-------------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 312951CWB | TOTAL | 64,860.97 | 66,388.17 | | -1,527.20 L | | .00 | -1,527.20 L |
| 312951E40 | FED HM LN PC POOL 78 787355 | 2030/09/01 1.000 | 31JAN03 | 15FEB03 | 1.000000 | | .00 | |
| WB1E | 490 | -11,165.33 | -11,433.53 | 15DEC03 | 268.20 | 15DEC03 | 1.000000 | 268.20 |
| | -11,175.330 | | | | | | .00 | |
| WB1E | 491 | 11,165.33 | 11,428.40 | 15DEC03 | -263.07 | 15DEC03 | 1.000000 | -263.07 |
| | 11,178.330 | | | | | | .00 | |
| WB1E | 705 | 11,165.33 | 11,423.29 | 15DEC03 | -257.94 | 15DEC03 | 1.000000 | -257.94 |
| | 11,165.330 | | | | | | .00 | |
| WB1E | CXL 705 | -11,165.33 | -11,423.29 | 15DEC03 | 257.94 | 15DEC03 | 1.000000 | 257.94 |
| | -11,165.330 | | | | | | .00 | |
| WB1E | 435 | 22,284.97 | 22,805.57 | 31JAN03 | -520.60 | 15FEB03 | 1.000000 | -520.60 |
| | 22,284.970 | | | | | | .00 | |
| WB1E | CXL 435 | -22,284.97 | -22,805.57 | 31JAN03 | 520.60 | 15FEB03 | 1.000000 | 520.60 |
| | -22,284.970 | | | | | | .00 | |
| WB1E | 488 | 22,284.20 | 22,804.60 | 18FEB03 | -520.40 | 18FEB03 | 1.000000 | -520.40 |
| | 22,284.200 | | | | | | .00 | |
| WB1E | 015 | 69,782.22 | 71,407.44 | 28FEB03 | -1,625.22 | 15MAR03 | 1.000000 | -1,625.22 |
| | 69,782.220 | | | | | | .00 | |
| WB1E | CXL 015 | -69,782.22 | -71,407.44 | 28FEB03 | 1,625.22 | 15MAR03 | 1.000000 | 1,625.22 |
| | -69,782.220 | | | | | | .00 | |
| WB1E | 619 | 69,781.24 | 71,406.11 | 17MAR03 | -1,624.87 | 17MAR03 | 1.000000 | -1,624.87 |
| | 69,781.240 | | | | | | .00 | |
| WB1E | 333 | 75,315.31 | 77,063.68 | 31MAR03 | -1,748.37 | 15APR03 | 1.000000 | -1,748.37 |
| | 75,315.310 | | | | | | .00 | |
| WB1E | CXL 333 | -75,315.31 | -77,063.68 | 31MAR03 | 1,748.37 | 15APR03 | 1.000000 | 1,748.37 |
| | -75,315.310 | | | | | | .00 | |



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|-------------------------|-------------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 312951E40 | TOTAL | 235,602.77 | 241,055.88 | | -5,452.31 L | | .00 | -5,452.31 L |
| 312951E57 | FED HM LN PC POOL 78 787356 | 2030/09/01 1.000 | 31JAN03 | 15FEB03 | 1.000000 | | .00 | |
| WB1E | 474 | 75,315.09 | 77,063.45 | 15APR03 | -1,748.36 | 15APR03 | 1.000000 | -1,748.36 |
| | 75,315.090 | | | | | | .00 | |
| WB1E | 339 | 97.17 | 99.41 | 15MAY03 | -2.24 | 15MAY03 | 1.000000 | -2.24 |
| | 97.170 | | | | | | .00 | |
| WB1E | 671 | 97.53 | 99.78 | 16JUN03 | -2.25 | 16JUN03 | 1.000000 | -2.25 |
| | 97.530 | | | | | | .00 | |
| WB1E | 757 | 98.17 | 100.43 | 15JUL03 | -2.26 | 15JUL03 | 1.000000 | -2.26 |
| | 98.170 | | | | | | .00 | |
| WB1E | 760 | 30,888.31 | 31,596.12 | 15AUG03 | -707.81 | 15AUG03 | 1.000000 | -707.81 |
| | 30,888.310 | | | | | | .00 | |
| WB1E | 247 | 11,934.75 | 12,207.33 | 15SEP03 | -272.58 | 15SEP03 | 1.000000 | -272.58 |
| | 11,934.750 | | | | | | .00 | |
| WB1E | 472 | 25,010.65 | 25,580.02 | 15OCT03 | -569.37 | 15OCT03 | 1.000000 | -569.37 |
| | 25,010.650 | | | | | | .00 | |
| WB1E | 545 | 47.72 | 48.81 | 15NOV03 | -1.09 | 15NOV03 | 1.000000 | -1.09 |
| | 47.720 | | | | | | .00 | |
| WB1E | 707 | 47.94 | 49.02 | 15DEC03 | -1.08 | 15DEC03 | 1.000000 | -1.08 |
| | 47.940 | | | | | | .00 | |
| WB1E | 636 | 109,620.58 | 112,220.85 | 31JAN03 | -2,600.27 | 15FEB03 | 1.000000 | -2,600.27 |
| | 109,620.580 | | | | | | .00 | |
| WB1E | CXL 636 | -109,620.58 | -112,220.85 | 31JAN03 | 2,600.27 | 15FEB03 | 1.000000 | 2,600.27 |
| | -109,620.580 | | | | | | .00 | |

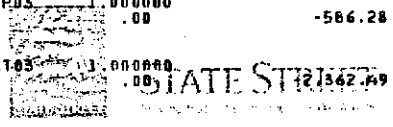


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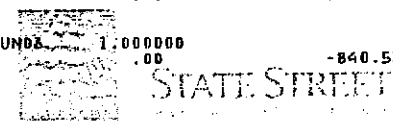
ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|-------------|-------------|-------------------|-----------------|---------------------|-----------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | NET BAS SECTY GN/LS | NET SECTY GN/LS |
| ** WB1E ** | 489 | 109,621.16 | 112,220.75 | 18FEB03 | 18FEB03 | 1.000000 | -2,599.59 |
| | 109,621.160 | | | -2,599.59 | | .00 | -2,599.59 |
| ** WB1E ** | 014 | 152,346.19 | 155,951.43 | 28FEB03 | 15MAR03 | 1.000000 | -3,605.24 |
| | 152,346.190 | | | -3,605.24 | | .00 | -3,605.24 |
| ** WB1E ** | CXL 014 | -152,346.19 | -155,951.43 | 28FEB03 | 15MAR03 | 1.000000 | 3,605.24 |
| | -152,346.190 | | | 3,605.24 | | .00 | 3,605.24 |
| ** WB1E ** | 620 | 152,346.61 | 155,951.28 | 17MAR03 | 17MAR03 | 1.000000 | -3,604.67 |
| | 152,346.610 | | | -3,604.67 | | .00 | -3,604.67 |
| ** WB1E ** | 332 | 35,778.55 | 36,623.10 | 31MAR03 | 15APR03 | 1.000000 | -844.55 |
| | 35,778.550 | | | -844.55 | | .00 | -844.55 |
| ** WB1E ** | CXL 332 | -35,778.55 | -36,623.10 | 31MAR03 | 15APR03 | 1.000000 | 844.55 |
| | -35,778.550 | | | 844.55 | | .00 | 844.55 |
| ** WB1E ** | 476 | 35,778.36 | 36,622.91 | 15APR03 | 15APR03 | 1.000000 | -844.55 |
| | 35,778.360 | | | -844.55 | | .00 | -844.55 |
| ** WB1E ** | 340 | 86,442.75 | 88,478.20 | 15MAY03 | 15MAY03 | 1.000000 | -2,035.45 |
| | 86,442.750 | | | -2,035.45 | | .00 | -2,035.45 |
| ** WB1E ** | 673 | 36,584.31 | 37,443.48 | 16JUN03 | 16JUN03 | 1.000000 | -859.17 |
| | 36,584.310 | | | -859.17 | | .00 | -859.17 |
| ** WB1E ** | 765 | 90,871.28 | 93,000.22 | 15JUL03 | 15JUL03 | 1.000000 | -2,128.94 |
| | 90,871.280 | | | -2,128.94 | | .00 | -2,128.94 |
| ** WB1E ** | 764 | 65,920.20 | 67,460.66 | 15AUG03 | 15AUG03 | 1.000000 | -1,540.46 |
| | 65,920.200 | | | -1,540.46 | | .00 | -1,540.46 |
| ** WB1E ** | 248 | 25,153.85 | 25,740.13 | 15SEP03 | 15SEP03 | 1.000000 | -586.28 |
| | 25,153.850 | | | -586.28 | | .00 | -586.28 |
| ** WB1E ** | 473 | 101,619.09 | 103,981.58 | 15OCT03 | 15OCT03 | 1.000000 | -2,362.49 |
| | | | | -2,362.49 | | .00 | -2,362.49 |



FOR PUBLIC DISCLOSURE

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|--------------------------|------------|------------|-------------------|-----------------|---------------------|-----------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | NET BAS SECTY GN/LS | NET SECTY GN/LS |
| | 101,619.090 | | | | | | |
| ** WB1E ** | 672 | 27,900.20 | 28,547.01 | 17NOV03 | 17NOV03 | 1.000000 | -646.81 |
| | 27,900.200 | | | -646.81 | | .00 | -646.81 |
| ** WB1E ** | 695 | 196.02 | 200.55 | 15DEC03 | 15DEC03 | 1.000000 | -4.53 |
| | 196.020 | | | -4.53 | | .00 | -4.53 |
| 31295LE57 | TOTAL | 732,433.83 | 749,446.77 | -17,212.94 | | .00 | -17,212.94 |
| 31295NAR9 | FED HM LN PC POOL 789016 | 2032/02/01 | 1.000 | 31JAN03 | 15FEB03 | 1.000000 | |
| ** WB2P ** | 369 | 73,286.46 | 75,374.54 | -2,088.08 | | .00 | -2,088.08 |
| | 73,286.460 | | | | | | |
| ** WB2P ** | CXL 369 | -73,286.46 | -75,374.54 | 31JAN03 | 15FEB03 | 1.000000 | 2,088.08 |
| | -73,286.460 | | | 2,088.08 | | .00 | 2,088.08 |
| ** WB2P ** | 430 | 73,286.46 | 75,373.99 | 18FEB03 | 18FEB03 | 1.000000 | -2,087.53 |
| | 73,286.460 | | | -2,087.53 | | .00 | -2,087.53 |
| ** WB2P ** | 555 | 30,951.54 | 31,831.37 | 28FEB03 | 15MAR03 | 1.000000 | -879.83 |
| | 30,951.540 | | | -879.83 | | .00 | -879.83 |
| ** WB2P ** | CXL 555 | -30,951.54 | -31,831.37 | 28FEB03 | 15MAR03 | 1.000000 | 879.83 |
| | -30,951.540 | | | 879.83 | | .00 | 879.83 |
| ** WB2P ** | 606 | 30,951.54 | 31,831.23 | 17MAR03 | 17MAR03 | 1.000000 | -879.69 |
| | 30,951.540 | | | -879.69 | | .00 | -879.69 |
| ** WB2P ** | 707 | 34,631.91 | 35,613.90 | 31MAR03 | 15APR03 | 1.000000 | -981.99 |
| | 34,631.910 | | | -981.99 | | .00 | -981.99 |
| ** WB2P ** | 161 | 49,006.44 | 50,392.65 | 15MAY03 | 15MAY03 | 1.000000 | -1,386.21 |
| | 49,006.440 | | | -1,386.21 | | .00 | -1,386.21 |
| ** WB2P ** | 309 | 29,789.91 | 30,630.44 | 30MAY03 | 15JUN03 | 1.000000 | -840.53 |
| | 29,789.910 | | | -840.53 | | .00 | -840.53 |



FOR PUBLIC DISCLOSURE

ATTACHMENT O

| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|--------------------------------------|--|--|---|---------------------------|--------------------|--------------------------------------|
| ** WB2P ** CXL 309 -29,789.910 | -29,789.91 | -30,630.44 | 30MAY03 840.53 | 15JUN03 | 1.000000 .00 | 840.53 |
| ** WB2P ** 363 29,789.910 | 29,789.91 | 30,630.37 | 16JUN03 -840.46 | 16JUN03 | 1.000000 .00 | -840.46 |
| ** WB2P ** 500 31,771.820 | 31,771.82 | 32,666.88 | 30JUN03 -894.26 | 15JUL03 | 1.000000 .00 | -894.26 |
| ** WB2P ** 660 18,669.680 | 18,669.68 | 19,193.84 | 31JUL03 -524.16 | 15AUG03 | 1.000000 .00 | -524.16 |
| ** WB2P ** 090 58,218.720 | 58,218.72 | 59,849.10 | 15SEP03 -1,630.38 | 15SEP03 | 1.000000 .00 | -1,630.38 |
| ** WB2P ** 184 31,828.490 | 31,828.49 | 32,717.61 | 30SEP03 -889.12 | 15OCT03 | 1.000000 .00 | -889.12 |
| ** WB2P ** 234 31,828.490 | 31,828.49 | 32,717.61 | 15OCT03 -889.12 | 15OCT03 | 1.000000 .00 | -889.12 |
| ** WB2P ** CXL 234 -31,828.490 | -31,828.49 | -32,717.61 | 15OCT03 889.12 | 15OCT03 | 1.000000 .00 | 889.12 |
| ** WB2P ** 339 27,844.730 | .00 | 28,621.55 | 31OCT03 -28,621.55 | 31OCT03 | 1.000000 .00 | -28,621.55 |
| ** WB2P ** CXL 339 -27,844.730 | .00 | -28,621.55 | 31OCT03 28,621.55 | 31OCT03 | 1.000000 .00 | 28,621.55 |
| ** WB2P ** 349 27,844.730 | 27,844.73 | 28,621.55 | 31OCT03 -776.82 | 31OCT03 | 1.000000 .00 | -776.82 |
| ** WB2P ** CXL 349 -27,844.730 | -27,844.73 | -28,621.55 | 31OCT03 776.82 | 31OCT03 | 1.000000 .00 | 776.82 |
| ** WB2P ** 624 | 27,844.73 | 28,620.44 | 17NOV03 -775.71 | 17NOV03 | 0.000000 .00 | |



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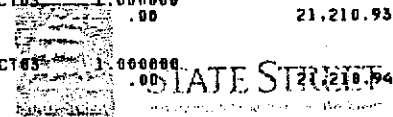
| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|------------------------------------|--|--|---|---------------------------|--------------------|--------------------------------------|
| | 27,844.730 | | | | | |
| ** WB2P ** 551 18,227.420 | 18,227.42 | 18,734.82 | 30NOV03 -506.60 | 15DEC03 | 1.000000 .00 | -506.60 |
| ** WB2P ** 780 191.000 | 191.00 | 196.30 | 31DEC03 -5.30 | 31DEC03 | 1.000000 .00 | -5.30 |
| 31295NAR9 TOTAL | 404,418.12 | 415,819.53 | -11,401.41 L | | .00 | -11,401.41 L |
| 31296JKA3 FED HM LN PC POOL A10209 | | 2033/06/01 5.500 | 11AUG03 | 13AUG03 | 1.000000 | |
| ** WB1Z ** 344 89,766.280 | 88,875.63 | 88,041.88 | 834.55 | | .00 | 834.55 |
| ** WB1Z ** 345 399,685.800 | 395,719.38 | 392,003.56 | 3,715.82 | 13AUG03 | 1.000000 .00 | 3,715.82 |
| 31296JKA3 TOTAL | 484,595.01 | 480,044.44 | 4,550.37 L | | .00 | 4,550.37 L |
| 31296JNX0 FED HM LN PC POOL A10406 | | 2033/06/01 5.500 | 08SEP03 | 15OCT03 | 1.000000 | |
| ** WB1Q ** 626 499,999.330 | 498,436.83 | 494,608.71 | 3,828.12 | | .00 | 3,828.12 |
| ** WB1Q ** 636 999,999.620 | 1,010,429.31 | 989,218.37 | 21,210.94 | 15OCT03 | 1.000000 .00 | 21,210.94 |
| ** WB1Q ** 637 999,999.620 | 1,010,429.31 | 989,218.36 | 21,210.95 | 15OCT03 | 1.000000 .00 | 21,210.95 |
| ** WB1Q ** 638 985,467.590 | 914,891.13 | 895,685.72 | 19,205.41 | 15OCT03 | 1.000000 .00 | 19,205.41 |
| ** WB1Q ** 639 999,999.620 | 1,010,429.31 | 989,218.37 | 21,210.94 | 15OCT03 | 1.000000 .00 | 21,210.94 |
| ** WB1Q ** 640 1,000,037.350 | 1,010,467.43 | 989,255.78 | 21,211.73 | 15OCT03 | 0.000000 .00 | 21,211.73 |



FOR PUBLIC DISCLOSURE

ATTACHMENT O

| ASSET ID SH SELL/BTC | SECURITY LOT LOCAL SHARES/PAR BASE | DESCRIPTION PRINCIPAL NET | MAT DATE | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY BASE SECY GN/L | STL DT BASE CURR | SELL RATE GN/L | NET SECY NET BAS SECY GN/L |
|-------------------------|--|------------------------------|------------|-------------------------------------|--|---------------------|-------------------|-------------------------------|
| ** WB1Q ** | 641 | 412,356.27 | | 403,700.08 | 10OCT03 8,656.19 | 15OCT03 | 1.000000 .00 | 8,656.19 |
| | 408,099.910 | | | | | | | |
| ** WB1Q ** | 643 | 1,010,429.31 | | 989,218.34 | 10OCT03 21,210.97 | 15OCT03 | 1.000000 .00 | 21,210.97 |
| | 999,999.620 | | | | | | | |
| 31296JNX0 | TOTAL | 6,877,868.90 | | 6,740,123.65 | 137,745.25 S | | .00 | 137,745.25 S |
| 31296JN28 | FED HM LN PC POOL A10409 | | 2033/06/01 | 5.500 | 19MAY03 | 11JUL03 | 1.000000 | |
| ** WB1E ** | 277 | 42,481.45 | | 42,255.63 | 225.82 | | .00 | 225.82 |
| | 41,000.000 | | | | | | | |
| 31296JNS6 | FED HM LN PC POOL A10410 | | 2033/06/01 | 5.500 | 19MAY03 | 17JUN03 | 1.000000 | |
| ** WB1E ** | 278 | 993,552.93 | | 988,271.47 | 5,281.46 | | .00 | 5,281.46 |
| | 958,905.000 | | | | | | | |
| 31296JTA4 | FED HM LN PC POOL A10545 | | 2033/06/01 | 5.500 | 19MAY03 | 12JUN03 | 1.000000 | |
| ** WB1E ** | 279 | 476,470.85 | | 473,938.06 | 2,532.79 | | .00 | 2,532.79 |
| | 459,855.000 | | | | | | | |
| 31296JV89 | FED HM LN PC POOL A10610 | | 2033/06/01 | 5.500 | 08SEP03 | 15OCT03 | 1.000000 | |
| ** WB1Q ** | 625 | 99,574.66 | | 98,809.89 | 764.77 | | .00 | 764.77 |
| | 99,886.800 | | | | | | | |
| 31296JWJ1 | FED HM LN PC POOL A10649 | | 2033/06/01 | 5.500 | 11AUG03 | 13AUG03 | 1.000000 | |
| ** WB1Z ** | 348 | 464,129.99 | | 459,771.79 | 4,358.20 | | .00 | 4,358.20 |
| | 468,781.200 | | | | | | | |
| ** WB1Q ** | 627 | 897,299.58 | | 890,408.09 | 6,891.49 | 08SEP03 | 1.000000 .00 | 6,891.49 |
| | 900,112.430 | | | | | | | |
| ** WB1Q ** | 633 | 1,010,429.67 | | 989,218.74 | 21,210.93 | 15OCT03 | 1.000000 .00 | 21,210.93 |
| | 999,999.990 | | | | | | | |
| ** WB1Q ** | 634 | 1,010,429.67 | | 989,218.74 | 21,210.93 | 15OCT03 | 1.000000 .00 | 21,210.93 |
| | 999,999.990 | | | | | | | |
| ** WB1Q ** | 635 | 1,010,429.67 | | 989,218.73 | 21,210.94 | 15OCT03 | 1.000000 .00 | 21,210.93 |
| | | | | | | | | |



FOR PUBLIC DISCLOSURE

| ASSET ID SH SELL/BTC | SECURITY LOT LOCAL SHARES/PAR BASE | DESCRIPTION PRINCIPAL NET | MAT DATE | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY BASE SECY GN/L | STL DT BASE CURR | SELL RATE GN/L | NET SECY NET BAS SECY GN/L |
|-------------------------|--|------------------------------|------------|-------------------------------------|--|---------------------|-------------------|-------------------------------|
| | 999,999.980 | | | | | | | |
| ** WB1Q ** | 642 | 95,538.20 | | 93,532.66 | 10OCT03 2,005.54 | 15OCT03 | 1.000000 .00 | 2,005.54 |
| | 94,552.050 | | | | | | | |
| 31296JWJ1 | TOTAL | 464,129.99 | | 459,771.79 | 4,358.20 L | | .00 | 4,358.20 L |
| | | 4,024,126.79 | | 3,951,596.96 | 72,529.83 S | | .00 | 72,529.83 S |
| 31296JYE0 | FED HM LN PC POOL A10709 | | 2033/07/01 | 5.500 | 11AUG03 | 13AUG03 | 1.000000 | |
| ** WB1Z ** | 327 | 106,660.46 | | 105,658.91 | 1,001.55 | | .00 | 1,001.55 |
| | 107,729.340 | | | | | | | |
| 31296KWA7 | FED HM LN PC POOL A11541 | | 2033/06/01 | 5.500 | 11AUG03 | 13AUG03 | 1.000000 | |
| ** WB1Z ** | 326 | 229,999.35 | | 227,839.65 | 2,159.70 | | .00 | 2,159.70 |
| | 232,304.250 | | | | | | | |
| 31296KYT4 | FED HM LN PC POOL A11622 | | 2033/07/01 | 5.500 | 11AUG03 | 08OCT03 | 1.000000 | |
| ** WB1Z ** | 324 | 653,417.34 | | 647,281.72 | 6,135.62 | | .00 | 6,135.62 |
| | 659,965.440 | | | | | | | |
| ** WB1Z ** | 325 | 337,962.82 | | 334,789.33 | 3,173.49 | 08OCT03 | 1.000000 .00 | 3,173.49 |
| | 341,349.660 | | | | | | | |
| 31296KYT4 | TOTAL | 991,380.16 | | 982,071.05 | 9,309.11 L | | .00 | 9,309.11 L |
| | | | | | | | | |
| 31296LLG4 | FED HM LN PC POOL A12127 | | 2033/08/01 | 5.500 | 11AUG03 | 13AUG03 | 1.000000 | |
| ** WB1Z ** | 328 | 311,681.54 | | 308,754.84 | 2,926.70 | | .00 | 2,926.70 |
| | 314,805.000 | | | | | | | |
| ** WB1Z ** | 349 | 28,833.05 | | 28,562.31 | 270.74 | 11AUG03 13AUG03 | 1.000000 .00 | 270.74 |
| | 29,122.000 | | | | | | | |



FOR PUBLIC DISCLOSURE

ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|--------------------------|--------------|--------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | | NET BAS SECTY GN/LS |
| | SHARES/PAR | BASE | BASE | BASE SECTY GN/LS | | | |
| 31296LL04 | TOTAL | 348,514.59 | 337,317.15 | 3,197.44 L | | .00 | 3,197.44 L |
| 31296LN72 | FED HM LN PC POOL A12214 | 2033/08/01 | 5.500 | 11AUG03 | 13AUG03 | 1.000000 | |
| WB12 | 346 | 126,400.22 | 125,221.24 | 1,186.98 | | .00 | 1,186.98 |
| | 127,675.000 | | | | | | |
| WB12 | 347 | 497,114.26 | 492,446.34 | 4,667.92 | | .00 | 4,667.92 |
| | 502,096.000 | | | | | | |
| 31296LN72 | TOTAL | 623,522.40 | 617,667.50 | 5,854.90 L | | .00 | 5,854.90 L |
| 31296LVW8 | FED HM LN PC POOL A12429 | 2033/08/01 | 5.500 | 11AUG03 | 13AUG03 | 1.000000 | |
| WB12 | 322 | 89,173.34 | 88,336.02 | 837.34 | | .00 | 837.34 |
| | 98,867.000 | | | | | | |
| WB12 | 342 | 990,078.13 | 980,781.25 | 9,296.88 | | .00 | 9,296.88 |
| | 1,000,000.000 | | | | | | |
| WB12 | 343 | 990,078.13 | 980,781.24 | 9,296.89 | | .00 | 9,296.89 |
| | 1,000,000.000 | | | | | | |
| WB12 | 350 | 901,201.78 | 892,739.46 | 8,462.32 | | .00 | 8,462.32 |
| | 910,233.000 | | | | | | |
| 31296LVW8 | TOTAL | 2,978,531.40 | 2,942,637.97 | 27,893.43 L | | .00 | 27,893.43 L |
| 31296MHMS | FED HM LN PC POOL A12932 | 2033/09/01 | 5.000 | 10NOV03 | 11DEC03 | 1.000000 | |
| WB1E | 290 | 974,278.33 | 975,215.74 | -937.41 | | .00 | -937.41 |
| | 999,900.790 | | | | | | |
| WB1E | 291 | 589,473.59 | 590,040.74 | -567.17 | | .00 | -567.17 |
| | 604,976.116 | | | | | | |
| WB1E | 295 | 974,278.33 | 975,215.74 | -937.41 | | .00 | -937.41 |
| | 999,900.790 | | | | | | |
| WB1E | | | | 10NOV03 | 11DEC03 | 0.000000 | |
| | | | | | | .00 | -937.41 |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|--------------------------|---------------|---------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | | NET BAS SECTY GN/LS |
| | SHARES/PAR | BASE | BASE | BASE SECTY GN/LS | | | |
| | 294 | 974,278.33 | 975,215.74 | -937.41 | | .00 | -937.41 |
| | 999,900.790 | | | | | | |
| WB1E | 297 | 974,278.33 | 975,215.74 | -937.41 | 11DEC03 | 1.000000 | -937.41 |
| | 999,900.790 | | | | | .00 | |
| WB1E | 298 | 974,278.33 | 975,215.74 | -937.41 | 11DEC03 | 1.000000 | -937.41 |
| | 999,900.790 | | | | | .00 | |
| WB1E | 299 | 974,278.33 | 975,215.74 | -937.41 | 11DEC03 | 1.000000 | -937.41 |
| | 999,900.790 | | | | | .00 | |
| WB1E | 300 | 974,278.33 | 975,215.74 | -937.41 | 11DEC03 | 1.000000 | -937.41 |
| | 999,900.790 | | | | | .00 | |
| WB1E | 301 | 974,278.33 | 975,215.73 | -937.40 | 11DEC03 | 1.000000 | -937.40 |
| | 999,900.790 | | | | | .00 | |
| WB1E | 303 | 974,278.33 | 975,215.74 | -937.41 | 11DEC03 | 1.000000 | -937.41 |
| | 999,900.790 | | | | | .00 | |
| WB1E | 304 | 974,278.33 | 975,215.74 | -937.41 | 11DEC03 | 1.000000 | -937.41 |
| | 999,900.790 | | | | | .00 | |
| WB1E | 305 | 191,564.28 | 191,748.59 | -184.31 | 11DEC03 | 1.000000 | -184.31 |
| | 196,602.210 | | | | | .00 | |
| 31296MHMS | TOTAL | 10,523,821.17 | 10,533,946.74 | -10,125.57 L | | .00 | -10,125.57 L |
| 31296MLN7 | FED HM LN PC POOL A13033 | 2033/09/01 | 5.000 | 11SEP03 | 15SEP03 | 1.000000 | |
| WB2N | 341 | 959,123.65 | 967,716.55 | -8,592.90 | | .00 | -8,592.90 |
| | 999,900.900 | | | | | | |
| WB2N | 342 | 959,123.65 | 967,716.55 | -8,592.90 | 15SEP03 | 1.000000 | -8,592.90 |
| | 999,900.900 | | | | | .00 | |
| WB2N | 343 | 959,123.65 | 967,716.55 | -8,592.90 | 15SEP03 | 0.000000 | |
| | 999,900.900 | | | | | .00 | |

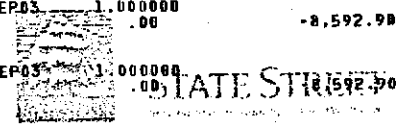


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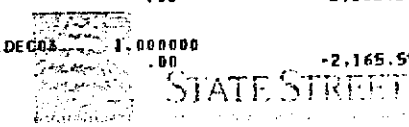
ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|------------|------------|-------------------|-----------------|-----------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| | SHARES/PAR | BASE | BASE | SECTY GN/LS | | | |
| ** WB2N ** | 364 | 959,123.65 | 967,716.55 | 11SEP03 | 15SEP03 | 1.000000 | -8,592.90 |
| | 999,900.900 | | | -8,592.90 | | .00 | |
| ** WB2N ** | 365 | 959,123.65 | 967,716.55 | 11SEP03 | 15SEP03 | 1.000000 | -8,592.90 |
| | 999,900.900 | | | -8,592.90 | | .00 | |
| ** WB2N ** | 366 | 959,123.65 | 967,716.55 | 11SEP03 | 15SEP03 | 1.000000 | -8,592.90 |
| | 999,900.900 | | | -8,592.90 | | .00 | |
| ** WB2N ** | 367 | 959,123.65 | 967,716.55 | 11SEP03 | 15SEP03 | 1.000000 | -8,592.90 |
| | 999,900.900 | | | -8,592.90 | | .00 | |
| ** WB2N ** | 368 | 959,123.65 | 967,716.55 | 11SEP03 | 15SEP03 | 1.000000 | -8,592.90 |
| | 999,900.900 | | | -8,592.90 | | .00 | |
| ** WB2N ** | 369 | 959,123.65 | 967,716.55 | 11SEP03 | 15SEP03 | 1.000000 | -8,592.90 |
| | 999,900.900 | | | -8,592.90 | | .00 | |
| ** WB2N ** | 370 | 959,123.65 | 967,716.55 | 11SEP03 | 15SEP03 | 1.000000 | -8,592.90 |
| | 999,900.900 | | | -8,592.90 | | .00 | |
| ** WB2N ** | 371 | 959,123.65 | 967,716.55 | 11SEP03 | 15SEP03 | 1.000000 | -8,592.90 |
| | 999,900.900 | | | -8,592.90 | | .00 | |
| ** WB2N ** | 372 | 959,123.65 | 967,716.55 | 11SEP03 | 15SEP03 | 1.000000 | -8,592.90 |
| | 999,900.900 | | | -8,592.90 | | .00 | |
| ** WB2N ** | 373 | 959,123.65 | 967,716.55 | 11SEP03 | 15SEP03 | 1.000000 | -8,592.90 |
| | 999,900.900 | | | -8,592.90 | | .00 | |
| ** WB2N ** | 374 | 959,123.65 | 967,716.55 | 11SEP03 | 15SEP03 | 1.000000 | -8,592.90 |
| | 999,900.900 | | | -8,592.90 | | .00 | |
| ** WB2N ** | 381 | 959,123.65 | 967,716.55 | 11SEP03 | 15SEP03 | 1.000000 | -8,592.90 |
| | 999,900.900 | | | -8,592.90 | | .00 | |
| ** WB2N ** | 382 | 959,123.65 | 967,716.55 | 11SEP03 | 15SEP03 | 1.000000 | -8,592.90 |
| | | | | -8,592.90 | | .00 | |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|--------------------------|---------------|---------------|-------------------|-----------------|-----------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| | SHARES/PAR | BASE | BASE | SECTY GN/LS | | | |
| | 999,900.900 | | | | | | |
| ** WB2N ** | 383 | 959,123.65 | 967,716.55 | 11SEP03 | 15SEP03 | 1.000000 | -8,592.90 |
| | 999,900.900 | | | -8,592.90 | | .00 | |
| ** WB2N ** | 384 | 959,123.65 | 967,716.55 | 11SEP03 | 15SEP03 | 1.000000 | -8,592.90 |
| | 999,900.900 | | | -8,592.90 | | .00 | |
| ** WB2N ** | 385 | 959,123.65 | 967,716.55 | 11SEP03 | 15SEP03 | 1.000000 | -8,592.90 |
| | 999,900.900 | | | -8,592.90 | | .00 | |
| ** WB2N ** | 386 | 959,123.65 | 967,716.55 | 11SEP03 | 15SEP03 | 1.000000 | -8,592.90 |
| | 999,900.900 | | | -8,592.90 | | .00 | |
| ** WB2N ** | 387 | 959,123.65 | 967,716.55 | 11SEP03 | 15SEP03 | 1.000000 | -8,592.90 |
| | 999,900.900 | | | -8,592.90 | | .00 | |
| ** WB2N ** | 388 | 959,123.65 | 967,716.55 | 11SEP03 | 15SEP03 | 1.000000 | -8,592.90 |
| | 999,900.900 | | | -8,592.90 | | .00 | |
| ** WB2N ** | 389 | 959,123.65 | 967,716.55 | 11SEP03 | 15SEP03 | 1.000000 | -8,592.90 |
| | 999,900.900 | | | -8,592.90 | | .00 | |
| ** WB2N ** | 390 | 86,321.68 | 87,095.05 | 11SEP03 | 15SEP03 | 1.000000 | -773.37 |
| | 89,991.660 | | | -773.37 | | .00 | |
| 31296MLN7 | TOTAL | 22,146,165.63 | 22,344,575.70 | -198,410.07 | L | .00 | -198,410.07 L |
| 31296MV30 | FED HM LN PC POOL A13334 | 2033/09/01 | 6.500 | 05DEC03 | 11DEC03 | 1.000000 | |
| ** WB1F ** | 137 | 381,098.13 | 378,592.40 | 2,505.73 | | .00 | 2,505.73 |
| | 364,469.220 | | | | | | |
| ** WB1F ** | 142 | 329,365.93 | 327,200.34 | 2,165.59 | 05DEC03 | 1.000000 | 2,165.59 |
| | 314,994.310 | | | | 11DEC03 | .00 | |
| ** WB1F ** | CXL 142 | -329,365.93 | -327,200.34 | -2,165.59 | 05DEC03 | 1.000000 | -2,165.59 |
| | -314,994.310 | | | | 11DEC03 | .00 | |



FOR PUBLIC DISCLOSURE

ATTACHMENT O

| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT GN/LS GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECTY NET BAS SECTY GN/LS |
|-------------------------|-------------------------------|--|-------------------------------------|-------------------------------------|--------------------------|------------------------------|--------------------|-------------------------------------|
| 31296HV30 | TOTAL | 381,898.13 | | 378,592.40 | 2,505.73 L | | .00 | 2,505.73 L |
| 31296M2K4 | FED HM LN PC POOL A13478 | | 2033/09/01 | 5.000 | 10NOV03 | 11DEC03 | 1.000000 | |
| WB1E ** | 267 | 458,945.47 | | 468,218.59 | -9,273.12 | | .00 | -9,273.12 |
| | 471,015.240 | | | | | | | |
| WB1E ** | 288 | 384,804.32 | | 392,579.39 | -7,775.07 | | .00 | -7,775.07 |
| | 394,924.258 | | | | | | | |
| WB1E ** | 292 | 974,278.51 | | 993,964.86 | -19,685.55 | | .00 | -19,685.55 |
| | 999,900.970 | | | | | | | |
| WB1E ** | 293 | 974,278.51 | | 993,964.88 | -19,685.57 | | .00 | -19,685.57 |
| | 999,900.986 | | | | | | | |
| WB1E ** | 294 | 974,278.51 | | 993,964.86 | -19,685.55 | | .00 | -19,685.55 |
| | 999,900.988 | | | | | | | |
| 31296M2K4 | TOTAL | 3,766,585.32 | | 3,842,698.18 | -74,104.86 L | | .00 | -74,104.86 L |
| 31296ND95 | FED HM LN PC POOL A13728 | | 2033/10/01 | 5.000 | 10NOV03 | 11DEC03 | 1.000000 | |
| WB1E ** | 302 | 878,646.398 | | 873,429.43 | -17,298.36 | | .00 | -17,298.36 |
| | 878,646.398 | | | | | | | |
| WB1E ** | 306 | 974,277.62 | | 993,963.15 | -19,685.53 | | .00 | -19,685.53 |
| | 999,900.068 | | | | | | | |
| WB1E ** | 307 | 974,277.62 | | 993,963.17 | -19,685.55 | | .00 | -19,685.55 |
| | 999,900.078 | | | | | | | |
| WB1E ** | 308 | 974,277.62 | | 993,963.15 | -19,685.53 | | .00 | -19,685.53 |
| | 999,900.068 | | | | | | | |
| WB1E ** | 309 | 974,277.62 | | 993,963.16 | -19,685.54 | | .00 | -19,685.54 |
| | 999,900.060 | | | | | | | |
| WB1E ** | 309 | 974,277.62 | | 993,963.16 | -19,685.54 | | .00 | -19,685.54 |
| | 999,900.060 | | | | | | | |



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| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT GN/LS GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECTY NET BAS SECTY GN/LS |
|-------------------------|-------------------------------|--|-------------------------------------|-------------------------------------|--------------------------|------------------------------|--------------------|-------------------------------------|
| | 310 | 974,277.62 | | 993,963.15 | -19,685.53 | | .00 | -19,685.53 |
| | 999,900.060 | | | | | | | |
| WB1E ** | 311 | 974,277.62 | | 993,963.17 | -19,685.55 | | .00 | -19,685.55 |
| | 999,900.078 | | | | | | | |
| WB1E ** | 312 | 974,277.62 | | 993,963.15 | -19,685.53 | | .00 | -19,685.53 |
| | 999,900.060 | | | | | | | |
| WB1E ** | 313 | 974,277.62 | | 993,963.15 | -19,685.53 | | .00 | -19,685.53 |
| | 999,900.060 | | | | | | | |
| WB1E ** | 314 | 974,277.62 | | 993,963.16 | -19,685.54 | | .00 | -19,685.54 |
| | 999,900.060 | | | | | | | |
| WB1E ** | 315 | 974,277.62 | | 993,963.15 | -19,685.53 | | .00 | -19,685.53 |
| | 999,900.060 | | | | | | | |
| 31296ND95 | TOTAL | 10,598,907.27 | | 10,813,060.99 | -214,153.72 L | | .00 | -214,153.72 L |
| 31296NJ73 | FED HM LN PC POOL A13886 | | 2033/09/01 | 5.000 | 10NOV03 | 11DEC03 | 1.000000 | |
| WB1E ** | 285 | 974,278.21 | | 975,215.62 | -937.41 | | .00 | -937.41 |
| | 999,900.678 | | | | | | | |
| WB1E ** | 286 | 974,278.21 | | 975,215.62 | -937.41 | | .00 | -937.41 |
| | 999,900.678 | | | | | | | |
| WB1E ** | 289 | 515,332.23 | | 515,828.86 | -495.83 | | .00 | -495.83 |
| | 528,884.918 | | | | | | | |
| 31296NJ73 | TOTAL | 2,463,888.65 | | 2,466,259.30 | -2,378.65 L | | .00 | -2,378.65 L |
| 31296VE7 | FED HM LN PC POOL A16013 | | 2031/04/01 | 6.500 | 10NOV03 | 13NOV03 | 1.000000 | |
| WB1F ** | 054 | 781,289.86 | | 778,476.56 | 2,812.58 | | .00 | 2,812.58 |
| | 750,000.888 | | | | | | | |
| WB1F ** | CXL 054 | -781,289.86 | | -778,476.56 | -2,812.58 | | .00 | -2,812.58 |
| | -750,000.888 | | | | | | | |

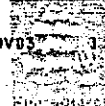


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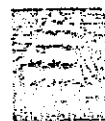
| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------------|---------------|--------------|-------------------|-----------------|---------------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET BAS SECTY GN/LS | NET BAS SECTY GN/LS |
| | SHARES/PAR BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | | | |
| 312960VE7 | TOTAL | | .00 | .00 L | | .00 | .00 L |
| 31296RAS7 | FED HM LN PC POOL A16317 | 2031/04/01 | 6.500 | 10NOV03 | 13NOV03 | 1.000000 | |
| WBIF | 281 781,289.06 | 778,476.56 | | 2,812.50 | | .00 | 2,812.50 |
| | 750,000.000 | | | | | | |
| 312962XU2 | FED HM LN PC POOL B10691 | 2018/11/01 | 5.500 | 14NOV03 | 18NOV03 | 1.000000 | |
| WB1H | 219 1,029,272.06 | 1,026,772.31 | | 2,499.75 | | .00 | 2,499.75 |
| | 999,900.000 | | | | | | |
| 312962ZN6 | FED HM LN PC POOL B10749 | 2018/11/01 | 5.500 | 14NOV03 | 18NOV03 | 1.000000 | |
| WB1H | 267 1,029,375.00 | 1,026,875.00 | | 2,500.00 | | .00 | 2,500.00 |
| | 1,000,000.000 | | | | | | |
| WB1H | 269 1,029,375.00 | 1,026,875.00 | | 2,500.00 | | .00 | 2,500.00 |
| | 1,000,000.000 | | | | | | |
| 312962ZN6 | TOTAL | | 2,058,750.00 | 5,000.00 L | | .00 | 5,000.00 L |
| 3129623N1 | FED HM LN PC POOL B10805 | 2018/11/01 | 5.500 | 14NOV03 | 18NOV03 | 1.000000 | |
| WB1H | 220 1,029,375.00 | 1,026,875.00 | | 2,500.00 | | .00 | 2,500.00 |
| | 1,000,000.000 | | | | | | |
| WB1H | 220 -1,029,375.00 | -1,026,875.00 | | -2,500.00 | | .00 | -2,500.00 |
| | -1,000,000.000 | | | | | | |
| WB1H | 222 1,029,272.06 | 1,026,772.31 | | 2,499.75 | | .00 | 2,499.75 |
| | 999,900.000 | | | | | | |
| WB1H | 222 -1,029,272.06 | -1,026,772.31 | | -2,499.75 | | .00 | -2,499.75 |
| | -999,900.000 | | | | | | |
| WB1H | 224 1,029,477.93 | 1,026,977.68 | | 2,500.25 | | .00 | 2,500.25 |
| | 1,000,100.000 | | | | | | |
| WB1H | 224 -1,029,477.93 | -1,026,977.68 | | -2,500.25 | | .00 | -2,500.25 |
| | -1,000,100.000 | | | | | | |



STATE STREET

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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------------|--------------|--------------|-------------------|-----------------|---------------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET BAS SECTY GN/LS | NET BAS SECTY GN/LS |
| | SHARES/PAR BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | | | |
| WB1H | 220 288,225.00 | 287,525.00 | | 700.00 | | .00 | 700.00 |
| | 280,000.000 | | | | | | |
| WB1H | 228 -288,225.00 | -287,525.00 | | -700.00 | | .00 | -700.00 |
| | -280,000.000 | | | | | | |
| WB1H | 287 288,225.00 | 287,525.00 | | 700.00 | | .00 | 700.00 |
| | 280,000.000 | | | | | | |
| 3129623N1 | TOTAL | | 288,225.00 | 700.00 L | | .00 | 700.00 L |
| 3129624N0 | FED HM LN PC POOL B10829 | 2018/11/01 | 5.500 | 14NOV03 | 18NOV03 | 1.000000 | |
| WB1H | 223 1,029,272.06 | 1,026,772.31 | | 2,499.75 | | .00 | 2,499.75 |
| | 999,900.000 | | | | | | |
| WB1H | 226 1,029,477.93 | 1,026,977.68 | | 2,500.25 | | .00 | 2,500.25 |
| | 1,000,100.000 | | | | | | |
| WB1H | 227 1,029,477.93 | 1,026,977.68 | | 2,500.25 | | .00 | 2,500.25 |
| | 1,000,100.000 | | | | | | |
| 3129624N0 | TOTAL | | 3,088,227.92 | 7,500.25 L | | .00 | 7,500.25 L |
| 312963AK7 | FED HM LN PC POOL B10910 | 2018/11/01 | 5.500 | 14NOV03 | 18NOV03 | 1.000000 | |
| WB1H | 221 1,029,272.06 | 1,026,772.31 | | 2,499.75 | | .00 | 2,499.75 |
| | 999,900.000 | | | | | | |
| WB1H | 225 1,029,477.93 | 1,026,977.68 | | 2,500.25 | | .00 | 2,500.25 |
| | 1,000,100.000 | | | | | | |
| 312963AK7 | TOTAL | | 2,058,749.99 | 5,000.00 L | | .00 | 5,000.00 L |



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ATTACHMENT O

| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECTY GN/LB BASE SECTY GN/LB | STL DT BASE CURR GN/LB | SELL RATE GN/LB | NET SECTY GN/LB NET BAS SECTY GN/LB |
|-------------------------|--|--|---|---------------------------|--------------------|--|
| 312963D73 WB1H | FED HM LN PC POOL B11026 268 1,000,000.000 | 2018/11/01 5.500 1,026,875.00 | 14NOV03 2,500.00 | 18NOV03 | 1.000000 .00 | 2,500.00 |
| 31297YK43 WB1F | FED HM LN PC POOL C41215 169 26,726.500 | 2030/07/01 7.500 28,488.85 | 15DEC03 -1,754.27 | 15DEC03 | 1.000000 .00 | -1,754.27 |
| 31298BHK0 WB1E | FED HM LN PC POOL C42934 424 303,546.900 | 2029/03/01 6.000 314,835.05 | 11MAR03 332.00 | 16APR03 | 1.000000 .00 | 332.00 |
| 31298BHK0 WB1E | 677 23,916.670 | 24,832.23 24,886.87 | 11MAR03 24.14 | 02JUN03 | 1.000000 .00 | 24.14 |
| 31298BHK0 TOTAL | 339,999.28 | 339,641.12 | 358.16 L | | .00 | 358.16 L |
| 31298DAN7 WB1F | FED HM LN PC POOL C44521 127 101,738.410 | 2030/11/01 6.500 105,688.77 | 05DEC03 699.45 | 11DEC03 | 1.000000 .00 | 699.45 |
| 31298EQF5 WB1F | FED HM LN PC POOL C45854 641 272,754.980 | 2030/12/01 7.500 278,774.88 | 08JAN03 11,496.16 | 14JAN03 | 1.000000 .00 | 11,496.16 |
| 31298FTY0 WB1F | FED HM LN PC POOL C46867 607 117,686.210 | 2031/01/01 7.500 124,888.56 | 10APR03 1,162.05 | 14APR03 | 1.000000 .00 | 1,162.05 |
| 31298FY55 WB1F | FED HM LN PC POOL C47032 651 54,586.920 | 2031/01/01 6.500 56,644.61 | 05DEC03 349.19 | 11DEC03 | 1.000000 .00 | 349.19 |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECTY GN/LB BASE SECTY GN/LB | STL DT BASE CURR GN/LB | SELL RATE GN/LB | NET SECTY GN/LB NET BAS SECTY GN/LB |
|-------------------------|--|--|---|---------------------------|--------------------|--|
| 31298HT32 WB1Q | FED HM LN PC POOL C48678 611 10,283.650 | 2031/03/01 6.500 10,271.84 | 11SEP03 419.94 | 15SEP03 | 1.000000 .00 | 419.94 |
| 31298M4H0 WB1Q | FED HM LN PC POOL C48924 615 12,424.370 | 2031/03/01 6.500 12,510.60 | 11SEP03 406.79 | 15SEP03 | 1.000000 .00 | 406.79 |
| 31298H6T0 WB1Q | FED HM LN PC POOL C48982 614 12,259.480 | 2031/03/01 6.500 12,172.84 | 11SEP03 573.98 | 15SEP03 | 1.000000 .00 | 573.98 |
| 31298JTS5 WB1Q | FED HM LN PC POOL C49561 622 40,217.110 | 2031/03/01 6.500 39,950.89 | 11SEP03 1,862.34 | 15SEP03 | 1.000000 .00 | 1,862.34 |
| 31298LQR5 WB1Q | FED HM LN PC POOL C50464 387 447,219.210 | 2031/04/01 6.000 444,882.18 | 10FEB03 18,855.83 | 13FEB03 | 1.000000 .00 | 18,855.83 |
| 31298LQR5 WB1Q | 546 18,918.330 | 18,817.50 | 09SEP03 468.85 | 15SEP03 | 1.000000 .00 | 468.85 |
| 31298LQR5 TOTAL | 19,286.35 | 18,817.50 | 468.85 L | | .00 | 468.85 L |
| 31298MLB1 WB1Q | FED HM LN PC POOL C51222 385 287,756.140 | 2031/05/01 6.000 286,288.77 | 10FEB03 12,132.64 | 13FEB03 | 1.000000 .00 | 12,132.64 |
| 31298MSA6 WB1F | FED HM LN PC POOL C51413 147 27,888.820 | 2031/05/01 6.500 28,886.41 | 05DEC03 191.19 | 11DEC03 | 1.000000 .00 | 191.19 |
| 31298MSA6 WB1F | 150 27,888.540 | 28,886.12 | 05DEC03 191.18 | 11DEC03 | 1.000000 .00 | 191.18 |

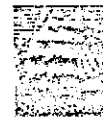


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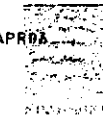
| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------------|--------------|--------------|-------------------|-----------------|---------------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| | SHARES/PAR BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | NET BAS SECTY GN/LS | NET BAS SECTY GN/LS |
| 31298MSA6 | TOTAL | | 58,154.90 | 57,772.53 | 382.37 L | .00 | 382.37 L |
| 31298MSB1 | FED HM LN PC POOL C51443 | 2031/05/01 | 7.500 | 10APR03 | 14APR03 | 1.000000 | |
| WBIF | 606 | 1,571,150.41 | 1,551,112.18 | 20,038.23 | .00 | 20,038.23 | |
| | 1,475,258.608 | | | | | | |
| 31298M3T2 | FED HM LN PC POOL C51710 | 2031/05/01 | 6.500 | 05DEC03 | 11DEC03 | 1.000000 | |
| WBIF | 454 | 177,565.24 | 176,477.34 | 1,087.90 | .00 | 1,087.90 | |
| | 169,817.320 | | | | | | |
| 31298NF75 | FED HM LN PC POOL C51990 | 2031/05/01 | 6.500 | 09OCT03 | 15OCT03 | 1.000000 | |
| WBIF | 261 | 546,768.76 | 544,385.78 | 2,382.98 | .00 | 2,382.98 | |
| | 525,897.210 | | | | | | |
| 31298NX75 | FED HM LN PC POOL C52502 | 2031/05/01 | 6.500 | 11SEP03 | 15SEP03 | 1.000000 | |
| WB1Q | 620 | 41,416.00 | 39,823.75 | 1,592.25 | .00 | 1,592.25 | |
| | 39,835.050 | | | | | | |
| 31298PNR7 | FED HM LN PC POOL C53100 | 2031/06/01 | 7.500 | 08JAN03 | 14JAN03 | 1.000000 | |
| WBIF | 645 | 720,773.92 | 711,896.74 | 8,877.18 | .00 | 8,877.18 | |
| | 677,279.850 | | | | | | |
| 31298PUE8 | FED HM LN PC POOL C53201 | 2031/06/01 | 6.000 | 09SEP03 | 15SEP03 | 1.000000 | |
| WB1Q | 552 | 322,776.64 | 314,929.44 | 7,847.20 | .00 | 7,847.20 | |
| | 316,617.440 | | | | | | |
| 31298P7A2 | FED HM LN PC POOL C53589 | 2031/06/01 | 6.500 | 05DEC03 | 11DEC03 | 1.000000 | |
| WB1F | 151 | 19,773.29 | 19,643.28 | 130.01 | .00 | 130.01 | |
| | 18,910.508 | | | | | | |
| 31298QEM6 | FED HM LN PC POOL C53740 | 2031/06/01 | 6.500 | 11SEP03 | 15SEP03 | 1.000000 | |
| WB1Q | 610 | 8,368.00 | 8,104.44 | 263.56 | .00 | 263.56 | |
| | 8,048.570 | | | | | | |



STATE STREET

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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------------|---------------|---------------|-------------------|-----------------|---------------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| | SHARES/PAR BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | NET BAS SECTY GN/LS | NET BAS SECTY GN/LS |
| 31298RGS9 | FED HM LN PC POOL C54709 | 2031/07/01 | 6.500 | 11SEP03 | 15SEP03 | 1.000000 | |
| WB1Q | 608 | 5,690.73 | 5,511.48 | 179.25 | .00 | 179.25 | |
| | 5,473.500 | | | | | | |
| 31298RRM0 | FED HM LN PC POOL C54992 | 2031/08/01 | 6.500 | 05DEC03 | 11DEC03 | 1.000000 | |
| WB1F | 129 | 137,514.79 | 136,610.62 | 904.17 | .00 | 904.17 | |
| | 131,514.440 | | | | | | |
| 31298SLV4 | FED HM LN PC POOL C55740 | 2030/01/01 | 7.000 | 10JUL03 | 14JUL03 | 1.000000 | |
| WB2N | 417 | 1,048,593.54 | 1,050,937.28 | -2,343.74 | .00 | -2,343.74 | |
| | 999,999.800 | | | | | | |
| 31298SUY8 | FED HM LN PC POOL C55999 | 2031/02/01 | 7.500 | 08JAN03 | 14JAN03 | 1.000000 | |
| WB1F | 644 | 935,647.95 | 927,354.26 | 8,293.69 | .00 | 8,293.69 | |
| | 879,187.620 | | | | | | |
| 31298TQ28 | FED HM LN PC POOL C56772 | 2031/08/01 | 7.500 | 08JAN03 | 14JAN03 | 1.000000 | |
| WB1F | 643 | 946,142.35 | 937,750.34 | 8,392.01 | .00 | 8,392.01 | |
| | 889,048.750 | | | | | | |
| 31298T4J8 | FED HM LN PC POOL C57125 | 2031/05/01 | 7.500 | 08JAN03 | 14JAN03 | 1.000000 | |
| WB1F | 646 | 818,100.37 | 810,033.63 | 8,066.74 | .00 | 8,066.74 | |
| | 768,733.280 | | | | | | |
| 31298UT64 | FED HM LN PC POOL C57751 | 2031/09/01 | 7.500 | 10APR03 | 14APR03 | 1.000000 | |
| WB1F | 605 | 544,315.20 | 537,367.13 | 6,948.07 | .00 | 6,948.07 | |
| | 511,094.080 | | | | | | |
| 31298VDF1 | FED HM LN PC POOL C58202 | 2031/09/01 | 6.500 | 10NOV03 | 13NOV03 | 1.000000 | |
| WB1Q | 678 | 11,921.22 | 11,888.09 | 33.13 | .00 | 33.13 | |
| | 11,454.960 | | | | | | |
| 31298VN78 | FED HM LN PC POOL C58514 | 2031/09/01 | 7.500 | 11MAR03 | 01APR03 | 1.000000 | |
| WB1H | 400 | 1,066,143.62 | 1,064,893.75 | 1,249.87 | .00 | 1,249.87 | |
| | 999,900.230 | | | | | | |
| WB1H | 400 | -1,066,143.62 | -1,064,893.75 | -1,249.87 | .00 | -1,249.87 | |
| | 999,900.230 | | | | | | |



STATE STREET

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ATTACHMENT O

| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|---------------------------------------|--|------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| ** WB1H ** | 497 930,239.200 | 1,066,143.62 | | 990,704.75 | 11MAR03 75,438.87 | 01APR03 | 1.000000 .00 | 75,438.87 |
| ** WB1H ** | CXL 497 -930,239.200 | -1,066,143.62 | | -990,704.75 | 11MAR03 -75,438.87 | 01APR03 | 1.000000 .00 | -75,438.87 |
| ** WB1H ** | 736 999,900.230 | 1,066,143.62 | | 1,064,893.75 | 11MAR03 1,249.87 | 17APR03 | 1.000000 .00 | 1,249.87 |
| ** WB1H ** | 498 69,661.030 | 69,661.03 | | 74,189.00 | 17APR03 -4,527.97 | 17APR03 | 1.000000 .00 | -4,527.97 |
| ** WB1H ** | CXL 498 -69,661.030 | -69,661.03 | | -74,189.00 | 17APR03 4,527.97 | 17APR03 | 1.000000 .00 | 4,527.97 |
| 31298VN78 | TOTAL | 1,066,143.62 | | 1,064,893.75 | 1,249.87 L | | .00 | 1,249.87 L |
| 31298V5W5 | FED HM LN PC POOL C58941 | | 2031/10/01 | 6.500 | 05DEC03 | 11DEC03 | 1.000000 | |
| ** WB1F ** | 131 91,940.400 | 94,135.10 | | 95,503.89 | 432.09 | | .00 | 432.09 |
| 31298WTP0 | FED HM LN PC POOL C59558 | | 2031/10/01 | 6.500 | 10NOV03 | 13NOV03 | 1.000000 | |
| ** WB1Q ** | 472 10,154.500 | 10,567.82 | | 10,530.48 | 29.34 | | .00 | 29.34 |
| 3133HCS7 | FEDERAL HOME LN BKS | | 2005/11/15 | 6.500 | 26JUN03 | 27JUN03 | 1.000000 | |
| ** WB1A ** | 552 35,000,000.000 | 38,954,650.00 | | 35,981,944.22 | 2,972,685.78 | | .00 | 2,972,685.78 |
| 3133HEWXS | FEDERAL HM LNBKS CONS BD D 2004/05/14 | | 2004/05/14 | 4.875 | 28JUL03 | 28JUL03 | 1.000000 | |
| ** WB1H ** | 702 5,000,000.000 | 5,142,550.00 | | 5,137,150.05 | 5,399.95 | | .00 | 5,399.95 |



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|-------------------------|-------------------------------|--|------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 3133TEBV5 | FEDERAL HOME LN MTG SER 2063 | | 2016/10/15 | 6.000 | 15NOV02 | 15NOV02 | 1.000000 | |
| ** WB1U ** | 652 704,963.000 | 704,963.00 | | 709,521.89 | -4,558.89 | | .00 | -4,558.89 |
| 3133TE2M5 | FEDERAL HOME LN MTG SER 2054 | | 2026/03/15 | 6.500 | 15MAR03 | 17MAR03 | 1.000000 | |
| ** WB1Z ** | 433 1,160,713.400 | 1,160,713.40 | | 1,178,959.21 | -18,245.81 | | .00 | -18,245.81 |
| 3133TG78 | FEDERAL HOME LN MTG PREASSIGN | | 2017/06/15 | 5.500 | 15APR03 | 15APR03 | 1.000000 | |
| ** WB1U ** | 653 2,678,316.400 | 2,678,316.45 | | 2,683,470.61 | -5,154.16 | | .00 | -5,154.16 |
| 3133TG6M6 | FEDERAL HOME LN MTG SER 2082 | | 2017/02/15 | 5.750 | 15NOV02 | 15NOV02 | 1.000000 | |
| ** WB2P ** | CXL 077 -4,090,964.170 | -4,090,964.18 | | -4,116,828.43 | 25,864.25 | | .00 | 25,864.25 |
| ** WB2P ** | 356 4,090,964.170 | 4,090,964.18 | | 4,116,828.43 | -25,864.25 | 06FEB03 | 1.000000 .00 | -25,864.25 |
| 3133TG6M6 | TOTAL | .00 | | .00 | .00 L | | .00 | .00 L |
| 3133THSA6 | FEDERAL HOME LN MTG PREASSIGN | | 2011/05/15 | 5.750 | 15NOV02 | 06FEB03 | 1.000000 | |
| ** WB1U ** | 739 2,763,900.800 | 2,763,900.80 | | 2,779,558.37 | -15,657.57 | | .00 | -15,657.57 |
| 3133TKHR4 | FEDERAL HOME LN MTG SER 2144 | | 2007/12/15 | 6.000 | 15APR03 | 15APR03 | 1.000000 | |
| ** WB2P ** | 764 506,732.000 | 506,732.00 | | 509,467.49 | -2,735.49 | | .00 | -2,735.49 |
| 3133TKW55 | FEDERAL HOME LN MTG SER 2154 | | 2010/05/15 | 6.000 | 15JUN02 | 06FEB03 | 1.000000 | |
| ** WB1Z ** | 040 133,926.600 | 133,926.60 | | 134,573.53 | -646.93 | | .00 | -646.93 |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|--|-------------|-------------|-------------------|-----------------|---------------------|-----------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | NET BAS SECTY GN/LS | NET SECTY GN/LS |
| 3133TL3A4 | FEDERAL HOME LN MTGC SER 2158 | 2006/11/15 | 6.000 | 16DEC02 | 16DEC02 | 1.000000 | |
| WB1U | | | | | | | 2,463.85 |
| CXL | 682 | -461,163.69 | -463,627.54 | 2,463.85 | | .00 | 2,463.85 |
| WB1U | 740 | 461,163.69 | 463,627.54 | -2,463.85 | 06FEB03 | 1.000000 | -2,463.85 |
| CXL | 461,163.640 | | | | | .00 | |
| 3133TL3A4 | TOTAL | | .00 | .00 L | | .00 | .00 L |
| 3133TM2T2 | FEDERAL HOME LN MTG PREASSIGN 2014/09/15 | 2014/09/15 | 1.000 | 15MAY03 | 15MAY03 | 1.000000 | |
| WB2P | | | | | | | -5,854.97 |
| CXL | 162 | 44,752.50 | 50,607.47 | -5,854.97 | | .00 | -5,854.97 |
| CXL | 44,752.500 | | | | | | |
| 3133TPGG8 | FEDERAL HOME LN MTG SER 2247 2030/08/15 | 2030/08/15 | 0.000 | 29JAN03 | 29JAN03 | 1.000000 | |
| WB1F | | | | | | | -2,596.10 |
| CXL | 106 | .00 | 2,596.10 | -2,596.10 | | .00 | -2,596.10 |
| CXL | 86,536.590 | | | | | | |
| WB1F | 619 | .00 | 2,356.88 | -2,356.88 | 27FEB03 | 1.000000 | -2,356.88 |
| CXL | 78,562.770 | | | | | .00 | |
| WB1F | 619 | .00 | -2,356.88 | 2,356.88 | 27FEB03 | 1.000000 | 2,356.88 |
| CXL | 619 | | | | | .00 | |
| WB1F | 669 | .00 | 1,456.87 | -1,456.87 | 27FEB03 | 1.000000 | -1,456.87 |
| CXL | 48,562.410 | | | | | .00 | |
| WB1F | 669 | .00 | -1,456.87 | 1,456.87 | 27FEB03 | 1.000000 | 1,456.87 |
| CXL | 48,562.410 | | | | | .00 | |
| WB1F | 284 | .00 | 1,456.88 | -1,456.88 | 28FEB03 | 1.000000 | -1,456.88 |
| CXL | 48,562.770 | | | | | .00 | |
| WB1F | 285 | .00 | 1,349.74 | -1,349.74 | 28MAR03 | 1.000000 | -1,349.74 |
| CXL | 44,991.470 | | | | | .00 | |
| WB1F | 285 | .00 | -1,349.74 | 1,349.74 | 28MAR03 | 1.000000 | 1,349.74 |
| CXL | 44,991.470 | | | | | .00 | |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|------------|------------|-------------------|-----------------|---------------------|-----------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | NET BAS SECTY GN/LS | NET SECTY GN/LS |
| WB1F | 327 | .00 | 1,349.74 | -1,349.74 | 28MAR03 | 1.000000 | -1,349.74 |
| CXL | 44,991.470 | | | | | .00 | |
| WB1F | 327 | .00 | -1,349.74 | 1,349.74 | 28MAR03 | 1.000000 | 1,349.74 |
| CXL | 44,991.470 | | | | | .00 | |
| WB1F | 328 | .00 | 1,349.74 | -1,349.74 | 28MAR03 | 1.000000 | -1,349.74 |
| CXL | 44,991.470 | | | | | .00 | |
| WB1F | 743 | .00 | 1,859.46 | -1,859.46 | 29APR03 | 1.000000 | -1,859.46 |
| CXL | 61,982.040 | | | | | .00 | |
| WB1F | 696 | .00 | 2,071.94 | -2,071.94 | 28MAY03 | 1.000000 | -2,071.94 |
| CXL | 69,064.530 | | | | | .00 | |
| WB1F | 573 | .00 | 1,237.45 | -1,237.45 | 27JUN03 | 1.000000 | -1,237.45 |
| CXL | 41,248.490 | | | | | .00 | |
| WB1F | 315 | .00 | 934.01 | -934.01 | 29JUL03 | 1.000000 | -934.01 |
| CXL | 31,133.810 | | | | | .00 | |
| WB1F | 050 | .00 | 2,385.26 | -2,385.26 | 27AUG03 | 1.000000 | -2,385.26 |
| CXL | 79,508.790 | | | | | .00 | |
| WB1F | 687 | .00 | 1,117.48 | -1,117.48 | 29SEP03 | 1.000000 | -1,117.48 |
| CXL | 37,249.260 | | | | | .00 | |
| WB1F | 450 | .00 | 1,105.18 | -1,105.18 | 31OCT03 | 1.000000 | -1,105.18 |
| CXL | 36,839.250 | | | | | .00 | |
| WB1F | 260 | .00 | 1,123.37 | -1,123.37 | 26NOV03 | 1.000000 | -1,123.37 |
| CXL | 37,445.530 | | | | | .00 | |
| WB1F | 178 | .00 | 812.62 | -812.62 | 29DEC03 | 1.000000 | -812.62 |
| CXL | 27,087.480 | | | | | .00 | |



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|-------------------------|--|--------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 3133TPGG8 | TOTAL | | .00 | 18,049.49 | -18,049.49 L | .00 | -18,049.49 L |
| 3133TTD40 | FEDERAL HOME LN MTG PREASSIGN 2024/09/15 | 6.500 | | 15MAY03 | 15MAY03 | 1.000000 | |
| WB1Z | 434 | 2,733,058.83 | 2,749,535.27 | -16,476.44 | | .00 | -16,476.44 |
| | 2,733,058.83 | | | | | | |
| 3133TT4P3 | FED HOME LN MTG 23190 PE 2024/11/15 | 4.000 | | 15APR03 | 15APR03 | 1.000000 | |
| WB1Z | 653 | 5,370,745.00 | 5,384,046.55 | -13,300.75 | | .00 | -13,300.75 |
| | 5,370,745.00 | | | | | | |
| 3133TT4S7 | FEDERAL HOME LN MTG PREASSIGN 2024/11/15 | 6.500 | | 15APR03 | 15APR03 | 1.000000 | |
| WB1Z | 654 | 6,394,850.19 | 6,412,674.79 | -17,824.60 | | .00 | -17,824.60 |
| | 6,394,850.19 | | | | | | |
| 3133TULG1 | FEDERAL HOME LN MTG SER 2358 2014/11/15 | 6.000 | | 15APR03 | 15APR03 | 1.000000 | |
| WB2J | 495 | 1,232,373.90 | 1,272,986.36 | -40,612.46 | | .00 | -40,612.46 |
| | 1,232,373.90 | | | | | | |
| 3133TVZF6 | FEDERAL HOME LN MTG PREASSIGN 2032/04/15 | 1.000 | | 15JAN03 | 06FEB03 | 1.000000 | |
| WB2P | 337 | 550,346.58 | 550,518.32 | -171.74 | | .00 | -171.74 |
| | 550,346.58 | | | | | | |
| 3133TV6N1 | FEDERAL HOME LN MTG SER 2359 2014/04/15 | 5.250 | | 15DEC02 | 06FEB03 | 1.000000 | |
| WB2J | 011 | 1,096,668.60 | 1,105,750.17 | -9,089.57 | | .00 | -9,089.57 |
| | 1,096,668.60 | | | | | | |
| 3133TKH6 | FEDERAL HOME LN MTG SER 1564 2007/05/15 | 6.250 | | 18FEB03 | 18FEB03 | 1.000000 | |
| WB1U | 768 | 61,152.16 | 61,514.40 | -362.24 | | .00 | -362.24 |
| | 61,152.16 | | | | | | |
| 3133T13Z3 | FEDERAL HOME LN MTG SER 1612 2007/11/15 | 5.900 | | 15JAN03 | 06FEB03 | 1.000000 | |
| WB1U | 741 | 198,307.50 | 199,216.28 | -908.78 | | .00 | -908.78 |
| | 198,307.50 | | | | | | |



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|-------------------------|--|------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 3133T2KQ2 | FEDERAL HOME LN MTG SER 1604 2008/01/15 | 5.750 | | 15SEP02 | 06FEB03 | 1.000000 | |
| WB1U | 742 | 202,174.00 | 202,583.50 | -407.50 | | .00 | -407.50 |
| | 202,174.00 | | | | | | |
| 3133T2YQ7 | FEDERAL HOME LN MTG SER 1643 2021/12/15 | 5.750 | | 18FEB03 | 18FEB03 | 1.000000 | |
| WB1U | 769 | 355,212.30 | 357,006.90 | -1,874.60 | | .00 | -1,874.60 |
| | 355,212.30 | | | | | | |
| 3133T4N88 | FEDERAL HOME LN MTG SER 1694 2021/12/15 | 5.750 | | 15JUN03 | 15JUN03 | 1.000000 | |
| WB1U | 679 | 134,667.01 | 135,261.98 | -594.97 | | .00 | -594.97 |
| | 134,667.01 | | | | | | |
| 3133T66N8 | FEDERAL HOME LN MTG SER 1022 2026/03/15 | 4.900 | | 31MAR03 | 15APR03 | 1.000000 | |
| WB1Q | 520 | 9,254.20 | 9,849.41 | -615.21 | | .00 | -615.21 |
| | 9,254.20 | | | | | | |
| WB1Q | CXL 520 | -9,254.20 | -9,849.41 | 615.21 | 15APR03 | 1.000000 | 615.21 |
| | -9,254.20 | | | | | .00 | |
| WB1Q | 554 | 9,361.00 | 9,982.43 | -621.43 | 31MAY03 | 1.000000 | -621.43 |
| | 9,361.00 | | | | | .00 | |
| WB1Q | CXL 554 | -9,361.00 | -9,982.43 | 621.43 | 31MAY03 | 1.000000 | 621.43 |
| | -9,361.00 | | | | | .00 | |
| WB1Q | 660 | 135,550.22 | 144,500.49 | -8,950.27 | 15JUL03 | 1.000000 | -8,950.27 |
| | 135,550.22 | | | | | .00 | |
| WB1Q | 764 | 116,342.68 | 124,003.23 | -7,660.55 | 15AUG03 | 1.000000 | -7,660.55 |
| | 116,342.68 | | | | | .00 | |
| WB1Q | 047 | 146,324.27 | 155,931.49 | -9,607.22 | 15SEP03 | 1.000000 | -9,607.22 |
| | 146,324.27 | | | | | .00 | |
| WB1Q | 794 | 95,619.70 | 101,880.43 | -6,260.65 | 15OCT03 | 000000 | -6,260.65 |
| | 95,619.70 | | | | | .00 | |
| WB1Q | | | | | 17NOV03 | 000000 | |



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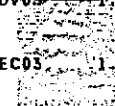
| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT SELL RATE BASE CURR GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|--|---|--|--------------------------------------|
| | 031 81,658.130 | 81,658.13 | 86,995.33 | -5,337.20 | .00 -5,337.20 |
| ** WBIQ ** | 715 33,699.380 | 33,699.38 | 35,893.29 | 15DEC03 15DEC03 -2,193.91 .00 | .00 -2,193.91 |
| 3133T46M8 | TOTAL | 609,194.46 | 649,204.26 | -40,009.80 S | .00 -40,009.80 S |
| 3133X1XC6 | FEDERAL HOME LN BKS PREASSIGN 2006/11/14 | 3,625 | 3,625 | 24NOV03 25NOV03 | 1.000000 .00 |
| ** WBIH ** | 310 1,000,000.000 | 1,002,130.00 | 999,940.00 | 2,190.00 | .00 2,190.00 |
| 31331QWC8 | FEDERAL FARM CR BKS PREASSIGN 2007/09/24 | 3,375 | 3,375 | 16JUN03 17JUN03 | 1.000000 .00 |
| ** WBIZ ** | 462 17,950,000.000 | 17,958,005.70 | 17,950,000.00 | 8,005.70 | .00 8,005.70 |
| 31331QWK9 | FEDERAL FARM CR BKS CONS 2006/09/01 | 2,250 | 2,250 | 06MAR03 10MAR03 | 1.000000 .00 |
| ** WBIZ ** | 256 12,000,000.000 | 11,994,444.00 | 11,996,040.00 | -1,596.00 | .00 -1,596.00 |
| 31336CKR5 | FED MM LN PC POOL 972104 2032/05/01 | 1,000 | 1,000 | 31JAN03 15FEB03 | 1.000000 .00 |
| ** WBIE ** | 637 258,381.500 | 258,381.50 | 266,725.33 | -8,343.83 | .00 -8,343.83 |
| ** WBIE ** | CXL 637 -258,381.500 | -258,381.50 | -266,725.33 | 31JAN03 15FEB03 8,343.83 .00 | .00 8,343.83 |
| ** WBIE ** | 490 258,381.300 | 258,381.30 | 266,722.59 | 18FEB03 18FEB03 -8,341.29 .00 | .00 -8,341.29 |
| ** WBIE ** | 012 202,935.400 | 202,935.40 | 209,471.01 | 28FEB03 15MAR03 -6,535.61 .00 | .00 -6,535.61 |
| ** WBIE ** | CXL 012 -202,935.400 | -202,935.40 | -209,471.01 | 28FEB03 15MAR03 6,535.61 .00 | .00 6,535.61 |
| ** WBIE ** | 013 202,935.400 | 202,935.40 | 209,471.01 | 28FEB03 15MAR03 -6,535.61 .00 | .00 -6,535.61 |



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|-------------------------|--|--|---|--|--------------------------------------|
| ** WBIE ** | CXL 013 -202,935.400 | -202,935.40 | -209,471.01 | 28FEB03 15MAR03 6,535.61 .00 | .00 6,535.61 |
| ** WBIE ** | 612 202,935.900 | 202,935.90 | 209,471.52 | 15MAR03 17MAR03 -6,535.62 .00 | .00 -6,535.62 |
| ** WBIE ** | 331 129,277.000 | 129,277.00 | 133,428.36 | 31MAR03 15APR03 -4,151.36 .00 | .00 -4,151.36 |
| ** WBIE ** | CXL 331 -129,277.000 | -129,277.00 | -133,428.36 | 31MAR03 15APR03 4,151.36 .00 | .00 4,151.36 |
| ** WBIE ** | 477 129,276.600 | 129,276.60 | 133,427.95 | 15APR03 15APR03 -4,151.35 .00 | .00 -4,151.35 |
| ** WBIE ** | 341 122,967.000 | 122,967.00 | 126,904.61 | 15MAY03 15MAY03 -3,937.61 .00 | .00 -3,937.61 |
| ** WBIE ** | 675 177,123.900 | 177,123.90 | 182,778.66 | 16JUN03 16JUN03 -5,654.76 .00 | .00 -5,654.76 |
| ** WBIE ** | 764 124,878.450 | 124,878.45 | 128,854.33 | 15JUL03 15JUL03 -3,975.88 .00 | .00 -3,975.88 |
| ** WBIE ** | 768 112,514.970 | 112,514.97 | 116,086.89 | 15AUG03 15AUG03 -3,571.92 .00 | .00 -3,571.92 |
| ** WBIE ** | 250 110,230.140 | 110,230.14 | 113,719.25 | 15SEP03 15SEP03 -3,489.11 .00 | .00 -3,489.11 |
| ** WBIE ** | 474 78,507.150 | 78,507.15 | 80,985.03 | 15OCT03 15OCT03 -2,477.88 .00 | .00 -2,477.88 |
| ** WBIE ** | 556 21,097.380 | 21,097.38 | 21,761.30 | 15NOV03 15NOV03 -663.92 .00 | .00 -663.92 |
| ** WBIE ** | 708 11,536.50 | 11,536.50 | 11,898.50 | 15DEC03 15DEC03 -362.00 .00 | .00 -362.00 |



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| ASSET ID SM SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECTY GN/LB BASE SECTY GN/LB | STL DT BASE CURR GN/LB | SELL RATE | NET SECTY GN/LB NET BAS SECTY GN/LB |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|-----------|--|
| 11,536.500 | | | | | | | |
| 31336CKR3 | TOTAL | 1,349,449.29 | 1,392,610.63 | -43,161.34 L | | .00 | -43,161.34 L |
| 313384AP4 | FEDERAL HOME LN BK C DISC NT | 2003/01/14 | 0.010 | 14JAN03 | 14JAN03 | 1.000000 | |
| ** WB1Q ** | 664 | 38,800,000.00 | 38,798,728.22 | 1,271.78 | | .00 | 1,271.78 |
| 38,800,000.000 | | | | | | | |
| 313384CT4 | FEDERAL HOME LN BK CONS DSC NT | 2003/03/07 | 0.010 | 07MAR03 | 07MAR03 | 1.000000 | |
| ** WB1Q ** | 694 | 50,600,000.00 | 50,598,341.44 | 1,658.56 | | .00 | 1,658.56 |
| 50,600,000.000 | | | | | | | |
| 313384DM8 | FEDERAL HOME LN BK C NTS | 2003/03/25 | 0.010 | 25MAR03 | 25MAR03 | 1.000000 | |
| ** WB1Q ** | 204 | 32,100,000.00 | 32,099,010.25 | 989.75 | | .00 | 989.75 |
| 32,100,000.000 | | | | | | | |
| 313384DUB | FEDERAL HOME LN BK C DISC NTS | 2003/04/01 | 0.010 | 01APR03 | 01APR03 | 1.000000 | |
| ** WB1Q ** | 262 | 14,700,000.00 | 14,699,477.33 | 522.67 | | .00 | 522.67 |
| 14,700,000.000 | | | | | | | |
| 313384EB1 | FEDERAL HOME LN BK C DISC NTS | 2003/04/08 | 0.010 | 08APR03 | 08APR03 | 1.000000 | |
| ** WB1Q ** | 414 | 14,800,000.00 | 14,799,535.44 | 444.56 | | .00 | 444.56 |
| 14,800,000.000 | | | | | | | |
| 313384HZ5 | FEDERAL HOME LN BK C DISC NTS | 2003/07/11 | 0.010 | 11JUL03 | 11JUL03 | 1.000000 | |
| ** WB1F ** | 218 | 15,000,000.00 | 14,990,350.00 | 9,650.00 | | .00 | 9,650.00 |
| 15,000,000.000 | | | | | | | |
| 31339D6Y9 | FEDERAL HOME LN MTG PREASSIGN 2028/12/15 | 6.000 | | 15AUG03 | 15AUG03 | 1.000000 | |
| ** WB1H ** | 107 | 1,143,379.60 | 1,142,502.19 | -19,122.59 | | .00 | -19,122.59 |
| 1,143,379.600 | | | | | | | |
| ** WB1Z ** | 391 | 3,039,102.98 | 3,090,387.84 | -51,284.86 | 15AUG03 | 1.000000 | -51,284.86 |
| 3,039,102.980 | | | | | | .00 | |



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| ASSET ID SM SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECTY GN/LB BASE SECTY GN/LB | STL DT BASE CURR GN/LB | SELL RATE | NET SECTY GN/LB NET BAS SECTY GN/LB |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|-----------|--|
| 31339D6Y9 | TOTAL | 4,182,482.50 | 4,252,890.03 | -70,407.45 L | | .00 | -70,407.45 L |
| 31339MXT8 | FEDERAL HOME LN MTG PREASSIGN 2032/01/15 | 8.500 | | 18FEB03 | 18FEB03 | 1.000000 | |
| ** WB2P ** | 434 | 32,464.06 | 34,313.89 | -1,847.83 | | .00 | -1,847.83 |
| 32,464.060 | | | | | | | |
| 31339NPS9 | FEDERAL HOME LN MTG PREASSIGN 2023/12/15 | 6.500 | | 28APR03 | 01MAY03 | 1.000000 | |
| ** WB2P ** | 011 | 883,601.54 | 897,202.91 | -13,601.35 | | .00 | -13,601.35 |
| 850,000.000 | | | | | | | |
| 313396W6 | FEDERAL HOME LN MTG DISC NTS | 2003/12/23 | 0.010 | 12NOV03 | 13NOV03 | 1.000000 | |
| ** WB1F ** | 089 | 15,982,044.44 | 15,975,973.33 | 6,071.11 | | .00 | 6,071.11 |
| 16,000,000.000 | | | | | | | |
| 313398Z6 | FEDERAL HOME LN MTG CORP | 2023/02/15 | 6.500 | 28FEB03 | 28FEB03 | 1.000000 | |
| ** WB1E ** | 003 | 141,945.35 | 27,872.78 | 114,072.57 | | .00 | 114,072.57 |
| 141,945.350 | | | | | | | |
| ** WB1E ** | CXL 003 | -141,945.35 | -27,872.78 | -114,072.57 | 28FEB03 | 1.000000 | -114,072.57 |
| -141,945.350 | | | | | | .00 | |
| ** WB1E ** | 004 | .00 | 27,872.78 | -27,872.78 | 28FEB03 | 1.000000 | -27,872.78 |
| 141,945.350 | | | | | | .00 | |
| ** WB1E ** | 160 | 153,696.38 | 30,216.20 | 123,480.18 | 31MAR03 | 1.000000 | 123,480.18 |
| 153,696.380 | | | | | | .00 | |
| ** WB1E ** | CXL 160 | -153,696.38 | -30,216.20 | -123,480.18 | 31MAR03 | 1.000000 | -123,480.18 |
| -153,696.380 | | | | | | .00 | |
| ** WB1E ** | 142 | .00 | 30,216.20 | -30,216.20 | 31MAR03 | 1.000000 | -30,216.20 |
| 153,696.380 | | | | | | .00 | |
| ** WB1E ** | 056 | .00 | 29,725.41 | -29,725.41 | 30APR03 | 1.000000 | -29,725.41 |
| 151,019.270 | | | | | | .00 | |
| ** WB1E ** | 762 | .00 | 29,243.24 | -29,243.24 | 31MAY03 | 1.000000 | -29,243.24 |
| 151,019.270 | | | | | | .00 | |



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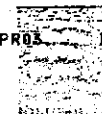
| ASSET ID | SECURITY | DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|----------------------|---------------------|--------------|--------------|-------------|-----------------|-----------------|---------------------|
| SH SELL/BTC | LOT | LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| | SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| | 148,390.050 | | | | | | | |
| ** WB1E ** | 198 | .00 | 28,762.76 | 28,762.76 | 25JUN03 | 25JUN03 | 1.000000 | -28,762.76 |
| | 145,803.900 | | | | | | .00 | |
| ** WB1E ** | 318 | .00 | 28,295.37 | 28,295.37 | 25JUL03 | 25JUL03 | 1.000000 | -28,295.37 |
| | 143,263.210 | | | | | | .00 | |
| ** WB1E ** | 317 | .00 | 28,330.44 | 28,330.44 | 25AUG03 | 25AUG03 | 1.000000 | -28,330.44 |
| | 143,263.210 | | | | | | .00 | |
| ** WB1E ** | CXL 317 | .00 | -28,330.44 | 28,330.44 | 25AUG03 | 25AUG03 | 1.000000 | 28,330.44 |
| | -143,263.210 | | | | | | .00 | |
| ** WB1E ** | 319 | .00 | 27,836.49 | 27,836.49 | 25AUG03 | 25AUG03 | 1.000000 | -27,836.49 |
| | 140,765.320 | | | | | | .00 | |
| ** WB1E ** | 755 | .00 | 56,869.71 | 56,869.71 | 25SEP03 | 25SEP03 | 1.000000 | -56,869.71 |
| | 287,213.810 | | | | | | .00 | |
| ** WB1E ** | 774 | .00 | 122,373.74 | 122,373.74 | 31OCT03 | 31OCT03 | 1.000000 | -122,373.74 |
| | 617,124.350 | | | | | | .00 | |
| ** WB1E ** | 200 | .00 | 86,721.47 | 86,721.47 | 30NOV03 | 30NOV03 | 1.000000 | -86,721.47 |
| | 434,775.190 | | | | | | .00 | |
| ** WB1E ** | 489 | .00 | 60,338.62 | 60,338.62 | 31DEC03 | 31DEC03 | 1.000000 | -60,338.62 |
| | 303,506.020 | | | | | | .00 | |
| 3133982A6 | TOTAL | .00 | 528,255.79 | 528,255.79 | | | .00 | -528,255.79 L |
| 3133997G4 | FEDERAL HOME LN CORP | | 2015/05/15 | 5.500 | 15FEB03 | 15FEB03 | 1.000000 | |
| ** WB2J ** | 496 | 1,218,708.40 | 1,238,940.59 | 1,238,940.59 | | | .00 | -20,232.19 |
| | 1,218,708.400 | | | | | | | |



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| ASSET ID | SECURITY | DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-----------------|---------------------|---------------|---------------|-------------|-----------------|-----------------|---------------------|
| SH SELL/BTC | LOT | LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| | SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| 3134A4A2 | FEDERAL | HOME LN MTG CORP | 2031/03/15 | 6.750 | 12NOV03 | 14NOV03 | 1.000000 | |
| ** WB2N ** | 305 | 1,078,031.50 | 1,118,621.83 | 1,118,621.83 | | | .00 | -40,590.33 |
| | 950,000.000 | | | | | | | |
| 3134A4CR3 | FEDERAL | HOME LN MTG DEB | 2006/12/15 | 2.875 | 13NOV03 | 14NOV03 | 1.000000 | |
| ** WB2N ** | 333 | 100,028,000.00 | 99,995,000.00 | 99,995,000.00 | | | .00 | 33,000.00 |
| | 100,000,000.000 | | | | | | | |
| 3134A4DY7 | FEDERAL | HOME LN MTG DEB | 2011/03/15 | 5.625 | 03APR03 | 04APR03 | 1.000000 | |
| ** WB2P ** | 687 | 1,460,886.70 | 1,495,621.68 | 1,495,621.68 | | | .00 | -34,734.98 |
| | 1,325,000.000 | | | | | | | |
| 3134A4EX8 | FEDERAL | HOME LN MTG DEB | 2004/05/15 | 5.000 | 20FEB03 | 21FEB03 | 1.000000 | |
| ** WB1H ** | 725 | 5,220,165.00 | 5,076,809.70 | 5,076,809.70 | | | .00 | 143,355.30 |
| | 5,000,000.000 | | | | | | | |
| 3134A4GK4 | FEDERAL | HOME LN MTG DEB | 2006/07/15 | 5.500 | 19NOV02 | 17JAN03 | 1.000000 | |
| ** WB1E ** | 878 | 14,076,301.98 | 14,120,770.23 | 14,120,770.23 | | | .00 | -44,468.25 |
| | 13,000,000.000 | | | | | | | |
| ** WB1E ** | 527 | 4,376,000.00 | 4,348,071.37 | 4,348,071.37 | 08JAN03 | 09JAN03 | 1.000000 | 27,928.63 |
| | 4,000,000.000 | | | | | | .00 | |
| ** WB1E ** | 531 | 9,775,542.06 | 9,756,699.40 | 9,756,699.40 | 16JAN03 | 24FEB03 | 1.000000 | 18,842.66 |
| | 9,000,000.000 | | | | | | .00 | |
| ** WB1E ** | 534 | 9,862,874.19 | 9,793,457.25 | 9,793,457.25 | 21FEB03 | 20MAR03 | 1.000000 | 69,416.94 |
| | 9,000,000.000 | | | | | | .00 | |
| ** WB1E ** | CXL 534 | -9,862,874.19 | -9,793,457.25 | -9,793,457.25 | 21FEB03 | 20MAR03 | 1.000000 | -69,416.94 |
| | -9,000,000.000 | | | | | | .00 | |
| ** WB1E ** | 641 | 9,862,874.19 | 9,793,457.25 | 9,793,457.25 | 21FEB03 | 20MAR03 | 1.000000 | 69,416.94 |
| | 9,000,000.000 | | | | | | .00 | |
| ** WB1E ** | 443 | 9,809,885.97 | 9,780,798.64 | 9,780,798.64 | 19MAR03 | 16APR03 | 1.000000 | 29,087.33 |
| | 9,000,000.000 | | | | | | .00 | |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECY GN/LS |
|----------------|-------------------------|---------------|---------------|---------------|-----------------|-----------|--------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE | BASE | BASE | BASE | BASE | BASE |
| ** WB1E ** | 646 | 9,809,885.97 | 9,780,798.65 | 19MAR03 | 16APR03 | 1.000000 | 29,087.32 |
| 9,000,000.000 | | | | 29,087.32 | | .00 | 29,087.32 |
| ** WB1E ** | 646 | -9,809,885.97 | -9,780,798.65 | 19MAR03 | 16APR03 | 1.000000 | -29,087.32 |
| -9,000,000.000 | | | | -29,087.32 | | .00 | -29,087.32 |
| ** WB1E ** | 449 | 9,806,353.83 | 9,827,042.81 | 14APR03 | 15MAY03 | 1.000000 | -20,688.98 |
| 9,000,000.000 | | | | -20,688.98 | | .00 | -20,688.98 |
| ** WB1E ** | 449 | -9,806,353.83 | -9,827,042.81 | 14APR03 | 15MAY03 | 1.000000 | 20,688.98 |
| -9,000,000.000 | | | | 20,688.98 | | .00 | 20,688.98 |
| ** WB1E ** | 688 | 9,806,353.83 | 9,827,042.81 | 14APR03 | 15MAY03 | 1.000000 | -20,688.98 |
| 9,000,000.000 | | | | -20,688.98 | | .00 | -20,688.98 |
| ** WB1E ** | 699 | 9,896,068.61 | 9,815,764.28 | 13MAY03 | 23JUN03 | 1.000000 | 88,296.33 |
| 9,000,000.000 | | | | 88,296.33 | | .00 | 88,296.33 |
| ** WB1E ** | 020 | 9,968,758.55 | 9,757,523.86 | 19JUN03 | 22JUL03 | 1.000000 | 203,235.49 |
| 9,000,000.000 | | | | 203,235.49 | | .00 | 203,235.49 |
| ** WB1E ** | 701 | 9,968,758.55 | 9,757,523.86 | 19JUN03 | 22JUL03 | 1.000000 | 203,235.50 |
| 9,000,000.000 | | | | 203,235.50 | | .00 | 203,235.50 |
| ** WB1E ** | 701 | -9,968,758.55 | -9,757,523.86 | 19JUN03 | 22JUL03 | 1.000000 | -203,235.50 |
| -9,000,000.000 | | | | -203,235.50 | | .00 | -203,235.50 |
| ** WB1E ** | 314 | 27,535,038.88 | 27,454,524.52 | 31JUL03 | 31JUL03 | 1.000000 | 80,513.48 |
| 25,000,000.000 | | | | 80,513.48 | | .00 | 80,513.48 |
| ** WB1E ** | 315 | 27,535,038.88 | 26,247,939.44 | 31JUL03 | 31JUL03 | 1.000000 | -1,287,098.54 |
| 25,000,000.000 | | | | -1,287,098.54 | | .00 | -1,287,098.54 |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECY GN/LS |
|----------------|-------------------------------|----------------|----------------|----------------|-----------------|-----------|--------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE | BASE | BASE | BASE | BASE | BASE |
| 3134A4GK4 | TOTAL | 132,633,853.19 | 130,902,591.82 | -842,934.91 L | | .00 | -842,934.91 L |
| 3134A4HF4 | FEDERAL HOME LN MTC REFERENCE | 2011/09/15 | 5.500 | 22DEC03 | 23DEC03 | 1.000000 | |
| ** WB1E ** | 048 | 6,198,022.75 | 6,127,941.58 | 70,081.25 | | .00 | 70,081.25 |
| 5,750,000.000 | | | | | | | |
| ** WB1E ** | 048 | -6,198,022.75 | -6,127,941.58 | -70,081.25 | | .00 | -70,081.25 |
| -5,750,000.000 | | | | | | | |
| ** WB1E ** | 048 | 6,198,057.25 | 6,127,941.58 | 70,115.75 | | .00 | 70,115.75 |
| 5,750,000.000 | | | | | | | |
| 3134A4HF4 | TOTAL | 6,198,057.25 | 6,127,941.58 | 70,115.75 L | | .00 | 70,115.75 L |
| 3134A4JT2 | FEDERAL HOME LN MTC INT PMT 0 | 2012/01/15 | 5.750 | 22MAY03 | 23MAY03 | 1.000000 | |
| ** WB1E ** | 513 | 10,513,476.54 | 9,081,555.84 | 1,431,921.52 | | .00 | 1,431,921.52 |
| 9,000,000.000 | | | | | | | |
| ** WB2M ** | 706 | 1,022,524.88 | 951,201.23 | 71,323.57 | | .00 | 71,323.57 |
| 960,000.000 | | | | | | | |
| 3134A4JT2 | TOTAL | 11,536,001.36 | 10,032,756.27 | 1,503,245.09 L | | .00 | 1,503,245.09 L |
| 3134A4PX6 | FEDERAL HOME LN MTC DEB | 2004/07/15 | 3.000 | 29AUG03 | 02SEP03 | 1.000000 | |
| ** WB1Y ** | 201 | 10,140,888.88 | 10,169,800.88 | -29,800.88 | | .00 | -29,800.88 |
| 10,000,000.000 | | | | | | | |
| ** WB1Z ** | 375 | 8,098,888.56 | 8,135,840.88 | -37,759.44 | | .00 | -37,759.44 |
| 8,000,000.000 | | | | | | | |
| 3134A4PX6 | TOTAL | 18,238,888.56 | 18,305,640.88 | -66,759.44 L | | .00 | -66,759.44 L |



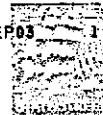
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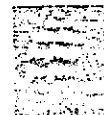
| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 3134A4RH9 | FEDERAL HOME LN MTG DEB | 2007/09/15 | 3.500 | 04MAR03 | 05MAR03 | 1.000000 | |
| ** WB1H ** | 014 15,496,470.00 | 15,221,918.01 | | 274,551.99 | | .00 | 274,551.99 |
| | 15,000,000.000 | | | | | | |
| ** WB1H ** | 522 4,158,280.00 | 4,054,974.37 | | 103,305.63 | 09JUL03 | 1.000000 | 103,305.63 |
| | 4,000,000.000 | | | | | .00 | |
| ** WB1H ** | 749 15,100,320.00 | 15,080,242.77 | | 20,077.23 | 06AUG03 | 1.000000 | 20,077.23 |
| | 15,000,000.000 | | | | | .00 | |
| 3134A4RH9 | TOTAL | 34,755,070.00 | 34,357,135.15 | 397,934.85 L | | .00 | 397,934.85 L |
| 3134A4TE4 | FEDERAL HOME LN MTG CORP | 2008/03/15 | 2.750 | 07MAY03 | 08MAY03 | 1.000000 | |
| ** WB1H ** | 688 2,794,877.60 | 2,787,390.46 | | 7,487.14 | | .00 | 7,487.14 |
| | 2,800,000.000 | | | | | | |
| ** WB1H ** | CXL 688 -2,794,877.60 | -2,787,390.46 | | -7,487.14 | 08MAY03 | 1.000000 | -7,487.14 |
| | -2,800,000.000 | | | | | .00 | |
| ** WB1H ** | 710 2,794,877.60 | 2,787,390.46 | | 7,487.14 | 20MAY03 | 1.000000 | 7,487.14 |
| | 2,800,000.000 | | | | | .00 | |
| 3134A4TE4 | TOTAL | 2,794,877.60 | 2,787,390.46 | 7,487.14 L | | .00 | 7,487.14 L |
| 3134A4T27 | FEDERAL HOME LN MTG INT PMT 0 | 2013/07/15 | 4.500 | 04AUG03 | 06AUG03 | 1.000000 | |
| ** WB1H ** | 759 191,028.00 | 200,428.10 | | -9,400.10 | | .00 | -9,400.10 |
| | 200,000.000 | | | | | | |
| ** WB1H ** | 768 5,178,130.20 | 5,411,558.58 | | -233,428.38 | 06AUG03 | 1.000000 | -233,428.38 |
| | 5,400,000.000 | | | | | .00 | |
| ** WB2L ** | 009 2,227,432.03 | 2,163,738.28 | | 63,693.75 | 12SEP03 | 1.000000 | 63,693.75 |
| | 2,275,000.000 | | | | | .00 | |
| ** WB1Q ** | 116 2,633,702.50 | 2,605,866.50 | | 27,836.00 | 22SEP03 | 1.000000 | 27,836.00 |
| | 2,650,000.000 | | | | | .00 | |



STATE STREET

FOR PUBLIC DISCLOSURE

| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 3134A4T27 | TOTAL | 7,596,590.23 | 7,775,724.96 | -179,134.73 L | | .00 | -179,134.73 L |
| | | 2,633,702.50 | 2,605,866.50 | 27,836.00 S | | .00 | 27,836.00 S |
| 31340LEPB | FED HN LN PC POOL 180142 | 2010/12/01 | 10.000 | 15JAN03 | 15JAN03 | 1.000000 | |
| ** WB1F ** | 046 355.03 | 382.65 | | -27.62 | | .00 | -27.62 |
| | 355.030 | | | | | | |
| ** WB1F ** | 132 357.52 | 385.02 | | -27.50 | 30JAN03 | 1.000000 | -27.50 |
| | 357.520 | | | | 15FEB03 | .00 | |
| ** WB1F ** | CXL 132 -357.52 | -385.02 | | 27.50 | 30JAN03 | 1.000000 | 27.50 |
| | -357.520 | | | | 15FEB03 | .00 | |
| ** WB1F ** | 514 357.51 | 384.98 | | -27.47 | 18FEB03 | 1.000000 | -27.47 |
| | 357.510 | | | | 18FEB03 | .00 | |
| ** WB1F ** | 191 362.48 | 390.08 | | -27.60 | 15MAR03 | 1.000000 | -27.60 |
| | 362.480 | | | | 17MAR03 | .00 | |
| ** WB1F ** | 679 364.96 | 392.44 | | -27.48 | 15APR03 | 1.000000 | -27.48 |
| | 364.960 | | | | 15APR03 | .00 | |
| ** WB1F ** | 432 38,167.11 | 41,009.58 | | -2,842.47 | 15MAY03 | 1.000000 | -2,842.47 |
| | 38,167.120 | | | | 15MAY03 | .00 | |
| ** WB1F ** | 608 38,167.11 | 41,009.57 | | -2,842.46 | 15MAY03 | 1.000000 | -2,842.46 |
| | 38,167.110 | | | | 15MAY03 | .00 | |
| ** WB1F ** | CXL 608 -38,167.11 | -41,009.57 | | 2,842.46 | 15MAY03 | 1.000000 | 2,842.46 |
| | -38,167.110 | | | | 15MAY03 | .00 | |



STATE STREET

FOR PUBLIC DISCLOSURE

ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|--------------------------|------------|------------|-------------------|-----------------|---------------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| | SHARES/PAR | BASE | BASE | BASE | BASE | NET BAS SECTY GN/LS | NET BAS SECTY GN/LS |
| 31340LEP8 | TOTAL | 39,607.09 | 42,559.73 | -2,952.64 L | | .00 | -2,952.64 L |
| 313401M01 | FED HM LN PC POOL 170086 | 2013/09/01 | 12.500 | 31MAR03 | 15APR03 | 1.000000 | |
| » WBIF » | 324 | 4,588.12 | 4,978.09 | -389.97 | | .00 | -389.97 |
| | 4,588.120 | | | | | | |
| » WBIF » | CXL 324 | -4,588.12 | -4,978.09 | 31MAR03 | 15APR03 | 1.000000 | 389.97 |
| | -4,588.120 | | | 389.97 | | .00 | |
| 313401M01 | TOTAL | .00 | .00 | .00 L | | .00 | .00 L |
| 31342A0N5 | FED HM LN PC POOL 780653 | 2033/07/01 | 1.000 | 15OCT03 | 15OCT03 | 1.000000 | |
| » WB2L » | 378 | 1,897.97 | 1,942.97 | -45.00 | | .00 | -45.00 |
| | 1,897.970 | | | | | | |
| » WB2L » | 613 | 13,945.08 | 14,275.73 | -330.65 | 17NOV03 | 1.000000 | -330.65 |
| | 13,945.080 | | | | | .00 | |
| » WB2L » | 047 | 8,573.81 | 8,777.10 | -203.29 | 15DEC03 | 1.000000 | -203.29 |
| | 8,573.810 | | | | | .00 | |
| 31342A0N5 | TOTAL | 24,416.86 | 24,995.80 | -578.94 L | | .00 | -578.94 L |
| 31344MS88 | FED HM LN PC POOL 283214 | 2016/09/01 | 10.000 | 15JAN03 | 15JAN03 | 1.000000 | |
| » WBIF » | 053 | 744.51 | 809.89 | -65.38 | | .00 | -65.38 |
| | 744.510 | | | | | | |
| » WBIF » | 133 | 637.46 | 693.12 | -55.66 | 30JAN03 | 1.000000 | -55.66 |
| | 637.460 | | | | 15FEB03 | .00 | |
| » WBIF » | CXL 133 | -637.46 | -693.12 | 30JAN03 | 15FEB03 | 1.000000 | 55.66 |
| | -637.460 | | | 55.66 | | .00 | |
| » WBIF » | 515 | 637.48 | 693.12 | -55.64 | 18FEB03 | 0.000000 | -55.64 |
| | 637.480 | | | | | .00 | |
| » WBIF » | | | | 17MAR03 | 17MAR03 | 0.000000 | |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|--------------------------|------------|------------|-------------------|-----------------|---------------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| | SHARES/PAR | BASE | BASE | BASE | BASE | NET BAS SECTY GN/LS | NET BAS SECTY GN/LS |
| | 196 | 872.640 | 872.64 | -75.79 | | .00 | -75.79 |
| » WBIF » | 600 | 351.17 | 301.51 | -30.34 | 15APR03 | 1.000000 | -30.34 |
| | 351.170 | | | | 15APR03 | .00 | |
| » WBIF » | 578 | 767.71 | 835.67 | -65.96 | 15MAY03 | 1.000000 | -65.96 |
| | 767.710 | | | | 15MAY03 | .00 | |
| » WBIF » | 492 | 773.51 | 839.59 | -66.08 | 16JUN03 | 1.000000 | -66.08 |
| | 773.510 | | | | 16JUN03 | .00 | |
| » WBIF » | 259 | 1,086.50 | 1,178.81 | -92.31 | 15JUL03 | 1.000000 | -92.31 |
| | 1,086.500 | | | | 15JUL03 | .00 | |
| » WBIF » | 742 | 790.23 | 856.99 | -66.76 | 15AUG03 | 1.000000 | -66.76 |
| | 790.230 | | | | 15AUG03 | .00 | |
| » WBIF » | 608 | 677.65 | 734.56 | -56.91 | 15SEP03 | 1.000000 | -56.91 |
| | 677.650 | | | | 15SEP03 | .00 | |
| » WBIF » | 324 | 1,045.01 | 1,132.20 | -87.27 | 15OCT03 | 1.000000 | -87.27 |
| | 1,045.010 | | | | 15OCT03 | .00 | |
| » WBIF » | 143 | 812.16 | 879.58 | -67.42 | 15NOV03 | 1.000000 | -67.42 |
| | 812.160 | | | | 15NOV03 | .00 | |
| » WBIF » | 004 | 819.28 | 886.90 | -67.62 | 15DEC03 | 1.000000 | -67.62 |
| | 819.280 | | | | 15DEC03 | .00 | |
| 31344MS88 | TOTAL | 9,377.85 | 10,175.33 | -797.48 L | | .00 | -797.48 L |
| 31346SY47 | FED HM LN PC POOL 645233 | 2030/03/01 | 1.000 | 31DEC02 | 15JAN03 | 1.000000 | |
| » WB1E » | CXL 313 | -341.49 | -339.03 | -2.46 | | .00 | -2.46 |
| | -341.490 | | | | | | |
| » WB1E » | 010 | 2,378.27 | 2,361.11 | 17.16 | 28FEB03 | 0.000000 | 17.16 |
| | 2,378.270 | | | | 15MAR03 | .00 | |

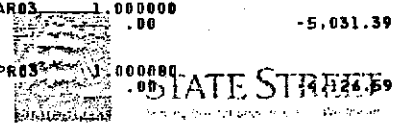


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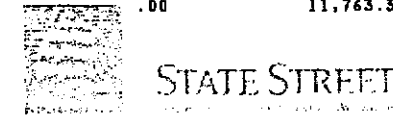
ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|---|------------|------------|-------------------|-----------|-----------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR | GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR | GN/LS | NET BAS SECTY GN/LS |
| ** WB1E ** | CXL 010 | -2,378.27 | -2,361.11 | 28FEB03 -17.16 | 15MAR03 | 1.000000 .00 | -17.16 |
| -2,378.270 | | | | | | | |
| ** WB1E ** | 337 | 2,412.06 | 2,394.65 | 31MAR03 17.41 | 15APR03 | 1.000000 .00 | 17.41 |
| 2,412.060 | | | | | | | |
| ** WB1E ** | CXL 337 | -2,412.06 | -2,394.65 | 31MAR03 -17.41 | 15APR03 | 1.000000 .00 | -17.41 |
| -2,412.060 | | | | | | | |
| ** WB1E ** | 762 | 2,549.50 | 2,531.09 | 15AUG03 18.41 | 15AUG03 | 1.000000 .00 | 18.41 |
| 2,549.500 | | | | | | | |
| ** WB1E ** | 243 | 2,477.08 | 2,459.19 | 15SEP03 17.89 | 15SEP03 | 1.000000 .00 | 17.89 |
| 2,477.080 | | | | | | | |
| ** WB1E ** | 475 | 74,128.26 | 73,592.80 | 15OCT03 535.46 | 15OCT03 | 1.000000 .00 | 535.46 |
| 74,128.260 | | | | | | | |
| ** WB1E ** | 554 | 17,964.94 | 17,835.15 | 15NOV03 129.79 | 15NOV03 | 1.000000 .00 | 129.79 |
| 17,964.940 | | | | | | | |
| ** WB1E ** | 699 | 2,323.42 | 2,306.63 | 15DEC03 16.79 | 15DEC03 | 1.000000 .00 | 16.79 |
| 2,323.420 | | | | | | | |
| 31346SY67 | TOTAL | 99,101.71 | 98,385.83 | 715.88 L | | .00 | 715.88 L |
| 31358SSW2 | FEDERAL NATL MTG ASS PREASSIGN 2030/10/25 | | 0.000 | 29JAN03 | 29JAN03 | 1.000000 | |
| ** WB1F ** | 107 | .00 | 4,031.09 | -4,031.09 | | .00 | -4,031.09 |
| 112,659.410 | | | | | | | |
| ** WB1F ** | 620 | .00 | 4,976.64 | -4,976.64 | 27FEB03 | 1.000000 .00 | -4,976.64 |
| 139,085.250 | | | | | | | |
| ** WB1F ** | 286 | .00 | 5,031.39 | -5,031.39 | 28MAR03 | 1.000000 .00 | -5,031.39 |
| 140,615.240 | | | | | | | |
| ** WB1F ** | 744 | .00 | 4,126.59 | -4,126.59 | 29APR03 | 1.000000 .00 | -4,126.59 |
| | | | | | | | |



FOR PUBLIC DISCLOSURE

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|---------------|---|--------------|--------------|-------------------|-----------|-----------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR | GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR | GN/LS | NET BAS SECTY GN/LS |
| 115,328.220 | | | | | | | |
| ** WB1F ** | 697 | .00 | 3,775.42 | -3,775.42 | 28MAY03 | 1.000000 .00 | -3,775.42 |
| 105,514.000 | | | | | | | |
| ** WB1F ** | 574 | .00 | 5,659.03 | -5,659.03 | 27JUN03 | 1.000000 .00 | -5,659.03 |
| 158,156.360 | | | | | | | |
| ** WB1F ** | 316 | .00 | 2,630.65 | -2,630.65 | 29JUL03 | 1.000000 .00 | -2,630.65 |
| 73,520.420 | | | | | | | |
| ** WB1F ** | 051 | .00 | 4,811.79 | -4,811.79 | 27AUG03 | 1.000000 .00 | -4,811.79 |
| 134,477.890 | | | | | | | |
| ** WB1F ** | 688 | .00 | 3,896.88 | -3,896.88 | 25SEP03 | 1.000000 .00 | -3,896.88 |
| 108,908.560 | | | | | | | |
| ** WB1F ** | 396 | .00 | 2,312.76 | -2,312.76 | 29OCT03 | 1.000000 .00 | -2,312.76 |
| 64,636.110 | | | | | | | |
| ** WB1F ** | 261 | .00 | 3,233.59 | -3,233.59 | 26NOV03 | 1.000000 .00 | -3,233.59 |
| 90,371.160 | | | | | | | |
| ** WB1F ** | 179 | .00 | 2,962.50 | -2,962.50 | 29DEC03 | 1.000000 .00 | -2,962.50 |
| 82,794.690 | | | | | | | |
| 31358SSW2 | TOTAL | .00 | 47,448.33 | -47,448.33 L | | .00 | -47,448.33 L |
| 31358SYR6 | FEDERAL NATL MTG ASS PREASSIGN 2040/06/17 | | 0.000 | 19AUG02 | 19AUG02 | 1.000000 | |
| ** WB1E ** | 641 | .00 | 1,738.51 | -1,738.51 | | .00 | -1,738.51 |
| 147,860.100 | | | | | | | |
| 31358RONB | FEDERAL NATL MTG ASSN DISC NTS 2003/12/15 | | 0.010 | 12NOV03 | 13NOV03 | 1.000000 | |
| ** WB1F ** | 088 | 5,994,613.33 | 5,982,850.00 | 11,763.33 | | .00 | 11,763.33 |
| 6,000,000.000 | | | | | | | |



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ATTACHMENT O

| ASSET ID SM SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 31359BVT1 | FEDERAL NATL MTG ASS REMIC TR | 2023/06/25 | 6.500 | 25OCT03 | 25OCT03 | 1.000000 | |
| WB2P ** | 355 9,953.550 | | 9,953.55 | 10,276.39 | -322.84 | .00 | -322.84 |
| 31359DH48 | FEDERAL NATL MTG ASS REMIC TR | 2023/04/25 | 7.000 | 31JAN03 | 31JAN03 | 1.000000 | |
| WB1E ** | 638 15,469.570 | | .00 | 2,125.19 | -2,125.19 | .00 | -2,125.19 |
| WB1E ** | 005 15,298.670 | | .00 | 2,074.88 | -2,074.88 | .00 | -2,074.88 |
| WB1E ** | 159 14,934.550 | | 14,934.55 | 2,025.50 | 12,909.05 | 1.000000 | 12,909.05 |
| WB1E ** | CXL 159 -14,934.550 | | -14,934.55 | -2,025.50 | -12,909.05 | .00 | -12,909.05 |
| WB1E ** | 141 14,934.550 | | .00 | 2,025.50 | -2,025.50 | .00 | -2,025.50 |
| WB1E ** | 051 14,579.960 | | 14,579.96 | 1,977.41 | 12,602.55 | 1.000000 | 12,602.55 |
| WB1E ** | CXL 051 -14,579.960 | | -14,579.96 | -1,977.41 | -12,602.55 | .00 | -12,602.55 |
| WB1E ** | 052 14,579.960 | | .00 | 1,977.41 | -1,977.41 | .00 | -1,977.41 |
| WB1E ** | 743 14,234.800 | | .00 | 1,930.49 | -1,930.49 | 1.000000 | -1,930.49 |
| WB1E ** | 194 13,895.810 | | .00 | 1,884.62 | -1,884.62 | 1.000000 | -1,884.62 |
| WB1E ** | 394 13,566.420 | | .00 | 1,839.95 | -1,839.95 | 1.000000 | -1,839.95 |



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| ASSET ID SM SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| WB1E ** | 320 13,242.470 | | .00 | 1,796.81 | 25AUG03 -1,796.81 | 25AUG03 .00 | 1.000000 -1,796.81 |
| WB1E ** | 756 12,928.450 | | .00 | 1,753.42 | 25SEP03 -1,753.42 | 25SEP03 .00 | 1.000000 -1,753.42 |
| WB1E ** | 773 12,619.870 | | .00 | 1,711.57 | 31OCT03 -1,711.57 | 31OCT03 .00 | 1.000000 -1,711.57 |
| WB1E ** | 199 12,319.920 | | .00 | 1,678.89 | 30NOV03 -1,678.89 | 30NOV03 .00 | 1.000000 -1,678.89 |
| WB1E ** | 400 12,026.530 | | .00 | 1,631.18 | 31DEC03 -1,631.18 | 31DEC03 .00 | 1.000000 -1,631.18 |
| 31359DH48 | TOTAL | | .00 | 22,421.03 | -22,421.03 L | .00 | -22,421.03 L |
| 31359FXQ6 | FEDERAL NATL MTG ASS REMIC TR | 2023/12/25 | 6.500 | 27MAY03 | 27MAY03 | 1.000000 | |
| WB1E ** | 684 8,373.470 | | 8,373.47 | 7,496.83 | 876.64 | .00 | 876.64 |
| 31359GJAS | FEDERAL NATL MTG ASS REMIC TR | 2008/05/25 | 6.500 | 31JAN03 | 31JAN03 | 1.000000 | |
| WB1E ** | 639 7,312.360 | | 7,312.36 | 568.12 | 6,744.24 | .00 | 6,744.24 |
| WB1E ** | CXL 639 -7,312.360 | | -7,312.36 | -568.12 | -6,744.24 | .00 | -6,744.24 |
| WB1E ** | 713 7,312.360 | | .00 | 568.12 | -568.12 | .00 | -568.12 |
| WB1E ** | 776 1,445.880 | | .00 | 105.47 | -105.47 | 1.000000 | -105.47 |
| WB1E ** | CXL 776 -1,445.880 | | .00 | -105.47 | 105.47 | .00 | 105.47 |
| WB1E ** | | | | | 25OCT03 | 25OCT03 | 1.000000 |

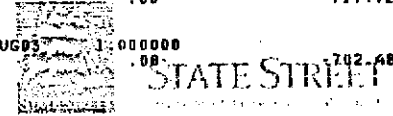


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ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------------|------------|------------|-------------------|-----------------|---------------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | NET BAS SECTY GN/LS | NET BAS SECTY GN/LS |
| | 777 | .00 | 105.47 | -105.47 | | .00 | -105.47 |
| | 1,445.680 | | | | | | |
| 31359GJAS | TOTAL | .00 | 673.59 | -673.59 L | | .00 | -673.59 L |
| 31359GLCB | FEDERAL NATL MTG ASS REMIC TR | 2023/02/25 | 0.000 | 28FEB03 | 28FEB03 | 1.000000 | |
| WBIE | 087 | .00 | 1,602.82 | -1,602.82 | | .00 | -1,602.82 |
| | 24,853.640 | | | | | | |
| WBIE | 158 | 12,118.92 | 781.17 | 11,337.75 | 31MAR03 | 1.000000 | 11,337.75 |
| | 12,118.920 | | | | | .00 | |
| WBIE | CXL 158 | -12,118.92 | -781.17 | -11,337.75 | 31MAR03 | 1.000000 | -11,337.75 |
| | -12,118.920 | | | | | .00 | |
| WBIE | 163 | .00 | 781.17 | -781.17 | 31MAR03 | 1.000000 | -781.17 |
| | 12,118.920 | | | | | .00 | |
| WBIE | 053 | .00 | 764.84 | -764.84 | 30APR03 | 1.000000 | -764.84 |
| | 11,870.770 | | | | | .00 | |
| WBIE | 764 | .00 | 748.79 | -748.79 | 31MAY03 | 1.000000 | -748.79 |
| | 11,627.170 | | | | | .00 | |
| WBIE | 195 | .00 | 732.91 | -732.91 | 25JUN03 | 1.000000 | -732.91 |
| | 11,389.010 | | | | | .00 | |
| WBIE | 392 | 11,155.12 | 717.72 | 10,437.40 | 31JUL03 | 1.000000 | 10,437.40 |
| | 11,155.120 | | | | | .00 | |
| WBIE | CXL 392 | -11,155.12 | -717.72 | -10,437.40 | 31JUL03 | 1.000000 | -10,437.40 |
| | -11,155.120 | | | | | .00 | |
| WBIE | 393 | .00 | 717.72 | -717.72 | 31JUL03 | 1.000000 | -717.72 |
| | 11,155.120 | | | | | .00 | |
| WBIE | 321 | .00 | 702.48 | -702.48 | 25AUG03 | 1.000000 | -702.48 |
| | 10,926.240 | | | | | .00 | |



FOR PUBLIC DISCLOSURE

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|--------------|--------------|-------------------|-----------------|---------------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | NET BAS SECTY GN/LS | NET BAS SECTY GN/LS |
| WBIE | 757 | .00 | 687.72 | -687.72 | 25SEP03 | 1.000000 | -687.72 |
| | 10,701.930 | | | | | .00 | |
| WBIE | 772 | .00 | 673.44 | -673.44 | 31OCT03 | 1.000000 | -673.44 |
| | 10,481.720 | | | | | .00 | |
| WBIE | 198 | .00 | 659.28 | -659.28 | 30NOV03 | 1.000000 | -659.28 |
| | 10,266.080 | | | | | .00 | |
| WBIE | 487 | .00 | 645.42 | -645.42 | 31DEC03 | 1.000000 | -645.42 |
| | 10,055.300 | | | | | .00 | |
| 31359GLCB | TOTAL | .00 | 8,716.59 | -8,716.59 L | | .00 | -8,716.59 L |
| 31359MDU4 | FEDERAL NATL MTG ASS NT | 2008/05/15 | 6.000 | 23JUL03 | 25JUL03 | 1.000000 | |
| WBIE | 660 | 3,145,296.00 | 3,187,116.86 | -41,820.86 | | .00 | -41,820.86 |
| | 2,800,000.000 | | | | | | |
| 31359MFG3 | FEDERAL NATL MTG ASSN | 2010/01/15 | 7.250 | 10MAR03 | 11MAR03 | 1.000000 | |
| WBIO | 799 | 1,355,316.60 | 1,346,804.88 | 8,511.80 | | .00 | 8,511.80 |
| | 1,100,000.000 | | | | | | |
| WBIO | 028 | 1,720,598.60 | 1,722,260.48 | -1,661.88 | 12MAR03 | 1.000000 | -1,661.88 |
| | 1,400,000.000 | | | | | .00 | |
| WBIO | 057 | 2,527,497.00 | 2,576,058.23 | -48,561.23 | 23APR03 | 1.000000 | -48,561.23 |
| | 2,100,000.000 | | | | | .00 | |
| 31359MFG3 | TOTAL | 5,603,412.20 | 5,645,123.51 | -41,711.31 S | | .00 | -41,711.31 S |
| 31359MFS7 | FEDERAL NATL MTG ASSN | 2010/04/15 | 7.125 | 05JUN03 | 06JUN03 | 1.000000 | |
| WBIO | 254 | 3,394,683.00 | 3,366,225.00 | 28,458.00 | | .00 | 28,458.00 |
| | 2,700,000.000 | | | | | | |



FOR PUBLIC DISCLOSURE

ATTACHMENT O

| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST | MAT RATE BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|------------------------|------------------------|---|---------------------------|--------------------|--------------------------------------|
| 31359MHB2 ** WB2P ** | FEDERAL NATL HTC ASSN 324 1,050,000.000 | 2006/02/15 | 5.500 1,129,844.99 | 04FEB03 13,978.76 | 06FEB03 | 1.000000 .00 | 13,978.76 |
| 31359MLH4 ** WB1H ** | FEDERAL NATL HTC ASSN 089 1,020,000.000 | 2006/10/15 | 4.375 1,094,826.57 | 10MAR03 -489.99 | 11MAR03 | 1.000000 .00 | -489.99 |
| 31359MLU5 ** WB1H ** | FEDERAL NATL HTC ASSN 158 4,635,000.000 | 2007/01/02 | 4.750 4,625,175.39 | 30MAY03 417,241.11 | 02JUN03 | 1.000000 .00 | 417,241.11 |
| 31359MMQ3 ** WB2N ** | FEDERAL NATL HTC ASSN 700 13,940,000.000 | 2012/03/15 | 6.125 14,270,893.62 | 04AUG03 938,761.58 | 06AUG03 | 1.000000 .00 | 938,761.58 |
| 31359MPN7 ** WB1H ** | FEDERAL NATL HTC ASS PREASSIGN 027 2,800,000.000 | 2007/10/15 | 3.500 2,800,934.82 | 05MAR03 34,681.18 | 07MAR03 | 1.000000 .00 | 34,681.18 |
| 31359MPV9 ** WB2L ** | FEDERAL NATL HTC ASS PREASSIGN 290 2,675,000.000 | 2005/11/14 | 2.750 2,686,439.65 | 04AUG03 -11,104.65 | 06AUG03 | 1.000000 .00 | -11,104.65 |
| 31359MQF3 ** WB2L ** | FEDERAL NATL HTC ASS PREASSIGN 299 1,770,000.000 | 2003/12/16 | 2.750 1,778,948.22 | 04AUG03 -8,417.22 | 06AUG03 | 1.000000 .00 | -8,417.22 |
| 31359MQZ9 ** WB1Z ** | FEDERAL NATL HTC ASS PREASSIGN 236 12,000,000.000 | 2006/04/15 | 2.125 11,964,840.00 | 05MAR03 55,020.80 | 06MAR03 | 1.000000 .00 | 55,020.80 |
| ** WB1Z ** | CXL 236 -12,000,000.000 | | -11,964,840.00 | 05MAR03 -55,020.80 | 06MAR03 | 1.000000 .00 | -55,020.80 |
| ** WB1Z ** | 388 12,000,000.000 | | 11,964,720.00 | 05MAR03 55,140.80 | 06MAR03 | 1.000000 .00 | 55,140.80 |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST | MAT RATE BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|------------------------|-----------------------|---|---------------------------|--------------------|--------------------------------------|
| 31359MQZ9 | TOTAL | 12,019,860.00 | 11,964,720.00 | 55,140.80 L | | .00 | 55,140.80 L |
| 31359MRG0 ** WB1H ** | FEDERAL NATL HTC ASS PREASSIGN 388 3,780,000.000 | 2013/03/15 | 4.375 3,977,102.97 | 18JUN03 28,916.89 | 19JUN03 | 1.000000 .00 | 28,916.89 |
| ** WB2N ** | 703 1,120,000.000 | | 1,125,659.71 | 04AUG03 -58,389.31 | 06AUG03 | 1.000000 .00 | -58,389.31 |
| ** WB1H ** | 757 30,000.000 | | 28,587.68 | 04AUG03 -3,558.28 | 06AUG03 | 1.000000 .00 | -3,558.28 |
| ** WB1Q ** | 876 2,200,000.000 | | 2,117,170.00 | 06AUG03 9,578.88 | 07AUG03 | 1.000000 .00 | 9,578.88 |
| ** WB2L ** | 843 2,275,000.000 | | 2,215,759.00 | 15SEP03 54,864.47 | 17SEP03 | 1.000000 .00 | 54,864.47 |
| ** WB1Q ** | 142 4,550,000.000 | | 4,424,329.91 | 22SEP03 -6,779.59 | 23SEP03 | 1.000000 .00 | -6,779.59 |
| 31359MRG9 | TOTAL | 7,309,636.86 | 7,295,795.89 | 13,840.97 L | | .00 | 13,840.97 L |
| | | 6,541,499.91 | 6,538,789.50 | 2,790.41 S | | .00 | 2,790.41 S |
| 31359MSQ7 ** WB1H ** | FEDERAL NATL HTC ASS PREASSIGN 714 2,760,000.000 | 2008/08/15 | 3.250 2,756,502.82 | 23OCT03 -29,944.24 | 27OCT03 | 1.000000 .00 | -29,944.24 |
| 31359MTQ6 ** WB2P ** | FEDERAL NATL HTC ASS PREASSIGN 426 388,000.000 | 2008/11/17 | 3.875 379,658.00 | 19NOV03 1,174.96 | 20NOV03 | 1.000000 .00 | 1,174.96 |
| ** WB2P ** | 452 275,000.000 | | 274,925.75 | 24NOV03 173.25 | 25NOV03 | 1.000000 .00 | 173.25 |
| ** WB2P ** | | | | 04DEC03 | 05DEC03 | 1.000000 .00 | |



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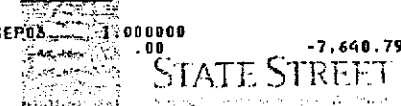
ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|----------------|--------------------------------|---------------|--------------|-------------------|-----------------|---------------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | NET BAS SECTY GN/LS | NET BAS SECTY GN/LS |
| 370,000.000 | 524 366,960.34 | 369,667.00 | | -2,706.66 | | .00 | -2,706.66 |
| 31359MTQ6 | TOTAL | 1,022,719.05 | 1,024,077.50 | -1,358.45 L | | .00 | -1,358.45 L |
| 31359MTT0 | FEDERAL NATL MTG ASS PREASSIGN | 2008/12/15 | 4.000 | 11DEC03 | 15DEC03 | 1.000000 | |
| WB2N | 681 49,967,000.00 | 49,972,500.00 | | -5,500.00 | | .00 | -5,500.00 |
| 50,000,000.000 | | | | | | | |
| 31359QYB4 | FEDERAL NATL MTG ASS REMIC TR | 2027/10/18 | 7.000 | 31JAN03 | 31JAN03 | 1.000000 | |
| WB1E | 640 .00 | 36,873.68 | | -36,873.68 | | .00 | -36,873.68 |
| 130,845.560 | | | | | | | |
| WB1E | 006 .00 | 33,603.24 | | -33,603.24 | 28FEB03 | 1.000000 | -33,603.24 |
| 119,091.680 | | | | | | .00 | |
| WB1E | 164 .00 | 27,472.01 | | -27,472.01 | 31MAR03 | 1.000000 | -27,472.01 |
| 97,239.120 | | | | | | .00 | |
| WB1E | 054 .00 | 30,723.58 | | -30,723.58 | 30APR03 | 1.000000 | -30,723.58 |
| 108,610.360 | | | | | | .00 | |
| WB1E | 765 .00 | 32,060.63 | | -32,060.63 | 31MAY03 | 1.000000 | -32,060.63 |
| 113,191.960 | | | | | | .00 | |
| WB1E | 196 .00 | 29,106.32 | | -29,106.32 | 18JUN03 | 1.000000 | -29,106.32 |
| 102,682.360 | | | | | | .00 | |
| WB1E | 391 .00 | 23,835.75 | | -23,835.75 | 31JUL03 | 1.000000 | -23,835.75 |
| 83,936.320 | | | | | | .00 | |
| WB1E | 322 .00 | 21,532.30 | | -21,532.30 | 25AUG03 | 1.000000 | -21,532.30 |
| 75,745.040 | | | | | | .00 | |
| WB1E | 758 .00 | 23,306.87 | | -23,306.87 | 25SEP03 | 1.000000 | -23,306.87 |
| 81,877.160 | | | | | | .00 | |
| WB1E | 771 .00 | 21,242.75 | | -21,242.75 | 31OCT03 | 1.000000 | -21,242.75 |



FOR PUBLIC DISCLOSURE

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------------|------------|------------|-------------------|-----------------|---------------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | NET BAS SECTY GN/LS | NET BAS SECTY GN/LS |
| 74,510.800 | | | | | | | |
| WB1E | 197 .00 | 14,599.77 | | -14,599.77 | 30NOV03 | 1.000000 | -14,599.77 |
| 51,141.800 | | | | | | .00 | |
| WB1E | 486 .00 | 10,420.10 | | -10,420.10 | 31DEC03 | 1.000000 | -10,420.10 |
| 36,451.760 | | | | | | .00 | |
| 31359QYB4 | TOTAL | 304,777.00 | | -304,777.00 L | | .00 | -304,777.00 L |
| 31359QYV0 | FEDERAL NATL MTG ASS REMIC TR | 2027/05/18 | 0.010 | 29JAN03 | 29JAN03 | 1.000000 | |
| WB1F | 108 .00 | 10,316.88 | | -10,316.88 | | .00 | -10,316.88 |
| 176,753.490 | | | | | | | |
| WB1F | 621 .00 | 10,424.93 | | -10,424.93 | 25FEB03 | 1.000000 | -10,424.93 |
| 178,171.530 | | | | | | .00 | |
| WB1F | 287 .00 | 7,836.66 | | -7,836.66 | 28MAR03 | 1.000000 | -7,836.66 |
| 133,544.940 | | | | | | .00 | |
| WB1F | 745 .00 | 11,033.09 | | -11,033.09 | 29APR03 | 1.000000 | -11,033.09 |
| 187,479.120 | | | | | | .00 | |
| WB1F | 698 .00 | 11,523.90 | | -11,523.90 | 28MAY03 | 1.000000 | -11,523.90 |
| 195,305.410 | | | | | | .00 | |
| WB1F | 575 .00 | 11,487.93 | | -11,487.93 | 27JUN03 | 1.000000 | -11,487.93 |
| 194,171.420 | | | | | | .00 | |
| WB1F | 317 .00 | 7,764.19 | | -7,764.19 | 29JUL03 | 1.000000 | -7,764.19 |
| 130,848.860 | | | | | | .00 | |
| WB1F | 052 .00 | 9,950.61 | | -9,950.61 | 27AUG03 | 1.000000 | -9,950.61 |
| 167,260.180 | | | | | | .00 | |
| WB1F | 689 .00 | 7,640.79 | | -7,640.79 | 29SEP03 | 1.000000 | -7,640.79 |
| 128,048.450 | | | | | | .00 | |



FOR PUBLIC DISCLOSURE

ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECY GN/LS |
|-------------|---|--------------|--------------|---------------|---------|------------|--------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | DT | DT | CURR GN/LS | NET SECY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE | BASE COST | BASE | BASE | GN/LS | NET BAS SECY GN/LS |
| WBIF | 397 | .00 | 9,070.43 | 29OCT03 | 29OCT03 | 1.000000 | -9,070.43 |
| | 151,585.740 | | | -9,070.43 | | .00 | |
| WBIF | 262 | .00 | 7,204.17 | 26NOV03 | 26NOV03 | 1.000000 | -7,204.17 |
| | 120,087.490 | | | -7,204.17 | | .00 | |
| WBIF | 100 | .00 | 6,777.54 | 29DEC03 | 29DEC03 | 1.000000 | -6,777.54 |
| | 112,628.310 | | | -6,777.54 | | .00 | |
| 31359QYV0 | TOTAL | .00 | 111,031.12 | -111,031.12 L | | .00 | -111,031.12 L |
| 31359SEH0 | FEDERAL NATL MTG ASS PREASSIGN 2015/10/25 | 6.000 | | 27OCT03 | 30OCT03 | 1.000000 | |
| WBIF | 472 | 3,890,209.28 | 3,751,111.59 | | | .00 | 139,097.69 |
| | 3,761,495.800 | | | 139,097.69 | | | |
| 31359W6B2 | FED NATL MTG ASS GTD REMIC TR 2023/03/25 | 0.000 | | 29JAN03 | 29JAN03 | 1.000000 | |
| WBIF | 189 | .00 | 4,171.53 | | | .00 | -4,171.53 |
| | 68,808.750 | | | -4,171.53 | | | |
| WBIF | 622 | .00 | 7,229.22 | 27FEB03 | 27FEB03 | 1.000000 | -7,229.22 |
| | 119,244.930 | | | -7,229.22 | | .00 | |
| WBIF | 288 | .00 | 3,674.77 | 28MAR03 | 28MAR03 | 1.000000 | -3,674.77 |
| | 60,614.720 | | | -3,674.77 | | .00 | |
| WBIF | 746 | .00 | 5,191.29 | 29APR03 | 29APR03 | 1.000000 | -5,191.29 |
| | 85,629.530 | | | -5,191.29 | | .00 | |
| WBIF | 699 | .00 | 5,241.70 | 28MAY03 | 28MAY03 | 1.000000 | -5,241.70 |
| | 86,461.110 | | | -5,241.70 | | .00 | |
| WBIF | 576 | .00 | 3,258.00 | 27JUN03 | 27JUN03 | 1.000000 | -3,258.00 |
| | 53,754.670 | | | -3,258.00 | | .00 | |
| WBIF | 318 | .00 | 4,897.15 | 29JUL03 | 29JUL03 | 0.000000 | -4,897.15 |
| | 80,777.800 | | | -4,897.15 | | .00 | |
| WBIF | | | | 27AUG03 | 27AUG03 | 0.000000 | |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECY GN/LS |
|-------------|--|------------|------------|--------------|---------|------------|--------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | DT | DT | CURR GN/LS | NET SECY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE | BASE COST | BASE | BASE | GN/LS | NET BAS SECY GN/LS |
| | 053 | .00 | 2,104.50 | | | .00 | -2,104.50 |
| | 34,713.300 | | | -2,104.50 | | | |
| WBIF | 690 | .00 | 3,631.74 | 25SEP03 | 29SEP03 | 1.000000 | -3,631.74 |
| | 59,905.070 | | | -3,631.74 | | .00 | |
| WBIF | 398 | .00 | 2,518.32 | 29OCT03 | 29OCT03 | 1.000000 | -2,518.32 |
| | 41,539.200 | | | -2,518.32 | | .00 | |
| WBIF | 263 | .00 | 3,012.63 | 26NOV03 | 26NOV03 | 1.000000 | -3,012.63 |
| | 49,692.890 | | | -3,012.63 | | .00 | |
| WBIF | 181 | .00 | 1,393.25 | 29DEC03 | 29DEC03 | 1.000000 | -1,393.25 |
| | 22,981.520 | | | -1,393.25 | | .00 | |
| 31359W6B2 | TOTAL | .00 | 46,324.98 | -46,324.98 L | | .00 | -46,324.98 L |
| 31359X3H0 | FEDERAL NATL MTG ASS REMIC TR 2029/10/25 | 0.000 | | 29JAN03 | 29JAN03 | 1.000000 | |
| WBIF | 110 | .00 | 4,550.41 | | | .00 | -4,550.41 |
| | 91,293.400 | | | -4,550.41 | | | |
| WBIF | 623 | .00 | 3,046.60 | 27FEB03 | 27FEB03 | 1.000000 | -3,046.60 |
| | 61,122.900 | | | -3,046.60 | | .00 | |
| WBIF | 289 | .00 | 3,239.54 | 28MAR03 | 28MAR03 | 1.000000 | -3,239.54 |
| | 64,993.800 | | | -3,239.54 | | .00 | |
| WBIF | 747 | .00 | 3,294.78 | 29APR03 | 29APR03 | 1.000000 | -3,294.78 |
| | 66,102.180 | | | -3,294.78 | | .00 | |
| WBIF | 700 | .00 | 5,430.13 | 28MAY03 | 28MAY03 | 1.000000 | -5,430.13 |
| | 108,943.000 | | | -5,430.13 | | .00 | |
| WBIF | 577 | .00 | 2,609.76 | 27JUN03 | 27JUN03 | 1.000000 | -2,609.76 |
| | 52,358.000 | | | -2,609.76 | | .00 | |
| WBIF | 319 | .00 | 3,806.65 | 29JUL03 | 29JUL03 | 0.000000 | -3,806.65 |
| | 76,371.660 | | | -3,806.65 | | .00 | |

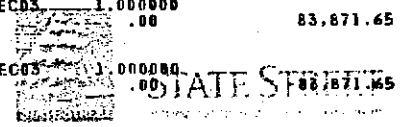


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ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|---|------------|------------|-------------------|-----------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR | GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR | GN/LS | NET BAS SECTY GN/LS |
| ** WB1F ** | 054 | .00 | 1,654.13 | 27AUG03 | 27AUG03 | 1.000000 | -1,654.13 |
| | 33,186.240 | | | | | .00 | |
| ** WB1F ** | 691 | .00 | 2,301.82 | 25SEP03 | 29SEP03 | 1.000000 | -2,301.82 |
| | 46,180.800 | | | | | .00 | |
| ** WB1F ** | 399 | .00 | 2,283.94 | 29OCT03 | 29OCT03 | 1.000000 | -2,283.94 |
| | 45,822.000 | | | | | .00 | |
| ** WB1F ** | 264 | .00 | 1,458.93 | 26NOV03 | 26NOV03 | 1.000000 | -1,458.93 |
| | 29,270.160 | | | | | .00 | |
| ** WB1F ** | 182 | .00 | 1,464.66 | 29DEC03 | 29DEC03 | 1.000000 | -1,464.66 |
| | 29,384.940 | | | | | .00 | |
| 31359X3H0 | TOTAL | .00 | 35,141.35 | | | .00 | -35,141.35 L |
| 3136FAAB6 | FEDERAL NATL MTG ASS SER 313 C 2031/07/01 | 6.500 | | 31JUL03 | 31JUL03 | 1.000000 | |
| ** WB1F ** | 346 | .00 | 34,782.42 | | | .00 | -34,782.42 |
| | 365,815.810 | | | | | | |
| ** WB1F ** | 068 | .00 | 35,474.74 | 27AUG03 | 27AUG03 | 1.000000 | -35,474.74 |
| | 372,752.650 | | | | | .00 | |
| ** WB1F ** | 704 | .00 | 30,068.22 | 29SEP03 | 29SEP03 | 1.000000 | -30,068.22 |
| | 315,574.600 | | | | | .00 | |
| ** WB1F ** | 412 | .00 | 18,749.00 | 29OCT03 | 29OCT03 | 1.000000 | -18,749.00 |
| | 196,571.270 | | | | | .00 | |
| ** WB1F ** | 278 | .00 | 12,904.10 | 26NOV03 | 26NOV03 | 1.000000 | -12,904.10 |
| | 135,155.230 | | | | | .00 | |
| ** WB1F ** | 196 | 92,736.04 | 8,864.39 | 29DEC03 | 29DEC03 | 1.000000 | 83,871.65 |
| | 92,736.040 | | | | | .00 | |
| ** WB1F ** | CXL 196 | -92,736.04 | -8,864.39 | 29DEC03 | 29DEC03 | 1.000000 | -83,871.65 |



FOR PUBLIC DISCLOSURE

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|---|-------------|------------|-------------------|-----------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR | GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR | GN/LS | NET BAS SECTY GN/LS |
| | | | | | | | -92,736.040 |
| ** WB1F ** | 203 | .00 | 8,864.70 | 30DEC03 | 30DEC03 | 1.000000 | -8,864.70 |
| | 92,736.040 | | | | | .00 | |
| 3136FAAB6 | TOTAL | .00 | 140,843.18 | | | .00 | -140,843.18 L |
| 3136FAC57 | FEDERAL NATL MTG ASS SMBA TR00 2033/03/01 | 0.010 | | 25AUG03 | 25AUG03 | 1.000000 | |
| ** WB1Q ** | 155 | 162,550.27 | 128,414.71 | | | .00 | 34,135.56 |
| | 162,550.270 | | | | | | |
| ** WB1Q ** | 181 | 92,544.52 | 73,110.17 | 25SEP03 | 25SEP03 | 1.000000 | 19,434.35 |
| | 92,544.520 | | | | | .00 | |
| ** WB1Q ** | 156 | 51,044.72 | 40,325.33 | 25OCT03 | 25OCT03 | 1.000000 | 10,719.39 |
| | 51,044.720 | | | | | .00 | |
| ** WB1Q ** | 103 | 36,076.93 | 28,580.77 | 25NOV03 | 25NOV03 | 1.000000 | 7,576.16 |
| | 36,076.930 | | | | | .00 | |
| ** WB1Q ** | 773 | 23,659.60 | 18,691.08 | 26DEC03 | 26DEC03 | 1.000000 | 4,968.52 |
| | 23,659.600 | | | | | .00 | |
| 3136FAC57 | TOTAL | 365,876.04 | 289,042.86 | | | .00 | 76,833.98 S |
| 3136FAZ7 | FEDERAL NATL MTG ASS SMBS TR 0 2033/07/01 | 5.500 | | 31AUG03 | 31AUG03 | 1.000000 | |
| ** WB1Q ** | 543 | .00 | 34,051.91 | | | .00 | -34,051.91 |
| | 167,116.770 | | | | | | |
| ** WB1Q ** | 566 | 102,075.69 | 20,822.05 | 30SEP03 | 30SEP03 | 1.000000 | 81,253.64 |
| | 102,075.690 | | | | | .00 | |
| ** WB1Q ** | CXL 566 | -102,075.69 | -20,822.05 | 30SEP03 | 30SEP03 | 1.000000 | -81,253.64 |
| | -102,075.690 | | | | | .00 | |
| ** WB1Q ** | 617 | .00 | 20,822.05 | 30SEP03 | 30SEP03 | 1.000000 | -20,822.05 |
| | 102,075.690 | | | | | .00 | |



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ATTACHMENT O

| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/L\$ BASE SECY GN/L\$ | STL DT BASE CURR GN/L\$ | SELL RATE | NET SECY GN/L\$ NET BAS SECY GN/L\$ |
|---|--|--|---|----------------------------|----------------------|--|
| ** WB1Q ** | 694 .00 | 9,680.04 | 30SEP03 -9,680.04 | 30SEP03 | 1.000000 .00 | -9,680.04 |
| | 47,454.330 | | | | | |
| ** WB1Q ** | CXL 694 .00 | -9,680.04 | 30SEP03 9,680.04 | 30SEP03 | 1.000000 .00 | 9,680.04 |
| | -47,454.330 | | | | | |
| ** WB1Q ** | 540 .00 | 9,690.48 | 30OCT03 -9,690.48 | 30OCT03 | 1.000000 .00 | -9,690.48 |
| | 47,454.330 | | | | | |
| ** WB1Q ** | 697 .00 | 9,690.82 | 31OCT03 -9,690.82 | 31OCT03 | 1.000000 .00 | -9,690.82 |
| | 47,454.330 | | | | | |
| ** WB1Q ** | CXL 697 .00 | -9,690.82 | 31OCT03 9,690.82 | 31OCT03 | 1.000000 .00 | 9,690.82 |
| | -47,454.330 | | | | | |
| ** WB1Q ** | 702 47,454.33 | 9,690.82 | 31OCT03 37,763.51 | 31OCT03 | 1.000000 .00 | 37,763.51 |
| | 47,454.330 | | | | | |
| ** WB1Q ** | CXL 702 -47,454.33 | -9,690.82 | 31OCT03 -37,763.51 | 31OCT03 | 1.000000 .00 | -37,763.51 |
| | -47,454.330 | | | | | |
| ** WB1Q ** | 541 .00 | 8,273.32 | 30NOV03 -8,273.32 | 30NOV03 | 1.000000 .00 | -8,273.32 |
| | 40,467.840 | | | | | |
| ** WB1Q ** | 347 .00 | 6,367.87 | 31DEC03 -6,367.87 | 31DEC03 | 1.000000 .00 | -6,367.87 |
| | 31,112.550 | | | | | |
| 3136FA2A7 TOTAL | .00 | 79,205.63 | -79,205.63 \$ | | .00 | -79,205.63 \$ |
| 3136FA4W7 FEDERAL NATL MTG ASS SHDS TR 0 2033/09/01 6.000 | | 6.000 | 10DEC03 | 12DEC03 | 1.000000 | |
| ** WB1Q ** | 694 377,054.73 | 409,687.50 | -32,632.77 | | .00 | -32,632.77 |
| | 1,900,000.000 | | | | | |
| ** WB1Q ** | CXL 694 -377,054.73 | -409,687.50 | 10DEC03 32,632.77 | 12DEC03 | 1.000000 .00 | 32,632.77 |
| | -1,900,000.000 | | | | | |
| ** WB1Q ** | 735 254,755.82 | 280,166.42 | 19DEC03 -33,410.60 | 23DEC03 | 0.000000 0.000000 | |
| | | | | | | |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/L\$ BASE SECY GN/L\$ | STL DT BASE CURR GN/L\$ | SELL RATE | NET SECY GN/L\$ NET BAS SECY GN/L\$ |
|---|--|--|---|----------------------------|----------------------|--|
| | 1,336,423.950 | | | | | |
| ** WB1Q ** | 734 236,602.72 | 268,955.32 | 19DEC03 -32,352.60 | 23DEC03 | 1.000000 .00 | -32,352.60 |
| | 1,247,329.020 | | | | | |
| 3136FA4W7 TOTAL | 491,350.54 | 557,121.74 | -65,763.20 \$ | | .00 | -65,763.20 \$ |
| 3136F2RT7 FEDERAL NATL MTG ASS MTN 2007/11/14 4.000 | | 4.000 | 14NOV03 | 14NOV03 | 1.000000 | |
| ** WB2D ** | 423 1,000,000.00 | 1,010,157.42 | -10,157.42 | | .00 | -10,157.42 |
| | 1,000,000.000 | | | | | |
| 31363WHM0 FNMA POOL 100235 2021/04/01 9.500 | | 9.500 | 25OCT03 | 27OCT03 | 1.000000 | |
| ** WB1H ** | 765 .00 | 1.32 | -1.32 | | .00 | -1.32 |
| | 1.240 | | | | | |
| 31364HL21 FEDERAL NATL MTG ASS SHDS TR 0 2023/09/01 8.500 | | 8.500 | 15JAN03 | 17JAN03 | 1.000000 | |
| ** WB1F ** | 706 106,020.32 | 154,992.15 | -48,963.83 | | .00 | -48,963.83 |
| | 576,845.100 | | | | | |
| ** WB1F ** | 146 .00 | 8,416.23 | 31JAN03 -8,416.23 | 31JAN03 | 1.000000 .00 | -8,416.23 |
| | 31,279.820 | | | | | |
| 31364HL21 TOTAL | 106,020.32 | 163,408.38 | -57,380.06 L | | .00 | -57,380.06 L |
| 31364MH86 FEDERAL NATL MTG ASS SHDS TR 0 2026/11/01 9.000 | | 9.000 | 29JAN03 | 29JAN03 | 1.000000 | |
| ** WB1F ** | 111 3,770.350 | 1,050.40 | -1,050.40 | | .00 | -1,050.40 |
| | | | | | | |
| ** WB1F ** | 624 .00 | 935.96 | 27FEB03 -935.96 | 27FEB03 | 1.000000 .00 | -935.96 |
| | 3,359.570 | | | | | |
| ** WB1F ** | 290 .00 | 749.67 | 28MAR03 -749.67 | 28MAR03 | 1.000000 .00 | -749.67 |
| | 2,690.910 | | | | | |
| ** WB1F ** | 748 .00 | 1,086.21 | 29APR03 -1,086.21 | 29APR03 | 1.000000 .00 | -1,086.21 |
| | 3,898.900 | | | | | |
| ** WB1F ** | 701 .00 | 924.34 | 28MAY03 -924.34 | 28MAY03 | 0.000000 0.000000 | |
| | | | | | | |



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ATTACHMENT 0

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|---|------------|------------|-------------------|-----------------|---------------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | NET BAS SECTY GN/LS | NET BAS SECTY GN/LS |
| | 3,317.860 | | | | | | |
| ** WB1F ** | 578 | .00 | 982.58 | 27JUN03 | 27JUN03 | 1.000000 | -982.58 |
| | 3,526.940 | | | | | .00 | |
| ** WB1F ** | 320 | .00 | 729.44 | 29JUL03 | 29JUL03 | 1.000000 | -729.44 |
| | 2,618.300 | | | | | .00 | |
| ** WB1F ** | 055 | .00 | 713.51 | 27AUG03 | 27AUG03 | 1.000000 | -713.51 |
| | 2,561.120 | | | | | .00 | |
| ** WB1F ** | 692 | .00 | 816.33 | 25SEP03 | 29SEP03 | 1.000000 | -816.33 |
| | 2,930.180 | | | | | .00 | |
| ** WB1F ** | 400 | .00 | 834.50 | 29OCT03 | 29OCT03 | 1.000000 | -834.50 |
| | 2,995.390 | | | | | .00 | |
| ** WB1F ** | 265 | .00 | 785.36 | 26NOV03 | 26NOV03 | 1.000000 | -785.36 |
| | 2,819.000 | | | | | .00 | |
| ** WB1F ** | 183 | .00 | 15,231.13 | 29DEC03 | 29DEC03 | 1.000000 | -15,231.13 |
| | 54,671.480 | | | | | .00 | |
| ** WB1F ** | CXL 183 | .00 | -15,231.13 | 29DEC03 | 29DEC03 | 1.000000 | 15,231.13 |
| | -54,671.480 | | | | | .00 | |
| ** WB1F ** | 551 | .00 | 487.39 | 31DEC03 | 31DEC03 | 1.000000 | -487.39 |
| | 1,749.480 | | | | | .00 | |
| 31364HN86 | TOTAL | .00 | 10,095.69 | | | .00 | -10,095.69 L |
| 31364HS65 | FEDERAL NATL MTG ASS SMBS TR 0 2024/04/01 | 8.000 | | 29JAN03 | 29JAN03 | 1.000000 | |
| ** WB1F ** | 112 | .00 | 525.28 | | | .00 | -525.28 |
| | 1,800.070 | | | | | | |
| ** WB1F ** | 625 | .00 | 477.07 | 27FEB03 | 27FEB03 | 1.000000 | -477.07 |
| | 1,632.360 | | | | | .00 | |



STATE STREET

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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|------------|------------|-------------------|-----------------|---------------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | NET BAS SECTY GN/LS | NET BAS SECTY GN/LS |
| ** WB1F ** | 291 | .00 | 412.31 | 28MAR03 | 28MAR03 | 1.000000 | -412.31 |
| | 1,408.850 | | | | | .00 | |
| ** WB1F ** | 749 | .00 | 498.50 | 29APR03 | 29APR03 | 1.000000 | -498.50 |
| | 1,700.570 | | | | | .00 | |
| ** WB1F ** | 702 | .00 | 455.33 | 28MAY03 | 28MAY03 | 1.000000 | -455.33 |
| | 1,551.090 | | | | | .00 | |
| ** WB1F ** | 579 | .00 | 450.88 | 27JUN03 | 27JUN03 | 1.000000 | -450.88 |
| | 1,533.630 | | | | | .00 | |
| ** WB1F ** | 321 | .00 | 389.04 | 29JUL03 | 29JUL03 | 1.000000 | -389.04 |
| | 1,321.140 | | | | | .00 | |
| ** WB1F ** | 056 | .00 | 392.54 | 27AUG03 | 27AUG03 | 1.000000 | -392.54 |
| | 1,331.100 | | | | | .00 | |
| ** WB1F ** | 705 | .00 | 387.99 | 29SEP03 | 29SEP03 | 1.000000 | -387.99 |
| | 1,313.420 | | | | | .00 | |
| ** WB1F ** | 401 | .00 | 392.38 | 29OCT03 | 29OCT03 | 1.000000 | -392.38 |
| | 1,326.210 | | | | | .00 | |
| ** WB1F ** | 266 | .00 | 316.34 | 26NOV03 | 26NOV03 | 1.000000 | -316.34 |
| | 1,067.610 | | | | | .00 | |
| ** WB1F ** | 184 | .00 | 233.99 | 29DEC03 | 29DEC03 | 1.000000 | -233.99 |
| | 788.380 | | | | | .00 | |
| 31364HS65 | TOTAL | .00 | 4,931.65 | | | .00 | -4,931.65 L |



STATE STREET

FOR PUBLIC DISCLOSURE

ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECY GN/LS |
|-------------|---|------------|------------|------------------|-----------------|----------------|----------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECY GN/LS | BASE CURR GN/LS | NET SECY GN/LS | NET SECY GN/LS |
| | SHARES/PAR | BASE | BASE | BASE | | NET BAS | NET SECY GN/LS |
| 31364JN82 | FEDERAL NATL MTC ASS SMBS TR 0 2030/05/01 | | 8.000 | 29JAN03 | 29JAN03 | 1.000000 | |
| WBIF ** | | | | | | | |
| | 113 | | 65,282.82 | | | .00 | -65,282.82 |
| | 472,629.980 | | | | | | |
| WBIF ** | 626 | | 42,164.30 | 27FEB03 | 27FEB03 | 1.000000 | -42,164.30 |
| | 305,261.870 | | | | | .00 | |
| WBIF ** | 292 | | 49,199.31 | 28MAR03 | 28MAR03 | 1.000000 | -49,199.31 |
| | 356,194.870 | | | | | .00 | |
| WBIF ** | 750 | | 44,843.84 | 29APR03 | 29APR03 | 1.000000 | -44,843.84 |
| | 324,655.500 | | | | | .00 | |
| WBIF ** | 703 | | 45,257.96 | 28MAY03 | 28MAY03 | 1.000000 | -45,257.96 |
| | 327,659.470 | | | | | .00 | |
| WBIF ** | 591 | | 41,738.59 | 27JUN03 | 27JUN03 | 1.000000 | -41,738.59 |
| | 302,179.850 | | | | | .00 | |
| WBIF ** | 322 | | 38,541.19 | 29JUL03 | 29JUL03 | 1.000000 | -38,541.19 |
| | 279,031.250 | | | | | .00 | |
| WBIF ** | 857 | | 34,517.63 | 27AUG03 | 27AUG03 | 1.000000 | -34,517.63 |
| | 249,901.420 | | | | | .00 | |
| WBIF ** | 693 | | 32,088.13 | 29SEP03 | 29SEP03 | 1.000000 | -32,088.13 |
| | 232,312.260 | | | | | .00 | |
| WBIF ** | 451 | | 30,661.45 | 31OCT03 | 31OCT03 | 1.000000 | -30,661.45 |
| | 221,983.370 | | | | | .00 | |
| WBIF ** | 267 | | 25,181.24 | 26NOV03 | 26NOV03 | 1.000000 | -25,181.24 |
| | 182,397.650 | | | | | .00 | |
| WBIF ** | 185 | | 17,736.26 | 29DEC03 | 29DEC03 | 000000 | -17,736.26 |
| | 128,487.300 | | | | | .00 | |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECY GN/LS |
|-------------|---|------------|------------|------------------|-----------------|----------------|----------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECY GN/LS | BASE CURR GN/LS | NET SECY GN/LS | NET SECY GN/LS |
| | SHARES/PAR | BASE | BASE | BASE | | NET BAS | NET SECY GN/LS |
| 31364JN82 | TOTAL | | 467,211.12 | | | .00 | -467,211.12 L |
| 31364JT29 | FEDERAL NATL MTC ASS SMBS TR 0 2030/04/01 | | 8.000 | 29JAN03 | 29JAN03 | 1.000000 | |
| WBIF ** | | | | | | | |
| | 114 | | 5,125.50 | | | .00 | -5,125.50 |
| | 30,373.310 | | | | | | |
| WBIF ** | 627 | | 4,325.22 | 27FEB03 | 27FEB03 | 1.000000 | -4,325.22 |
| | 25,630.920 | | | | | .00 | |
| WBIF ** | 293 | | 3,731.70 | 28MAR03 | 28MAR03 | 1.000000 | -3,731.70 |
| | 22,113.800 | | | | | .00 | |
| WBIF ** | 751 | | 3,905.40 | 29APR03 | 29APR03 | 1.000000 | -3,905.40 |
| | 23,143.110 | | | | | .00 | |
| WBIF ** | 704 | | 4,000.79 | 28MAY03 | 28MAY03 | 1.000000 | -4,000.79 |
| | 23,708.380 | | | | | .00 | |
| WBIF ** | 580 | | 4,110.27 | 27JUN03 | 27JUN03 | 1.000000 | -4,110.27 |
| | 24,357.170 | | | | | .00 | |
| WBIF ** | 323 | | 3,310.17 | 29JUL03 | 29JUL03 | 1.000000 | -3,310.17 |
| | 19,615.850 | | | | | .00 | |
| WBIF ** | 858 | | 3,037.88 | 27AUG03 | 27AUG03 | 1.000000 | -3,037.88 |
| | 17,997.860 | | | | | .00 | |
| WBIF ** | 694 | | 3,124.69 | 26SEP03 | 26SEP03 | 1.000000 | -3,124.69 |
| | 18,516.690 | | | | | .00 | |
| WBIF ** | 482 | | 3,052.93 | 29OCT03 | 29OCT03 | 1.000000 | -3,052.93 |
| | 18,091.430 | | | | | .00 | |
| WBIF ** | 268 | | 2,479.70 | 26NOV03 | 26NOV03 | 000000 | -2,479.70 |
| | 14,694.490 | | | | | .00 | |
| WBIF ** | | | | 29DEC03 | 29DEC03 | 000000 | |

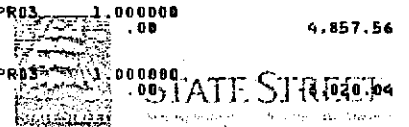


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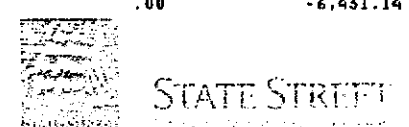
ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECY GN/L |
|-------------|-------------------------|-------------|--------------|----------------|----------------|-------------------|-------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | SECY GN/L | BASE CURR GN/L | NET SECY GN/L | NET BAS SECY GN/L |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECY GN/L | BASE CURR GN/L | NET BAS SECY GN/L | NET BAS SECY GN/L |
| | 186 | | 1,885.33 | -1,885.33 | | .00 | -1,885.33 |
| | 11,172.340 | | | | | | |
| 31364JT29 | TOTAL | | 42,088.70 | -42,088.70 L | | .00 | -42,088.70 L |
| 31368HK25 | FNMA POOL 190312 | 2031/04/01 | 6.500 | 28MAR03 | 14APR03 | 1.000000 | |
| WBIE | 047 | 10,296.92 | 10,233.18 | 63.74 | | .00 | 63.74 |
| | 9,877.880 | | | | | | |
| WBIE | CXL 047 | -10,296.92 | -10,233.18 | -63.74 | | .00 | -63.74 |
| | -9,877.880 | | | | | | |
| WBIE | 205 | 9,194.52 | 9,137.60 | 56.92 | | .00 | 56.92 |
| | 8,820.340 | | | | | | |
| WBIE | 709 | 1,057.54 | 1,099.63 | -42.09 | | .00 | -42.09 |
| | 1,057.540 | | | | | | |
| WBIE | 644 | 261,133.44 | 262,288.78 | -1,155.34 | | .00 | -1,155.34 |
| | 252,512.510 | | | | | | |
| 31368HK25 | TOTAL | | 272,526.01 | -1,140.51 L | | .00 | -1,140.51 L |
| | 271,385.50 | | | | | | |
| 31368HK44 | FNMA POOL 190315 | 2031/11/01 | 6.000 | 06FEB03 | 13MAR03 | 1.000000 | |
| WBIE | 746 | 998,802.24 | 1,006,780.28 | -7,978.02 | | .00 | -7,978.02 |
| | 967,948.890 | | | | | | |
| 31368HK51 | FNMA POOL 190314 | 2031/11/01 | 6.500 | 28MAR03 | 14APR03 | 1.000000 | |
| WBIE | 056 | 842,533.81 | 857,185.81 | 5,348.00 | | .00 | 5,348.00 |
| | 827,432.570 | | | | | | |
| WBIE | CXL 056 | -842,533.81 | -857,185.81 | -5,348.00 | | .00 | -5,348.00 |
| | -827,432.570 | | | | | | |
| WBIE | 203 | 783,433.57 | 778,576.01 | 4,857.56 | | .00 | 4,857.56 |
| | 751,551.350 | | | | | | |
| WBIE | 708 | 75,881.22 | 78,901.26 | -3,020.04 | | .00 | -3,020.04 |



FOR PUBLIC DISCLOSURE

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECY GN/L |
|-------------|-------------------------|--------------|--------------|----------------|----------------|-------------------|-------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | SECY GN/L | BASE CURR GN/L | NET SECY GN/L | NET BAS SECY GN/L |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECY GN/L | BASE CURR GN/L | NET BAS SECY GN/L | NET BAS SECY GN/L |
| | 75,881.220 | | | | | | |
| WBIE | 288 | 922,424.91 | 921,042.37 | 1,382.54 | | .00 | 1,382.54 |
| | 884,820.050 | | | | | | |
| WBIE | 425 | 909,513.82 | 908,150.64 | 1,363.18 | | .00 | 1,363.18 |
| | 872,435.320 | | | | | | |
| WBIE | 426 | 919,821.35 | 918,442.71 | 1,378.64 | | .00 | 1,378.64 |
| | 882,322.630 | | | | | | |
| WBIE | 427 | 1,004,077.57 | 1,002,572.66 | 1,504.91 | | .00 | 1,504.91 |
| | 963,143.950 | | | | | | |
| WBIE | 437 | 896,535.56 | 895,344.58 | 1,190.98 | | .00 | 1,190.98 |
| | 859,986.150 | | | | | | |
| WB2N | 014 | 1,042,968.41 | 1,045,312.16 | -2,343.75 | | .00 | -2,343.75 |
| | 999,999.700 | | | | | | |
| WB2N | 016 | 1,042,968.41 | 1,045,312.16 | -2,343.75 | | .00 | -2,343.75 |
| | 999,999.700 | | | | | | |
| WB2N | 017 | 1,042,968.41 | 1,045,312.16 | -2,343.75 | | .00 | -2,343.75 |
| | 999,999.700 | | | | | | |
| WBIE | 567 | 998,586.51 | 997,180.21 | 1,406.30 | | .00 | 1,406.30 |
| | 973,007.070 | | | | | | |
| WBIE | 643 | 574,976.08 | 577,651.91 | -2,675.83 | | .00 | -2,675.83 |
| | 555,994.090 | | | | | | |
| WBIE | 642 | 1,004,477.77 | 1,010,908.91 | -6,431.14 | | .00 | -6,431.14 |
| | 973,007.070 | | | | | | |



FOR PUBLIC DISCLOSURE

ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LB |
|-------------|-------------------------|-------------|---------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL CBST | LOCAL SECTY GN/LB | BASE CURR GN/LB | | NET BAS SECTY GN/LB |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LB | BASE CURR GN/LB | | NET BAS SECTY GN/LB |
| 31368HK51 | TOTAL | | | | | | |
| | 11,218,633.59 | | 11,224,707.74 | -6,074.15 L | | .00 | -6,074.15 L |
| 31368HK85 | FNMA POOL 190319 | 2032/02/01 | 6.500 | 07JAN03 | 14JAN03 | 1.000000 | |
| ** WB1E ** | 788 | 526,608.36 | 520,475.79 | 6,132.57 | | .00 | 6,132.57 |
| | 505,329.260 | | | | | | |
| ** WB1E ** | 330 | 38,841.55 | 40,158.06 | -1,316.51 | 27JAN03 | 1.000000 | -1,316.51 |
| | 38,841.550 | | | | | .00 | |
| ** WB1E ** | 063 | 924,830.80 | 919,093.83 | 5,737.77 | 28MAR03 | 1.000000 | 5,737.77 |
| | 887,194.350 | | | | 14APR03 | .00 | |
| ** WB1E ** | CXL 063 | -924,830.80 | -919,093.83 | -5,737.77 | 28MAR03 | 1.000000 | -5,737.77 |
| | -887,194.350 | | | | 14APR03 | .00 | |
| ** WB1E ** | 204 | 847,845.67 | 842,585.51 | 5,260.16 | 28MAR03 | 1.000000 | 5,260.16 |
| | 813,342.160 | | | | 14APR03 | .00 | |
| ** WB1E ** | 707 | 73,852.18 | 76,791.68 | -2,939.50 | 25APR03 | 1.000000 | -2,939.50 |
| | 73,852.180 | | | | 25APR03 | .00 | |
| ** WB1E ** | CXL 707 | -73,852.18 | -76,791.68 | 2,939.50 | 25APR03 | 1.000000 | 2,939.50 |
| | -73,852.180 | | | | 25APR03 | .00 | |
| ** WB1E ** | 711 | 73,852.19 | 76,791.69 | -2,939.50 | 25APR03 | 1.000000 | -2,939.50 |
| | 73,852.190 | | | | 25APR03 | .00 | |
| 31368HK85 | TOTAL | | | | | | |
| | 1,487,147.77 | | 1,488,811.05 | 7,136.72 L | | .00 | 7,136.72 L |
| 31368HLB7 | FNMA POOL 190322 | 2032/04/01 | 6.000 | 06OCT03 | 15OCT03 | 1.000000 | |
| ** WB1E ** | 253 | 43,717.19 | 42,808.98 | 908.21 | | .00 | 908.21 |
| | 42,582.760 | | | | | | |
| ** WB1E ** | CXL 253 | -43,717.19 | -42,808.98 | -908.21 | 06OCT03 | 1.000000 | -908.21 |
| | -42,582.760 | | | | 15OCT03 | .00 | |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LB |
|-------------|-------------------------|--------------|--------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL CBST | LOCAL SECTY GN/LB | BASE CURR GN/LB | | NET BAS SECTY GN/LB |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LB | BASE CURR GN/LB | | NET BAS SECTY GN/LB |
| 31368HLB7 | TOTAL | | | | | | |
| | .00 | | .00 | .00 L | | .00 | .00 L |
| 31368HLW1 | FNMA POOL 190341 | 2018/09/01 | 5.000 | 16OCT03 | 20OCT03 | 1.000000 | |
| ** WB2N ** | 793 | 1,017,070.49 | 1,016,250.18 | 820.31 | | .00 | 820.31 |
| | 1,000,000.200 | | | | | | |
| ** WB2N ** | 794 | 1,017,070.49 | 1,016,250.18 | 820.31 | 20OCT03 | 1.000000 | 820.31 |
| | 1,000,000.200 | | | | | .00 | |
| ** WB2N ** | 796 | 1,017,070.49 | 1,016,250.18 | 820.31 | 20OCT03 | 1.000000 | 820.31 |
| | 1,000,000.200 | | | | | .00 | |
| ** WB2N ** | 797 | 1,017,070.49 | 1,016,250.18 | 820.31 | 20OCT03 | 1.000000 | 820.31 |
| | 1,000,000.200 | | | | | .00 | |
| ** WB2N ** | 799 | 1,017,070.49 | 1,016,250.18 | 820.31 | 20OCT03 | 1.000000 | 820.31 |
| | 1,000,000.200 | | | | | .00 | |
| ** WB2N ** | 881 | 1,017,070.49 | 1,016,250.18 | 820.31 | 20OCT03 | 1.000000 | 820.31 |
| | 1,000,000.200 | | | | | .00 | |
| ** WB2N ** | 885 | 1,017,070.49 | 1,016,250.18 | 820.31 | 20OCT03 | 1.000000 | 820.31 |
| | 1,000,000.200 | | | | | .00 | |
| 31368HLW1 | TOTAL | | | | | | |
| | 7,119,493.43 | | 7,113,751.26 | 5,742.17 L | | .00 | 5,742.17 L |
| 31371GKK5 | FNMA POOL 251498 | 2028/02/01 | 6.500 | 12MAY03 | 14MAY03 | 1.000000 | |
| ** WB1E ** | 255 | 30,368.61 | 30,370.88 | -2.27 | | .00 | -2.27 |
| | 29,130.560 | | | | | | |
| 31371GK74 | FNMA POOL 251518 | 2013/02/01 | 6.000 | 04FEB03 | 19FEB03 | 1.000000 | |
| ** WB1E ** | 363 | 724,605.98 | 720,874.14 | 3,731.74 | | .00 | 3,731.74 |
| | 692,264.180 | | | | | | |



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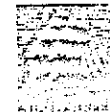
| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|------------|------------|-------------------|-----------------|---------------------|-----------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | | NET BAS SECTY GN/LS | |
| 31371G2R0 | FNMA POOL 251984 | 2028/10/01 | 6.000 | 24MAR03 | 13MAY03 | 1.000000 | |
| WBIE | 203 | 139,541.78 | 140,049.59 | -507.81 | | .00 | -507.81 |
| | 135,415.830 | | | | | | |
| WBIE | 249 | 653,563.38 | 639,985.74 | 13,577.56 | 06OCT03 | 1.000000 | 13,577.56 |
| | 636,603.780 | | | | 15OCT03 | .00 | |
| 31371G2R0 | TOTAL | 793,105.08 | 780,035.33 | 13,069.75 L | | .00 | 13,069.75 L |
| 31371HDQ8 | FNMA POOL 252211 | 2029/01/01 | 6.000 | 30JUN03 | 29AUG03 | 1.000000 | |
| WBIE | 125 | 29,561.03 | 29,365.23 | 195.80 | | .00 | 195.80 |
| | 28,479.690 | | | | | | |
| 31371HEE4 | FNMA POOL 252233 | 2028/11/01 | 6.000 | 24MAR03 | 14MAY03 | 1.000000 | |
| WBIE | 197 | 124,087.28 | 124,538.85 | -451.57 | | .00 | -451.57 |
| | 120,418.290 | | | | | | |
| 31371HE38 | FNMA POOL 252254 | 2029/02/01 | 6.000 | 10FEB03 | 13FEB03 | 1.000000 | |
| WBIO | 311 | 351,764.23 | 328,602.47 | 23,161.76 | | .00 | 23,161.76 |
| | 339,305.360 | | | | | | |
| 31371HLT3 | FNMA POOL 252438 | 2029/05/01 | 6.000 | 06OCT03 | 15OCT03 | 1.000000 | |
| WBIE | 264 | 35,987.91 | 35,240.27 | 747.64 | | .00 | 747.64 |
| | 35,054.050 | | | | | | |
| 31371HLU0 | FNMA POOL 252439 | 2029/05/01 | 6.500 | 15MAY03 | 16MAY03 | 1.000000 | |
| WBIE | 226 | 11,247.59 | 11,144.51 | 103.08 | | .00 | 103.08 |
| | 10,782.590 | | | | | | |
| 31371HQ04 | FNMA POOL 252563 | 2022/03/01 | 7.000 | 16APR03 | 12JUN03 | 1.000000 | |
| WBIF | 413 | 78,053.10 | 77,764.48 | 288.62 | | .00 | 288.62 |
| | 74,148.710 | | | | | | |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|-------------|-------------|-------------------|-----------------|---------------------|-----------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | | NET BAS SECTY GN/LS | |
| 31371JF74 | FNMA POOL 253190 | 2015/02/01 | 6.500 | 18MAR03 | 21APR03 | 1.000000 | |
| WB2J | 382 | 190,468.57 | 189,587.26 | 881.31 | | .00 | 881.31 |
| | 179,952.590 | | | | | | |
| WB2J | 382 | -190,468.57 | -189,587.26 | -881.31 | 18MAR03 | 1.000000 | -881.31 |
| | -179,952.590 | | | | 21APR03 | .00 | |
| WB2J | 523 | 179,575.80 | 178,744.89 | 838.91 | 18MAR03 | 1.000000 | 838.91 |
| | 169,661.228 | | | | 21APR03 | .00 | |
| WB2J | 635 | 10,291.37 | 10,865.04 | -573.67 | 25APR03 | 1.000000 | -573.67 |
| | 10,291.378 | | | | 25APR03 | .00 | |
| 31371JF74 | TOTAL | 189,867.17 | 189,609.93 | 257.24 L | | .00 | 257.24 L |
| 31371JYF5 | FNMA POOL 253710 | 2031/04/01 | 6.500 | 28MAR03 | 14APR03 | 1.000000 | |
| WBIE | 861 | 895,037.58 | 889,496.17 | 5,541.41 | | .00 | 5,541.41 |
| | 858,613.580 | | | | | | |
| WBIE | 861 | -895,037.58 | -889,496.17 | -5,541.41 | 28MAR03 | 1.000000 | -5,541.41 |
| | -858,613.580 | | | | 14APR03 | .00 | |
| WBIE | 206 | 817,513.72 | 812,452.28 | 5,061.44 | 28MAR03 | 1.000000 | 5,061.44 |
| | 784,244.590 | | | | 14APR03 | .00 | |
| WBIE | 710 | 74,368.99 | 77,328.35 | -2,959.36 | 25APR03 | 1.000000 | -2,959.36 |
| | 74,368.990 | | | | 25APR03 | .00 | |
| 31371JYF5 | TOTAL | 891,882.71 | 889,780.63 | 2,102.08 L | | .00 | 2,102.08 L |
| 31371JZT4 | FNMA POOL 253754 | 2021/04/01 | 6.500 | 10JAN03 | 21MAR03 | 1.000000 | |
| WBIE | 635 | 117,766.61 | 117,784.30 | -17.69 | | .00 | -17.69 |
| | 113,220.110 | | | | | | |



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ATTACHMENT O

| ASSET ID SN SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECTY GN/LS NET BAS SECTY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--|
| 31371J300 | FNMA POOL 253794 | 2031/05/01 | 6.500 | 07JAN03 | 14JAN03 | 1.000000 | |
| ** WB1E ** | 789 14,021.280 | | 14,411.71 | 170.01 | | .00 | 170.01 |
| ** WB1E ** | 331 1,254.410 | | 1,254.41 | -42.52 | 27JAN03 | 1.000000 .00 | -42.52 |
| ** WB1E ** | 266 510,493.540 | | 532,109.52 | -39.88 | 12MAY03 | 1.000000 .00 | -39.88 |
| 31371J300 | TOTAL | | 548,055.64 | 87.61 L | | .00 | 87.61 L |
| 31371J5D2 | FNMA POOL 253044 | 2016/06/01 | 5.500 | 14MAY03 | 19MAY03 | 1.000000 | |
| ** WB1E ** | 164 810,900.190 | | 844,318.15 | 7,253.76 | | .00 | 7,253.76 |
| ** WB1E ** | 145 778,109.210 | | 810,259.12 | 6,961.15 | 14MAY03 | 1.000000 .00 | 6,961.15 |
| 31371J5D2 | TOTAL | | 1,654,577.27 | 14,214.91 L | | .00 | 14,214.91 L |
| 31371J5E0 | FNMA POOL 253045 | 2016/06/01 | 6.000 | 04FEB03 | 19FEB03 | 1.000000 | |
| ** WB1E ** | 340 798,778.240 | | 741,091.47 | 3,820.75 | | .00 | 3,820.75 |
| 31371J5F7 | FNMA POOL 253046 | 2016/06/01 | 6.500 | 15JAN03 | 21JAN03 | 1.000000 | |
| ** WB1Q ** | 605 322,543.590 | | 340,800.26 | 9,767.46 | | .00 | 9,767.46 |
| ** WB1Q ** | 606 207,615.680 | | 219,423.82 | 6,287.15 | 15JAN03 | 1.000000 .00 | 6,287.15 |



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| ASSET ID SN SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECTY GN/LS NET BAS SECTY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--|
| 31371J5F7 | TOTAL | | 548,312.08 | 16,054.61 L | | .00 | 16,054.61 L |
| 31371J6Q2 | FNMA POOL 253079 | 2016/07/01 | 6.000 | 02JUN03 | 17JUN03 | 1.000000 | |
| ** WB2J ** | 309 374,126.400 | | 389,705.24 | 1,941.01 | | .00 | 1,941.01 |
| ** WB2J ** | CXL 309 -374,126.400 | | -389,705.24 | -1,941.01 | 02JUN03 | 1.000000 .00 | -1,941.01 |
| ** WB2J ** | 424 339,756.770 | | 353,904.46 | 1,762.78 | 02JUN03 | 1.000000 .00 | 1,762.78 |
| ** WB2J ** | 684 34,369.630 | | 34,369.63 | -1,282.79 | 25JUN03 | 1.000000 .00 | -1,282.79 |
| 31371J6Q2 | TOTAL | | 388,274.69 | 479.91 L | | .00 | 479.91 L |
| 31371J6R0 | FNMA POOL 253080 | 2016/07/01 | 6.500 | 18MAR03 | 21APR03 | 1.000000 | |
| ** WB2J ** | 383 366,389.730 | | 307,800.63 | 1,854.69 | | .00 | 1,854.69 |
| ** WB2J ** | CXL 383 -366,389.730 | | -307,800.63 | -1,854.69 | 18MAR03 | 1.000000 .00 | -1,854.69 |
| ** WB2J ** | 522 339,643.760 | | 359,491.69 | 1,719.30 | 18MAR03 | 1.000000 .00 | 1,719.30 |
| ** WB2J ** | 634 26,745.970 | | 26,745.97 | -1,493.57 | 25APR03 | 1.000000 .00 | -1,493.57 |
| 31371J6R0 | TOTAL | | 386,237.66 | 225.73 L | | .00 | 225.73 L |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/L BASE SECY GN/L | STL DT BASE CURR GN/L | SELL RATE GN/L | NET SECY GN/L NET BAS SECY GN/L |
|-------------------------|--|-------------------------------------|-------------------------------------|---|--------------------------|-------------------|------------------------------------|
| 31371J6U3 ** WB1E ** | FNMA POOL 253883 361 685,842.728 717,884.43 | 2016/08/01 | 6.000 714,187.31 | 04FEB03 3,697.12 | 19FEB03 | 1.000000 .00 | 3,697.12 |
| 31371J7G3 ** WB1F ** | FNMA POOL 253895 139 401,153.480 422,527.44 | 2031/08/01 | 7.000 420,488.06 | 09JUL03 2,039.38 | 14JUL03 | 1.000000 .00 | 2,039.38 |
| 31371K8K6 ** WB2J ** | FNMA POOL 253942 038 2,506,256.400 2,626,086.78 | 2016/09/01 | 6.000 2,596,609.17 | 30APR03 29,477.61 | 19MAY03 | 1.000000 .00 | 29,477.61 |
| ** WB2J ** | 038 2,506,256.400 2,626,086.78 | | 2,596,609.17 | 30APR03 32,791.87 | 19MAY03 | 1.000000 .00 | 32,791.87 |
| ** WB2J ** | 689 2,787,974.998 -2,921,275.04 | | 2,888,483.97 | 30APR03 -32,791.07 | 19MAY03 | 1.000000 .00 | -32,791.07 |
| ** WB2J ** | 800 2,506,256.400 2,626,086.78 | | 2,596,609.17 | 30APR03 29,477.61 | 19MAY03 | 1.000000 .00 | 29,477.61 |
| ** WB2J ** | 800 -2,506,256.400 -2,626,086.78 | | -2,596,609.17 | 30APR03 -29,477.61 | 19MAY03 | 1.000000 .00 | -29,477.61 |
| ** WB2J ** | 242 281,718.590 281,718.59 | | 292,253.15 | 25MAY03 -10,534.56 | 29MAY03 | 1.000000 .00 | -10,534.56 |
| 31371K8K6 TOTAL | 2,907,805.37 | | 2,888,862.32 | 18,943.05 L | | .00 | 18,943.05 L |
| 31371K8S9 ** WB1E ** | FNMA POOL 253949 776 198,270.370 206,619.41 | 2031/09/01 | 6.500 204,214.34 | 07JAN03 2,405.07 | 14JAN03 | 1.000000 .00 | 2,405.07 |
| ** WB1E ** | 332 16,327.190 16,327.20 | | 16,880.53 | 27JAN03 -553.33 | 27JAN03 | 1.000000 .00 | -553.33 |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/L BASE SECY GN/L | STL DT BASE CURR GN/L | SELL RATE GN/L | NET SECY GN/L NET BAS SECY GN/L |
|-------------------------|--|-------------------------------------|-------------------------------------|---|--------------------------|-------------------|------------------------------------|
| 31371K8S9 TOTAL | 222,946.61 | | 221,094.87 | 1,851.74 L | | .00 | 1,851.74 L |
| 31371KDL2 ** WB1E ** | FNMA POOL 254007 224 39,419.450 41,119.41 | 2031/10/01 | 6.500 40,986.81 | 15MAY03 133.40 | 16MAY03 | 1.000000 .00 | 133.40 |
| 31371KEN7 ** WB2J ** | FNMA POOL 254041 717 2,779,519.230 2,859,438.41 | 2008/10/01 | 6.000 2,811,432.03 | 10JAN03 47,998.38 | 27JAN03 | 1.000000 .00 | 47,998.38 |
| 31371KEX5 ** WB1E ** | FNMA POOL 254050 781 21,249.740 22,144.55 | 2031/11/01 | 6.500 21,886.75 | 07JAN03 257.80 | 14JAN03 | 1.000000 .00 | 257.80 |
| ** WB1E ** | 333 1,474.750 1,474.74 | | 1,524.74 | 27JAN03 -50.00 | 27JAN03 | 1.000000 .00 | -50.00 |
| 31371KEX5 TOTAL | 23,619.29 | | 23,411.49 | 207.80 L | | .00 | 207.80 L |
| 31371KF97 ** WB1E ** | FNMA POOL 254092 782 875,802.050 912,681.53 | 2031/12/01 | 6.500 902,054.89 | 07JAN03 10,626.64 | 14JAN03 | 1.000000 .00 | 10,626.64 |
| ** WB1E ** | 334 59,909.910 59,909.89 | | 61,940.42 | 27JAN03 -2,038.53 | 27JAN03 | 1.000000 .00 | -2,038.53 |
| 31371KF97 TOTAL | 972,591.42 | | 963,995.31 | 8,596.11 L | | .00 | 8,596.11 L |
| 31371KGA3 ** WB1Q ** | FNMA POOL 254093 565 332,930.530 349,941.20 | 2031/12/01 | 7.000 348,003.39 | 08JUL03 1,937.81 | 13AUG03 | 1.000000 .00 | 1,937.81 |
| ** WB1Q ** | 424 65,946.460 69,439.56 | | 69,122.91 | 10NOV03 316.65 | 11DEC03 | 1.000000 .00 | 316.65 |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|-------------|------------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| | SHARES/PAR | BASE | BASE | BASE | | | |
| 31371KGA3 | TOTAL | 419,380.76 | 417,124.30 | 2,254.46 S | | .00 | 2,254.46 S |
| 31371KHT1 | FNMA POOL 254142 | | 2017/01/01 6.500 | 15JAN03 | 21JAN03 | 1.000000 | |
| WB1Q | 692 | 339,969.47 | 330,197.92 | 9,771.55 | | .00 | 9,771.55 |
| | 321,674.240 | | | | | | |
| 31371KJY8 | FNMA POOL 254179 | | 2022/01/01 6.000 | 06OCT03 | 15OCT03 | 1.000000 | |
| WB1E | 669 | 43,617.10 | 42,711.04 | 906.14 | | .00 | 906.14 |
| | 42,485.340 | | | | | | |
| 31371KLT6 | FNMA POOL 254230 | | 2032/03/01 6.000 | 06FEB03 | 13MAR03 | 1.000000 | |
| WB1E | 745 | 942,744.14 | 950,274.39 | -7,530.25 | | .00 | -7,530.25 |
| | 913,622.430 | | | | | | |
| 31371KMH1 | FNMA POOL 254260 | | 2017/04/01 6.000 | 02JUN03 | 17JUN03 | 1.000000 | |
| WB2J | 308 | 263,103.95 | 261,763.34 | 1,340.61 | | .00 | 1,340.61 |
| | 252,506.110 | | | | | | |
| WB2J | CXL 308 | -263,103.95 | -261,763.34 | -1,340.61 | | .00 | -1,340.61 |
| | -252,506.110 | | | | | | |
| WB2J | 427 | 240,237.02 | 246,972.16 | 1,264.06 | | .00 | 1,264.06 |
| | 230,313.500 | | | | | | |
| WB2J | 685 | 14,272.61 | 14,801.16 | -520.55 | | .00 | -520.55 |
| | 14,272.610 | | | | | | |
| 31371KMH1 | TOTAL | 262,509.63 | 261,773.32 | 736.31 L | | .00 | 736.31 L |
| 31371KNX5 | FNMA POOL 254306 | | 2017/05/01 5.500 | 07JUL03 | 17JUL03 | 1.000000 | |
| WB1E | 617 | 151,778.40 | 152,006.05 | -228.45 | | .00 | -228.45 |
| | 146,204.360 | | | | | | |
| WB1E | 610 | 340,613.00 | 341,125.66 | -512.66 | | .00 | -512.66 |
| | 320,104.030 | | | | | | |



STATE STREET

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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|---------------|------------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| | SHARES/PAR | BASE | BASE | BASE | | | |
| 31371KNX5 | TOTAL | 492,391.40 | 493,132.51 | -741.11 L | | .00 | -741.11 L |
| 31371KN31 | FNMA POOL 254310 | | 2032/05/01 6.000 | 14APR03 | 12JUN03 | 1.000000 | |
| WB1E | 303 | 440,240.47 | 451,401.64 | -3,161.17 | | .00 | -3,161.17 |
| | 435,085.920 | | | | | | |
| 31371KP70 | FNMA POOL 254346 | | 2032/06/01 6.500 | 28AUG03 | 15SEP03 | 1.000000 | |
| WB1E | 645 | 222,107.25 | 223,086.77 | -979.52 | | .00 | -979.52 |
| | 214,774.710 | | | | | | |
| 31371KQ27 | FNMA POOL 254372 | | 2017/07/01 6.000 | 02JUN03 | 17JUN03 | 1.000000 | |
| WB2J | 310 | 746,105.10 | 735,842.61 | 10,262.49 | | .00 | 10,262.49 |
| | 716,278.800 | | | | | | |
| WB2J | CXL 310 | -746,105.10 | -735,842.61 | -10,262.49 | | .00 | -10,262.49 |
| | -716,278.800 | | | | | | |
| WB2J | 425 | 706,173.62 | 696,460.37 | 9,713.25 | | .00 | 9,713.25 |
| | 677,943.620 | | | | | | |
| WB2J | 686 | 30,335.18 | 39,394.50 | -1,059.32 | | .00 | -1,059.32 |
| | 30,335.180 | | | | | | |
| 31371KQ27 | TOTAL | 744,508.80 | 735,854.07 | 0,653.93 L | | .00 | 0,653.93 L |
| 31371KQ79 | FNMA POOL 254370 | | 2032/07/01 6.500 | 31JUL03 | 13AUG03 | 1.000000 | |
| WB2L | 241 | 4,241,902.02 | 4,290,716.91 | -40,814.89 | | .00 | -40,814.89 |
| | 4,115,853.990 | | | | | | |
| WB2L | CXL 241 | -4,241,902.02 | -4,290,716.91 | 40,814.89 | | .00 | 40,814.89 |
| | -4,115,853.990 | | | | | | |
| WB2L | 394 | 3,702,610.73 | 3,745,219.59 | -42,600.86 | | .00 | -42,600.86 |
| | 3,592,587.740 | | | | | | |
| WB1E | 570 | 47,753.71 | 47,686.46 | | | .00 | |
| | 46,530.470 | | | | | | |



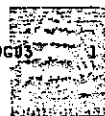
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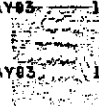
| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE | MAT RATE LOCAL COST BASE | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|--------------------------------|--------------------------------|---|---------------------|--------------------|--------------------------------------|
| ** WB2L ** | 600 523,266.250 | | 547,384.57 | 25AUG03 -24,118.32 | 25AUG03 | 1.000000 .00 | -24,118.32 |
| ** WB1E ** | 646 46,530.478 | | 48,331.21 | 04SEP03 -295.77 | 26SEP03 | 1.000000 .00 | -295.77 |
| ** WB1Q ** | 545 759,546.710 | | 784,166.13 | 06NOV03 4,575.65 | 13NOV03 | 1.000000 .00 | 4,575.65 |
| ** WB1Q ** | 548 128,693.290 | | 132,864.67 | 06NOV03 775.27 | 13NOV03 | 1.000000 .00 | 775.27 |
| 31371K079 | TOTAL | | 4,321,666.13 | | | .00 | -66,955.70 L |
| | | | 922,381.72 | | | .00 | 5,350.92 S |
| 31371KRX1 | FNMA POOL 254402 | 2017/08/01 | 5.500 | 14MAY03 | 19MAY03 | 1.000000 | |
| ** WB1E ** | 300 661,739.010 | | 683,090.43 | 5,919.46 | | .00 | 5,919.46 |
| ** WB1E ** | 301 394,302.140 | | 410,551.70 | 3,527.16 | 19MAY03 | 1.000000 .00 | 3,527.16 |
| ** WB1E ** | 302 472,394.080 | | 491,861.88 | 4,225.71 | 19MAY03 | 1.000000 .00 | 4,225.71 |
| 31371KRX1 | TOTAL | | 1,591,423.47 | 13,672.33 L | | .00 | 13,672.33 L |
| 31371KRY9 | FNMA POOL 254403 | 2017/08/01 | 6.000 | 05AUG03 | 18AUG03 | 1.000000 | |
| ** WB2L ** | 269 235,056.250 | | 243,136.32 | -3,291.37 | | .00 | -3,291.37 |
| ** WB2L ** | CXL 269 -235,056.250 | | -243,136.32 | 3,291.37 | 18AUG03 | 1.000000 .00 | 3,291.37 |
| ** WB2L ** | 307 261,377.790 | | 270,362.65 | -3,659.94 | 18AUG03 | 1.000000 .00 | -3,659.94 |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE | MAT RATE LOCAL COST BASE | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|--------------------------------|--------------------------------|---|---------------------|--------------------|--------------------------------------|
| ** WB2L ** | CXL 307 -261,377.790 | | -270,362.65 | 05AUG03 3,659.94 | 18AUG03 | 1.000000 .00 | 3,659.94 |
| ** WB2L ** | 359 235,056.260 | | 243,136.32 | -3,426.73 | 15OCT03 | 1.000000 .00 | -3,426.73 |
| ** WB2L ** | 445 235,056.260 | | 243,136.32 | -3,291.37 | 18AUG03 | 1.000000 .00 | -3,291.37 |
| ** WB2L ** | CXL 445 -235,056.260 | | -243,136.32 | 3,291.37 | 18AUG03 | 1.000000 .00 | 3,291.37 |
| ** WB2L ** | 799 235,056.260 | | 234,390.27 | -12,172.78 | 18AUG03 | 1.000000 .00 | -12,172.78 |
| ** WB2L ** | CXL 799 -235,056.260 | | -234,390.27 | 12,172.78 | 18AUG03 | 1.000000 .00 | 12,172.78 |
| 31371KRY9 | TOTAL | | 243,136.32 | -3,426.73 L | | .00 | -3,426.73 L |
| 31371KR37 | FNMA POOL 254406 | 2032/08/01 | 6.500 | 07JAN03 | 14JAN03 | 1.000000 | |
| ** WB1E ** | 753 877,147.810 | | 914,083.96 | 10,650.51 | | .00 | 10,650.51 |
| ** WB3E ** | 335 47,354.610 | | 47,354.61 | -1,605.27 | 27JAN03 | 1.000000 .00 | -1,605.27 |
| 31371KR37 | TOTAL | | 961,438.57 | 9,045.24 L | | .00 | 9,045.24 L |
| 31371KR45 | FNMA POOL 254407 | 2032/08/01 | 7.000 | 12MAY03 | 14MAY03 | 1.000000 | |
| ** WB2N ** | 475 999,900.440 | | 1,055,676.11 | 3,593.39 | | .00 | 3,593.39 |
| ** WB2N ** | 477 999,900.440 | | 1,055,676.11 | 3,593.39 | 14MAY03 | 1.000000 .00 | 3,593.39 |
| ** WB2N ** | 478 1,055,676.11 | | 1,052,082.72 | 3,593.39 | 14MAY03 | 1.000000 .00 | 3,593.39 |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 999,908.448 | | | | | | | |
| ** WB2N ** | 489 1,055,676.11 | 1,052,882.72 | | 12MAY03 3,593.39 | 14MAY03 | 1.000000 .00 | 3,593.39 |
| 999,908.448 | | | | | | | |
| 31371KR45 | TOTAL 4,222,704.44 | 4,208,338.88 | | 14,373.56 L | | .00 | 14,373.56 L |
| 31371KS77 | FNMA POOL 254442 | 2017/09/01 | 5.500 | 14MAY03 | 19MAY03 | 1.000000 | |
| ** WB1E ** | 146 845,751.96 | 841,214.68 | | 4,537.33 | | .00 | 4,537.33 |
| 812,277.250 | | | | | | | |
| ** WB1E ** | 442 357,817.39 | 361,895.34 | | 31JUL03 -4,877.95 | 18AUG03 | 1.000000 .00 | -4,877.95 |
| 348,814.790 | | | | | | | |
| 31371KS77 | TOTAL 1,202,749.35 | 1,203,189.97 | | -340.62 L | | .00 | -340.62 L |
| 31371KS85 | FNMA POOL 254443 | 2017/09/01 | 6.000 | 15OCT03 | 18NOV03 | 1.000000 | |
| ** WB1Q ** | 843 1,038,255.68 | 1,040,052.38 | | -1,796.78 | | .00 | -1,796.78 |
| 999,908.140 | | | | | | | |
| 31371KTC5 | FNMA POOL 254447 | 2032/09/01 | 6.000 | 07AUG03 | 15SEP03 | 1.000000 | |
| ** WB1E ** | 657 206,704.73 | 205,332.69 | | 1,372.84 | | .00 | 1,372.84 |
| 201,863.170 | | | | | | | |
| ** WB1E ** | 662 206,705.30 | 205,333.24 | | 07AUG03 1,372.84 | 15SEP03 | 1.000000 .00 | 1,372.84 |
| 201,863.710 | | | | | | | |
| ** WB1E ** | 666 206,705.30 | 205,333.24 | | 07AUG03 1,372.84 | 15SEP03 | 1.000000 .00 | 1,372.84 |
| 201,863.710 | | | | | | | |
| ** WB1E ** | 667 206,705.30 | 205,333.24 | | 07AUG03 1,372.84 | 15SEP03 | 1.000000 .00 | 1,372.84 |
| 201,863.710 | | | | | | | |
| ** WB1E ** | 669 206,704.73 | 205,332.71 | | 07AUG03 1,372.82 | 15SEP03 | 1.000000 .00 | 1,372.82 |
| 201,863.180 | | | | | | | |
| ** WB1E ** | 647 207,007.15 | 205,335.44 | | 08AUG03 1,671.69 | 15SEP03 | 1.000000 .00 | 1,671.69 |
| 201,865.890 | | | | | | | |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| ** WB1E ** | 648 207,007.72 | 205,336.88 | | 08AUG03 1,671.72 | 15SEP03 | 1.000000 .00 | 1,671.72 |
| 201,864.430 | | | | | | | |
| ** WB1E ** | 651 207,007.72 | 205,336.81 | | 08AUG03 1,671.71 | 15SEP03 | 1.000000 .00 | 1,671.71 |
| 201,866.430 | | | | | | | |
| ** WB1E ** | 652 207,008.27 | 205,336.55 | | 08AUG03 1,671.72 | 15SEP03 | 1.000000 .00 | 1,671.72 |
| 201,866.970 | | | | | | | |
| ** WB1E ** | 656 207,008.27 | 205,336.56 | | 08AUG03 1,671.71 | 15SEP03 | 1.000000 .00 | 1,671.71 |
| 201,866.970 | | | | | | | |
| ** WB1E ** | 660 207,008.27 | 205,336.55 | | 08AUG03 1,671.72 | 15SEP03 | 1.000000 .00 | 1,671.72 |
| 201,866.970 | | | | | | | |
| ** WB1E ** | 670 207,008.82 | 205,337.18 | | 08AUG03 1,671.72 | 15SEP03 | 1.000000 .00 | 1,671.72 |
| 201,867.510 | | | | | | | |
| ** WB1E ** | 671 207,008.82 | 205,337.18 | | 08AUG03 1,671.72 | 15SEP03 | 1.000000 .00 | 1,671.72 |
| 201,867.500 | | | | | | | |
| ** WB1E ** | 672 203,409.78 | 205,333.88 | | 14AUG03 -1,924.82 | 15SEP03 | 1.000000 .00 | -1,924.82 |
| 201,864.260 | | | | | | | |
| ** WB1E ** | 673 203,409.78 | 205,333.88 | | 14AUG03 -1,924.82 | 15SEP03 | 1.000000 .00 | -1,924.82 |
| 201,864.260 | | | | | | | |
| ** WB1E ** | 674 203,410.33 | 205,334.35 | | 14AUG03 -1,924.82 | 15SEP03 | 1.000000 .00 | -1,924.82 |
| 201,864.800 | | | | | | | |
| ** WB1E ** | 675 203,410.33 | 205,334.35 | | 14AUG03 -1,924.82 | 15SEP03 | 1.000000 .00 | -1,924.82 |
| 201,864.800 | | | | | | | |
| ** WB1E ** | 676 203,410.33 | 205,334.35 | | 14AUG03 -1,924.82 | 15SEP03 | 1.000000 .00 | -1,924.82 |
| 201,864.790 | | | | | | | |
| ** WB1E ** | 677 203,410.87 | 205,334.98 | | 14AUG03 -1,924.83 | 15SEP03 | 1.000000 .00 | -1,924.83 |



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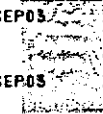
| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|--------------|--------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| 201,865.340 | | | | | | | |
| ** WB1E ** | 678 203,410.87 | 205,334.91 | -1,924.04 | 14AUG03 | 15SEP03 | 1.000000 | -1,924.04 |
| | 201,865.350 | | | | | .00 | |
| ** WB1E ** | 679 203,411.42 | 205,335.45 | -1,924.03 | 14AUG03 | 15SEP03 | 1.000000 | -1,924.03 |
| | 201,865.880 | | | | | .00 | |
| ** WB1E ** | 680 203,411.42 | 205,335.46 | -1,924.04 | 14AUG03 | 15SEP03 | 1.000000 | -1,924.04 |
| | 201,865.890 | | | | | .00 | |
| ** WB1E ** | 681 204,921.56 | 205,331.60 | -410.04 | 04SEP03 | 15SEP03 | 1.000000 | -410.04 |
| | 201,862.090 | | | | | .00 | |
| ** WB1E ** | 682 204,922.11 | 205,332.15 | -410.04 | 04SEP03 | 15SEP03 | 1.000000 | -410.04 |
| | 201,862.640 | | | | | .00 | |
| ** WB1E ** | 683 204,922.11 | 205,332.15 | -410.04 | 04SEP03 | 15SEP03 | 1.000000 | -410.04 |
| | 201,862.630 | | | | | .00 | |
| 31371K1C5 | TOTAL | 5,133,051.31 | 5,133,363.72 | 1,687.59 L | | .00 | 1,687.59 L |
| 31371K148 | FNMA POOL 254473 | 2017/10/01 | 5.500 | 31JUL03 | 18AUG03 | 1.000000 | |
| ** WB1E ** | 546 311,939.060 | 323,636.77 | -4,362.27 | | | .00 | -4,362.27 |
| ** WB1E ** | 549 388,250.61 | 393,555.31 | -5,304.70 | 31JUL03 | 18AUG03 | 1.000000 | -5,304.70 |
| | 379,330.420 | | | | | .00 | |
| ** WB1E ** | 698 839,936.69 | 830,422.49 | 9,514.20 | 12DEC03 | 16DEC03 | 1.000000 | 9,514.20 |
| | 809,181.470 | | | | | .00 | |
| ** WB1E ** | 692 776,719.45 | 767,921.33 | 8,798.12 | 12DEC03 | 16DEC03 | 1.000000 | 8,798.12 |
| | 748,279.000 | | | | | .00 | |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|--------------|--------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| 31371K168 | TOTAL | 2,324,181.25 | 2,315,535.90 | 8,645.35 L | | .00 | 8,645.35 L |
| 31371KUA7 | FNMA POOL 254477 | 2032/10/01 | 5.500 | 23JUL03 | 13AUG03 | 1.000000 | |
| ** WB1E ** | 050 107,237.540 | 108,779.08 | -1,608.56 | | | .00 | -1,608.56 |
| ** WB1E ** | CXL 050 -107,237.540 | -108,779.08 | -110,387.64 | 23JUL03 | 13AUG03 | 1.000000 | 1,608.56 |
| ** WB1E ** | 056 107,237.540 | 108,779.08 | -1,608.56 | 23JUL03 | 13AUG03 | 1.000000 | -1,608.56 |
| ** WB1E ** | CXL 056 -107,237.540 | -108,779.08 | -110,387.64 | 23JUL03 | 13AUG03 | 1.000000 | 1,608.56 |
| ** WB1E ** | 272 107,237.540 | 108,779.08 | -1,608.56 | 23JUL03 | 13AUG03 | 1.000000 | -1,608.56 |
| ** WB1E ** | CXL 272 -107,237.540 | -108,779.08 | -110,387.64 | 23JUL03 | 13AUG03 | 1.000000 | 1,608.56 |
| ** WB1E ** | 764 107,237.540 | 108,779.08 | -1,608.56 | 23JUL03 | 13AUG03 | 1.000000 | -1,608.56 |
| 31371KUA7 | TOTAL | 108,779.08 | 110,387.64 | -1,608.56 L | | .00 | -1,608.56 L |
| 31371KUB5 | FNMA POOL 254478 | 2032/10/01 | 6.000 | 07AUG03 | 15SEP03 | 1.000000 | |
| ** WB1E ** | 780 399,026.610 | 408,597.00 | 405,884.88 | 2,712.12 | | .00 | 2,712.12 |
| ** WB1E ** | 799 408,598.08 | 405,885.94 | 2,712.14 | 07AUG03 | 15SEP03 | 1.000000 | 2,712.14 |
| ** WB1E ** | 800 408,596.46 | 405,884.33 | 2,712.13 | 07AUG03 | 15SEP03 | 1.000000 | 2,712.13 |
| ** WB1E ** | | | | 07AUG03 | 15SEP03 | 1.000000 | |



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| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL BASE | MAT RATE COST COST | TRD DT LOCAL SECY BASE SECY | DT GN/LS GN/LS | STL DT BASE CURR | SELL RATE GN/LS | NET SECY NET BAS | GN/LS GN/LS |
|-------------------------|-------------------------------|--|---------------------------|--------------------------|-----------------------------------|----------------------|---------------------|--------------------|---------------------|----------------|
| | 399,027.120 | 817 408,597.55 | | 405,885.48 | | 2,712.15 | | .00 | | 2,712.15 |
| ** WB1E ** | 399,026.078 | 821 408,596.46 | | 405,884.34 | 07AUG03 | 15SEP03 | 1.000000 | .00 | | 2,712.12 |
| ** WB1E ** | 399,031.878 | 782 409,194.71 | | 405,890.23 | 08AUG03 | 15SEP03 | 1.000000 | .00 | | 3,304.48 |
| ** WB1E ** | 399,032.390 | 784 409,195.25 | | 405,890.74 | 08AUG03 | 15SEP03 | 1.000000 | .00 | | 3,304.49 |
| ** WB1E ** | 399,033.450 | 792 409,196.33 | | 405,891.84 | 08AUG03 | 15SEP03 | 1.000000 | .00 | | 3,304.49 |
| ** WB1E ** | 399,032.920 | 804 409,195.79 | | 405,891.38 | 08AUG03 | 15SEP03 | 1.000000 | .00 | | 3,304.49 |
| ** WB1E ** | 399,034.500 | 805 409,197.41 | | 405,892.90 | 08AUG03 | 15SEP03 | 1.000000 | .00 | | 3,304.51 |
| ** WB1E ** | 399,033.970 | 811 409,196.87 | | 405,892.37 | 08AUG03 | 15SEP03 | 1.000000 | .00 | | 3,304.50 |
| ** WB1E ** | 399,035.020 | 825 409,197.95 | | 405,893.44 | 08AUG03 | 15SEP03 | 1.000000 | .00 | | 3,304.51 |
| ** WB1E ** | 399,033.440 | 826 409,196.33 | | 405,891.83 | 08AUG03 | 15SEP03 | 1.000000 | .00 | | 3,304.50 |
| ** WB1E ** | 399,030.290 | 783 402,085.37 | | 405,888.43 | 14AUG03 | 15SEP03 | 1.000000 | .00 | | -3,803.24 |
| ** WB1E ** | 399,029.240 | 787 402,084.38 | | 405,887.55 | 14AUG03 | 15SEP03 | 1.000000 | .00 | | -3,803.25 |
| ** WB1E ** | 399,031.350 | 788 402,086.42 | | 405,889.70 | 14AUG03 | 15SEP03 | 1.000000 | .00 | | -3,803.28 |



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|-------------------------|-------------------------------|--|---------------------------|--------------------------|-----------------------------------|----------------------|---------------------|--------------------|---------------------|----------------|
| ** WB1E ** | 399,030.818 | 795 402,085.89 | | 405,889.15 | 14AUG03 | 15SEP03 | 1.000000 | .00 | | -3,803.26 |
| ** WB1E ** | 399,028.708 | 818 402,083.77 | | 405,887.88 | 14AUG03 | 15SEP03 | 1.000000 | .00 | | -3,803.23 |
| ** WB1E ** | 399,029.768 | 812 402,084.83 | | 405,888.88 | 14AUG03 | 15SEP03 | 1.000000 | .00 | | -3,803.25 |
| ** WB1E ** | 399,029.238 | 818 402,084.38 | | 405,887.54 | 14AUG03 | 15SEP03 | 1.000000 | .00 | | -3,803.24 |
| ** WB1E ** | 399,028.198 | 819 402,083.24 | | 405,886.48 | 14AUG03 | 15SEP03 | 1.000000 | .00 | | -3,803.24 |
| ** WB1E ** | 399,031.348 | 824 402,086.42 | | 405,889.69 | 14AUG03 | 15SEP03 | 1.000000 | .00 | | -3,803.27 |
| ** WB1E ** | 399,024.498 | 781 405,072.28 | | 405,882.72 | 04SEP03 | 15SEP03 | 1.000000 | .00 | | -819.52 |
| ** WB1E ** | 399,025.558 | 809 405,073.28 | | 405,883.88 | 04SEP03 | 15SEP03 | 1.000000 | .00 | | -810.52 |
| ** WB1E ** | 399,025.028 | 823 405,072.74 | | 405,883.24 | 04SEP03 | 15SEP03 | 1.000000 | .00 | | -810.52 |
| 31371KUB5 | TOTAL | 10,150,538.95 | | 10,147,203.16 | 3,335.79 L | | .00 | | | 3,335.79 L |
| 31371KUK5 | FNMA POOL 254486 | | 2017/09/01 | 5.000 | 19MAY03 | 17JUL03 | 1.000000 | | | |
| ** WB1E ** | 232,498.288 | 619 240,127.13 | | 239,509.56 | 617.57 | | .00 | | | 617.57 |
| ** WB1E ** | 1,000,099.698 | 620 1,032,915.46 | | 1,030,258.95 | 2,656.51 | 17JUL03 | 1.000000 | .00 | | 2,656.51 |
| ** WB1E ** | | 621 1,032,915.46 | | 1,030,258.95 | 2,656.51 | 17JUL03 | 1.000000 | .00 | | 2,656.51 |

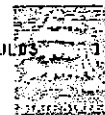


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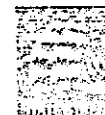
| ASSET ID SH SELL/BTC | SECURITY LOT | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL BASE COST | MAT RATE LOCAL BASE COST | TRD DT LOCAL SECY BASE SECY GN/LS | STL DT BASE CURR | SELL RATE GN/LS | NET SECY NET BAS SECY GN/LS |
|-------------------------|------------------|--|--------------------------------|--------------------------------|---|---------------------|--------------------|--------------------------------|
| | | 1,000,099.690 | | | | | | |
| ** WB1E ** | 622 | 1,032,915.46 | 1,030,258.95 | 19MAY03 | 2,656.51 | 17JUL03 | 1.000000 .00 | 2,656.51 |
| | | 1,000,099.690 | | | | | | |
| 31371KUK5 | TOTAL | 3,338,873.51 | 3,330,286.41 | | 8,587.10 L | | .00 | 8,587.10 L |
| 31371KVA6 | FNMA POOL 254509 | | 2017/10/01 | 5.000 | 15JUL03 | 17JUL03 | 1.000000 | |
| ** WB2J ** | 050 | 445,974.00 | 448,194.95 | | -2,220.95 | | .00 | -2,220.95 |
| | | 434,434.340 | | | | | | |
| 31371KV84 | FNMA POOL 254510 | | 2017/11/01 | 5.000 | 16APR03 | 18JUN03 | 1.000000 | |
| ** WB2N ** | 110 | 1,027,007.41 | 1,024,898.24 | | 2,109.17 | | .00 | 2,109.17 |
| | | 999,900.700 | | | | | | |
| ** WB2N ** | 112 | 1,027,007.41 | 1,024,898.24 | | 2,109.17 | 18JUN03 | 1.000000 .00 | 2,109.17 |
| ** WB1E ** | 189 | 335,288.92 | 329,115.48 | | 6,173.44 | 11JUL03 | 1.000000 .00 | 6,173.44 |
| | | 323,852.870 | | | | | | |
| ** WB1E ** | 565 | 127,118.40 | 126,313.61 | | 804.79 | 17JUN03 | 1.000000 .00 | 804.79 |
| | | 122,634.570 | | | | | | |
| ** WB1E ** | 566 | 153,275.16 | 152,785.76 | | 489.40 | 17JUN03 | 1.000000 .00 | 489.40 |
| | | 147,868.710 | | | | | | |
| ** WB1E ** | 567 | 187,228.94 | 187,010.21 | | 218.73 | 17JUN03 | 1.000000 .00 | 218.73 |
| | | 180,624.840 | | | | | | |
| ** WB1E ** | 568 | 280,393.56 | 280,065.99 | | 327.57 | 17JUN03 | 1.000000 .00 | 327.57 |
| | | 270,503.280 | | | | | | |
| ** WB1E ** | 569 | 280,393.56 | 280,065.99 | | 327.57 | 17JUN03 | 1.000000 .00 | 327.57 |
| | | 270,503.280 | | | | | | |
| ** WB1E ** | 725 | 1,032,865.76 | 1,016,461.15 | | 16,404.61 | 17JUL03 | 1.000000 .00 | 16,404.61 |
| | | 999,900.300 | | | | | | |



STATE STREET

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| ASSET ID SH SELL/BTC | SECURITY LOT | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL BASE COST | MAT RATE LOCAL BASE COST | TRD DT LOCAL SECY BASE SECY GN/LS | STL DT BASE CURR | SELL RATE GN/LS | NET SECY NET BAS SECY GN/LS |
|-------------------------|------------------|--|--------------------------------|--------------------------------|---|---------------------|--------------------|--------------------------------|
| ** WB1E ** | 726 | 1,032,865.76 | 1,016,461.15 | 20JUN03 | 16,404.61 | 17JUL03 | 1.000000 .00 | 16,404.61 |
| | | 999,900.300 | | | | | | |
| ** WB1E ** | 729 | 1,032,865.76 | 1,016,461.15 | 20JUN03 | 16,404.61 | 17JUL03 | 1.000000 .00 | 16,404.61 |
| | | 999,900.300 | | | | | | |
| ** WB1E ** | 730 | 1,032,865.76 | 1,016,461.15 | 20JUN03 | 16,404.61 | 17JUL03 | 1.000000 .00 | 16,404.61 |
| | | 999,900.300 | | | | | | |
| ** WB1E ** | 731 | 1,032,865.76 | 1,016,461.15 | 20JUN03 | 16,404.61 | 17JUL03 | 1.000000 .00 | 16,404.61 |
| | | 999,900.300 | | | | | | |
| ** WB1E ** | 732 | 1,032,865.76 | 1,016,461.15 | 20JUN03 | 16,404.61 | 17JUL03 | 1.000000 .00 | 16,404.61 |
| | | 999,900.300 | | | | | | |
| ** WB1E ** | 733 | 1,032,865.76 | 1,016,461.15 | 20JUN03 | 16,404.61 | 17JUL03 | 1.000000 .00 | 16,404.61 |
| | | 999,900.300 | | | | | | |
| ** WB1E ** | 734 | 1,032,865.76 | 1,016,461.15 | 20JUN03 | 16,404.61 | 17JUL03 | 1.000000 .00 | 16,404.61 |
| | | 999,900.300 | | | | | | |
| ** WB1E ** | 735 | 1,032,865.76 | 1,016,461.15 | 20JUN03 | 16,404.61 | 17JUL03 | 1.000000 .00 | 16,404.61 |
| | | 999,900.300 | | | | | | |
| 31371KVB4 | TOTAL | 12,713,505.20 | 12,553,303.87 | | 160,201.33 L | | .00 | 160,201.33 L |
| 31371KWK3 | FNMA POOL 254550 | | 2032/12/01 | 6.500 | 07JAN03 | 14JAN03 | 1.000000 | |
| ** WB1E ** | 758 | 2,020,663.71 | 1,997,113.78 | | 23,549.93 | | .00 | 23,549.93 |
| | | 1,939,013.080 | | | | | | |
| ** WB1E ** | 337 | 45,427.10 | 46,967.11 | | -1,540.01 | 27JAN03 | 1.000000 .00 | -1,540.01 |
| | | 45,427.080 | | | | | | |



STATE STREET

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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|--------------|--------------|------------------|------------------|------------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE SECTY GN/LS | BASE SECTY GN/LS | NET BAS SECTY GN/LS |
| 31371KWK5 | TOTAL | | | | | | |
| | 2,066,090.81 | | 2,044,080.89 | 22,009.92 L | | .00 | 22,009.92 L |
| 31371KXT3 | FNMA POOL 254598 | 2018/01/01 | 5.000 | 19MAY03 | 20JUN03 | 1.000000 | |
| WBIE | 653 | 117,175.99 | 116,434.14 | 741.85 | | .00 | 741.85 |
| | 113,042.850 | | | | | | |
| WBIE | 659 | 117,175.99 | 116,618.68 | 557.39 | 19JUN03 | 1.000000 | 557.39 |
| | 113,042.860 | | | | | .00 | |
| WBIE | 660 | 198,624.21 | 198,392.18 | 232.03 | 20JUN03 | 1.000000 | 232.03 |
| | 191,618.180 | | | | | .00 | |
| 31371KXT3 | TOTAL | | | | | | |
| | 432,976.19 | | 431,444.92 | 1,531.27 L | | .00 | 1,531.27 L |
| 31371KXY2 | FNMA POOL 254595 | 2033/01/01 | 6.000 | 05MAR03 | 22MAY03 | 1.000000 | |
| WBIE | 228 | 112,364.97 | 111,975.87 | 389.10 | | .00 | 389.10 |
| | 108,278.970 | | | | | | |
| 31371KY47 | FNMA POOL 254631 | 2018/02/01 | 5.000 | 19MAY03 | 25JUN03 | 1.000000 | |
| WBIE | 658 | 240,802.98 | 239,278.37 | 1,524.53 | | .00 | 1,524.53 |
| | 232,309.180 | | | | | | |
| WBIE | 540 | 234,508.00 | 234,792.94 | -284.94 | 08JUL03 | 1.000000 | -284.94 |
| | 227,954.310 | | | | 18AUG03 | .00 | |
| 31371KY47 | TOTAL | | | | | | |
| | 475,310.98 | | 474,071.31 | 1,239.59 L | | .00 | 1,239.59 L |
| 31371KZHS | FNMA POOL 254676 | 2033/03/01 | 6.000 | 12MAR03 | 14MAR03 | 1.000000 | |
| WB1Q | 038 | 2,072,533.82 | 2,068,418.72 | 4,115.18 | | .00 | 4,115.18 |
| | 1,987,669.640 | | | | | | |
| 31371KZ23 | FNMA POOL 254692 | 2033/03/01 | 5.500 | 05FEB03 | 13MAR03 | 1.000000 | |
| WBIE | 523 | 338,249.26 | 338,197.84 | 52.22 | | .00 | 52.22 |
| | 334,228.080 | | | | | | |
| WBIE | 524 | 337,458.13 | 337,406.02 | 52.11 | 13MAR03 | 000000 | 52.11 |
| | 333,446.350 | | | | | .00 | |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|-------------|--------------|------------------|------------------|------------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE SECTY GN/LS | BASE SECTY GN/LS | NET BAS SECTY GN/LS |
| WBIE | 525 | 336,013.27 | 335,961.48 | 52.87 | 13MAR03 | 1.000000 | 51.87 |
| | 332,018.670 | | | | | .00 | |
| WBIE | 524 | 338,260.37 | 338,208.15 | 52.22 | 13MAR03 | 1.000000 | 52.22 |
| | 334,239.060 | | | | | .00 | |
| 31371KZ23 | TOTAL | | | | | | |
| | 1,349,981.83 | | 1,349,772.61 | 208.42 L | | .00 | 208.42 L |
| 31371K3A7 | FNMA POOL 254693 | 2033/04/01 | 5.500 | 16JUL03 | 13AUG03 | 1.000000 | |
| WBIE | 486 | 98,148.45 | 87,424.84 | 2,716.41 | | .00 | 2,716.41 |
| | 88,699.090 | | | | | | |
| WBIE | 486 | -90,140.45 | -87,424.84 | -2,716.41 | 13AUG03 | 1.000000 | -2,716.41 |
| | -88,699.090 | | | | | .00 | |
| WBIE | 487 | 778,774.86 | 747,547.33 | 23,227.53 | 13AUG03 | 1.000000 | 23,227.53 |
| | 758,458.050 | | | | | .00 | |
| WBIE | 487 | -778,774.86 | -747,547.33 | -23,227.53 | 13AUG03 | 1.000000 | -23,227.53 |
| | -758,458.050 | | | | | .00 | |
| WBIE | 541 | 778,774.86 | 747,547.33 | 23,227.53 | 13AUG03 | 1.000000 | 23,227.53 |
| | 758,458.050 | | | | | .00 | |
| WBIE | 487 | -778,774.86 | -747,547.33 | -23,227.53 | 13AUG03 | 1.000000 | -23,227.53 |
| | -758,458.050 | | | | | .00 | |
| WBIE | 291 | 75,642.94 | 74,894.33 | -451.39 | 15SEP03 | 1.000000 | -451.39 |
| | 76,023.060 | | | | | .00 | |
| WBIE | 358 | 75,642.94 | 74,894.33 | -451.39 | 15SEP03 | 1.000000 | -451.39 |
| | 76,023.060 | | | | | .00 | |
| WBIE | 358 | -75,642.94 | -74,894.33 | 451.39 | 15SEP03 | 000000 | 451.39 |
| | -76,023.060 | | | | | .00 | |

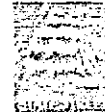


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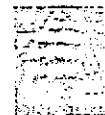
| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECY GN/LS |
|-------------|-------------------------|--------------|--------------|------------------|-----------------|-----------|--------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE | BASE | BASE | BASE | BASE | NET BAS SECY GN/LS |
| 31371K3A7 | TOTAL | | 75,642.94 | 76,094.33 | -451.39 L | .00 | -451.39 L |
| 31371K3C3 | FNMA POOL 254695 | 2033/04/01 | 6.500 | 12MAY03 | 14MAY03 | 1.000000 | |
| WBIE | 332 | 904,542.84 | 904,610.62 | -67.78 | .00 | -67.78 | |
| | 867,666.990 | | | | | | |
| 31371K4C2 | FNMA POOL 254719 | 2018/04/01 | 4.500 | 23JUL03 | 18AUG03 | 1.000000 | |
| WBIE | 441 | 43,760.04 | 44,355.93 | -595.89 | .00 | -595.89 | |
| | 43,835.380 | | | | | | |
| 31371K5Z0 | FNMA POOL 254764 | 2023/06/01 | 5.500 | 30APR03 | 12JUN03 | 1.000000 | |
| WBIE | 124 | 822,924.17 | 813,612.80 | 9,311.37 | .00 | 9,311.37 | |
| | 805,308.060 | | | | | | |
| WBIE | 125 | 1,021,773.15 | 1,010,211.80 | 11,561.35 | 1.000000 | .00 | 11,561.35 |
| | 999,900.330 | | | | | | |
| WBIE | 126 | 1,021,773.15 | 1,010,211.80 | 11,561.35 | 1.000000 | .00 | 11,561.35 |
| | 999,900.330 | | | | | | |
| WBIE | 127 | 1,021,773.15 | 1,010,211.80 | 11,561.35 | 1.000000 | .00 | 11,561.35 |
| | 999,900.330 | | | | | | |
| WBIE | 128 | 1,021,773.15 | 1,010,211.80 | 11,561.35 | 1.000000 | .00 | 11,561.35 |
| | 999,900.330 | | | | | | |
| WBIE | 129 | 1,021,773.15 | 1,010,211.80 | 11,561.35 | 1.000000 | .00 | 11,561.35 |
| | 999,900.330 | | | | | | |
| WBIE | 130 | 1,021,773.15 | 1,010,211.80 | 11,561.35 | 1.000000 | .00 | 11,561.35 |
| | 999,900.330 | | | | | | |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECY GN/LS |
|-------------|-------------------------|--------------|--------------|------------------|-----------------|-----------|--------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE | BASE | BASE | BASE | BASE | NET BAS SECY GN/LS |
| 31371K5Z0 | TOTAL | | 6,953,565.07 | 6,874,883.60 | 78,679.47 L | .00 | 78,679.47 L |
| 31371K6CB | FNMA POOL 254767 | 2033/06/01 | 5.500 | 23JUL03 | 13AUG03 | 1.000000 | |
| WBIE | 791 | 154,699.80 | 156,987.41 | -2,287.61 | .00 | -2,287.61 | |
| | 152,507.500 | | | | | | |
| WBIE | 791 | -154,699.80 | -156,987.41 | 2,287.61 | 1.000000 | .00 | 2,287.61 |
| | -152,507.500 | | | | | | |
| 31371K6CD | TOTAL | | .00 | .00 L | .00 | .00 | .00 L |
| 31371K6DB | FNMA POOL 254768 | 2033/06/01 | 6.000 | 09APR03 | 14MAY03 | 1.000000 | |
| WBIE | 647 | 4,132,403.35 | 4,122,716.81 | 9,686.54 | .00 | 9,686.54 | |
| | 3,999,604.000 | | | | | | |
| 31371K7E5 | FNMA POOL 254793 | 2033/07/01 | 5.000 | 10JUL03 | 14JUL03 | 1.000000 | |
| WB2M | 362 | 1,026,195.55 | 1,021,820.12 | 4,375.43 | .00 | 4,375.43 | |
| | 1,000,099.250 | | | | | | |
| WB2M | 381 | 102,619.24 | 102,181.70 | 437.54 | 1.000000 | .00 | 437.54 |
| | 100,009.620 | | | | | | |
| 31371K7E5 | TOTAL | | 1,128,814.79 | 1,124,001.82 | 4,812.97 L | .00 | 4,812.97 L |
| 31371LAC3 | FNMA POOL 254803 | 2018/07/01 | 5.000 | 08JUL03 | 18AUG03 | 1.000000 | |
| WBIE | 378 | 238,703.47 | 238,449.68 | 253.79 | .00 | 253.79 | |
| | 232,032.530 | | | | | | |
| WBIE | 383 | 823,081.45 | 822,206.36 | 875.09 | 1.000000 | .00 | 875.09 |
| | 800,079.170 | | | | | | |
| 31371LAC3 | TOTAL | | 1,061,784.92 | 1,060,656.04 | 1,128.88 L | .00 | 1,128.88 L |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------------|--------------|--------------|-------------------|-----------------|---------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | | NET BAS SECTY GN/LS |
| | SHARES/PAR BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | | | |
| 31371LA58 | FNMA POOL 254828 | 2033/08/01 | 5.000 | 28JUL03 | 26AUG03 | 1.000000 | |
| WBIE ** | 751 | 469,607.89 | 457,566.66 | 12,041.23 | | .00 | 12,041.23 |
| | 481,649.120 | | | | | | |
| 31371LA66 | FNMA POOL 254829 | 2033/08/01 | 5.500 | 23JUL03 | 13AUG03 | 1.000000 | |
| WBIE ** | 790 | 213,535.11 | 216,692.74 | -3,157.63 | | .00 | -3,157.63 |
| | 210,509.040 | | | | | | |
| WBIE ** | CXL 790 | -213,535.11 | -216,692.74 | 3,157.63 | | .00 | 3,157.63 |
| | -210,509.040 | | | | | | |
| 31371LA66 | TOTAL | | .00 | .00 L | | .00 | .00 L |
| 31371LCB3 | FNMA POOL 254866 | 2018/09/01 | 5.000 | 08JUL03 | 18AUG03 | 1.000000 | |
| WBIE ** | 457 | 73,178.07 | 73,266.99 | -88.92 | | .00 | -88.92 |
| | 71,133.000 | | | | | | |
| 31371LCD9 | FNMA POOL 254868 | 2033/09/01 | 5.000 | 02JUL03 | 22AUG03 | 1.000000 | |
| WBIE ** | 521 | 1,010,000.00 | 1,011,328.13 | -1,328.13 | | .00 | -1,328.13 |
| | 1,000,000.000 | | | | | | |
| WBIE ** | 522 | 1,010,000.00 | 1,011,328.13 | -1,328.13 | | .00 | -1,328.13 |
| | 1,000,000.000 | | | | | | |
| WBIE ** | 110 | 953,376.58 | 1,014,476.44 | -61,099.86 | | .00 | -61,099.86 |
| | 1,000,100.000 | | | | | | |
| WBIE ** | 178 | 3,813,125.00 | 4,061,875.00 | -248,750.00 | | .00 | -248,750.00 |
| | 4,000,000.000 | | | | | | |
| 31371LCD9 | TOTAL | | 6,786,501.58 | 7,099,007.70 | | -312,506.12 L | -312,506.12 L |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------------|-------------|-------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | | NET BAS SECTY GN/LS |
| | SHARES/PAR BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | | | |
| 31371LCE7 | FNMA POOL 254869 | 2033/09/01 | 5.500 | 23JUL03 | 13AUG03 | 1.000000 | |
| WBIE ** | 266 | 966,124.22 | 989,418.72 | -14,286.50 | | .00 | -14,286.50 |
| | 952,433.000 | | | | | | |
| WBIE ** | CXL 266 | -966,124.22 | -989,418.72 | 14,286.50 | | .00 | 14,286.50 |
| | -952,433.000 | | | | | | |
| WBIE ** | 008 | 523,161.88 | 530,898.10 | -7,736.22 | | .00 | -7,736.22 |
| | 515,748.000 | | | | | | |
| WBIE ** | 009 | 966,124.22 | 989,418.72 | -14,286.50 | | .00 | -14,286.50 |
| | 952,433.000 | | | | | | |
| WBIE ** | 010 | 932,599.13 | 946,389.87 | -13,790.74 | | .00 | -13,790.74 |
| | 919,383.000 | | | | | | |
| WBIE ** | 011 | 672,127.92 | 682,066.97 | -9,939.05 | | .00 | -9,939.05 |
| | 662,603.000 | | | | | | |
| WBIE ** | 269 | 932,599.13 | 946,389.88 | -13,790.75 | | .00 | -13,790.75 |
| | 919,383.000 | | | | | | |
| WBIE ** | CXL 269 | -932,599.13 | -946,389.88 | 13,790.75 | | .00 | 13,790.75 |
| | -919,383.000 | | | | | | |
| WBIE ** | 271 | 672,127.92 | 682,066.96 | -9,939.04 | | .00 | -9,939.04 |
| | 662,603.000 | | | | | | |
| WBIE ** | CXL 271 | -672,127.92 | -682,066.96 | 9,939.04 | | .00 | 9,939.04 |
| | -662,603.000 | | | | | | |
| WBIE ** | 274 | 523,161.88 | 530,898.10 | -7,736.22 | | .00 | -7,736.22 |
| | 515,748.000 | | | | | | |
| WBIE ** | CXL 274 | -523,161.88 | -530,898.10 | 7,736.22 | | .00 | 7,736.22 |
| | -515,748.000 | | | | | | |

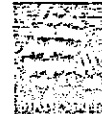


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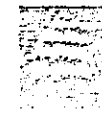
| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|------------|--------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | | | |
| 31371LCE7 | TOTAL | | | | | | |
| | 3,094,013.15 | | 3,139,765.66 | -45,752.51 L | | .00 | -45,752.51 L |
| 31371LCS6 | FNMA POOL 254881 | 2033/07/01 | 6.500 | 28AUG03 | 15SEP03 | 1.000000 | |
| WBIE | 685 | 799,510.42 | 803,026.68 | -3,516.26 | | .00 | -3,516.26 |
| | 773,115.760 | | | | | | |
| 31371LDG1 | FNMA POOL 254903 | 2033/10/01 | 5.000 | 09SEP03 | 15SEP03 | 1.000000 | |
| WBIE | 686 | 684,742.67 | 677,955.45 | 6,787.22 | | .00 | 6,787.22 |
| | 700,616.000 | | | | | | |
| 31371LDW6 | FNMA POOL 254917 | 2018/09/01 | 5.500 | 16JUL03 | 20AUG03 | 1.000000 | |
| WBIE | 260 | 373,255.61 | 373,988.03 | -732.42 | | .00 | -732.42 |
| | 360,579.000 | | | | | | |
| WBIE | 261 | 775,904.47 | 777,427.00 | -1,522.53 | 16JUL03 | 20AUG03 | 1.000000 |
| | 749,553.000 | | | | | .00 | -1,522.53 |
| 31371LDW6 | TOTAL | | | | | | |
| | 1,149,160.08 | | 1,151,415.03 | -2,254.95 L | | .00 | -2,254.95 L |
| 31371LEW5 | FNMA POOL 254949 | 2033/11/01 | 5.000 | 05SEP03 | 15OCT03 | 1.000000 | |
| WBIE | 376 | 205,424.50 | 207,163.85 | -1,739.35 | | .00 | -1,739.35 |
| | 212,034.000 | | | | | | |
| WBIE | 378 | 486,622.99 | 490,743.25 | -4,120.26 | 05SEP03 | 15OCT03 | 1.000000 |
| | 502,280.000 | | | | | .00 | -4,120.26 |
| 31371LEW5 | TOTAL | | | | | | |
| | 692,047.49 | | 697,907.10 | -5,859.61 L | | .00 | -5,859.61 L |
| 31371LFX2 | FNMA POOL 254982 | 2033/12/01 | 5.000 | 08OCT03 | 13NOV03 | 1.000000 | |
| WBIE | 284 | 980,937.50 | 980,546.88 | 390.62 | | .00 | 390.62 |
| | 1,000,000.000 | | | | | | |



STATE STREET

FOR PUBLIC DISCLOSURE

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|--------------|--------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | | | |
| 31371LHHS | FNMA POOL 255032 | 2018/12/01 | 5.500 | 04NOV03 | 18NOV03 | 1.000000 | |
| WBIE | 463 | 1,028,842.42 | 1,025,131.85 | 3,710.57 | | .00 | 3,710.57 |
| | 999,900.000 | | | | | | |
| WBIE | 464 | 1,028,842.42 | 1,025,131.85 | 3,710.57 | 04NOV03 | 18NOV03 | 1.000000 |
| | 999,900.000 | | | | | .00 | 3,710.57 |
| WBIE | 466 | 1,028,842.42 | 1,025,131.85 | 3,710.57 | 04NOV03 | 18NOV03 | 1.000000 |
| | 999,900.000 | | | | | .00 | 3,710.57 |
| WBIE | 470 | 1,028,842.42 | 1,025,131.85 | 3,710.57 | 04NOV03 | 18NOV03 | 1.000000 |
| | 999,900.000 | | | | | .00 | 3,710.57 |
| WBIE | 471 | 1,028,842.42 | 1,025,131.85 | 3,710.57 | 04NOV03 | 18NOV03 | 1.000000 |
| | 999,900.000 | | | | | .00 | 3,710.57 |
| 31371LHHS | TOTAL | | | | | | |
| | 5,144,212.10 | | 5,125,659.25 | 18,552.85 L | | .00 | 18,552.85 L |
| 31371RAX4 | FNMA POOL 259322 | 2031/11/01 | 6.500 | 28MAR03 | 14APR03 | 1.000000 | |
| WBIE | 037 | 60,683.38 | 60,307.12 | 376.26 | | .00 | 376.26 |
| | 58,213.840 | | | | | | |
| WBIE | 037 | -60,683.38 | -60,307.12 | -376.26 | 28MAR03 | 14APR03 | 1.000000 |
| | -58,213.840 | | | | | .00 | -376.26 |
| WBIE | 207 | 58,546.76 | 58,183.74 | 363.02 | 28MAR03 | 14APR03 | 1.000000 |
| | 56,164.170 | | | | | .00 | 363.02 |
| WBIE | 712 | 2,049.67 | 2,131.25 | -81.58 | 25APR03 | 25APR03 | 1.000000 |
| | 2,049.670 | | | | | .00 | -81.58 |
| 31371RAX4 | TOTAL | | | | | | |
| | 60,596.43 | | 60,314.99 | 281.44 L | | .00 | 281.44 L |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|------------|------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| 31373TT91 | FNMA POOL 303074 | 2024/09/01 | 6.500 | 12MAY03 | 14MAY03 | 1.000000 | |
| WBIE | 420 | 40,813.11 | 40,568.00 | 245.11 | | .00 | 245.11 |
| | 39,149.270 | | | | | | |
| 31373TWS5 | FNMA POOL 303157 | 2022/05/01 | 10.000 | 27JAN03 | 27JAN03 | 1.000000 | |
| WBIF | 089 | 4,573.81 | 4,886.36 | -312.55 | | .00 | -312.55 |
| | 4,573.810 | | | | | | |
| WBIF | 602 | 2,718.10 | 2,903.25 | -185.15 | 25FEB03 | 25FEB03 | 1.000000 |
| | 2,718.100 | | | | | .00 | -185.15 |
| WBIF | 637 | 2,718.10 | 2,902.91 | -184.81 | 27FEB03 | 15MAR03 | 1.000000 |
| | 2,718.100 | | | | | .00 | -184.81 |
| WBIF | CXL 637 | -2,718.10 | -2,902.91 | 184.81 | 27FEB03 | 15MAR03 | 1.000000 |
| | -2,718.100 | | | | | .00 | 184.81 |
| WBIF | 266 | 2,484.93 | 2,653.72 | -168.79 | 25MAR03 | 25MAR03 | 1.000000 |
| | 2,484.930 | | | | | .00 | -168.79 |
| WBIF | 729 | 3,185.46 | 3,401.14 | -215.68 | 25APR03 | 25APR03 | 1.000000 |
| | 3,185.460 | | | | | .00 | -215.68 |
| WBIF | 723 | 3,090.56 | 3,299.13 | -208.57 | 27MAY03 | 27MAY03 | 1.000000 |
| | 3,090.560 | | | | | .00 | -208.57 |
| WBIF | 560 | 4,510.38 | 4,813.83 | -303.45 | 25JUN03 | 25JUN03 | 1.000000 |
| | 4,510.380 | | | | | .00 | -303.45 |
| WBIF | 306 | 3,065.80 | 3,271.42 | -205.62 | 25JUL03 | 25JUL03 | 1.000000 |
| | 3,065.800 | | | | | .00 | -205.62 |
| WBIF | 041 | 3,019.31 | 3,221.16 | -201.85 | 25AUG03 | 25AUG03 | 1.000000 |
| | 3,019.310 | | | | | .00 | -201.85 |
| WBIF | 678 | 4,288.23 | 4,573.96 | -285.73 | 25SEP03 | 25SEP03 | 1.000000 |
| | 4,288.230 | | | | | .00 | -285.73 |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|------------|------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| WBIF | 389 | 5,572.01 | 5,942.89 | -370.88 | 25OCT03 | 25OCT03 | 1.000000 |
| | 5,572.010 | | | | | .00 | -370.88 |
| WBIF | 292 | 4,171.08 | 4,447.18 | -276.10 | 25NOV03 | 25NOV03 | 1.000000 |
| | 4,171.080 | | | | | .00 | -276.10 |
| WBIF | 198 | 2,042.40 | 2,177.14 | -134.74 | 24DEC03 | 24DEC03 | 1.000000 |
| | 2,042.400 | | | | | .00 | -134.74 |
| 31373TWS5 | TOTAL | 42,722.07 | 45,598.38 | -2,868.31 L | | .00 | -2,868.31 L |
| 31374GNC7 | FNMA POOL 313687 | 2027/09/01 | 7.000 | 16APR03 | 12JUN03 | 1.000000 | |
| WBIF | 371 | 283,924.46 | 282,836.30 | 1,088.34 | | .00 | 1,088.34 |
| | 269,722.110 | | | | | | |
| 31374GUA3 | FNMA POOL 313877 | 2027/12/01 | 6.500 | 28MAR03 | 14APR03 | 1.000000 | |
| WBIE | 016 | 47,748.74 | 47,456.01 | 292.73 | | .00 | 292.73 |
| | 45,805.580 | | | | | | |
| WBIE | CXL 016 | -47,748.74 | -47,456.01 | -292.73 | 28MAR03 | 14APR03 | 1.000000 |
| | -45,805.580 | | | | | .00 | -292.73 |
| WBIE | 209 | 43,204.46 | 42,939.59 | 264.87 | 28MAR03 | 14APR03 | 1.000000 |
| | 41,446.230 | | | | | .00 | 264.87 |
| WBIE | 713 | 4,359.35 | 4,532.64 | -173.29 | 25APR03 | 25APR03 | 1.000000 |
| | 4,359.350 | | | | | .00 | -173.29 |
| 31374GUA3 | TOTAL | 47,563.81 | 47,472.23 | 91.58 L | | .00 | 91.58 L |
| 31374QZB4 | FNMA POOL 321238 | 2025/08/01 | 6.500 | 12MAY03 | 14MAY03 | 1.000000 | |
| WBIE | 421 | 34,696.45 | 34,486.98 | 209.47 | | .00 | 209.47 |
| | 33,281.970 | | | | | | |

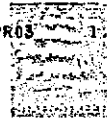


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ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|------------|---------------|-------------------|-----------------|-----------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| | SHARES/PAR | BASE | PRINCIPAL NET | BASE | SECTY GN/LS | BASE | NET BAS SECTY GN/LS |
| 31374SY39 | FNMA POOL 323030 | 2028/03/01 | 6.500 | 06AUG03 | 13AUG03 | 1.000000 | |
| WB2L | 396 | | 676,646.14 | 15.58 | | .00 | 15.58 |
| | 652,582.170 | | | | | | |
| 31374TFB0 | FNMA POOL 323362 | 2026/11/01 | 6.000 | 08APR03 | 14APR03 | 1.000000 | |
| WB10 | 635 | | 896,553.36 | 44,633.49 | | .00 | 44,633.49 |
| | 865,385.940 | | | | | | |
| 31374TGU7 | FNMA POOL 323411 | 2028/12/01 | 6.000 | 14APR03 | 18JUN03 | 1.000000 | |
| WB1E | 362 | | 588,877.63 | -44.66 | | .00 | -44.66 |
| | 571,595.790 | | | | | | |
| 31374TH05 | FNMA POOL 323439 | 2028/12/01 | 6.000 | 14APR03 | 16JUN03 | 1.000000 | |
| WB1E | 131 | | 129,697.12 | -9.84 | | .00 | -9.84 |
| | 125,890.890 | | | | | | |
| WB1E | 254 | | 960,028.52 | 19,944.28 | 06OCT03 | 15OCT03 | 1.000000 |
| | 935,116.430 | | | | | .00 | 19,944.28 |
| 31374TH05 | TOTAL | | 1,089,725.64 | 1,069,791.20 | 19,934.44 L | .00 | 19,934.44 L |
| 31374TSC4 | FNMA POOL 323715 | 2029/05/01 | 6.000 | 24MAR03 | 13MAY03 | 1.000000 | |
| WB1E | 199 | | 777,437.08 | -2,829.18 | | .00 | -2,829.18 |
| | 754,449.930 | | | | | | |
| 31374TWC9 | FNMA POOL 323843 | 2014/07/01 | 6.500 | 18MAR03 | 21APR03 | 1.000000 | |
| WB2J | 385 | | 852,298.27 | 9,160.59 | | .00 | 9,160.59 |
| | 805,241.940 | | | | | | |
| WB2J | 385 | | -852,298.27 | -9,160.59 | 18MAR03 | 21APR03 | 1.000000 |
| CXL | -805,241.940 | | | | | .00 | -9,160.59 |
| WB2J | 524 | | 796,498.31 | 8,560.84 | 18MAR03 | 21APR03 | 1.000000 |
| | 752,522.740 | | | | | .00 | 8,560.84 |
| WB2J | 646 | | 52,719.18 | -2,570.31 | 25APR03 | 25APR03 | 1.000000 |
| | | | | | | .00 | -2,570.31 |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|------------|---------------|-------------------|-----------------|-----------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| | SHARES/PAR | BASE | PRINCIPAL NET | BASE | SECTY GN/LS | BASE | NET BAS SECTY GN/LS |
| 31374TWC9 | TOTAL | | 849,217.49 | 843,226.96 | 5,990.53 L | .00 | 5,990.53 L |
| 31374T2U2 | FNMA POOL 323987 | 2029/10/01 | 6.500 | 12MAY03 | 14MAY03 | 1.000000 | |
| WB1E | 235 | | 406,858.37 | -30.49 | | .00 | -30.49 |
| | 390,271.820 | | | | | | |
| 31374T2X6 | FNMA POOL 323990 | 2029/10/01 | 6.000 | 06OCT03 | 15OCT03 | 1.000000 | |
| WB1E | 260 | | 186,589.44 | 2,641.02 | | .00 | 2,641.02 |
| | 181,747.570 | | | | | | |
| 31375C326 | FNMA POOL 331216 | 2028/05/01 | 6.500 | 12MAY03 | 14MAY03 | 1.000000 | |
| WB1E | 232 | | 379,355.87 | -28.43 | | .00 | -28.43 |
| | 363,890.520 | | | | | | |
| 31375XU72 | FNMA POOL 348106 | 2026/06/01 | 6.500 | 15MAY03 | 16MAY03 | 1.000000 | |
| WB1E | 227 | | 2,086,843.09 | 13,880.43 | | .00 | 13,880.43 |
| | 2,000,568.570 | | | | | | |
| 31376JVF3 | FNMA POOL 357114 | 2016/04/01 | 6.000 | 04FEB03 | 19FEB03 | 1.000000 | |
| WB1E | 365 | | 29,198.06 | 150.37 | | .00 | 150.37 |
| | 27,894.850 | | | | | | |
| 31376JV30 | FNMA POOL 357134 | 2016/06/01 | 6.000 | 04FEB03 | 19FEB03 | 1.000000 | |
| WB1E | 362 | | 30,152.57 | 155.29 | | .00 | 155.29 |
| | 28,806.750 | | | | | | |
| 31376J2A6 | FNMA POOL 357269 | 2017/09/01 | 5.500 | 12DEC03 | 16DEC03 | 1.000000 | |
| WB1E | 647 | | 137,703.84 | 1,559.81 | | .00 | 1,559.81 |
| | 132,661.660 | | | | | | |
| WB1E | 647 | | -137,703.84 | -1,559.81 | 12DEC03 | 16DEC03 | 1.000000 |
| CXL | -132,661.660 | | | | | .00 | -1,559.81 |



STATE STREET

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ATTACHMENT O

| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECTY GN/LS NET BAS SECTY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--|
| 31376J2A6 | TOTAL | | .00 | .00 | .00 L | .00 | .00 L |
| 31376J2G3 | FNMA POOL 357275 | 2032/05/01 | 6.500 | 10JAN03 | 26FEB03 | 1.000000 | |
| ** WB1E ** | 571 464,618.990 | | 483,276.35 | | | .00 | -72.59 |
| ** WB1Q ** | 550 871,306.440 | | 904,797.30 | 06NOV03 4,869.62 | 13NOV03 | 1.000000 .00 | 4,869.62 |
| ** WB1Q ** | 557 377,893.110 | | 392,418.37 | 06NOV03 2,112.09 | 13NOV03 | 1.000000 .00 | 2,112.09 |
| 31376J2G3 | TOTAL | | 483,276.35 | | | .00 | -72.59 L |
| | | | 1,297,215.67 | | | .00 | 6,981.71 S |
| 31376J4M0 | FNMA POOL 357328 | 2018/01/01 | 5.000 | 16MAY03 | 28JUL03 | 1.000000 | |
| ** WB1E ** | 410 299,969.720 | | 310,562.40 | | | .00 | 5,718.17 |
| 31376J6C0 | FNMA POOL 357367 | 2033/03/01 | 6.000 | 24MAR03 | 03JUN03 | 1.000000 | |
| ** WB1E ** | 705 152,064.740 | | 157,260.21 | | | .00 | -570.25 |
| 31376J6V6 | FNMA POOL 357384 | 2018/05/01 | 4.500 | 23JUL03 | 18AUG03 | 1.000000 | |
| ** WB1E ** | 443 932,217.920 | | 930,615.67 | | | .00 | -12,672.34 |
| ** WB1E ** | 444 922,138.730 | | 920,553.00 | 23JUL03 -12,535.33 | 18AUG03 | 1.000000 .00 | -12,535.33 |
| 31376J6V6 | TOTAL | | 1,851,169.47 | | | .00 | -25,207.67 L |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECTY GN/LS NET BAS SECTY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--|
| 31377CHE6 | FNMA POOL 372929 | 2027/05/01 | 6.500 | 12MAY03 | 14MAY03 | 1.000000 | |
| ** WB1E ** | 307 101,549.390 | | 105,865.24 | | | .00 | -7.93 |
| 31377Q3V2 | FNMA POOL 384312 | 2011/10/01 | 3.702 | 27JAN03 | 27JAN03 | 1.000000 | |
| ** WB1E ** | 330 2,952,259.260 | | 2,952,374.54 | | | .00 | -3,115.20 |
| 31377RBF6 | FNMA POOL 384430 | 2011/10/01 | 3.610 | 25APR03 | 25APR03 | 1.000000 | |
| ** WB1E ** | 714 3,983.460 | | 3,983.46 | | | .00 | -4.04 |
| 31378DTY6 | FNMA POOL 395767 | 2027/10/01 | 6.500 | 28MAR03 | 14APR03 | 1.000000 | |
| ** WB1E ** | 015 51,389.180 | | 53,569.21 | | | .00 | 328.24 |
| ** WB1E ** | CXL 015 -51,389.180 | | -53,569.21 | 28MAR03 -328.24 | 14APR03 | 1.000000 .00 | -328.24 |
| ** WB1E ** | 211 39,632.890 | | 41,314.19 | 28MAR03 253.14 | 14APR03 | 1.000000 .00 | 253.14 |
| ** WB1E ** | 715 11,756.290 | | 11,756.29 | 25APR03 -467.20 | 25APR03 | 1.000000 .00 | -467.20 |
| 31378DTY6 | TOTAL | | 53,070.40 | | | .00 | -214.14 L |
| 31378GDB6 | FNMA POOL 397998 | 2027/11/01 | 6.500 | 28MAR03 | 14APR03 | 1.000000 | |
| ** WB1E ** | 010 13,100.240 | | 13,655.90 | | | .00 | 158.66 |
| ** WB1E ** | CXL 010 -13,100.240 | | -13,655.90 | 28MAR03 -158.66 | 14APR03 | 1.000000 .00 | -158.66 |
| ** WB1E ** | 200 11,932.730 | | 12,438.94 | 28MAR03 144.52 | 14APR03 | 1.000000 .00 | 144.52 |
| ** WB1E ** | | | | 25APR03 | 25APR03 | 1.000000 | |



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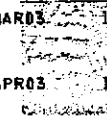
| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE | TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECTY GN/LS NET BAS SECTY GN/LS |
|-------------------------|--|-------------------------------------|------------|---|---------------------------|--------------------|--|
| | 716 1,167.510 | 1,167.51 | 1,206.72 | -39.21 | | .00 | -39.21 |
| 31378GDB6 | TOTAL | 13,606.45 | 13,501.14 | 105.31 L | | .00 | 105.31 L |
| 31378GKJ1 | FNMA POOL 398197 | 2028/01/01 | 6.500 | 12MAY03 | 14MAY03 | 1.000000 | |
| WBIE | 261 503,275.820 | 524,665.04 | 524,704.36 | -39.32 | | .00 | -39.32 |
| 31378KY65 | FNMA POOL 401333 | 2027/10/01 | 7.000 | 08JAN03 | 14JAN03 | 1.000000 | |
| WBIE | 477 38,548.020 | 40,592.87 | 40,342.91 | 249.96 | | .00 | 249.96 |
| WBIE | 478 41,837.020 | 44,056.34 | 43,785.06 | 08JAN03 271.28 | 14JAN03 | 1.000000 .00 | 271.28 |
| 31378KY65 | TOTAL | 84,649.21 | 84,127.97 | 521.24 L | | .00 | 521.24 L |
| 31378OGA3 | FNMA POOL 405293 | 2027/11/01 | 6.500 | 28MAR03 | 14APR03 | 1.000000 | |
| WBIE | 016 44,786.050 | 46,685.96 | 46,399.82 | 286.14 | | .00 | 286.14 |
| WBIE | 014 -44,786.050 | -46,685.96 | -46,399.82 | 28MAR03 -286.14 | 14APR03 | 1.000000 .00 | -286.14 |
| WBIE | 210 42,132.600 | 43,919.94 | 43,650.76 | 28MAR03 269.18 | 14APR03 | 1.000000 .00 | 269.18 |
| WBIE | 717 2,653.450 | 2,653.45 | 2,758.93 | 25APR03 -105.48 | 25APR03 | 1.000000 .00 | -105.48 |
| 31378OGA3 | TOTAL | 46,573.39 | 46,409.69 | 163.70 L | | .00 | 163.70 L |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE | TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECTY GN/LS NET BAS SECTY GN/LS |
|-------------------------|--|-------------------------------------|-------------|---|---------------------------|--------------------|--|
| 31378TNL5 | FNMA POOL 408195 | 2027/12/01 | 6.500 | 28MAR03 | 14APR03 | 1.000000 | |
| WBIE | 017 612,051.250 | 638,015.61 | 630,601.27 | 7,414.34 | | .00 | 7,414.34 |
| WBIE | 017 -612,051.250 | -638,015.61 | -630,601.27 | 28MAR03 -7,414.34 | 14APR03 | 1.000000 .00 | -7,414.34 |
| WBIE | 212 542,162.820 | 565,162.38 | 558,594.67 | 28MAR03 6,567.71 | 14APR03 | 1.000000 .00 | 6,567.71 |
| WBIE | 718 69,888.430 | 69,888.43 | 72,235.55 | 25APR03 -2,347.12 | 25APR03 | 1.000000 .00 | -2,347.12 |
| 31378TNL5 | TOTAL | 635,050.81 | 630,830.22 | 4,220.59 L | | .00 | 4,220.59 L |
| 31378TPC3 | FNMA POOL 408219 | 2028/01/01 | 6.500 | 12MAY03 | 14MAY03 | 1.000000 | |
| WBIE | 253 485,950.530 | 506,603.40 | 506,641.39 | -37.99 | | .00 | -37.99 |
| 31379CJW9 | FNMA POOL 415597 | 2028/03/01 | 6.800 | 14APR03 | 12JUN03 | 1.000000 | |
| WBIE | 132 97,080.030 | 100,015.18 | 100,022.77 | -7.59 | | .00 | -7.59 |
| 31379D7G8 | FNMA POOL 416795 | 2028/02/01 | 6.500 | 12MAY03 | 14MAY03 | 1.000000 | |
| WBIE | 254 24,613.260 | 25,659.32 | 25,661.25 | -1.93 | | .00 | -1.93 |
| 31379JTA4 | FNMA POOL 420945 | 2013/02/01 | 7.000 | 27JAN03 | 27JAN03 | 1.000000 | |
| WB1H | 534 324.710 | 324.71 | 330.82 | -6.11 | | .00 | -6.11 |
| WB1H | 764 284.180 | 284.18 | 289.52 | 25FEB03 -5.34 | 25FEB03 | 1.000000 .00 | -5.34 |
| WB1H | 264 290.570 | 290.57 | 296.03 | 25MAR03 -5.46 | 25MAR03 | 1.000000 .00 | -5.46 |
| WB1H | | | | 25APR03 | 25APR03 | 1.000000 | |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT GN/LS GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECTY GN/LS NET BAS SECTY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|--------------------------|------------------------------|--------------------|--|
| | 531 254.570 | | 254.57 | 259.35 | -4.78 | .00 | -4.78 |
| » WB1H » | 102 294.350 | | 294.35 | 299.87 | 27MAY03 -5.52 | 1.000000 .00 | -5.52 |
| » WB1H » | 697 256.280 | | 256.28 | 241.08 | 25JUL03 -4.80 | 1.000000 .00 | -4.80 |
| » WB1H » | 157 257.200 | | 257.20 | 242.00 | 25AUG03 -4.80 | 1.000000 .00 | -4.80 |
| » WB1H » | 485 258.840 | | 258.84 | 243.67 | 25SEP03 -4.83 | 1.000000 .00 | -4.83 |
| » WB1H » | 351 300.340 | | 300.34 | 305.93 | 25NOV03 -5.59 | 1.000000 .00 | -5.59 |
| » WB1H » | 684 15,205.980 | | 15,205.98 | 15,488.79 | 26DEC03 -282.81 | 1.000000 .00 | -282.81 |
| 31379JTA4 | TOTAL | | 17,727.02 | 18,057.06 | -330.04 L | .00 | -330.04 L |
| 31379JV29 | FNMA POOL 421033 | 2013/04/01 | | 7.000 | | | |
| » WB1H » | 773 1,486.680 | | 1,486.68 | 1,432.88 | 25FEB03 54.68 | 1.000000 .00 | 54.68 |
| » WB1H » | 267 1,516.670 | | 1,516.67 | 1,461.19 | 25MAR03 55.48 | 1.000000 .00 | 55.48 |
| » WB1H » | 164 21,199.490 | | 21,199.49 | 20,447.57 | 25AUG03 751.92 | 1.000000 .00 | 751.92 |
| » WB1H » | 131 18,642.880 | | 18,642.88 | 17,992.21 | 10NOV03 658.67 | 1.000000 .00 | 658.67 |
| » WB1H » | 349 1,321.290 | | 1,321.29 | 1,275.33 | 25NOV03 45.96 | 0.000000 -0.00 | -45.96 |



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|-------------------------|--|-------------------------------------|-------------------------------------|--------------------------|------------------------------|--------------------|--|
| 31379JV29 | TOTAL | | 44,167.01 | 42,688.38 | 1,558.71 L | .00 | 1,558.71 L |
| 31379LT27 | FNMA POOL 422769 | 2028/04/01 | | 6.000 | | | |
| » WB1E » | 055 260,088.870 | | 267,728.98 | 249,293.58 | 10JAN03 -1,564.68 | 1.000000 .00 | -1,564.68 |
| » WB1E » | 056 633,361.070 | | 651,966.05 | 655,776.11 | 10JAN03 -3,810.04 | 1.000000 .00 | -3,810.04 |
| » WB1E » | 057 1,000,000.440 | | 1,029,375.45 | 1,035,391.00 | 10JAN03 -6,015.63 | 1.000000 .00 | -6,015.63 |
| » WB1E » | 058 1,000,000.440 | | 1,029,375.45 | 1,035,391.00 | 10JAN03 -6,015.63 | 1.000000 .00 | -6,015.63 |
| » WB1E » | 059 1,000,000.440 | | 1,029,375.45 | 1,035,391.00 | 10JAN03 -6,015.63 | 1.000000 .00 | -6,015.63 |
| » WB1E » | 060 1,000,000.440 | | 1,029,375.45 | 1,035,391.00 | 10JAN03 -6,015.63 | 1.000000 .00 | -6,015.63 |
| » WB1E » | 061 1,000,000.440 | | 1,029,375.45 | 1,035,391.00 | 10JAN03 -6,015.63 | 1.000000 .00 | -6,015.63 |
| 31379LT27 | TOTAL | | 6,066,572.28 | 6,102,025.09 | -35,452.81 L | .00 | -35,452.81 L |
| 31379NXU6 | FNMA POOL 424691 | 2028/04/01 | | 6.500 | | | |
| » WB1E » | 236 422,946.778 | | 440,919.92 | 440,952.97 | 12MAY03 -33.05 | 1.000000 .00 | -33.05 |
| 31379NZL6 | FNMA POOL 424747 | 2028/05/01 | | 6.500 | | | |
| » WB1E » | 339 169,146.800 | | 176,335.54 | 176,348.75 | 12MAY03 -13.21 | 1.000000 .00 | -13.21 |

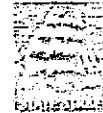


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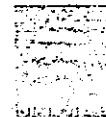
| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 31379SR65 ** WB1E ** | FNMA POOL 428109 294 591,419.810 | 2028/06/01 | 6.500 616,601.36 | 12MAY03 -46.21 | 14MAY03 | 1.000000 .00 | -46.21 |
| 31360AG22 ** WB1E ** | FNMA POOL 434117 028 42,531.870 | 2028/09/01 | 6.500 44,063.66 | 28MAR03 272.49 | 14APR03 | 1.000000 .00 | 272.49 |
| ** WB1E ** | CXL 028 -42,531.870 | | -44,336.15 -44,063.66 | 28MAR03 -272.49 | 14APR03 | 1.000000 .00 | -272.49 |
| ** WB1E ** | 213 38,864.250 | | 40,512.94 40,263.95 | 28MAR03 248.99 | 14APR03 | 1.000000 .00 | 248.99 |
| ** WB1E ** | 719 3,667.620 | | 3,667.62 3,813.45 | 25APR03 -145.83 | 25APR03 | 1.000000 .00 | -145.83 |
| 31380AG22 | TOTAL | | 44,180.56 44,077.40 | 103.16 L | | .00 | 103.16 L |
| 31360ALE0 ** WB1E ** | FNMA POOL 434225 360 612,139.620 | 2028/08/01 | 6.000 630,695.10 | 14APR03 -47.82 | 12JUN03 | 1.000000 .00 | -47.82 |
| ** WB1E ** | CXL 360 -612,139.620 | | -630,647.28 -630,695.10 | 14APR03 47.82 | 12JUN03 | 1.000000 .00 | 47.82 |
| ** WB1E ** | 263 124,351.670 | | 127,664.48 125,012.29 | 06OCT03 2,652.19 | 15OCT03 | 1.000000 .00 | 2,652.19 |
| ** WB1E ** | CXL 263 -124,351.670 | | -127,664.48 -125,012.29 | 06OCT03 -2,652.19 | 15OCT03 | 1.000000 .00 | -2,652.19 |



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|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 31380ALE0 | TOTAL | | .00 .00 | .00 L | | .00 | .00 L |
| 31380BDM9 ** WB1E ** | FNMA POOL 434908 028 761,989.550 | 2028/09/01 | 6.500 789,432.86 | 28MAR03 4,881.72 | 14APR03 | 1.000000 .00 | 4,881.72 |
| ** WB1E ** | CXL 028 -761,989.550 | | -794,314.58 -789,432.86 | 28MAR03 -4,881.72 | 14APR03 | 1.000000 .00 | -4,881.72 |
| ** WB1E ** | 228 657,710.390 | | 685,611.70 681,398.05 | 28MAR03 4,213.65 | 14APR03 | 1.000000 .00 | 4,213.65 |
| ** WB1E ** | 720 104,279.160 | | 104,279.16 108,425.28 | 25APR03 -4,146.12 | 25APR03 | 1.000000 .00 | -4,146.12 |
| 31380BDM9 | TOTAL | | 789,890.86 789,823.33 | 67.53 L | | .00 | 67.53 L |
| 31380BDZ0 ** WB1E ** | FNMA POOL 434920 749 61,505.900 | 2028/07/01 | 6.000 63,973.34 | 06FEB03 -506.94 | 27MAR03 | 1.000000 .00 | -506.94 |
| 31380BE63 ** WB1E ** | FNMA POOL 434957 200 92,373.570 | 2028/07/01 | 6.000 95,534.48 | 05MAR03 331.97 | 22MAY03 | 1.000000 .00 | 331.97 |
| 31380EA07 ** WB1E ** | FNMA POOL 437515 270 50,195.770 | 2028/08/01 | 6.500 52,333.01 | 12MAY03 -3.92 | 14MAY03 | 1.000000 .00 | -3.92 |
| 31380ECH5 ** WB1E ** | FNMA POOL 437572 272 55,295.740 | 2028/08/01 | 6.500 57,650.13 | 12MAY03 -4.32 | 14MAY03 | 1.000000 .00 | -4.32 |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|--------------|--------------|-------------------|-----------------|-----------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| | SHARES/PAR | BASE | BASE | BASE | | | |
| 31380EMK7 | FNMA POOL 437862 | 2028/08/01 | 6.000 | 14APR03 | 12JUN03 | 1.000000 | |
| WB1E | 133 | 84,162.00 | 84,160.30 | -6.30 | .00 | -6.38 | |
| | 81,692.090 | | | | | | |
| WB1E | 134 | 764,145.31 | 764,203.25 | -57.94 | .00 | -57.94 | |
| | 741,719.870 | | | | | | |
| 31380EMK7 | TOTAL | 848,307.31 | 848,371.63 | -64.32 L | .00 | -64.32 L | |
| 31380HRV1 | FNMA POOL 440700 | 2028/11/01 | 6.000 | 10JAN03 | 14JAN03 | 1.000000 | |
| WB2P | 249 | 1,860,087.57 | 1,793,761.66 | 66,325.91 | .00 | 66,325.91 | |
| | 1,800,243.530 | | | | | | |
| 31380HS32 | FNMA POOL 440738 | 2028/12/01 | 6.000 | 10JAN03 | 13FEB03 | 1.000000 | |
| WB1E | 062 | 150,473.21 | 151,352.57 | -879.36 | .00 | -879.36 | |
| | 146,179.200 | | | | | | |
| WB1E | 063 | 1,029,272.10 | 1,035,287.13 | -6,015.03 | .00 | -6,015.03 | |
| | 999,900.040 | | | | | | |
| 31380HS32 | TOTAL | 1,179,745.31 | 1,186,639.70 | -6,894.39 L | .00 | -6,894.39 L | |
| 31380JKM5 | FNMA POOL 441394 | 2028/08/01 | 6.500 | 12MAY03 | 14MAY03 | 1.000000 | |
| WB1E | 349 | 231,659.15 | 231,676.51 | -17.36 | .00 | -17.36 | |
| | 222,215.810 | | | | | | |
| 31380JPC1 | FNMA POOL 441519 | 2028/08/01 | 6.500 | 12MAY03 | 14MAY03 | 1.000000 | |
| WB1E | 357 | 267,090.96 | 267,110.90 | -20.02 | .00 | -20.02 | |
| | 256,202.360 | | | | | | |
| 31380J7L1 | FNMA POOL 441999 | 2028/10/01 | 6.500 | 01DEC03 | 11DEC03 | 1.000000 | |
| WB1E | 231 | 22,170.29 | 22,123.81 | 46.48 | .00 | 46.48 | |
| | 21,292.000 | | | | | | |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|--------------|--------------|-------------------|-----------------|-----------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| | SHARES/PAR | BASE | BASE | BASE | | | |
| 31380KMK3 | FNMA POOL 442362 | 2028/11/01 | 6.000 | 10JAN03 | 13FEB03 | 1.000000 | |
| WB1E | 064 | 692,482.19 | 696,529.03 | -4,046.84 | .00 | -4,046.84 | |
| | 672,721.010 | | | | | | |
| WB1E | 065 | 878,798.98 | 883,934.65 | -5,135.67 | .00 | -5,135.67 | |
| | 853,720.930 | | | | | | |
| WB1E | 066 | 1,029,272.57 | 1,035,287.59 | -6,015.02 | .00 | -6,015.02 | |
| | 999,900.490 | | | | | | |
| WB1E | 067 | 1,029,272.57 | 1,035,287.59 | -6,015.02 | .00 | -6,015.02 | |
| | 999,900.490 | | | | | | |
| WB1E | 068 | 1,029,272.57 | 1,035,287.59 | -6,015.02 | .00 | -6,015.02 | |
| | 999,900.490 | | | | | | |
| 31380KMK3 | TOTAL | 4,659,098.00 | 4,686,326.45 | -27,227.57 L | .00 | -27,227.57 L | |
| 31380LLE6 | FNMA POOL 443225 | 2028/10/01 | 5.500 | 23JUL03 | 13AUG03 | 1.000000 | |
| WB1E | 047 | 233,467.39 | 236,919.78 | -3,452.39 | .00 | -3,452.39 | |
| | 230,150.860 | | | | | | |
| WB1E | CXL 047 | -233,467.39 | -236,919.78 | 3,452.39 | .00 | 3,452.39 | |
| | -230,150.860 | | | | | | |
| WB1E | 054 | 233,467.39 | 236,919.78 | -3,452.39 | .00 | -3,452.39 | |
| | 230,150.860 | | | | | | |
| WB1E | CXL 054 | -233,467.39 | -236,919.78 | 3,452.39 | .00 | 3,452.39 | |
| | -230,150.860 | | | | | | |
| WB1E | 273 | 233,467.39 | 236,919.78 | -3,452.39 | .00 | -3,452.39 | |
| | 230,150.860 | | | | | | |
| WB1E | CXL 273 | -233,467.39 | -236,919.78 | 3,452.39 | .00 | 3,452.39 | |
| | -230,150.860 | | | | | | |



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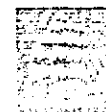
| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| ** WB1E ** | 766 230,158.860 | | 236,919.78 | 23JUL03 -3,452.39 | 13AUG03 | 1.000000 .00 | -3,452.39 |
| 31380LLE6 | TOTAL | | 236,919.78 | -3,452.39 L | | .00 | -3,452.39 L |
| 31380NZE9 | FNMA POOL 444541 | 2028/09/01 | 6.500 | 12MAY03 | 14MAY03 | 1.000000 | |
| ** WB1E ** | 239 417,225.870 | | 434,990.57 | -32.60 | | .00 | -32.60 |
| 31380N3Z5 | FNMA POOL 445514 | 2028/10/01 | 6.800 | 14APR03 | 17JUN03 | 1.000000 | |
| ** WB1E ** | 280 65,072.430 | | 67,044.94 | -5.09 | | .00 | -5.09 |
| 31380RKG9 | FNMA POOL 447695 | 2029/03/01 | 6.500 | 01DEC03 | 11DEC03 | 1.000000 | |
| ** WB1E ** | 240 78,282.620 | | 80,166.30 | 1,345.48 | | .00 | 1,345.48 |
| 31380RP66 | FNMA POOL 447845 | 2028/12/01 | 6.000 | 14APR03 | 12JUN03 | 1.000000 | |
| ** WB1E ** | 361 509,293.650 | | 524,731.61 | -39.78 | | .00 | -39.78 |
| ** WB1E ** | CXL 361 -509,293.650 | | -524,731.61 | 14APR03 39.78 | 12JUN03 | 1.000000 .00 | 39.78 |
| 31380RP66 | TOTAL | | .00 | .00 L | | .00 | .00 L |
| 31380RP74 | FNMA POOL 447846 | 2028/12/01 | 6.000 | 24MAR03 | 19JUN03 | 1.000000 | |
| ** WB1E ** | 198 125,032.220 | | 129,310.67 | -468.87 | | .00 | -468.87 |
| 31380TC41 | FNMA POOL 449291 | 2029/02/01 | 6.500 | 12MAY03 | 14MAY03 | 1.000000 | |
| ** WB1E ** | 312 113,018.990 | | 117,831.13 | -8.83 | | .00 | -8.83 |



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|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 31380TZD6 | FNMA POOL 449940 | 2028/12/01 | 6.500 | 01DEC03 | 11DEC03 | 1.000000 | |
| ** WB1E ** | 239 75,544.860 | | 78,661.08 | 145.60 | | .00 | 145.60 |
| 31380T4S7 | FNMA POOL 450033 | 2028/12/01 | 6.000 | 06OCT03 | 15OCT03 | 1.000000 | |
| ** WB1E ** | 258 191,940.030 | | 194,264.30 | 2,789.13 | | .00 | 2,789.13 |
| 31380UGC6 | FNMA POOL 450295 | 2028/12/01 | 6.000 | 06OCT03 | 15OCT03 | 1.000000 | |
| ** WB1E ** | 266 682,096.630 | | 700,268.11 | 14,547.84 | | .00 | 14,547.84 |
| 31380VW4 | FNMA POOL 451813 | 2028/11/01 | 6.500 | 12MAY03 | 14MAY03 | 1.000000 | |
| ** WB1E ** | 305 90,516.310 | | 94,363.25 | -7.07 | | .00 | -7.07 |
| 31380WENZ | FNMA POOL 452040 | 2028/11/01 | 6.800 | 14APR03 | 12JUN03 | 1.000000 | |
| ** WB1E ** | 283 29,059.590 | | 29,938.19 | -2.27 | | .00 | -2.27 |
| ** WB1E ** | CXL 283 -29,059.590 | | -29,938.19 | 14APR03 2.27 | 12JUN03 | 1.000000 .00 | 2.27 |
| 31380WENZ | TOTAL | | .00 | .00 L | | .00 | .00 L |
| 31380WUF9 | FNMA POOL 452482 | 2028/11/01 | 6.000 | 24MAR03 | 13MAY03 | 1.000000 | |
| ** WB1E ** | 202 138,321.350 | | 142,535.83 | -518.70 | | .00 | -518.70 |
| 31380YQNS | FNMA POOL 454161 | 2028/12/01 | 6.000 | 06FEB03 | 27MAR03 | 1.000000 | |
| ** WB1E ** | 744 16,040.780 | | 16,684.29 | -132.21 | | .00 | -132.21 |



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|-------------------------|--|-------------------------------------|-------------|---|---------------------------|-----------|--------------------------------------|
| 3138DY608 | FNMA POOL 454579 | 2014/02/01 | 5.500 | 25OCT00 | 25OCT00 | 1.000000 | |
| ** WB1Q ** | CXL 413 -5,985.600 | | -5,621.19 | -364.41 | | .00 | -364.41 |
| ** WB1Q ** | 789 5,985.600 | | 5,621.19 | 364.41 | 25OCT00 | 1.000000 | 364.41 |
| ** WB1Q ** | CXL 414 -5,987.720 | | -5,624.74 | -362.98 | 25NOV00 | 1.000000 | -362.98 |
| ** WB1Q ** | 798 5,987.720 | | 5,624.74 | 362.98 | 25NOV00 | 1.000000 | 362.98 |
| ** WB1Q ** | CXL 419 -999,999.210 | | -932,370.10 | -35,121.06 | 14DEC00 | 1.000000 | -35,121.06 |
| ** WB1Q ** | 792 999,999.210 | | 939,560.88 | 27,930.36 | 14DEC00 | 1.000000 | 27,930.36 |
| ** WB1Q ** | CXL 416 -6,048.530 | | -5,683.36 | -365.17 | 25DEC00 | 1.000000 | -365.17 |
| ** WB1Q ** | 791 6,048.530 | | 5,683.36 | 365.17 | 25DEC00 | 1.000000 | 365.17 |
| ** WB1Q ** | 793 1,858.600 | | 1,746.87 | 111.73 | 25JAN01 | 1.000000 | 111.73 |
| ** WB1Q ** | CXL 001 -1,749.200 | | -1,623.12 | -126.08 | 01FEB01 | 1.000000 | -126.08 |
| ** WB1Q ** | 794 1,749.200 | | 1,644.53 | 104.67 | 25FEB01 | 1.000000 | 104.67 |
| ** WB1Q ** | 795 1,766.370 | | 1,661.10 | 105.27 | 25MAR01 | 000000 | 105.27 |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------|---|---------------------------|-----------|--------------------------------------|
| ** WB1Q ** | 796 1,811.190 | | 1,783.72 | 107.47 | 25APR01 | 1.000000 | 107.47 |
| ** WB1Q ** | 797 1,784.130 | | 1,678.72 | 105.41 | 25MAY01 | 1.000000 | 105.41 |
| ** WB1Q ** | 798 1,804.920 | | 1,698.77 | 106.15 | 25JUN01 | 1.000000 | 106.15 |
| ** WB1Q ** | 799 2,018.030 | | 1,899.86 | 118.17 | 25JUL01 | 1.000000 | 118.17 |
| ** WB1Q ** | 001 1,819.790 | | 1,713.71 | 106.88 | 25AUG01 | 1.000000 | 106.88 |
| ** WB1Q ** | CXL 160 -1,819.790 | | -1,692.52 | -127.27 | 27AUG01 | 1.000000 | -127.27 |
| ** WB1Q ** | 002 1,855.860 | | 1,748.18 | 107.68 | 25SEP01 | 1.000000 | 107.68 |
| ** WB1Q ** | 003 1,857.230 | | 1,749.95 | 107.28 | 25OCT01 | 1.000000 | 107.28 |
| ** WB1Q ** | CXL 130 -1,857.230 | | -1,728.48 | -128.75 | 25OCT01 | 1.000000 | -128.75 |
| ** WB1Q ** | 004 1,883.460 | | 1,775.18 | 108.28 | 25NOV01 | 1.000000 | 108.28 |
| ** WB1Q ** | CXL 514 -385,107.840 | | -358,551.38 | 1,678.61 | 28NOV01 | 1.000000 | 1,678.61 |
| ** WB1Q ** | 005 25,757.850 | | 24,283.85 | 1,474.00 | 25DEC01 | 1.000000 | 1,474.00 |
| ** WB1Q ** | 006 | | 1,778.86 | 101.32 | 25JAN02 | 000000 | |

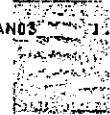


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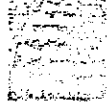
| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|------------|------------|-------------------|-----------------|-----------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE | BASE | BASE | BASE | BASE | BASE |
| | 1,778.860 | | | | | | |
| ** WB1Q ** | 007 8,747.220 | 8,747.22 | 8,251.58 | 25FEB02 495.64 | 25FEB02 | 1.000000 .00 | 495.64 |
| ** WB1Q ** | 008 1,764.860 | 1,764.86 | 1,665.30 | 25MAR02 99.56 | 25MAR02 | 1.000000 .00 | 99.56 |
| ** WB1Q ** | 009 10,818.650 | 10,818.65 | 10,211.38 | 25APR02 607.27 | 25APR02 | 1.000000 .00 | 607.27 |
| ** WB1Q ** | 010 1,731.170 | 1,731.17 | 1,634.46 | 25MAY02 96.71 | 25MAY02 | 1.000000 .00 | 96.71 |
| ** WB1Q ** | 011 2,047.280 | 2,047.28 | 1,933.49 | 25JUN02 113.79 | 25JUN02 | 1.000000 .00 | 113.79 |
| ** WB1Q ** | 012 2,950.840 | 2,950.84 | 2,787.62 | 25JUL02 163.22 | 25JUL02 | 1.000000 .00 | 163.22 |
| ** WB1Q ** | 013 1,859.530 | 1,859.53 | 1,757.19 | 25AUG02 102.34 | 25AUG02 | 1.000000 .00 | 102.34 |
| ** WB1Q ** | 014 2,426.250 | 2,426.25 | 2,293.42 | 25SEP02 132.83 | 25SEP02 | 1.000000 .00 | 132.83 |
| ** WB1Q ** | 015 22,913.740 | 22,913.74 | 21,665.58 | 25OCT02 1,248.16 | 25OCT02 | 1.000000 .00 | 1,248.16 |
| ** WB1Q ** | 016 14,376.900 | 14,376.90 | 13,597.92 | 25NOV02 778.98 | 25NOV02 | 1.000000 .00 | 778.98 |
| ** WB1Q ** | 017 2,196.780 | 2,196.78 | 2,078.36 | 25DEC02 118.42 | 25DEC02 | 1.000000 .00 | 118.42 |
| ** WB1Q ** | 018 4,288.550 | 4,288.55 | 4,058.59 | 25JAN03 229.96 | 25JAN03 | 1.000000 .00 | 229.96 |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|-------------|-------------|-------------------|-----------------|-----------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE | BASE | BASE | BASE | BASE | BASE |
| ** WB1Q ** | 020 2,033.000 | 2,033.00 | 1,924.42 | 25FEB03 108.30 | 25FEB03 | 1.000000 .00 | 108.30 |
| ** WB1Q ** | 021 34,356.320 | 34,356.32 | 32,533.76 | 25MAR03 1,822.56 | 25MAR03 | 1.000000 .00 | 1,822.56 |
| ** WB1Q ** | 022 10,104.830 | 10,104.83 | 9,571.77 | 25APR03 533.06 | 25APR03 | 1.000000 .00 | 533.06 |
| ** WB1Q ** | 023 9,873.270 | 9,873.27 | 9,355.22 | 01MAY03 518.05 | 25MAY03 | 1.000000 .00 | 518.05 |
| 31380Y608 | TOTAL | -194,963.41 | -205,473.08 | 10,509.47 L | | .00 | 10,509.67 L |
| | | 12,899.10 | 19,370.52 | -6,471.42 S | | .00 | -6,471.42 S |
| 31381AEN7 | FNMA POOL 454741 | 2028/12/01 | 6.000 | 14APR03 | 12JUN03 | 1.000000 | |
| ** WB1E ** | 135 444,907.81 | 444,907.81 | 444,941.55 | -33.74 | | .00 | -33.74 |
| | 431,851.060 | | | | | | |
| 31381AE72 | FNMA POOL 454758 | 2028/12/01 | 5.500 | 23JUL03 | 13AUG03 | 1.000000 | |
| ** WB1E ** | 048 50,685.97 | 50,685.97 | 51,435.48 | -749.51 | | .00 | -749.51 |
| | 49,967.680 | | | | | | |
| ** WB1E ** | CXL 048 -49,967.680 | -50,685.97 | -51,435.48 | 23JUL03 749.51 | 13AUG03 | 1.000000 .00 | 749.51 |
| ** WB1E ** | 270 49,967.680 | 50,685.97 | 51,435.48 | -749.51 | 13AUG03 | 1.000000 .00 | -749.51 |
| ** WB1E ** | CXL 270 -49,967.680 | -50,685.97 | -51,435.48 | 23JUL03 749.51 | 13AUG03 | 1.000000 .00 | 749.51 |
| ** WB1E ** | 768 49,967.680 | 50,685.97 | 51,435.48 | -749.51 | 13AUG03 | 1.000000 .00 | -749.51 |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECY GN/LS |
|-------------|-------------------------------|------------|------------|------------------|-----------------|-----------|--------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECY GN/LS | BASE CURR GN/LS | | NET BAS SECY GN/LS |
| | SHARES/PAR BASE PRINCIPAL NET | | BASE COST | BASE SECY GN/LS | | | |
| 31381AE72 | TOTAL | | 50,685.97 | 51,435.48 | -749.51 L | .00 | -749.51 L |
| 31381BF61 | FNMA POOL 455689 | 2028/12/01 | 6.000 | 06OCT03 | 15OCT03 | 1.000000 | |
| WBIE | 265 | 92,966.69 | 91,835.34 | 1,931.35 | | .00 | 1,931.35 |
| | 90,554.278 | | | | | | |
| 31381CF28 | FNMA POOL 454585 | 2028/12/01 | 6.500 | 12MAY03 | 14MAY03 | 1.000000 | |
| WBIE | 308 | 106,357.35 | 106,365.32 | -7.97 | | .00 | -7.97 |
| | 102,021.448 | | | | | | |
| 31381CHW0 | FNMA POOL 456645 | 2014/02/01 | 5.500 | 07JUL03 | 17JUL03 | 1.000000 | |
| WBIE | 625 | 166,621.30 | 166,872.16 | -250.78 | | .00 | -250.78 |
| | 160,502.230 | | | | | | |
| 31381DXP5 | FNMA POOL 457986 | 2029/01/01 | 6.000 | 14APR03 | 24JUN03 | 1.000000 | |
| WBIE | 364 | 629,025.08 | 629,072.78 | -47.70 | | .00 | -47.70 |
| | 610,565.038 | | | | | | |
| 31381FVL1 | FNMA POOL 459719 | 2014/02/01 | 5.500 | 07JUL03 | 17JUL03 | 1.000000 | |
| WBIE | 625 | 139,098.06 | 139,307.42 | -209.36 | | .00 | -209.36 |
| | 133,989.708 | | | | | | |
| 31382DU93 | FNMA POOL 479508 | 2029/04/01 | 6.500 | 12MAY03 | 14MAY03 | 1.000000 | |
| WBIE | 327 | 163,250.58 | 163,262.81 | -12.23 | | .00 | -12.23 |
| | 156,595.288 | | | | | | |
| 31382DVMS | FNMA POOL 479520 | 2029/05/01 | 6.500 | 28MAR03 | 14APR03 | 1.000000 | |
| WBIE | 026 | 11,024.89 | 10,896.38 | 128.59 | | .00 | 128.59 |
| | 10,576.238 | | | | | | |
| | CXL 026 | -11,024.89 | -10,896.38 | -128.59 | | 1.000000 | -128.59 |
| | -10,576.238 | | | | | .00 | |
| | WBIE | 214 | 9,753.25 | 9,639.50 | | 1.000000 | 113.75 |
| | 9,356.348 | | | | | .00 | |
| | WBIE | 736 | 1,219.89 | 1,268.91 | | 000000 | |
| | 1,219.898 | | | | | -41.02 | |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECY GN/LS |
|-------------|-------------------------------|------------|------------|------------------|-----------------|-----------|--------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECY GN/LS | BASE CURR GN/LS | | NET BAS SECY GN/LS |
| | SHARES/PAR BASE PRINCIPAL NET | | BASE COST | BASE SECY GN/LS | | | |
| 31382DVMS | TOTAL | | 10,973.14 | 10,988.41 | 72.73 L | .00 | 72.73 L |
| 31382DWQ3 | FNMA POOL 479555 | 2029/09/01 | 7.000 | 16APR03 | 12JUN03 | 1.000000 | |
| WBIF | 394 | 124,234.67 | 123,754.14 | 488.53 | | .00 | 488.53 |
| | 118,028.178 | | | | | | |
| 31382ERF1 | FNMA POOL 480286 | 2029/04/01 | 6.500 | 01DEC03 | 11DEC03 | 1.000000 | |
| WBIE | 243 | 109,265.12 | 107,461.53 | 1,803.59 | | .00 | 1,803.59 |
| | 104,936.588 | | | | | | |
| 31382FVY2 | FNMA POOL 481331 | 2029/01/01 | 6.000 | 14APR03 | 16JUN03 | 1.000000 | |
| WBIE | 136 | 390,487.19 | 390,516.88 | -29.61 | | .00 | -29.61 |
| | 379,027.538 | | | | | | |
| | WBIE | 137 | 390,713.66 | 390,743.29 | | 1.000000 | -29.63 |
| | 379,247.358 | | | | | .00 | |
| 31382FVY2 | TOTAL | | 781,200.85 | 781,268.89 | -59.24 L | .00 | -59.24 L |
| 31382FWY1 | FNMA POOL 481363 | 2029/01/01 | 6.500 | 12MAY03 | 14MAY03 | 1.000000 | |
| WBIE | 338 | 924,778.78 | 924,848.81 | -69.31 | | .00 | -69.31 |
| | 887,870.228 | | | | | | |
| 31382GCN5 | FNMA POOL 481677 | 2029/03/01 | 6.000 | 06OCT03 | 15OCT03 | 1.000000 | |
| WBIE | 268 | 177,897.88 | 174,591.12 | 2,506.68 | | .00 | 2,506.68 |
| | 172,502.238 | | | | | | |
| 31382H5X9 | FNMA POOL 483362 | 2029/01/01 | 6.000 | 14APR03 | 12JUN03 | 1.000000 | |
| WBIE | 281 | 29,121.61 | 29,123.82 | -2.21 | | .00 | -2.21 |
| | 28,266.988 | | | | | | |
| | WBIE | CXL 281 | -29,121.61 | -29,123.82 | | 1.000000 | 2.21 |
| | -28,266.988 | | | | | .00 | |

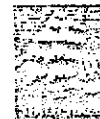


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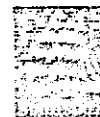
| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------------|------------|------------|-------------------|-----------------|-----------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| | SHARES/PAR BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | | | |
| 31382H5X9 | TOTAL | | .00 | .00 L | | .00 | .00 L |
| 31382H5Y7 | FNMA POOL 483363 | 2029/01/01 | 6.000 | 14APR03 | 12JUN03 | 1.000000 | |
| WBIE | 284 | 28,278.93 | 28,281.08 | -2.15 | | .00 | -2.15 |
| | 27,449.030 | | | | | | |
| WBIE | 284 | -28,278.93 | -28,281.08 | 14APR03 | 12JUN03 | 1.000000 | 2.15 |
| | -27,449.030 | | | 2.15 | | .00 | |
| 31382H5Y7 | TOTAL | | .00 | .00 L | | .00 | .00 L |
| 31382JAT8 | FNMA POOL 483418 | 2029/04/01 | 6.500 | 12MAY03 | 14MAY03 | 1.000000 | |
| WBIE | 278 | 59,860.34 | 59,864.83 | -4.49 | | .00 | -4.49 |
| | 57,419.990 | | | | | | |
| 31382JY39 | FNMA POOL 484130 | 2029/02/01 | 6.500 | 12MAY03 | 14MAY03 | 1.000000 | |
| WBIE | 285 | 61,312.90 | 61,317.49 | -4.59 | | .00 | -4.59 |
| | 58,813.330 | | | | | | |
| 31382J4P3 | FNMA POOL 484230 | 2029/02/01 | 6.000 | 14APR03 | 17JUN03 | 1.000000 | |
| WBIE | 365 | 514,928.32 | 514,967.37 | -39.05 | | .00 | -39.05 |
| | 499,816.680 | | | | | | |
| 31382KXA1 | FNMA POOL 484973 | 2014/06/01 | 5.500 | 07JUL03 | 17JUL03 | 1.000000 | |
| WBIE | 624 | 331,767.81 | 332,267.16 | -499.35 | | .00 | -499.35 |
| | 319,583.680 | | | | | | |
| 31382KXC7 | FNMA POOL 484975 | 2029/06/01 | 6.500 | 12MAY03 | 14MAY03 | 1.000000 | |
| WBIE | 281 | 598,470.47 | 598,515.34 | -44.87 | | .00 | -44.87 |
| | 574,072.410 | | | | | | |
| 31382K7H5 | FNMA POOL 485194 | 2029/03/01 | 7.000 | 08JUL03 | 13AUG03 | 1.000000 | |
| WBIO | 621 | 65,852.05 | 65,969.52 | -117.47 | | .00 | -117.47 |
| | 62,650.980 | | | | | | |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------------|-------------|-------------|-------------------|-----------------|-----------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| | SHARES/PAR BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | | | |
| 31382LCR5 | FNMA POOL 485280 | 2029/02/01 | 6.000 | 24MAR03 | 14MAY03 | 1.000000 | |
| WBIE | 281 | 154,518.51 | 155,080.82 | -562.31 | | .00 | -562.31 |
| | 149,949.730 | | | | | | |
| WBIE | 204 | 159,580.50 | 160,161.24 | 24MAR03 | 14MAY03 | 1.000000 | -580.74 |
| | 154,862.050 | | | -580.74 | | .00 | |
| 31382LCR5 | TOTAL | | 314,099.01 | 315,242.06 | -1,143.05 L | .00 | -1,143.05 L |
| 31382LF04 | FNMA POOL 485375 | 2029/03/01 | 6.500 | 12MAY03 | 14MAY03 | 1.000000 | |
| WBIE | 336 | 172,309.60 | 172,322.52 | -12.92 | | .00 | -12.92 |
| | 165,285.000 | | | | | | |
| WBIE | 336 | -172,309.60 | -172,322.52 | 12MAY03 | 14MAY03 | 1.000000 | 12.92 |
| | -165,285.000 | | | 12.92 | | .00 | |
| WBIE | 787 | 86,154.81 | 86,161.26 | 12MAY03 | 25JUN03 | 1.000000 | -6.45 |
| | 82,642.500 | | | -6.45 | | .00 | |
| WBIE | 788 | 86,154.81 | 86,161.26 | 12MAY03 | 25JUN03 | 1.000000 | -6.45 |
| | 82,642.500 | | | -6.45 | | .00 | |
| 31382LFQ4 | TOTAL | | 172,309.62 | 172,322.52 | -12.90 L | .00 | -12.90 L |
| 31382MPHJ | FNMA POOL 486524 | 2029/02/01 | 6.500 | 03DEC03 | 11DEC03 | 1.000000 | |
| WBIE | 242 | 96,749.42 | 95,152.41 | 1,597.01 | | .00 | 1,597.01 |
| | 92,916.610 | | | | | | |
| 31382NHF0 | FNMA POOL 487581 | 2029/02/01 | 6.500 | 12MAY03 | 14MAY03 | 1.000000 | |
| WBIE | 355 | 256,186.12 | 256,205.32 | -19.20 | | .00 | -19.20 |
| | 245,742.080 | | | | | | |



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| ASSET ID SH SELL/BTC | SECURITY LOT | DESCRIPTION LOCAL PRINCIPAL NET | MAT DATE | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|------------------|------------------------------------|------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 31382QLP8 | FNMA POOL 489134 | | 2029/07/01 | 6.500 | 28MAR03 | 14APR03 | 1.000000 | |
| » WBIE » | 027 | 58,578.91 | | 58,217.97 | 360.94 | | .00 | 360.94 |
| | 56,195.010 | | | | | | | |
| » WBIE » | CXL 027 | -58,578.91 | | -58,217.97 | -360.94 | 28MAR03 | 14APR03 | 1.000000 |
| | -56,195.010 | | | | | | .00 | -360.94 |
| » WBIE » | 225 | 56,027.89 | | 55,682.67 | 345.22 | 28MAR03 | 14APR03 | 1.000000 |
| | 53,747.810 | | | | | | .00 | 345.22 |
| » WBIE » | 737 | 2,447.28 | | 2,544.54 | -97.34 | 25APR03 | 25APR03 | 1.000000 |
| | 2,447.280 | | | | | | .00 | -97.34 |
| 31382QLP8 | TOTAL | 58,475.89 | | 58,227.21 | 247.88 L | | .00 | 247.88 L |
| 31382QL37 | FNMA POOL 489146 | | 2029/07/01 | 6.000 | 14APR03 | 16JUN03 | 1.000000 | |
| » WBIE » | 282 | 28,221.07 | | 28,223.21 | -2.14 | | .00 | -2.14 |
| | 27,392.860 | | | | | | | |
| 31382QYCS | FNMA POOL 489507 | | 2029/07/01 | 6.500 | 12MAY03 | 14MAY03 | 1.000000 | |
| » WBIE » | 234 | 432,999.85 | | 433,032.38 | -32.45 | | .00 | -32.45 |
| | 415,347.580 | | | | | | | |
| 31382RZ97 | FNMA POOL 490468 | | 2029/04/01 | 6.500 | 12MAY03 | 14MAY03 | 1.000000 | |
| » WBIE » | 294 | 76,139.14 | | 76,144.87 | -5.71 | | .00 | -5.71 |
| | 73,035.170 | | | | | | | |
| 31382SR78 | FNMA POOL 491110 | | 2014/04/01 | 5.500 | 07JUL03 | 17JUL03 | 1.000000 | |
| » WBIE » | 629 | 232,256.03 | | 232,605.69 | -349.57 | | .00 | -349.57 |
| | 223,726.460 | | | | | | | |
| 31382TFL8 | FNMA POOL 491671 | | 2029/03/01 | 6.000 | 24MAR03 | 13MAY03 | 1.000000 | |
| » WBIE » | 206 | 714,088.27 | | 716,686.92 | -2,598.65 | | .00 | -2,598.65 |
| | 692,974.210 | | | | | | | |
| » WBIE » | 138 | 78,322.45 | | 78,328.38 | 14APR03 | 12JUN03 | 000000 | -5.93 |
| | 76,023.910 | | | | -5.93 | | .00 | |



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|-------------------------|------------------|------------------------------------|------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 31382TFL8 | TOTAL | 792,418.72 | | 795,015.30 | -2,604.58 L | | .00 | -2,604.58 L |
| 31382T3H8 | FNMA POOL 492308 | | 2029/04/01 | 6.500 | 12MAY03 | 14MAY03 | 1.000000 | |
| » WBIE » | 284 | 604,756.34 | | 604,801.68 | -45.32 | | .00 | -45.32 |
| | 588,182.828 | | | | | | | |
| 31382UZ85 | FNMA POOL 493138 | | 2014/05/01 | 5.500 | 07JUL03 | 17JUL03 | 1.000000 | |
| » WBIE » | 624 | 333,105.57 | | 333,686.93 | -581.36 | | .00 | -581.36 |
| | 328,872.318 | | | | | | | |
| 31382VCF9 | FNMA POOL 493378 | | 2029/04/01 | 6.500 | 28MAR03 | 14APR03 | 1.000000 | |
| » WBIE » | 025 | 91,696.85 | | 98,626.65 | 1,869.48 | | .00 | 1,869.48 |
| | 87,964.438 | | | | | | | |
| » WBIE » | CXL 025 | -91,696.85 | | -98,626.65 | -1,869.48 | 28MAR03 | 14APR03 | 1.000000 |
| | -87,964.438 | | | | | | .00 | -1,869.48 |
| » WBIE » | 226 | 84,411.46 | | 83,427.82 | 984.44 | 28MAR03 | 14APR03 | 1.000000 |
| | 80,976.298 | | | | | | .00 | 984.44 |
| » WBIE » | 738 | 6,988.14 | | 7,223.88 | -234.94 | 25APR03 | 25APR03 | 1.000000 |
| | 6,988.140 | | | | | | .00 | -234.94 |
| 31382VCF9 | TOTAL | 91,399.68 | | 98,458.10 | 749.58 L | | .00 | 749.58 L |
| 31382VVX9 | FNMA POOL 493938 | | 2029/04/01 | 6.500 | 10JAN03 | 13FEB03 | 1.000000 | |
| » WBIE » | 192 | 855,039.42 | | 855,167.87 | -128.45 | | .00 | -128.45 |
| | 822,829.798 | | | | | | | |
| » WBIE » | 193 | 973,175.12 | | 973,321.31 | -146.19 | 10JAN03 | 13FEB03 | 1.000000 |
| | 935,604.748 | | | | | | .00 | -146.19 |
| » WBIE » | 872 | 561,818.45 | | 583,559.46 | -22,541.01 | 25MAR03 | 25MAR03 | 1.000000 |
| | 561,018.458 | | | | | | .00 | -22,541.01 |
| » WBIE » | 021 | 4,627,298.67 | | 4,600,198.35 | 27,892.32 | 28MAR03 | 14APR03 | 000000 |
| | 4,438,980.888 | | | | | | .00 | |



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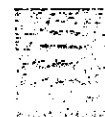
| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECTY GN/LS NET BAS SECTY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--|
| ** WB1E ** | CXL 021 -4,438,980.800 | -4,627,290.67 | -4,600,198.35 | 28MAR03 -27,092.32 | 14APR03 | 1.000000 .00 | -27,092.32 |
| ** WB1E ** | 230 3,968,369.550 | 4,136,715.25 | 4,112,495.16 | 28MAR03 24,220.09 | 14APR03 | 1.000000 .00 | 24,220.09 |
| ** WB1E ** | 739 470,611.250 | 470,611.25 | 489,472.67 | 25APR03 -18,861.42 | 25APR03 | 1.000000 .00 | -18,861.42 |
| 31382VX9 | TOTAL | 6,996,559.49 | 7,014,016.47 | -17,456.98 L | | .00 | -17,456.98 L |
| 31382X2N9 | FNMA POOL 495881 | | 2014/05/01 6.000 | 12JUN03 | 17JUN03 | 1.000000 | |
| ** WB2J ** | 503 573,023.790 | 598,093.58 | 597,791.08 | 302.50 | | .00 | 302.50 |
| 31383AFP9 | FNMA POOL 497074 | | 2029/06/01 6.500 | 28MAR03 | 14APR03 | 1.000000 | |
| ** WB1E ** | 019 40,936.950 | 42,673.57 | 42,410.71 | 262.86 | | .00 | 262.86 |
| ** WB1E ** | CXL 019 -40,936.950 | -42,673.57 | -42,410.71 | 26MAR03 -262.86 | 14APR03 | 1.000000 .00 | -262.86 |
| ** WB1E ** | 237 39,047.780 | 40,704.26 | 40,453.53 | 28MAR03 250.73 | 14APR03 | 1.000000 .00 | 250.73 |
| ** WB1E ** | 740 1,889.170 | 1,889.17 | 1,964.31 | 25APR03 -75.14 | 25APR03 | 1.000000 .00 | -75.14 |
| 31383AFP9 | TOTAL | 42,593.43 | 42,417.84 | 175.59 L | | .00 | 175.59 L |
| 31383BMH4 | FNMA POOL 498173 | | 2029/08/01 7.000 | 09JUL03 | 14JUL03 | 1.000000 | |
| ** WB1F ** | 156 79,887.180 | 84,143.66 | 83,778.87 | 364.79 | | .00 | 364.79 |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECTY GN/LS NET BAS SECTY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--|
| 31383CU60 | FNMA POOL 499305 | | 2029/08/01 6.500 | 12MAY03 | 14MAY03 | 1.000000 | |
| ** WB1E ** | 331 160,929.870 | 167,769.39 | 167,781.96 | -12.57 | | .00 | -12.57 |
| 31383CU78 | FNMA POOL 499306 | | 2029/08/01 7.000 | 09JUL03 | 14JUL03 | 1.000000 | |
| ** WB1F ** | 150 94,894.540 | 99,950.63 | 99,517.31 | 433.32 | | .00 | 433.32 |
| 31383CU86 | FNMA POOL 499307 | | 2029/08/01 7.000 | 10OCT03 | 15OCT03 | 1.000000 | |
| ** WB1F ** | 287 66,818.830 | 70,493.84 | 70,098.79 | 395.07 | | .00 | 395.07 |
| 31383CWH4 | FNMA POOL 499348 | | 2029/09/01 7.000 | 16APR03 | 12JUN03 | 1.000000 | |
| ** WB1F ** | 410 323,901.190 | 340,956.61 | 339,637.82 | 1,318.79 | | .00 | 1,318.79 |
| 31383CWJ0 | FNMA POOL 499349 | | 2029/09/01 7.000 | 16APR03 | 12JUN03 | 1.000000 | |
| ** WB1F ** | 409 272,240.160 | 286,575.30 | 285,466.85 | 1,108.45 | | .00 | 1,108.45 |
| 31383CST0 | FNMA POOL 499510 | | 2029/06/01 7.000 | 09JUL03 | 14JUL03 | 1.000000 | |
| ** WB1F ** | 153 110,157.510 | 116,026.83 | 115,524.24 | 502.59 | | .00 | 502.59 |
| 31383DVF7 | FNMA POOL 500214 | | 2029/06/01 6.500 | 15MAY03 | 16MAY03 | 1.000000 | |
| ** WB1E ** | 215 1,870,060.140 | 1,950,706.56 | 1,946,615.73 | 4,090.83 | | .00 | 4,090.83 |
| 31383DX65 | FNMA POOL 500301 | | 2029/06/01 6.500 | 12MAY03 | 14MAY03 | 1.000000 | |
| ** WB1E ** | 295 79,239.290 | 82,606.96 | 82,613.15 | -6.19 | | .00 | -6.19 |
| 31383DY64 | FNMA POOL 500333 | | 2029/06/01 6.500 | 15MAY03 | 16MAY03 | 1.000000 | |
| ** WB1E ** | 230 46,871.020 | 48,892.33 | 48,732.00 | 160.33 | | .00 | 160.33 |



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|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--|
| 31383D5H2 ** WB1E ** | FNMA POOL 500440 230 20,623.750 | 2029/06/01 | 6.500 21,501.87 | 12MAY03 -1.61 | 14MAY03 | 1.000000 .00 | -1.61 |
| 31383EFW6 ** WB1E ** | FNMA POOL 500681 298 81,729.988 | 2029/06/01 | 6.500 85,209.84 | 12MAY03 -6.39 | 14MAY03 | 1.000000 .00 | -6.39 |
| 31383EFX4 ** WB1E ** | FNMA POOL 500682 230 368,511.540 | 2029/06/01 | 6.500 384,202.87 | 12MAY03 -28.78 | 14MAY03 | 1.000000 .00 | -28.78 |
| 31383FB56 ** WB1E ** | FNMA POOL 501468 023 37,458.450 | 2029/08/01 | 6.500 38,591.75 | 28MAR03 -455.76 | 14APR03 | 1.000000 .00 | 455.76 |
| 31383FB56 ** WB1E ** | CXL 023 -37,458.450 | | -38,591.75 | 28MAR03 -455.76 | 14APR03 | 1.000000 .00 | -455.76 |
| 31383FB56 ** WB1E ** | 232 35,240.640 | | 36,306.84 | 28MAR03 428.77 | 14APR03 | 1.000000 .00 | 428.77 |
| 31383FB56 ** WB1E ** | 741 2,217.818 | | 2,292.48 | 25APR03 -74.59 | 25APR03 | 1.000000 .00 | -74.59 |
| 31383FB56 | TOTAL | | 38,953.42 | 354.18 L | | .00 | 354.18 L |
| 31383G2A3 ** WB1F ** | FNMA POOL 503869 394 97,009.668 | 2029/09/01 | 7.000 101,722.84 | 16APR03 394.98 | 12JUN03 | 1.000000 .00 | 394.98 |
| 31383HAP9 ** WB1E ** | FNMA POOL 503214 220 24,276.988 | 2029/06/01 | 6.500 25,091.82 | 15MAY03 232.82 | 16MAY03 | 1.000000 .00 | 232.02 |



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|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--|
| 31383HAV4 ** WB1E ** | FNMA POOL 503220 280 87,515.520 | 2029/07/01 | 6.000 98,797.35 | 14APR03 -635.85 | 19JUN03 | 1.000000 .00 | -635.85 |
| 31383HAV4 ** WB1E ** | 363 579,594.130 | | 597,163.88 | 14APR03 -45.28 | 19JUN03 | 1.000000 .00 | -45.28 |
| 31383HAV4 | TOTAL | | 687,279.30 | -681.13 L | | .00 | -681.13 L |
| 31383HA38 ** WB1E ** | FNMA POOL 503226 330 163,191.118 | 2029/07/01 | 6.500 178,139.48 | 12MAY03 -12.75 | 14MAY03 | 1.000000 .00 | -12.75 |
| 31383HK94 ** WB2J ** | FNMA POOL 503528 841 59,837.158 | 2014/07/01 | 6.000 62,403.24 | 30APR03 294.85 | 19MAY03 | 1.000000 .00 | 294.85 |
| 31383HK94 ** WB2J ** | 691 68,288.498 | | 62,873.95 | 30APR03 297.88 | 19MAY03 | 1.000000 .00 | 297.88 |
| 31383HK94 ** WB2J ** | CXL 691 -60,288.498 | | -63,171.83 | 30APR03 -297.88 | 19MAY03 | 1.000000 .00 | -297.88 |
| 31383HK94 ** WB2J ** | 795 59,837.158 | | 62,698.11 | 30APR03 294.85 | 19MAY03 | 1.000000 .00 | 294.85 |
| 31383HK94 ** WB2J ** | CXL 795 -59,837.158 | | -62,698.11 | 30APR03 -294.85 | 19MAY03 | 1.000000 .00 | -294.85 |
| 31383HK94 ** WB2J ** | 244 451.348 | | 451.34 | 25MAY03 -20.64 | 25MAY03 | 1.000000 .00 | -20.64 |



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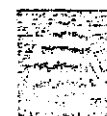
| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------------|------------|------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | | NET BAS SECTY GN/LS |
| | SHARES/PAR BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | | | |
| 31383HK94 | TOTAL | | | | | | |
| | 63,149.45 | | 62,875.24 | 274.21 L | | .00 | 274.21 L |
| 31383HNK6 | FNMA POOL 503594 | 2029/06/01 | 6.500 | 12MAY03 | 14MAY03 | 1.000000 | |
| ** WB1E ** | | | | | | | |
| | 342 | 931,031.98 | 931,101.75 | -69.77 | | .00 | -69.77 |
| | 893,076.240 | | | | | | |
| 31383JNS5 | FNMA POOL 504501 | 2029/09/01 | 7.000 | 16APR03 | 12JUN03 | 1.000000 | |
| ** WB1F ** | | | | | | | |
| | 395 | 333,098.28 | 331,809.89 | 1,288.39 | | .00 | 1,288.39 |
| | 316,435.950 | | | | | | |
| 31383JPUB | FNMA POOL 504535 | 2029/10/01 | 7.500 | 25AUG03 | 25AUG03 | 1.000000 | |
| ** WB1F ** | | | | | | | |
| | 076 | 1,693.18 | 1,782.27 | -89.09 | | .00 | -89.09 |
| | 1,693.180 | | | | | | |
| 31383JQC7 | FNMA POOL 504551 | 2029/06/01 | 7.000 | 14AUG03 | 15SEP03 | 1.000000 | |
| ** WB1F ** | | | | | | | |
| | 497 | 75,582.89 | 75,824.87 | -241.98 | | .00 | -241.98 |
| | 72,284.890 | | | | | | |
| ** WB1F ** | | | | | | | |
| | 714 | 76,566.68 | 76,084.16 | 482.52 | 15SEP03 | 1.000000 | 482.52 |
| | 72,532.080 | | | | | .00 | |
| ** WB1F ** | | | | | | | |
| | 714 | -76,566.68 | -76,084.16 | -482.52 | 15SEP03 | 1.000000 | -482.52 |
| | -72,532.080 | | | | | .00 | |
| ** WB1F ** | | | | | | | |
| | 737 | 75,841.36 | 76,084.16 | -242.80 | 15SEP03 | 1.000000 | -242.80 |
| | 72,532.080 | | | | | .00 | |
| ** WB1F ** | | | | | | | |
| | 737 | -75,841.36 | -76,084.16 | 242.80 | 15SEP03 | 1.000000 | 242.80 |
| | -72,532.080 | | | | | .00 | |
| ** WB1F ** | | | | | | | |
| | 672 | 247.19 | 240.14 | -12.97 | 25SEP03 | 1.000000 | -12.97 |
| | 247.190 | | | | | .00 | |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------------|-------------|-------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | | NET BAS SECTY GN/LS |
| | SHARES/PAR BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | | | |
| 31383JQC7 | TOTAL | | | | | | |
| | 75,830.00 | | 76,085.03 | -254.95 L | | .00 | -254.95 L |
| 31383JTQ3 | FNMA POOL 504659 | 2029/07/01 | 7.000 | 09JUL03 | 14JUL03 | 1.000000 | |
| ** WB1F ** | | | | | | | |
| | 154 | 76,364.26 | 76,033.32 | 330.94 | | .00 | 330.94 |
| | 72,501.300 | | | | | | |
| 31383JVN7 | FNMA POOL 504721 | 2029/07/01 | 6.500 | 12MAY03 | 14MAY03 | 1.000000 | |
| ** WB1E ** | | | | | | | |
| | 280 | 61,470.00 | 61,474.61 | -4.61 | | .00 | -4.61 |
| | 58,964.030 | | | | | | |
| 31383JX54 | FNMA POOL 504800 | 2014/07/01 | 6.500 | 18MAR03 | 21APR03 | 1.000000 | |
| ** WB2J ** | | | | | | | |
| | 386 | 141,132.04 | 139,615.13 | 1,516.91 | | .00 | 1,516.91 |
| | 133,339.980 | | | | | | |
| ** WB2J ** | | | | | | | |
| | 386 | -141,132.04 | -139,615.13 | -1,516.91 | 21APR03 | 1.000000 | -1,516.91 |
| | -133,339.980 | | | | | .00 | |
| ** WB2J ** | | | | | | | |
| | 520 | 129,218.55 | 127,829.69 | 1,388.86 | 21APR03 | 1.000000 | 1,388.86 |
| | 122,084.250 | | | | | .00 | |
| ** WB2J ** | | | | | | | |
| | 648 | 11,255.73 | 11,804.51 | -548.78 | 25APR03 | 1.000000 | -548.78 |
| | 11,255.730 | | | | | .00 | |
| 31383JX54 | TOTAL | | | | | | |
| | 140,474.28 | | 139,634.20 | 840.08 L | | .00 | 840.08 L |
| 31383KKS5 | FNMA POOL 505305 | 2029/08/01 | 7.000 | 16APR03 | 12JUN03 | 1.000000 | |
| ** WB1F ** | | | | | | | |
| | 392 | 99,889.75 | 99,503.51 | 386.24 | | .00 | 386.24 |
| | 94,893.040 | | | | | | |
| 31383LD93 | FNMA POOL 506028 | 2029/08/01 | 7.000 | 09JUL03 | 14JUL03 | 1.000000 | |
| ** WB1F ** | | | | | | | |
| | 157 | 285,918.79 | 284,679.19 | 1,239.60 | | .00 | 1,239.60 |
| | 271,455.320 | | | | | | |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 31383LFW0 | FNMA POOL 506001 | 2029/11/01 | 6.500 | 12MAY03 | 14MAY03 | 1.000000 | |
| » WBIE » | 302 102,596.40 | | 102,604.09 | -7.69 | | .00 | -7.69 |
| | 98,413.810 | | | | | | |
| 31383LFX0 | FNMA POOL 506002 | 2029/11/01 | 7.000 | 08JAN03 | 14JAN03 | 1.000000 | |
| » WBIE » | 834 109,631.15 | | 108,956.07 | 675.00 | | .00 | 675.00 |
| | 104,108.520 | | | | | | |
| » WBIE » | CXL 834 -109,631.15 | | -108,956.07 | -675.00 | 08JAN03 | 14JAN03 | 1.000000 |
| | -104,108.520 | | | | | .00 | -675.00 |
| 31383LFX0 | TOTAL | | .00 | .00 L | | .00 | .00 L |
| 31383LHX6 | FNMA POOL 506146 | 2029/08/01 | 7.000 | 09JUL03 | 14JUL03 | 1.000000 | |
| » WBIF » | 146 133,278.94 | | 132,641.37 | 637.57 | | .00 | 637.57 |
| | 126,536.890 | | | | | | |
| 31383LTT2 | FNMA POOL 506462 | 2029/08/01 | 7.000 | 09JUL03 | 14JUL03 | 1.000000 | |
| » WBIF » | 158 92,584.32 | | 92,182.92 | 401.40 | | .00 | 401.40 |
| | 87,900.850 | | | | | | |
| 31383MG23 | FNMA POOL 507017 | 2029/07/01 | 6.500 | 28MAR03 | 14APR03 | 1.000000 | |
| » WBIE » | 029 48,119.82 | | 47,823.32 | 296.50 | | .00 | 296.50 |
| | 46,161.560 | | | | | | |
| » WBIE » | CXL 029 -48,119.82 | | -47,823.32 | -296.50 | 28MAR03 | 14APR03 | 1.000000 |
| | -46,161.560 | | | | | .00 | -296.50 |
| » WBIE » | 234 44,874.05 | | 44,597.55 | 276.50 | 28MAR03 | 14APR03 | 1.000000 |
| | 43,047.800 | | | | | .00 | 276.50 |
| » WBIE » | 742 3,113.60 | | 3,237.52 | -123.84 | 25APR03 | 25APR03 | 1.000000 |
| | 3,113.600 | | | | | .00 | -123.84 |



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|-------------------------|--|------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 31383MG23 | TOTAL | | 47,987.73 | 47,835.07 | 152.66 L | .00 | 152.66 L |
| 31383MQV8 | FNMA POOL 507260 | 2029/07/01 | 6.500 | 12MAY03 | 14MAY03 | 1.000000 | |
| » WBIE » | 249 23,247.47 | | 23,249.21 | -1.74 | | .00 | -1.74 |
| | 22,299.730 | | | | | | |
| 31383MYR8 | FNMA POOL 507520 | 2029/08/01 | 6.500 | 10JAN03 | 26FEB03 | 1.000000 | |
| » WBIE » | 572 374,830.80 | | 374,887.19 | -56.31 | | .00 | -56.31 |
| | 360,360.170 | | | | | | |
| » WBIE » | 613 374,830.80 | | 374,887.19 | -56.31 | 10JAN03 | 27FEB03 | 1.000000 |
| | 360,360.170 | | | | | .00 | -56.31 |
| 31383MYR8 | TOTAL | | 749,661.76 | 749,774.38 | -112.62 L | .00 | -112.62 L |
| 31383N5H0 | FNMA POOL 508548 | 2014/08/01 | 5.500 | 07JUL03 | 17JUL03 | 1.000000 | |
| » WBIE » | 638 104,397.72 | | 104,554.85 | -157.13 | | .00 | -157.13 |
| | 100,563.750 | | | | | | |
| 31383PJ64 | FNMA POOL 508885 | 2029/07/01 | 7.000 | 16APR03 | 12JUN03 | 1.000000 | |
| » WBIF » | 398 127,082.21 | | 126,511.33 | 498.88 | | .00 | 498.88 |
| | 120,649.270 | | | | | | |
| 31383P426 | FNMA POOL 509440 | 2029/10/01 | 6.500 | 12MAY03 | 14MAY03 | 1.000000 | |
| » WBIE » | 263 41,322.24 | | 41,325.34 | -3.10 | | .00 | -3.10 |
| | 39,637.640 | | | | | | |
| 31383P6C5 | FNMA POOL 509467 | 2029/10/01 | 7.000 | 09JUL03 | 14JUL03 | 1.000000 | |
| » WBIF » | 140 202,704.56 | | 201,734.11 | 970.45 | | .00 | 970.45 |
| | 192,450.550 | | | | | | |
| 31383QF58 | FNMA POOL 509688 | 2029/08/01 | 6.500 | 12MAY03 | 14MAY03 | 1.000000 | |
| » WBIE » | 381 699,501.28 | | 699,553.78 | -52.42 | | .00 | -52.42 |
| | 670,984.640 | | | | | | |



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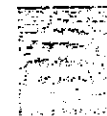
| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 31383RS78 ** WBIF ** | FNMA POOL 510942 393 98,322.31 | 2029/08/01 | 7.000 97,942.15 | 16APR03 380.16 | 12JUN03 | 1.000000 .00 | 380.16 |
| | 93,404.010 | | | | | | |
| 31383R323 ** WBIE ** | FNMA POOL 511216 024 19,206.98 | 2029/09/01 | 6.500 18,982.75 | 28MAR03 224.23 | 14APR03 | 1.000000 .00 | 224.23 |
| | 18,425.340 | | | | | | |
| ** WBIE ** | CXL 024 -19,206.98 | | -18,982.75 | 28MAR03 -224.23 | 14APR03 | 1.000000 .00 | -224.23 |
| | -18,425.340 | | | | | | |
| ** WBIE ** | 235 10,226.95 | | 10,107.56 | 28MAR03 119.39 | 14APR03 | 1.000000 .00 | 119.39 |
| | 9,810.760 | | | | | | |
| ** WBIE ** | 743 8,614.58 | | 8,904.30 | 25APR03 -289.72 | 25APR03 | 1.000000 .00 | -289.72 |
| | 8,614.580 | | | | | | |
| 31383RS23 | TOTAL | | 19,011.86 | -170.33 L | | .00 | -170.33 L |
| 31383SED8 ** WBIF ** | FNMA POOL 511432 288 54,401.13 | 2029/09/01 | 7.000 54,096.06 | 100CT03 305.07 | 150CT03 | 1.000000 .00 | 305.07 |
| | 51,565.060 | | | | | | |
| 31383SSJ0 ** WBIE ** | FNMA POOL 511821 148 333,693.64 | 2016/06/01 | 5.500 330,826.79 | 14MAY03 2,866.85 | 05AUG03 | 1.000000 .00 | 2,866.85 |
| | 320,486.110 | | | | | | |
| 31383SUT5 ** WBIF ** | FNMA POOL 511894 397 107,822.57 | 2029/09/01 | 7.000 107,405.52 | 16APR03 417.05 | 12JUN03 | 1.000000 .00 | 417.05 |
| | 102,429.040 | | | | | | |
| 31383S222 ** WBIE ** | FNMA POOL 512092 262 46,717.07 | 2029/12/01 | 6.500 46,720.57 | 12MAY03 -3.50 | 14MAY03 | 1.000000 .00 | -3.50 |
| | 44,812.540 | | | | | | |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 31383TFP8 ** WBIE ** | FNMA POOL 512374 022 50,985.38 | 2029/09/01 | 6.500 50,671.07 | 28MAR03 314.31 | 14APR03 | 1.000000 .00 | 314.31 |
| | 48,910.500 | | | | | | |
| ** WBIE ** | CXL 022 -50,985.38 | | -50,671.07 | 28MAR03 -314.31 | 14APR03 | 1.000000 .00 | -314.31 |
| | -48,910.500 | | | | | | |
| ** WBIE ** | 242 41,319.09 | | 41,064.37 | 28MAR03 254.72 | 14APR03 | 1.000000 .00 | 254.72 |
| | 39,637.590 | | | | | | |
| ** WBIE ** | 744 9,272.91 | | 9,641.74 | 25APR03 -368.83 | 25APR03 | 1.000000 .00 | -368.83 |
| | 9,272.910 | | | | | | |
| 31383TFP8 | TOTAL | | 50,706.11 | -114.11 L | | .00 | -114.11 L |
| 31383TF37 ** WBIF ** | FNMA POOL 512386 286 149,543.30 | 2029/09/01 | 7.000 148,592.50 | 100CT03 950.80 | 150CT03 | 1.000000 .00 | 950.80 |
| | 160,704.550 | | | | | | |
| 31383UJP1 ** WBIE ** | FNMA POOL 513370 573 434,947.86 | 2029/08/01 | 6.500 435,013.19 | 10JAN03 -65.33 | 26FEB03 | 1.000000 .00 | -65.33 |
| | 418,156.270 | | | | | | |
| ** WBIE ** | 614 434,947.86 | | 435,013.19 | 10JAN03 -65.33 | 28FEB03 | 1.000000 .00 | -65.33 |
| | 418,156.270 | | | | | | |
| 31383UJP1 | TOTAL | | 870,026.38 | -130.66 L | | .00 | -130.66 L |
| 31383VLC5 ** WBIF ** | FNMA POOL 514323 398 114,004.97 | 2029/09/01 | 7.000 113,564.03 | 16APR03 440.94 | 12JUN03 | 1.000000 .00 | 440.94 |
| | 108,302.190 | | | | | | |



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ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|------------|------------|-------------|-----------|-----------|---------------------|
| SH SELL/BTC | LDT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | GN/LS | GN/LS | GN/LS | NET BAS SECTY GN/LS |
| | SHARES/FAR | BASE | BASE | SECTY GN/LS | BASE CURR | | |
| 31383VL68 | FNMA POOL 514349 | 2029/09/01 | 7.000 | 09JUL03 | 14JUL03 | 1.000000 | |
| » WBIF » | 136 | 250,850.79 | 249,762.71 | 1,088.00 | .00 | | 1,088.00 |
| | 238,161.268 | | | | | | |
| 31383V288 | FNMA POOL 514770 | 2029/12/01 | 7.000 | 09JUL03 | 14JUL03 | 1.000000 | |
| » WBIF » | 138 | 108,140.33 | 107,670.65 | 469.68 | .00 | | 469.68 |
| | 102,669.958 | | | | | | |
| 31383WH95 | FNMA POOL 515154 | 2029/09/01 | 6.500 | 12MAY03 | 14MAY03 | 1.000000 | |
| » WBIE » | 286 | 67,938.79 | 67,943.88 | -5.09 | .00 | | -5.09 |
| | 65,169.188 | | | | | | |
| 31383YGB7 | FNMA POOL 514894 | 2029/07/01 | 6.500 | 01DEC03 | 11DEC03 | 1.000000 | |
| » WBIE » | 227 | 6,182.79 | 6,169.67 | 13.12 | .00 | | 13.12 |
| | 5,937.860 | | | | | | |
| 31383YN94 | FNMA POOL 517116 | 2029/11/01 | 7.000 | 16APR03 | 12JUN03 | 1.000000 | |
| » WBIF » | 401 | 103,241.42 | 102,842.02 | 399.60 | .00 | | 399.60 |
| | 98,077.248 | | | | | | |
| 31384CEB6 | FNMA POOL 519530 | 2029/11/01 | 7.000 | 09JUL03 | 14JUL03 | 1.000000 | |
| » WBIF » | 137 | 86,400.61 | 86,025.51 | 375.10 | .00 | | 375.10 |
| | 82,029.958 | | | | | | |
| 31384CYB4 | FNMA POOL 520106 | 2030/03/01 | 7.000 | 16APR03 | 12JUN03 | 1.000000 | |
| » WBIF » | 388 | 112,819.80 | 112,381.76 | 437.24 | .00 | | 437.24 |
| | 107,175.548 | | | | | | |
| 31384HQZ9 | FNMA POOL 524372 | 2029/12/01 | 6.500 | 12MAY03 | 14MAY03 | 1.000000 | |
| » WBIE » | 317 | 118,865.21 | 118,874.12 | -8.91 | .00 | | -8.91 |
| | 114,019.398 | | | | | | |
| 31384HTF0 | FNMA POOL 524450 | 2030/01/01 | 7.000 | 08JAN03 | 14JAN03 | 1.000000 | |
| » WBIE » | 479 | 355,709.88 | 353,519.44 | 2,190.34 | .00 | | 2,190.34 |
| | 337,791.048 | | | | | | |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|-------------|-------------|-------------|-----------|-----------|---------------------|
| SH SELL/BTC | LDT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | GN/LS | GN/LS | GN/LS | NET BAS SECTY GN/LS |
| | SHARES/FAR | BASE | BASE | SECTY GN/LS | BASE CURR | | |
| 31384HUA9 | FNMA POOL 524477 | 2015/02/01 | 6.500 | 18MAR03 | 21APR03 | 1.000000 | |
| » WB2J » | 381 | 347,308.64 | 345,701.63 | 1,607.01 | .00 | | 1,607.01 |
| | 328,133.354 | | | | | | |
| » WB2J » | CXL 381 | -347,308.64 | -345,701.63 | -1,607.01 | .00 | | -1,607.01 |
| | -328,133.358 | | | | | | |
| » WB2J » | 509 | 292,082.68 | 290,731.20 | 1,351.48 | .00 | | 1,351.48 |
| | 275,956.478 | | | | | | |
| » WB2J » | 649 | 52,176.88 | 55,085.31 | -2,908.43 | .00 | | -2,908.43 |
| | 52,176.888 | | | | | | |
| 31384HUA9 | TOTAL | | 345,816.51 | -1,556.95 L | | .00 | -1,556.95 L |
| | 344,259.56 | | | | | | |
| 31384JYV2 | FNMA POOL 525076 | 2029/12/01 | 7.000 | 08JAN03 | 14JAN03 | 1.000000 | |
| » WBIE » | 612 | 79,243.97 | 78,756.00 | 487.97 | .00 | | 487.97 |
| | 75,252.088 | | | | | | |
| 31384LBT0 | FNMA POOL 526650 | 2029/12/01 | 7.000 | 08JAN03 | 14JAN03 | 1.000000 | |
| » WBIE » | 481 | 108,488.13 | 107,828.89 | 668.04 | .00 | | 668.04 |
| | 103,023.080 | | | | | | |
| 31384LBB6 | FNMA POOL 526663 | 2029/12/01 | 7.000 | 08JAN03 | 14JAN03 | 1.000000 | |
| » WBIE » | 836 | 96,863.05 | 96,266.60 | 596.45 | .00 | | 596.45 |
| | 91,983.618 | | | | | | |
| » WBIE » | CXL 836 | -96,863.05 | -96,266.60 | -596.45 | .00 | | -596.45 |
| | -91,983.618 | | | | | | |
| 31384LBB6 | TOTAL | | .00 | .00 L | | .00 | .00 L |
| | .00 | | | | | | |



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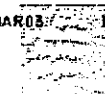
| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECTY GN/LS NET BAS SECTY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--|
| 31384LMJ0 ** WB1E ** | FNMA POOL 526961 274 55,943.980 | 2030/01/01 | 6.500 58,321.60 58,325.97 | 12MAY03 -4.37 | 14MAY03 | 1.000000 .00 | -4.37 |
| 31384MCH3 ** WB1E ** | FNMA POOL 527572 248 21,717.110 | 2030/01/01 | 6.500 22,640.09 22,641.78 | 12MAY03 -1.69 | 14MAY03 | 1.000000 .00 | -1.69 |
| 31384MJ05 ** WB1F ** | FNMA POOL 527760 284 196,142.930 | 2030/02/01 | 7.000 206,930.79 205,766.55 | 10OCT03 1,164.24 | 15OCT03 | 1.000000 .00 | 1,164.24 |
| 31384N3Q1 ** WB1E ** | FNMA POOL 529207 837 43,399.860 | 2030/02/01 | 7.000 45,702.09 45,420.67 | 08JAN03 281.42 | 14JAN03 | 1.000000 .00 | 281.42 |
| ** WB1E ** | CXL 837 -43,399.860 | | -45,702.09 -45,420.67 | 08JAN03 -281.42 | 14JAN03 | 1.000000 .00 | -281.42 |
| 31384N3Q1 | TOTAL | | .00 | .00 L | | .00 | .00 L |
| 31384QKK8 ** WB1F ** | FNMA POOL 530498 434 10,079.660 | 2030/03/01 | 7.500 10,079.66 10,515.21 | 25APR03 -435.55 | 25APR03 | 1.000000 .00 | -435.55 |
| 31384Q6P3 ** WB1F ** | FNMA POOL 531078 414 315,358.730 | 2030/02/01 | 7.000 331,964.34 330,678.17 | 16APR03 1,286.17 | 12JUN03 | 1.000000 .00 | 1,286.17 |
| 31384VLK6 ** WB1F ** | FNMA POOL 535030 372 489,659.650 | 2029/12/01 | 7.000 515,443.29 513,447.57 | 16APR03 1,995.72 | 12JUN03 | 1.000000 .00 | 1,995.72 |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECTY GN/LS NET BAS SECTY GN/LS |
|-------------------------|--|-------------------------------------|---------------------------------------|---|---------------------------|--------------------|--|
| 31384VQA3 ** WB1F ** | FNMA POOL 535149 374 2,375,511.560 | 2030/02/01 | 7.000 2,489,798.08 | 16APR03 10,807.01 | 12JUN03 | 1.000000 .00 | 10,807.01 |
| 31384VOF2 ** WB1E ** | FNMA POOL 535154 473 104,109.220 | 2030/01/01 | 7.000 108,956.83 | 08JAN03 675.08 | 14JAN03 | 1.000000 .00 | 675.08 |
| ** WB1E ** | 474 42,007.100 | | 44,235.45 43,963.06 | 08JAN03 272.39 | 14JAN03 | 1.000000 .00 | 272.39 |
| 31384VOF2 | TOTAL | | 153,867.34 | 947.47 L | | .00 | 947.47 L |
| 31384VUR6 ** WB1F ** | FNMA POOL 535164 403 4,566,196.500 | 2030/02/01 | 7.000 4,806,635.29 4,785,862.10 | 16APR03 20,773.19 | 12JUN03 | 1.000000 .00 | 20,773.19 |
| 31384VTG7 ** WB1E ** | FNMA POOL 535251 835 360,570.060 | 2030/04/01 | 7.000 379,697.17 377,359.10 | 08JAN03 2,338.07 | 14JAN03 | 1.000000 .00 | 2,338.07 |
| ** WB1E ** | CXL 835 -360,570.060 | | -379,697.17 -377,359.10 | 08JAN03 -2,338.07 | 14JAN03 | 1.000000 .00 | -2,338.07 |
| 31384VTG7 | TOTAL | | .00 | .00 L | | .00 | .00 L |
| 31384VVK5 ** WB1F ** | FNMA POOL 535318 375 258,502.340 | 2029/12/01 | 7.000 272,114.10 271,060.52 | 16APR03 1,053.58 | 12JUN03 | 1.000000 .00 | 1,053.58 |
| 31384VZD7 ** WB1F ** | FNMA POOL 535440 636 3,010.110 | 2030/08/01 | 8.500 3,010.11 3,119.95 | 27FEB03 -109.84 | 15MAR03 | 1.000000 .00 | -109.84 |
| ** WB1F ** | CXL 636 -3,010.110 | | -3,010.11 -3,119.95 | 27FEB03 109.84 | 15MAR03 | 1.000000 .00 | 109.84 |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECTY GN/LS NET BAS SECTY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--|
| 31384VZD7 | TOTAL | | .00 | .00 | .00 L | .00 | .00 L |
| 31384VZG6 | FNMA POOL 535475 | 2029/03/01 | 6.000 | 14APR03 | 17JUN03 | 1.000000 | |
| WBIE | 366 560,946.780 | | 577,906.66 | 577,950.48 | -43.82 | .00 | -43.82 |
| WBIE | 368 500,083.410 | | 515,203.12 | 515,242.19 | 14APR03 -39.07 | 1.000000 .00 | -39.07 |
| 31384VZG6 | TOTAL | | 1,093,109.78 | 1,093,192.67 | -82.89 L | .00 | -82.89 L |
| 31384V4M1 | FNMA POOL 535528 | 2030/08/01 | 6.500 | 28MAR03 | 14APR03 | 1.000000 | |
| WBIE | 030 2,303,165.020 | | 2,400,869.60 | 2,386,031.29 | 14,838.31 | .00 | 14,838.31 |
| WBIE | 030 -2,303,165.020 | | -2,400,869.60 | -2,386,031.29 | 28MAR03 -14,838.31 | 1.000000 .00 | -14,838.31 |
| WBIE | 239 2,109,115.970 | | 2,198,588.63 | 2,185,008.49 | 28MAR03 13,588.14 | 1.000000 .00 | 13,588.14 |
| WBIE | 746 194,049.050 | | 194,049.05 | 201,769.28 | 25APR03 -7,720.23 | 1.000000 .00 | -7,720.23 |
| 31384V4M1 | TOTAL | | 2,392,637.68 | 2,386,769.77 | 5,867.91 L | .00 | 5,867.91 L |
| 31384WCD0 | FNMA POOL 535668 | 2031/01/01 | 8.500 | 27FEB03 | 15MAR03 | 1.000000 | |
| WBIF | 634 124,655.600 | | 124,655.60 | 129,467.47 | -4,811.87 | .00 | -4,811.87 |
| WBIF | 634 -124,655.600 | | -124,655.60 | -129,467.47 | 27FEB03 4,811.87 | 1.000000 .00 | 4,811.87 |
| WBIF | 562 102,973.870 | | 102,973.87 | 104,945.13 | 25JUN03 -3,971.26 | 0.000000 .00 | -3,971.26 |
| WBIF | | | | | 25JUL03 | 0.000000 | |



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|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--|
| | 388 133,341.850 | | 133,341.85 | 138,482.87 | -5,141.02 | .00 | -5,141.02 |
| WBIF | 044 131,845.720 | | 131,845.72 | 136,927.61 | 25AUG03 -5,081.89 | 1.000000 .00 | -5,081.89 |
| WBIF | 683 116,157.420 | | 116,157.42 | 120,633.30 | 25SEP03 -4,475.88 | 1.000000 .00 | -4,475.88 |
| 31384WCD0 | TOTAL | | 484,318.86 | 502,988.91 | -18,670.05 L | .00 | -18,670.05 L |
| 31384WDH0 | FNMA POOL 535704 | 2030/12/01 | 5.500 | 23JUL03 | 13AUG03 | 1.000000 | |
| WBIE | 049 17,858.030 | | 18,114.74 | 18,382.61 | -267.87 | .00 | -267.87 |
| WBIE | 049 -17,858.030 | | -18,114.74 | -18,382.61 | 23JUL03 267.87 | 1.000000 .00 | 267.87 |
| WBIE | 264 17,858.030 | | 18,114.74 | 18,382.61 | 23JUL03 -267.87 | 1.000000 .00 | -267.87 |
| WBIE | 264 -17,858.030 | | -18,114.74 | -18,382.61 | 23JUL03 267.87 | 1.000000 .00 | 267.87 |
| WBIE | 767 17,858.030 | | 18,114.74 | 18,382.61 | 23JUL03 -267.87 | 1.000000 .00 | -267.87 |
| 31384WDH0 | TOTAL | | 18,114.74 | 18,382.61 | -267.87 L | .00 | -267.87 L |
| 31384WDM9 | FNMA POOL 535708 | 2031/02/01 | 6.500 | 12MAY03 | 14MAY03 | 1.000000 | |
| WBIE | 276 548,763.940 | | 572,086.41 | 572,129.28 | -42.87 | .00 | -42.87 |

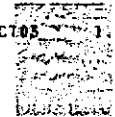


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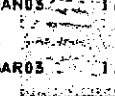
| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|--------------|--------------|-------------------|-----------------|---------------------|-----------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE | BASE | BASE | | NET BAS SECTY GN/LS | |
| 31384WDRB | FNMA POOL 535712 | 2031/02/01 | 6.500 | 07JAN03 | 14JAN03 | 1.000000 | |
| WB1E | 752 | 260,539.13 | 257,508.42 | 3,030.71 | | .00 | 3,030.71 |
| | 250,011.310 | | | | | | |
| WB1E | 341 | 30,505.20 | 31,538.86 | -1,033.66 | 27JAN03 | 1.000000 | -1,033.66 |
| | 30,505.200 | | | | | .00 | |
| 31384WDRB | TOTAL | | 289,047.28 | 1,997.05 L | | .00 | 1,997.05 L |
| 31384WDV9 | FNMA POOL 535716 | 2015/06/01 | 6.500 | 18MAR03 | 21APR03 | 1.000000 | |
| WB2J | 370 | 749,021.97 | 740,876.41 | 8,145.56 | | .00 | 8,145.56 |
| | 707,667.640 | | | | | | |
| WB2J | CXL 370 | -749,021.97 | -740,876.41 | -8,145.56 | 21APR03 | 1.000000 | -8,145.56 |
| | -707,667.640 | | | | | .00 | |
| WB2J | 510 | 692,629.89 | 685,097.59 | 7,532.30 | 21APR03 | 1.000000 | 7,532.30 |
| | 654,389.030 | | | | | .00 | |
| WB2J | 650 | 53,278.61 | 55,881.14 | -2,602.53 | 25APR03 | 1.000000 | -2,602.53 |
| | 53,278.610 | | | | | .00 | |
| 31384WDV9 | TOTAL | | 740,978.73 | 4,929.77 L | | .00 | 4,929.77 L |
| 31384WD31 | FNMA POOL 535722 | 2031/02/01 | 7.000 | 08JUL03 | 13AUG03 | 1.000000 | |
| WB1Q | 508 | 1,035,536.93 | 1,021,066.13 | 14,470.80 | | .00 | 14,470.80 |
| | 984,102.210 | | | | | | |
| WB1Q | 742 | 105,226.48 | 103,756.03 | 1,470.45 | 20AUG03 | 1.000000 | 1,470.45 |
| | 99,999.920 | | | | | .00 | |
| WB1Q | 743 | 1,008,278.43 | 994,188.60 | 14,089.83 | 20AUG03 | 1.000000 | 14,089.83 |
| | 958,197.640 | | | | | .00 | |
| WB1Q | 620 | 105,562.44 | 103,774.11 | 1,788.33 | 24SEP03 | 1.000000 | 1,788.33 |
| | 99,999.940 | | | | 15OCT03 | .00 | |



STATE STREET

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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|--------------|--------------|-------------------|-----------------|---------------------|-----------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE | BASE | BASE | | NET BAS SECTY GN/LS | |
| 31384WD31 | TOTAL | | 103,774.11 | 1,788.33 L | | .00 | 1,788.33 L |
| | 105,562.44 | | | | | | |
| | 2,149,041.84 | | 2,119,010.76 | 30,031.08 S | | .00 | 30,031.08 S |
| 31384WD49 | FNMA POOL 535723 | 2031/02/01 | 7.000 | 10NOV03 | 11DEC03 | 1.000000 | |
| WB1Q | 416 | 77,482.63 | 76,374.29 | 1,108.34 | | .00 | 1,108.34 |
| | 73,584.920 | | | | | | |
| 31384WCUB | FNMA POOL 535811 | 2031/04/01 | 6.500 | 07JAN03 | 14JAN03 | 1.000000 | |
| WB1E | 750 | 849,568.15 | 839,683.71 | 9,884.44 | | .00 | 9,884.44 |
| | 815,238.950 | | | | | | |
| WB1E | 194 | 66,980.74 | 66,990.80 | -10.06 | 10JAN03 | 1.000000 | -10.06 |
| | 64,394.880 | | | | 13FEB03 | .00 | |
| WB1E | 195 | 1,040,155.83 | 1,040,312.08 | -156.25 | 10JAN03 | 1.000000 | -156.25 |
| | 999,999.600 | | | | 13FEB03 | .00 | |
| WB1E | 196 | 156,309.06 | 156,332.54 | -23.48 | 10JAN03 | 1.000000 | -23.48 |
| | 150,274.600 | | | | 13FEB03 | .00 | |
| WB1E | 197 | 1,040,155.83 | 1,040,312.08 | -156.25 | 10JAN03 | 1.000000 | -156.25 |
| | 999,999.600 | | | | 13FEB03 | .00 | |
| WB1E | 574 | 417,057.08 | 417,119.73 | -62.65 | 10JAN03 | 1.000000 | -62.65 |
| | 400,956.180 | | | | 27FEB03 | .00 | |
| WB1E | 615 | 479,086.71 | 479,078.67 | -71.96 | 10JAN03 | 1.000000 | -71.96 |
| | 460,514.190 | | | | 27FEB03 | .00 | |
| WB1E | 616 | 502,463.13 | 502,538.61 | -75.48 | 10JAN03 | 1.000000 | -75.48 |
| | 483,065.050 | | | | 27FEB03 | .00 | |
| WB1E | 342 | 91,713.24 | 94,821.06 | -3,107.82 | 27JAN03 | 1.000000 | -3,107.82 |
| | 91,713.240 | | | | 27JAN03 | .00 | |
| WB1E | | | | | 25MAR03 | 1.000000 | |



STATE STREET

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ATTACHMENT O

| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LB BASE SECY GN/LB | STL DT BASE CURR GN/LB | SELL RATE GN/LB | NET SECY GN/LB NET BAS SECY GN/LB |
|-------------------------|--|--|---|---------------------------|----------------------------|--------------------------------------|
| | 075 366,300.520 | 366,300.52 | 381,023.31 | -14,722.79 | .00 | -14,722.79 |
| ** WBIE ** | 041 3,633,697.880 | 3,787,846.14 | 3,765,537.54 | 28MAR03 22,308.60 | 14APR03 1.000000 .00 | 22,308.60 |
| ** WBIE ** | 041 -3,633,697.880 | -3,787,846.14 | -3,765,537.54 | 28MAR03 -22,308.60 | 14APR03 1.000000 .00 | -22,308.60 |
| ** WBIE ** | 241 3,245,403.480 | 3,383,079.57 | 3,363,154.84 | 28MAR03 19,924.73 | 14APR03 1.000000 .00 | 19,924.73 |
| ** WBIE ** | 241 -3,245,403.480 | -3,383,079.57 | -3,363,154.84 | 28MAR03 -19,924.73 | 14APR03 1.000000 .00 | -19,924.73 |
| ** WBIE ** | 549 3,245,403.480 | 3,383,079.57 | 3,363,154.84 | 28MAR03 19,924.73 | 14APR03 1.000000 .00 | 19,924.73 |
| ** WBIE ** | 747 388,294.480 | 388,294.48 | 403,866.51 | 25APR03 -15,572.11 | 25APR03 1.000000 .00 | -15,572.11 |
| ** WBIE ** | 241 966,126.990 | 1,007,187.39 | 1,007,262.87 | 12MAY03 -75.48 | 14MAY03 1.000000 .00 | -75.48 |
| ** WBIE ** | 241 -966,126.990 | -1,007,187.39 | -1,007,262.87 | 12MAY03 75.48 | 14MAY03 1.000000 .00 | 75.48 |
| ** WBIE ** | 251 956,882.940 | 996,716.46 | 996,791.16 | 12MAY03 -74.70 | 14MAY03 1.000000 .00 | -74.70 |
| ** WBIE ** | 251 -956,882.940 | -996,716.46 | -996,791.16 | 12MAY03 74.70 | 14MAY03 1.000000 .00 | 74.70 |
| ** WBIE ** | 259 927,668.600 | 967,094.52 | 967,166.99 | 12MAY03 -72.47 | 14MAY03 1.000000 .00 | -72.47 |
| ** WBIE ** | 259 -927,668.600 | -967,094.52 | -967,166.99 | 12MAY03 72.47 | 14MAY03 1.000000 .00 | 72.47 |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LB BASE SECY GN/LB | STL DT BASE CURR GN/LB | SELL RATE GN/LB | NET SECY GN/LB NET BAS SECY GN/LB |
|-------------------------|--|--|---|---------------------------|----------------------------|--------------------------------------|
| ** WBIE ** | 283 582,025.440 | 606,761.52 | 606,806.98 | 12MAY03 -45.46 | 14MAY03 1.000000 .00 | -45.46 |
| ** WBIE ** | 283 -582,025.440 | -606,761.52 | -606,806.98 | 12MAY03 45.46 | 14MAY03 1.000000 .00 | 45.46 |
| ** WBIE ** | 558 966,127.020 | 1,007,187.42 | 1,005,677.84 | 12MAY03 1,509.58 | 14MAY03 1.000000 .00 | 1,509.58 |
| ** WBIE ** | 615 956,082.980 | 996,716.51 | 996,189.83 | 12MAY03 527.68 | 14MAY03 1.000000 .00 | 527.68 |
| ** WBIE ** | 617 582,025.440 | 606,761.54 | 606,887.82 | 12MAY03 -45.68 | 14MAY03 1.000000 .00 | -45.68 |
| ** WBIE ** | 618 927,668.630 | 967,094.55 | 967,167.82 | 12MAY03 -72.47 | 14MAY03 1.000000 .00 | -72.47 |
| ** WBIE ** | 217 1,333,163.290 | 1,390,655.96 | 1,387,739.66 | 15MAY03 2,916.38 | 16MAY03 1.000000 .00 | 2,916.38 |
| ** WBIE ** | 217 -1,333,163.290 | -1,390,655.96 | -1,387,739.66 | 15MAY03 -2,916.38 | 16MAY03 1.000000 .00 | -2,916.38 |
| ** WBIE ** | 616 1,333,163.290 | 1,390,655.96 | 1,389,926.88 | 15MAY03 729.88 | 16MAY03 1.000000 .00 | 729.88 |
| 31384WGUB | TOTAL | 13,749,500.24 | 13,751,001.73 | -1,501.49 L | .00 | -1,501.49 L |
| 31384WG20 | FNMA POOL 535817 | | 2031/04/01 7.000 | 08JAN03 | 14JAN03 | 1.000000 |
| ** WBIE ** | 616 200,238.670 | 210,840.71 | 209,562.28 | 1,298.43 | .00 | 1,298.43 |

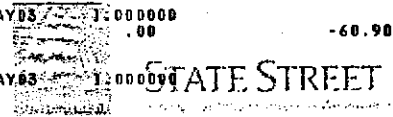


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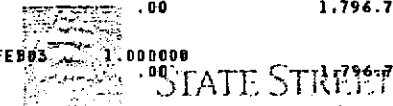
ATTACHMENT O

| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE | MAT RATE LOCAL COST BASE | TRD DT LOCAL SECTY GN/L BASE SECTY GN/L | STL DT BASE CURR GN/L | SELL RATE GN/L | NET SECTY GN/L NET BAS SECTY GN/L |
|-------------------------|--|--------------------------------|--------------------------------|---|--------------------------|----------------------------|--------------------------------------|
| 31384WHD4 ** WB2N ** | FNMA POOL 535839 580 600,000.000 | 2031/04/01 | 7.000 631,312.48 | 12MAY03 2,156.25 | 14MAY03 | 1.000000 .00 | 2,156.25 |
| 31384WKA7 ** WB1E ** | FNMA POOL 535889 351 201,500.670 | 2031/04/01 | 6.500 210,080.19 | 12MAY03 -15.75 | 14MAY03 | 1.000000 .00 | -15.75 |
| 31384WKL3 ** WB1E ** | FNMA POOL 535899 298 38,771.690 | 2031/04/01 | 6.000 39,946.96 | 14APR03 -3.03 | 17JUN03 | 1.000000 .00 | -3.03 |
| 31384WXX7 ** WB1E ** | FNMA POOL 535910 285 139,986.190 | 2031/04/01 | 6.000 144,776.34 | 24MAR03 -524.95 | 14MAY03 | 1.000000 .00 | -524.95 |
| | | | | 14APR03 -2.57 | 12JUN03 | 1.000000 .00 | -2.57 |
| 31384WXX7 | TOTAL | | 178,172.83 | 178,700.35 | | | -527.52 L |
| 31384WKY5 ** WB1E ** | FNMA POOL 535911 267 514,623.190 | 2031/05/01 | 6.500 538,620.04 | 12MAY03 -40.36 | 14MAY03 | 1.000000 .00 | -40.36 |
| ** WB1E ** | | | 883,857.80 | 883,924.04 | 12MAY03 -66.24 | 14MAY03 1.000000 .00 | -66.24 |
| ** WB1E ** | | | 871,683.95 | 871,749.27 | 12MAY03 -65.32 | 14MAY03 1.000000 .00 | -65.32 |
| ** WB1E ** | | | 845,644.44 | 845,707.81 | 12MAY03 -63.37 | 14MAY03 1.000000 .00 | -63.37 |
| ** WB1E ** | | | 812,727.76 | 812,788.66 | 12MAY03 -60.90 | 14MAY03 1.000000 .00 | -60.90 |
| ** WB1E ** | | | | | 12MAY03 14MAY03 | 1.000000 1.000000 | |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE | MAT RATE LOCAL COST BASE | TRD DT LOCAL SECTY GN/L BASE SECTY GN/L | STL DT BASE CURR GN/L | SELL RATE GN/L | NET SECTY GN/L NET BAS SECTY GN/L |
|-------------------------|--|--------------------------------|--------------------------------|---|--------------------------|----------------------------|--------------------------------------|
| | 311 794,529.018 | | 830,381.49 | 830,443.72 | | | -62.23 |
| ** WB1E ** | | | 800,721.53 | 800,781.54 | 12MAY03 -60.01 | 14MAY03 1.000000 .00 | -60.01 |
| ** WB1E ** | 316 748,078.210 | | 784,655.91 | 784,714.71 | 12MAY03 -58.80 | 14MAY03 1.000000 .00 | -58.80 |
| ** WB1E ** | 323 752,667.540 | | 713,071.37 | 713,124.88 | 12MAY03 -53.43 | 14MAY03 1.000000 .00 | -53.43 |
| 31384WKY5 | TOTAL | | 7,081,323.93 | 7,081,854.59 | | | -530.66 L |
| 31384WKZ2 ** WB1E ** | FNMA POOL 535912 741 1,453,550.490 | 2031/05/01 | 6.500 1,723,180.47 | 1,703,129.98 | 07JAN03 20,050.57 | 14JAN03 1.000000 .00 | 20,050.57 |
| ** WB1E ** | | | 186,866.58 | 193,198.93 | 27JAN03 -6,332.35 | 27JAN03 1.000000 .00 | -6,332.35 |
| 31384WKZ2 | TOTAL | | 1,910,047.05 | 1,896,328.83 | | | 13,718.22 L |
| 31384WKZ5 ** WB1E ** | FNMA POOL 535913 738 380,776.380 | 2031/05/01 | 6.500 396,810.64 | 392,193.44 | 07JAN03 4,617.20 | 14JAN03 1.000000 .00 | 4,617.20 |
| ** WB1E ** | | | 37,871.51 | 39,154.86 | 27JAN03 -1,283.35 | 27JAN03 1.000000 .00 | -1,283.35 |
| 31384WKZ5 | TOTAL | | 434,682.15 | 431,348.30 | | | 3,333.85 L |
| 31384WLM8 ** WB2N ** | FNMA POOL 535932 066 999,900.200 | 2031/05/01 | 6.000 1,035,521.65 | 1,033,724.95 | 11FEB03 1,796.70 | 13FEB03 1.000000 .00 | 1,796.70 |
| ** WB2N ** | | | 1,035,521.65 | 1,033,724.95 | 11FEB03 1,796.70 | 13FEB03 1.000000 .00 | 1,796.70 |



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ATTACHMENT O

| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LB BASE SECY GN/LB | STL DT BASE CURR GN/LB | SELL RATE GN/LB | NET SECY GN/LB NET BAS SECY GN/LB |
|-------------------------|-------------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| WB2N | 068 999,900.200 | 1,035,521.65 | | 1,033,724.95 | 11FEB03 1,796.70 | 13FEB03 | 1.000000 .00 | 1,796.70 |
| 31384WLM0 | TOTAL | 3,106,564.95 | | 3,101,174.85 | 5,390.10 L | | .00 | 5,390.10 L |
| 313E4WLM0 | FNMA POOL 535933 | | 2031/05/01 | 4.500 | 07JAN03 | 14JAN03 | 1.000000 | |
| WB1E | 739 611,049.790 | 636,780.71 | | 629,371.28 | 7,409.43 | | .00 | 7,409.43 |
| WB1E | 345 69,058.440 | 69,058.42 | | 71,398.63 | 27JAN03 -2,340.21 | 27JAN03 | 1.000000 .00 | -2,340.21 |
| WB1E | 786 999,900.240 | 1,043,958.34 | | 1,040,833.66 | 28APR03 3,124.60 | 14MAY03 | 1.000000 .00 | 3,124.60 |
| WB1E | 787 999,900.240 | 1,043,958.34 | | 1,040,833.66 | 28APR03 3,124.60 | 14MAY03 | 1.000000 .00 | 3,124.60 |
| WB1E | 788 999,900.240 | 1,043,958.34 | | 1,040,833.66 | 28APR03 3,124.60 | 14MAY03 | 1.000000 .00 | 3,124.60 |
| WB1E | 789 999,900.240 | 1,043,958.34 | | 1,040,833.66 | 28APR03 3,124.60 | 14MAY03 | 1.000000 .00 | 3,124.60 |
| WB1E | 790 999,900.240 | 1,043,958.34 | | 1,040,833.66 | 28APR03 3,124.60 | 14MAY03 | 1.000000 .00 | 3,124.60 |
| WB1E | 791 999,900.240 | 1,043,958.34 | | 1,040,833.66 | 28APR03 3,124.60 | 14MAY03 | 1.000000 .00 | 3,124.60 |
| WB1E | 222 478,646.770 | 498,989.24 | | 499,026.65 | 12MAY03 -37.39 | 14MAY03 | 1.000000 .00 | -37.39 |
| WB1E | 226 383,661.810 | 399,967.44 | | 399,997.41 | 12MAY03 -29.97 | 14MAY03 | 1.000000 .00 | -29.97 |
| WB1E | 228 | 317,455.20 | | 317,478.99 | 12MAY03 -23.79 | 14MAY03 | 1.000000 .00 | -23.79 |



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|-------------------------|-------------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| | | 304,513.380 | | | | | | |
| WB1E | 231 267,697.810 | 279,074.97 | | 279,095.88 | 12MAY03 -20.91 | 14MAY03 | 1.000000 .00 | -20.91 |
| WB1E | 233 194,480.450 | 202,745.87 | | 202,761.06 | 12MAY03 -15.19 | 14MAY03 | 1.000000 .00 | -15.19 |
| WB1E | 237 159,929.250 | 166,726.24 | | 166,738.74 | 12MAY03 -12.50 | 14MAY03 | 1.000000 .00 | -12.50 |
| WB1E | 242 105,153.690 | 109,622.72 | | 109,630.94 | 12MAY03 -8.22 | 14MAY03 | 1.000000 .00 | -8.22 |
| WB1E | 250 53,756.000 | 56,040.63 | | 56,044.83 | 12MAY03 -4.20 | 14MAY03 | 1.000000 .00 | -4.20 |
| WB1E | 257 508,095.070 | 529,689.11 | | 529,728.81 | 12MAY03 -39.70 | 14MAY03 | 1.000000 .00 | -39.70 |
| WB1E | 260 496,824.030 | 517,939.85 | | 517,977.87 | 12MAY03 -38.02 | 14MAY03 | 1.000000 .00 | -38.02 |
| WB1E | 264 489,606.290 | 510,414.56 | | 510,452.81 | 12MAY03 -38.25 | 14MAY03 | 1.000000 .00 | -38.25 |
| WB1E | 268 483,476.810 | 504,024.57 | | 504,062.35 | 12MAY03 -37.78 | 14MAY03 | 1.000000 .00 | -37.78 |
| WB1E | 275 451,336.000 | 470,517.70 | | 470,553.04 | 12MAY03 -35.24 | 14MAY03 | 1.000000 .00 | -35.24 |
| WB1E | 277 426,027.270 | 444,133.43 | | 444,166.71 | 12MAY03 -33.28 | 14MAY03 | 1.000000 .00 | -33.28 |
| WB1E | 282 419,997.790 | 437,847.70 | | 437,880.51 | 12MAY03 -32.81 | 14MAY03 | 1.000000 .00 | -32.81 |



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|---------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--|
| ** WB1E ** 418,074.340 | 289 435,842.50 | | 435,875.16 | 12MAY03 -32.66 | 14MAY03 | 1.000000 .00 | -32.66 |
| ** WB1E ** 408,680.100 | 291 426,049.00 | | 426,080.93 | 12MAY03 -31.93 | 14MAY03 | 1.000000 .00 | -31.93 |
| ** WB1E ** 329,115.350 | 299 343,102.75 | | 343,128.46 | 12MAY03 -25.71 | 14MAY03 | 1.000000 .00 | -25.71 |
| ** WB1E ** 304,580.160 | 304 317,524.82 | | 317,548.61 | 12MAY03 -23.79 | 14MAY03 | 1.000000 .00 | -23.79 |
| ** WB1E ** 242,000.880 | 310 252,285.92 | | 252,304.82 | 12MAY03 -18.90 | 14MAY03 | 1.000000 .00 | -18.90 |
| ** WB1E ** 168,440.360 | 314 175,599.08 | | 175,612.23 | 12MAY03 -13.15 | 14MAY03 | 1.000000 .00 | -13.15 |
| ** WB1E ** 155,227.340 | 320 161,824.50 | | 161,836.63 | 12MAY03 -12.13 | 14MAY03 | 1.000000 .00 | -12.13 |
| ** WB1E ** 151,248.160 | 322 157,676.21 | | 157,688.02 | 12MAY03 -11.81 | 14MAY03 | 1.000000 .00 | -11.81 |
| ** WB1E ** 151,017.790 | 325 157,436.05 | | 157,447.84 | 12MAY03 -11.79 | 14MAY03 | 1.000000 .00 | -11.79 |
| ** WB1E ** 132,432.840 | 333 138,061.24 | | 138,071.58 | 12MAY03 -10.34 | 14MAY03 | 1.000000 .00 | -10.34 |
| ** WB1E ** 113,029.620 | 337 117,833.38 | | 117,842.21 | 12MAY03 -8.83 | 14MAY03 | 1.000000 .00 | -8.83 |
| ** WB1E ** 107,023.470 | 340 111,571.97 | | 111,580.33 | 12MAY03 -8.36 | 14MAY03 | 1.000000 .00 | -8.36 |
| ** WB1E ** 107,925.30 | 344 107,925.30 | | 107,933.39 | 12MAY03 -8.09 | 14MAY03 | 1.000000 .00 | -8.09 |

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|------------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--|
| 103,525.470 | | | | | | | |
| ** WB1E ** 36,955.830 | 348 38,526.45 | | 38,529.34 | 12MAY03 -2.89 | 14MAY03 | 1.000000 .00 | -2.89 |
| ** WB1E ** 1,000,099.930 | 409 1,042,604.18 | | 1,042,682.31 | 12MAY03 -78.13 | 14MAY03 | 1.000000 .00 | -78.13 |
| ** WB1E ** 1,000,099.930 | 410 1,042,604.18 | | 1,042,682.31 | 12MAY03 -78.13 | 14MAY03 | 1.000000 .00 | -78.13 |
| ** WB1E ** 1,000,099.930 | 411 1,042,604.18 | | 1,042,682.31 | 12MAY03 -78.13 | 14MAY03 | 1.000000 .00 | -78.13 |
| ** WB1E ** 1,000,099.930 | 412 1,042,604.18 | | 1,042,682.31 | 12MAY03 -78.13 | 14MAY03 | 1.000000 .00 | -78.13 |
| ** WB1E ** 1,000,099.930 | 413 1,042,604.18 | | 1,042,682.31 | 12MAY03 -78.13 | 14MAY03 | 1.000000 .00 | -78.13 |
| ** WB1E ** 1,000,099.930 | 414 1,042,604.18 | | 1,042,682.31 | 12MAY03 -78.13 | 14MAY03 | 1.000000 .00 | -78.13 |
| ** WB1E ** 1,000,099.930 | 415 1,042,604.18 | | 1,042,682.31 | 12MAY03 -78.13 | 14MAY03 | 1.000000 .00 | -78.13 |
| ** WB1E ** -1,000,099.930 | CXL 415 -1,042,604.18 | | -1,042,682.31 | 12MAY03 78.13 | 14MAY03 | 1.000000 .00 | 78.13 |
| ** WB1E ** 1,000,099.930 | 416 1,042,604.18 | | 1,042,682.32 | 12MAY03 -78.14 | 14MAY03 | 1.000000 .00 | -78.14 |
| ** WB1E ** 1,000,099.930 | 417 1,042,604.18 | | 1,042,682.31 | 12MAY03 -78.13 | 14MAY03 | 1.000000 .00 | -78.13 |
| ** WB1E ** -1,000,099.930 | CXL 417 -1,042,604.18 | | -1,042,682.31 | 12MAY03 78.13 | 14MAY03 | 1.000000 .00 | 78.13 |

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| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE | TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECTY GN/LS NET BAS SECTY GN/LS |
|------------------------------|-------------------------------|--|-------------------------------------|----------|---|---------------------------|--------------------|--|
| ** WBIE ** 1,000,099.938 | 418 CXL 418 | 1,042,604.18 | 1,042,682.31 | | 12MAY03 -78.13 | 14MAY03 | 1.000000 .00 | -78.13 |
| ** WBIE ** -1,000,099.938 | 418 CXL 418 | -1,042,604.18 | -1,042,682.31 | | 12MAY03 78.13 | 14MAY03 | 1.000000 .00 | 78.13 |
| ** WBIE ** 499,950.120 | 419 CXL 419 | 521,198.00 | 521,237.06 | | 12MAY03 -39.06 | 14MAY03 | 1.000000 .00 | -39.06 |
| ** WBIE ** -499,950.120 | 419 CXL 419 | -521,198.00 | -521,237.06 | | 12MAY03 39.06 | 14MAY03 | 1.000000 .00 | 39.06 |
| ** WBIE ** 100,499.070 | 428 CXL 428 | 104,778.28 | 104,778.13 | | 12MAY03 -7.85 | 14MAY03 | 1.000000 .00 | -7.85 |
| ** WBIE ** -100,499.070 | 428 CXL 428 | -104,778.28 | -104,778.13 | | 12MAY03 7.85 | 14MAY03 | 1.000000 .00 | 7.85 |
| ** WBIE ** 675,978.050 | 429 CXL 429 | 704,707.95 | 704,760.76 | | 12MAY03 -52.81 | 14MAY03 | 1.000000 .00 | -52.81 |
| ** WBIE ** -675,978.050 | 429 CXL 429 | -704,707.95 | -704,760.76 | | 12MAY03 52.81 | 14MAY03 | 1.000000 .00 | 52.81 |
| ** WBIE ** 661,813.360 | 431 CXL 431 | 689,940.43 | 689,992.13 | | 12MAY03 -51.70 | 14MAY03 | 1.000000 .00 | -51.70 |
| ** WBIE ** -661,813.360 | 431 CXL 431 | -689,940.43 | -689,992.13 | | 12MAY03 51.70 | 14MAY03 | 1.000000 .00 | 51.70 |
| ** WBIE ** 666,974.410 | 432 CXL 432 | 695,320.82 | 695,372.93 | | 12MAY03 -52.11 | 14MAY03 | 1.000000 .00 | -52.11 |
| ** WBIE ** -666,974.410 | 432 CXL 432 | -695,320.82 | -695,372.93 | | 12MAY03 52.11 | 14MAY03 | 1.000000 .00 | 52.11 |
| ** WBIE ** 499,950.120 | 433 CXL 433 | 671,648.83 | 671,699.16 | | 12MAY03 -50.33 | 14MAY03 | 1.000000 .00 | -50.33 |



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| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE | TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECTY GN/LS NET BAS SECTY GN/LS |
|----------------------------|-------------------------------|--|-------------------------------------|----------|---|---------------------------|--------------------|--|
| 644,267.460 | | | | | | | | |
| ** WBIE ** -644,267.460 | 433 CXL 433 | -671,648.83 | -671,699.16 | | 12MAY03 50.33 | 14MAY03 | 1.000000 .00 | 50.33 |
| ** WBIE ** 586,865.210 | 434 CXL 434 | 611,806.98 | 611,852.83 | | 12MAY03 -45.85 | 14MAY03 | 1.000000 .00 | -45.85 |
| ** WBIE ** -586,865.210 | 434 CXL 434 | -611,806.98 | -611,852.83 | | 12MAY03 45.85 | 14MAY03 | 1.000000 .00 | 45.85 |
| ** WBIE ** 557,937.710 | 435 CXL 435 | 581,650.06 | 581,693.65 | | 12MAY03 -43.59 | 14MAY03 | 1.000000 .00 | -43.59 |
| ** WBIE ** -557,937.710 | 435 CXL 435 | -581,650.06 | -581,693.65 | | 12MAY03 43.59 | 14MAY03 | 1.000000 .00 | 43.59 |
| ** WBIE ** 536,914.900 | 436 CXL 436 | 559,733.78 | 559,775.73 | | 12MAY03 -41.95 | 14MAY03 | 1.000000 .00 | -41.95 |
| ** WBIE ** -536,914.900 | 436 CXL 436 | -559,733.78 | -559,775.73 | | 12MAY03 41.95 | 14MAY03 | 1.000000 .00 | 41.95 |
| ** WBIE ** 512,043.900 | 438 CXL 438 | 533,805.77 | 533,845.77 | | 12MAY03 -40.00 | 14MAY03 | 1.000000 .00 | -40.00 |
| ** WBIE ** -512,043.900 | 438 CXL 438 | -533,805.77 | -533,845.77 | | 12MAY03 40.00 | 14MAY03 | 1.000000 .00 | 40.00 |
| ** WBIE ** 487,415.410 | 439 CXL 439 | 508,130.56 | 508,168.65 | | 12MAY03 -38.09 | 14MAY03 | 1.000000 .00 | -38.09 |
| ** WBIE ** -487,415.410 | 439 CXL 439 | -508,130.56 | -508,168.65 | | 12MAY03 38.09 | 14MAY03 | 1.000000 .00 | 38.09 |
| ** WBIE ** 499,950.120 | 506 CXL 506 | 521,198.00 | 521,198.97 | | 12MAY03 -.97 | 14MAY03 | 0.000000 .00 | -.97 |

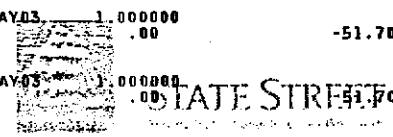


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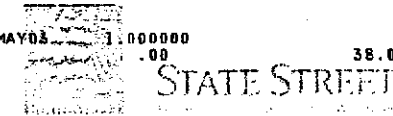
ATTACHMENT O

| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS | STL DT SELL RATE BASE CURR GN/LS | NET SECTY GN/LS NET BAS SECTY GN/LS |
|---------------------------------------|--|-------------------------------------|-------------------------------------|---|--|--|
| ** WB1E ** CXL 506 -499,950.120 | -521,198.00 | -521,198.97 | 12MAY03 .97 | 14MAY03 1.000000 .00 | .97 | |
| ** WB1E ** 507 512,043.900 | 533,805.77 | 533,845.78 | 12MAY03 -40.01 | 14MAY03 1.000000 .00 | -40.01 | |
| ** WB1E ** 508 536,914.900 | 559,733.78 | 559,775.73 | 12MAY03 -41.95 | 14MAY03 1.000000 .00 | -41.95 | |
| ** WB1E ** 509 536,914.900 | 559,733.78 | 559,775.73 | 12MAY03 -41.95 | 14MAY03 1.000000 .00 | -41.95 | |
| ** WB1E ** 510 557,937.710 | 581,650.06 | 581,693.65 | 12MAY03 -43.59 | 14MAY03 1.000000 .00 | -43.59 | |
| ** WB1E ** 512 586,865.210 | 611,806.98 | 611,852.83 | 12MAY03 -45.85 | 14MAY03 1.000000 .00 | -45.85 | |
| ** WB1E ** 513 644,267.460 | 671,648.83 | 671,699.16 | 12MAY03 -50.33 | 14MAY03 1.000000 .00 | -50.33 | |
| ** WB1E ** 514 661,813.360 | 689,940.43 | 689,992.13 | 12MAY03 -51.70 | 14MAY03 1.000000 .00 | -51.70 | |
| ** WB1E ** 515 1,000,099.930 | 1,042,604.18 | 1,042,682.31 | 12MAY03 -78.13 | 14MAY03 1.000000 .00 | -78.13 | |
| ** WB1E ** 635 499,950.120 | 521,198.00 | 521,237.06 | 12MAY03 -39.06 | 14MAY03 1.000000 .00 | -39.06 | |
| ** WB1E ** CXL 635 -499,950.120 | -521,198.00 | -521,237.06 | 12MAY03 39.06 | 14MAY03 1.000000 .00 | 39.06 | |
| ** WB1E ** 636 661,813.360 | 689,940.43 | 689,992.13 | 12MAY03 -51.70 | 14MAY03 1.000000 .00 | -51.70 | |
| ** WB1E ** CXL 636 -689,940.43 | -689,940.43 | -689,992.13 | 12MAY03 51.70 | 14MAY03 1.000000 .00 | 51.70 | |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS | STL DT SELL RATE BASE CURR GN/LS | NET SECTY GN/LS NET BAS SECTY GN/LS |
|---------------------------------------|--|-------------------------------------|-------------------------------------|---|--|--|
| -661,813.360 | | | | | | |
| ** WB1E ** 637 644,267.460 | 671,648.83 | 671,699.16 | 12MAY03 -50.33 | 14MAY03 1.000000 .00 | -50.33 | |
| ** WB1E ** CXL 637 -644,267.460 | -671,648.83 | -671,699.16 | 12MAY03 50.33 | 14MAY03 1.000000 .00 | 50.33 | |
| ** WB1E ** 638 586,865.210 | 611,806.98 | 611,852.83 | 12MAY03 -45.85 | 14MAY03 1.000000 .00 | -45.85 | |
| ** WB1E ** CXL 638 -586,865.210 | -611,806.98 | -611,852.83 | 12MAY03 45.85 | 14MAY03 1.000000 .00 | 45.85 | |
| ** WB1E ** 639 557,937.710 | 581,650.06 | 581,693.65 | 12MAY03 -43.59 | 14MAY03 1.000000 .00 | -43.59 | |
| ** WB1E ** CXL 639 -557,937.710 | -581,650.06 | -581,693.65 | 12MAY03 43.59 | 14MAY03 1.000000 .00 | 43.59 | |
| ** WB1E ** 640 536,914.900 | 559,733.78 | 559,775.73 | 12MAY03 -41.95 | 14MAY03 1.000000 .00 | -41.95 | |
| ** WB1E ** CXL 640 -536,914.900 | -559,733.78 | -559,775.73 | 12MAY03 41.95 | 14MAY03 1.000000 .00 | 41.95 | |
| ** WB1E ** 641 512,043.900 | 533,805.77 | 533,845.77 | 12MAY03 -40.00 | 14MAY03 1.000000 .00 | -40.00 | |
| ** WB1E ** CXL 641 -512,043.900 | -533,805.77 | -533,845.77 | 12MAY03 40.00 | 14MAY03 1.000000 .00 | 40.00 | |
| ** WB1E ** 642 487,415.410 | 508,130.56 | 508,168.65 | 12MAY03 -38.09 | 14MAY03 1.000000 .00 | -38.09 | |
| ** WB1E ** CXL 642 -487,415.410 | -508,130.56 | -508,168.65 | 12MAY03 38.09 | 14MAY03 1.000000 .00 | 38.09 | |



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|------------------------------|--|------------|-------------------------------------|---|---------|------------------------------|--|
| ** WB1E ** 1,000,099.930 | 643 1,042,604.18 | | 1,042,682.31 | 12MAY03 -78.13 | 14MAY03 | 1.000000 .00 | -78.13 |
| ** WB1E ** 1,000,099.930 | 664 1,042,604.18 | | 1,042,682.31 | 12MAY03 -78.13 | 14MAY03 | 1.000000 .00 | -78.13 |
| ** WB1E ** -1,000,099.930 | CXL 664 -1,042,604.18 | | -1,042,682.31 | 12MAY03 78.13 | 14MAY03 | 1.000000 .00 | 78.13 |
| ** WB1E ** 1,000,099.930 | 665 1,042,604.18 | | 1,042,682.31 | 12MAY03 -78.13 | 14MAY03 | 1.000000 .00 | -78.13 |
| ** WB1E ** 453,447.330 | 782 470,452.08 | | 472,754.26 | 14MAY03 -2,102.18 | 14MAY03 | 1.000000 .00 | -2,102.18 |
| ** WB1E ** 23,567.680 | 042 24,588.35 | | 24,571.15 | 10JUN03 9.20 | 12JUN03 | 1.000000 .00 | 9.20 |
| ** WB1E ** -23,567.680 | CXL 042 -24,588.35 | | -24,571.15 | 10JUN03 -9.20 | 12JUN03 | 1.000000 .00 | -9.20 |
| ** WB1E ** 23,567.680 | 516 24,588.35 | | 24,569.78 | 10JUN03 10.65 | 12JUN03 | 1.000000 .00 | 10.65 |
| 31384WLN8 | TOTAL | | 30,465,630.73 | | | | |
| 31384WL24 | FNMA POOL 535945 | 2016/05/01 | 6.000 | 13MAR03 | 18MAR03 | 1.000000 | 20,000.63 L |
| ** WB1Q ** 1,767,382.250 | 052 1,851,470.98 | | 1,806,757.34 | | | .00 | 44,713.64 |
| 31384XPV4 | FNMA POOL 536936 | 2030/05/01 | 8.500 | 25AUG03 | 25AUG03 | 1.000000 | |
| ** WB1F ** 4,133.620 | 078 4,133.62 | | 4,298.28 | -164.58 | | .00 | -164.58 |



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|---------------------------------------|--|------------|-------------------------------------|---|---------|------------------------------|--|
| 31384X7M4 ** WB2N ** 99,999.230 | FNMA POOL 537400 535 99,999.23 | 2031/03/01 | 5.500 | 10JAN03 -125.00 | 12FEB03 | 1.000000 .00 | -125.00 |
| 31385C6G3 ** WB1F ** 5,018.890 | FNMA POOL 540971 435 5,018.89 | 2030/05/01 | 8.500 | 25APR03 -199.98 | 25APR03 | 1.000000 .00 | -199.98 |
| 31385EMP1 ** WB1Q ** 4,463.030 | FNMA POOL 542266 421 4,463.03 | 2030/06/01 | 7.000 | 25NOV02 -183.58 | 25NOV02 | 1.000000 .00 | -183.58 |
| ** WB1Q ** 29,621.780 | 422 29,621.78 | | 30,837.66 | 25DEC02 -1,215.88 | 25DEC02 | 1.000000 .00 | -1,215.88 |
| ** WB1Q ** -4,463.020 | CXL 554 -4,463.02 | | -4,445.95 | 31DEC02 182.93 | 15JAN03 | 1.000000 .00 | 182.93 |
| ** WB1Q ** 10,418.830 | 423 10,418.83 | | 10,844.73 | 25JAN03 -426.78 | 25JAN03 | 1.000000 .00 | -426.78 |
| ** WB1Q ** 33,776.660 | 425 33,776.66 | | 35,156.85 | 01FEB03 -1,380.19 | 25FEB03 | 1.000000 .00 | -1,380.19 |
| ** WB1Q ** 33,776.660 | 424 33,776.66 | | 35,157.17 | 22FEB03 -1,380.51 | 22FEB03 | 1.000000 .00 | -1,380.51 |
| ** WB1Q ** -33,776.660 | CXL 424 -33,776.66 | | -35,157.17 | 22FEB03 1,380.51 | 22FEB03 | 1.000000 .00 | 1,380.51 |
| 31385EMP1 | TOTAL | | 76,839.98 | | | .00 | -3,023.42 S |



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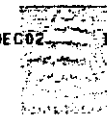
| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 31385HOR6 | FNMA POOL 545064 | 2031/06/01 | 6.500 | 28MAR03 | 14APR03 | 1.000000 | |
| ** WBIE ** | 057 58,420.89 | | 58,059.02 | 361.87 | | .00 | 361.87 |
| | 56,043.420 | | | | | | |
| ** WBIE ** | CXL 057 -58,420.89 | | -58,059.02 | -361.87 | 28MAR03 14APR03 | 1.000000 .00 | -361.87 |
| | -56,043.420 | | | | | | |
| ** WBIE ** | 244 52,719.51 | | 52,392.96 | 326.55 | 28MAR03 14APR03 | 1.000000 .00 | 326.55 |
| | 50,574.060 | | | | | | |
| ** WBIE ** | 750 5,469.36 | | 5,687.02 | -217.66 | 25APR03 25APR03 | 1.000000 .00 | -217.66 |
| | 5,469.360 | | | | | | |
| ** WBIE ** | 234 956,484.02 | | 954,629.34 | 1,854.68 | 01DEC03 11DEC03 | 1.000000 .00 | 1,854.68 |
| | 918,592.100 | | | | | | |
| ** WBIE ** | 245 903,504.24 | | 901,752.31 | 1,751.95 | 01DEC03 11DEC03 | 1.000000 .00 | 1,751.95 |
| | 867,711.190 | | | | | | |
| 31385HOR6 | TOTAL | | 1,914,461.63 | 3,715.52 L | | .00 | 3,715.52 L |
| | 1,918,177.15 | | | | | | |
| 31385HSJ2 | FNMA POOL 545121 | 2031/08/01 | 6.500 | 28MAR03 | 14APR03 | 1.000000 | |
| ** WBIE ** | 044 42,461.63 | | 42,198.50 | 263.13 | | .00 | 263.13 |
| | 40,733.630 | | | | | | |
| ** WBIE ** | CXL 044 -42,461.63 | | -42,198.50 | -263.13 | 28MAR03 14APR03 | 1.000000 .00 | -263.13 |
| | -40,733.630 | | | | | | |
| ** WBIE ** | 251 38,172.25 | | 37,935.70 | 236.55 | 28MAR03 14APR03 | 1.000000 .00 | 236.55 |
| | 36,618.810 | | | | | | |
| ** WBIE ** | 751 4,114.82 | | 4,278.58 | -163.76 | 25APR03 25APR03 | 1.000000 .00 | -163.76 |
| | 4,114.820 | | | | | | |



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|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 31385HSJ2 | TOTAL | | 42,214.28 | 72.79 L | | .00 | 72.79 L |
| | 42,287.07 | | | | | | |
| 31385HS45 | FNMA POOL 545139 | 2031/08/01 | 7.000 | 08JAN03 | 14JAN03 | 1.000000 | |
| ** WBIE ** | 613 662,531.03 | | 658,451.35 | 4,079.68 | | .00 | 4,079.68 |
| | 629,156.260 | | | | | | |
| ** WBIE ** | 615 878,715.21 | | 873,304.32 | 5,410.89 | 08JAN03 14JAN03 | 1.000000 .00 | 5,410.89 |
| | 834,450.230 | | | | | | |
| 31385HS45 | TOTAL | | 1,531,755.67 | 9,490.57 L | | .00 | 9,490.57 L |
| | 1,541,246.24 | | | | | | |
| 31385HU04 | FNMA POOL 545195 | 2031/09/01 | 7.000 | 08JAN03 | 14JAN03 | 1.000000 | |
| ** WBIE ** | 614 512,739.54 | | 509,582.23 | 3,157.31 | | .00 | 3,157.31 |
| | 486,910.460 | | | | | | |
| ** WBIE ** | 617 625,732.94 | | 621,879.85 | 3,853.09 | 08JAN03 14JAN03 | 1.000000 .00 | 3,853.09 |
| | 594,211.860 | | | | | | |
| 31385HU04 | TOTAL | | 1,131,462.08 | 7,010.40 L | | .00 | 7,010.40 L |
| | 1,138,472.48 | | | | | | |
| 31385HX20 | FNMA POOL 545296 | 2016/11/01 | 6.000 | 04FEB03 | 19FEB03 | 1.000000 | |
| ** WBIE ** | 366 33,839.74 | | 33,665.46 | 174.28 | | .00 | 174.28 |
| | 32,329.350 | | | | | | |
| 31385HX56 | FNMA POOL 545308 | 2016/11/01 | 5.500 | 24OCT02 | 19NOV02 | 1.000000 | |
| ** WB10 ** | CXL 312 -101,754.84 | | -101,832.95 | 78.11 | | .00 | 78.11 |
| | -99,989.400 | | | | | | |
| ** WB10 ** | CXL 318 -907,473.52 | | -908,170.19 | 696.67 | 24OCT02 19NOV02 | 1.000000 .00 | 696.67 |
| | -891,728.940 | | | | | | |
| ** WB10 ** | CXL 319 -48,494.87 | | -48,532.10 | 37.23 | 24OCT02 19NOV02 | 1.000000 .00 | 37.23 |
| | -47,653.490 | | | | | | |
| ** WB10 ** | 327 101,754.84 | | 101,832.95 | -78.11 | 24OCT02 26DEC02 | 1.000000 .00 | -78.11 |
| | 99,989.400 | | | | | | |



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|-------------------------|--|--|---|---------------------------|----------------------|--------------------------------------|
| ** WB1Q ** | 328 891,728.940 | 907,473.52 | 908,170.19 | 24OCT02 -696.67 | 26DEC02 .00 | -696.67 |
| ** WB1Q ** | 329 47,653.490 | 48,494.87 | 48,532.10 | 24OCT02 -37.25 | 26DEC02 .00 | -37.23 |
| ** WB1Q ** | 656 45,661.290 | 48,494.87 | 46,503.17 | 24OCT02 1,991.70 | 19NOV02 .00 | 1,991.70 |
| ** WB1Q ** | CXL 656 -45,661.290 | -48,494.87 | -46,503.17 | 24OCT02 -1,991.70 | 19NOV02 .00 | -1,991.70 |
| ** WB1Q ** | 657 854,449.310 | 907,473.52 | 870,203.22 | 24OCT02 37,270.30 | 19NOV02 .00 | 37,270.30 |
| ** WB1Q ** | CXL 657 -854,449.310 | -907,473.52 | -870,203.22 | 24OCT02 -37,270.30 | 19NOV02 .00 | -37,270.30 |
| ** WB1Q ** | 658 95,809.240 | 101,754.84 | 97,575.72 | 24OCT02 4,179.12 | 19NOV02 .00 | 4,179.12 |
| ** WB1Q ** | CXL 658 -95,809.240 | -101,754.84 | -97,575.72 | 24OCT02 -4,179.12 | 19NOV02 .00 | -4,179.12 |
| ** WB1Q ** | 816 43,451.990 | 43,451.98 | 44,253.13 | 26DEC02 -801.15 | 26DEC02 .00 | -801.15 |
| ** WB1Q ** | CXL 816 -43,451.990 | -43,451.98 | -44,253.13 | 26DEC02 801.15 | 26DEC02 .00 | 801.15 |
| ** WB1Q ** | 659 43,451.980 | 43,451.98 | 44,253.12 | 26DEC02 -801.14 | 26DEC02 .00 | -801.14 |
| ** WB1Q ** | CXL 659 -43,451.980 | -43,451.98 | -44,253.12 | 26DEC02 801.14 | 26DEC02 .00 | 801.14 |
| ** WB1E ** | 651 | 224,537.35 | 221,993.95 | 12DEC03 2,543.40 | 16DEC03 000000.00 | 2,543.40 |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|--|---|---------------------------|----------------------|--------------------------------------|
| 214,315.660 | | | | | | |
| 31385HX56 | TOTAL | 224,537.35 | 221,993.95 | 2,543.40 L | .00 | 2,543.40 L |
| .00 | | | | | | |
| .00 | | | | | | |
| .00 S | | | | | | |
| .00 | | | | | | |
| .00 S | | | | | | |
| 31385HX72 | FNMA POOL 545302 | 2016/11/01 | 5.500 | 16JUL03 | 18AUG03 | 1.000000 |
| ** WB1E ** | 447 69,514.330 | 71,958.19 | 72,077.67 | -119.40 | .00 | -119.40 |
| 31385HY48 | FNMA POOL 545331 | 2029/07/01 | 7.000 | 12MAY03 | 14MAY03 | 1.000000 |
| ** WB2M ** | 476 999,900.200 | 1,055,675.88 | 1,052,082.49 | 3,593.39 | .00 | 3,593.39 |
| ** WB2M ** | 479 999,900.200 | 1,055,675.88 | 1,052,082.49 | 3,593.39 | 1.000000 .00 | 3,593.39 |
| ** WB2M ** | 481 999,900.200 | 1,055,675.88 | 1,052,082.49 | 3,593.39 | 1.000000 .00 | 3,593.39 |
| 31385HY48 | TOTAL | 3,167,027.64 | 3,156,247.47 | 10,780.17 L | .00 | 10,780.17 L |
| 31385HY63 | FNMA POOL 545333 | 2031/12/01 | 6.500 | 10JAN03 | 13MAR03 | 1.000000 |
| ** WB1E ** | 576 143,355.720 | 149,112.35 | 149,134.75 | -22.40 | .00 | -22.40 |
| ** WB1E ** | 860 826,076.110 | 861,119.81 | 855,779.49 | 5,340.32 | 1.000000 .00 | 5,340.32 |
| ** WB1E ** | CXL 860 -826,076.110 | -861,119.81 | -855,779.49 | -5,340.32 | 1.000000 .00 | -5,340.32 |
| ** WB1E ** | 252 754,082.620 | 786,072.22 | 781,197.32 | 4,874.90 | 1.000000 .00 | 4,874.90 |
| ** WB1E ** | 752 71,993.490 | 71,993.49 | 74,858.87 | -2,865.38 | 25APR03 000000.00 | -2,865.38 |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECTY GN/LS NET BAS SECTY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--|
| 31385HY65 | TOTAL | | 1,007,178.06 | 1,005,190.94 | 1,987.12 L | .00 | 1,987.12 L |
| 31385HZEE | FNMA POOL 545341 | 2031/12/01 | 6.500 | 07JAN03 | 14JAN03 | 1.000000 | |
| WBIE | 740 | | 24,638.44 | 24,351.56 | 286.88 | .00 | 286.88 |
| | 23,642.850 | | | | | | |
| WBIE | 346 | | 2,131.60 | 2,203.85 | 27JAN03 | 27JAN03 | 1.000000 |
| | 2,131.600 | | | | | | |
| WBIE | 422 | | 275,761.26 | 275,347.94 | 12MAY03 | 14MAY03 | 1.000000 |
| | 264,519.190 | | | | | | |
| 31385HZE5 | TOTAL | | 302,531.30 | 301,903.35 | 627.95 L | .00 | 627.95 L |
| 31385HZU9 | FNMA POOL 545355 | 2031/10/01 | 1.000 | 01MAR03 | 25MAR03 | 1.000000 | |
| WB2P | 633 | | 147,504.71 | 152,425.86 | -4,921.15 | .00 | -4,921.15 |
| | 147,504.710 | | | | | | |
| WB2P | CXL 633 | | -147,504.71 | -152,425.86 | 01MAR03 | 25MAR03 | 1.000000 |
| | -147,504.710 | | | | | | |
| WB2P | 579 | | 147,504.71 | 152,432.22 | 07MAR03 | 07MAR03 | 1.000000 |
| | 147,504.710 | | | | | | |
| WB2P | CXL 579 | | -147,504.71 | -152,432.22 | 07MAR03 | 07MAR03 | 1.000000 |
| | -147,504.710 | | | | | | |
| WB2P | 665 | | 147,504.68 | 152,425.83 | -4,921.15 | .00 | -4,921.15 |
| | 147,504.680 | | | | | | |
| 31385HZU9 | TOTAL | | 147,504.68 | 152,425.83 | -4,921.15 L | .00 | -4,921.15 L |

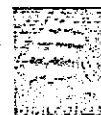


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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECTY GN/LS NET BAS SECTY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--|
| 31385H3H3 | FNMA POOL 545400 | 2017/01/01 | 5.500 | 31JUL03 | 18AUG03 | 1.000000 | |
| WBIE | 445 | | 59,687.78 | 60,503.30 | -815.52 | .00 | -815.52 |
| | 58,316.430 | | | | | | |
| WBIE | 446 | | 704,241.15 | 713,863.26 | 31JUL03 | 18AUG03 | 1.000000 |
| | 688,060.970 | | | | | | |
| 31385H3H3 | TOTAL | | 763,928.93 | 774,366.56 | -10,437.63 L | .00 | -10,437.63 L |
| 31385H3U4 | FNMA POOL 545411 | 2017/01/01 | 5.500 | 16JUL03 | 20AUG03 | 1.000000 | |
| WBIE | 825 | | 192,495.03 | 192,872.75 | -377.72 | .00 | -377.72 |
| | 185,957.460 | | | | | | |
| WBIE | 826 | | 514,417.45 | 515,426.87 | 16JUL03 | 20AUG03 | 1.000000 |
| | 496,946.670 | | | | | | |
| WBIE | 827 | | 536,075.61 | 537,127.53 | 16JUL03 | 20AUG03 | 1.000000 |
| | 517,869.270 | | | | | | |
| 31385H3U4 | TOTAL | | 1,242,988.09 | 1,245,427.15 | -2,439.06 L | .00 | -2,439.06 L |
| 31385H3V2 | FNMA POOL 545412 | 2017/01/01 | 5.500 | 14MAY03 | 19MAY03 | 1.000000 | |
| WBIE | 801 | | 306,818.60 | 304,182.65 | 2,635.95 | .00 | 2,635.95 |
| | 294,674.780 | | | | | | |
| 31385H4R0 | FNMA POOL 545432 | 2029/11/01 | 6.500 | 14AUG03 | 29SEP03 | 1.000000 | |
| WBIE | 569 | | 7,924.87 | 7,913.71 | 11.16 | .00 | 11.16 |
| | 7,721.870 | | | | | | |
| WBIE | 688 | | 7,971.62 | 8,020.97 | 04SEP03 | 25SEP03 | 1.000000 |
| | 7,721.870 | | | | | | |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LB BASE SECY GN/LB | STL DT BASE CURR GN/LB | SELL RATE GN/LB | NET SECY GN/LB NET BAS SECY GN/LB |
|-------------------------|--|------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 31385H4R0 | TOTAL | | 15,896.49 | 15,934.68 | -38.19 L | .00 | -38.19 L |
| 31385H6T4 | FNMA POOL 545402 | 2032/03/01 | 7.000 | | 10NOV03 | 11DEC03 | 1.000000 |
| WB1Q ** | 411 | | 408,205.53 | 406,677.36 | 1,528.17 | .00 | 1,528.17 |
| | 387,671.080 | | | | | | |
| 31385JAC2 | FNMA POOL 545503 | 2017/02/01 | 6.000 | | 02JUN03 | 17JUN03 | 1.000000 |
| WB2J ** | 311 | | 395,073.80 | 395,303.78 | -229.98 | .00 | -229.98 |
| | 379,280.330 | | | | | | |
| WB2J ** | CXL 311 | | -395,073.80 | -395,303.78 | 229.98 | 17JUN03 | 1.000000 |
| | -379,280.330 | | | | .00 | | 229.98 |
| WB2J ** | 429 | | 368,080.79 | 368,295.96 | -214.27 | 17JUN03 | 1.000000 |
| | 353,366.390 | | | | .00 | | -214.27 |
| WB2J ** | 687 | | 25,913.94 | 27,088.16 | -1,174.22 | 25JUN03 | 1.000000 |
| | 25,913.940 | | | | .00 | | -1,174.22 |
| 31385JAC2 | TOTAL | | 393,994.73 | 395,383.22 | -1,388.49 L | .00 | -1,388.49 L |
| 31385JAW8 | FNMA POOL 545521 | 2017/01/01 | 5.000 | | 08JUL03 | 18AUG03 | 1.000000 |
| WB1E ** | 449 | | 356,892.10 | 357,325.75 | -433.65 | .00 | -433.65 |
| | 346,918.200 | | | | | | |
| 31385JBZ0 | FNMA POOL 545556 | 2032/04/01 | 7.000 | | 08JUL03 | 13AUG03 | 1.000000 |
| WB1Q ** | 564 | | 350,560.67 | 350,951.52 | -390.85 | .00 | -390.85 |
| | 333,519.890 | | | | | | |
| WB1Q ** | 700 | | 1,055,730.50 | 1,055,886.74 | -156.26 | 24SEP03 | 1.000000 |
| | 1,000,099.940 | | | | .00 | 15OCT03 | .00 |
| WB1Q ** | 414 | | 451,975.30 | 453,182.53 | -1,207.23 | 11DEC03 | 1.000000 |
| | 429,239.040 | | | | .00 | | -1,207.23 |
| WB1Q ** | 422 | | 110,343.41 | 110,638.14 | -294.73 | 11DEC03 | 1.000000 |
| | 104,792.670 | | | | .00 | | -294.73 |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LB BASE SECY GN/LB | STL DT BASE CURR GN/LB | SELL RATE GN/LB | NET SECY GN/LB NET BAS SECY GN/LB |
|-------------------------|--|------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| WB1Q ** | CXL 422 | | -110,343.41 | -110,638.14 | 10NOV03 | 11DEC03 | 1.000000 |
| | -104,792.670 | | | | 294.73 | .00 | 294.73 |
| WB1Q ** | 728 | | 110,343.41 | 110,638.14 | 05DEC03 | 11DEC03 | 1.000000 |
| | 104,792.670 | | | | -294.73 | .00 | -294.73 |
| 31385JBZ0 | TOTAL | | 1,968,609.88 | 1,970,650.95 | -2,049.07 S | .00 | -2,049.07 S |
| 31385JDJ4 | FNMA POOL 545605 | 2032/05/01 | 7.000 | | 12MAY03 | 14MAY03 | 1.000000 |
| WB2N ** | 451 | | 1,055,675.95 | 1,052,082.56 | 3,593.39 | .00 | 3,593.39 |
| | 999,900.250 | | | | | | |
| WB2N ** | 452 | | 1,055,675.95 | 1,052,082.56 | 3,593.39 | 14MAY03 | 1.000000 |
| | 999,900.250 | | | | .00 | | 3,593.39 |
| WB2N ** | 453 | | 1,055,675.95 | 1,052,082.56 | 3,593.39 | 14MAY03 | 1.000000 |
| | 999,900.250 | | | | .00 | | 3,593.39 |
| WB2N ** | 454 | | 1,055,675.95 | 1,052,082.56 | 3,593.39 | 14MAY03 | 1.000000 |
| | 999,900.250 | | | | .00 | | 3,593.39 |
| WB2N ** | 455 | | 1,055,675.95 | 1,052,082.56 | 3,593.39 | 14MAY03 | 1.000000 |
| | 999,900.250 | | | | .00 | | 3,593.39 |
| WB2N ** | 456 | | 1,055,675.95 | 1,052,082.56 | 3,593.39 | 14MAY03 | 1.000000 |
| | 999,900.250 | | | | .00 | | 3,593.39 |
| WB2N ** | 457 | | 1,055,675.95 | 1,052,082.56 | 3,593.39 | 14MAY03 | 1.000000 |
| | 999,900.250 | | | | .00 | | 3,593.39 |
| WB2N ** | 458 | | 1,055,675.95 | 1,052,082.56 | 3,593.39 | 14MAY03 | 1.000000 |
| | 999,900.250 | | | | .00 | | 3,593.39 |
| WB2N ** | 459 | | 1,055,675.95 | 1,052,082.56 | 3,593.39 | 14MAY03 | 1.000000 |
| | 999,900.250 | | | | .00 | | 3,593.39 |
| WB2N ** | 460 | | 1,055,675.95 | 1,052,082.56 | 3,593.39 | 14MAY03 | 1.000000 |
| | | | | | .00 | | 3,593.39 |

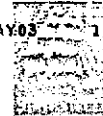


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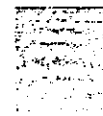
| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|--------------|--------------|-------------------|-----------------|---------------------|-----------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET BAS SECTY GN/LS | NET SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | NET BAS SECTY GN/LS | NET SECTY GN/LS |
| 999,900.250 | | | | | | | |
| ** WB2N ** | 461 1,055,675.95 | 1,052,082.56 | 1,052,082.56 | 12MAY03 3,593.39 | 14MAY03 | 1.000000 .00 | 3,593.39 |
| 999,900.250 | | | | | | | |
| ** WB2N ** | 462 1,055,675.95 | 1,052,082.56 | 1,052,082.56 | 12MAY03 3,593.39 | 14MAY03 | 1.000000 .00 | 3,593.39 |
| 999,900.250 | | | | | | | |
| ** WB2N ** | 463 1,055,675.95 | 1,052,082.56 | 1,052,082.56 | 12MAY03 3,593.39 | 14MAY03 | 1.000000 .00 | 3,593.39 |
| 999,900.250 | | | | | | | |
| ** WB2N ** | 464 1,055,675.95 | 1,052,082.56 | 1,052,082.56 | 12MAY03 3,593.39 | 14MAY03 | 1.000000 .00 | 3,593.39 |
| 999,900.250 | | | | | | | |
| ** WB2N ** | 465 1,055,675.95 | 1,052,082.56 | 1,052,082.56 | 12MAY03 3,593.39 | 14MAY03 | 1.000000 .00 | 3,593.39 |
| 999,900.250 | | | | | | | |
| ** WB2N ** | 466 1,055,675.95 | 1,052,082.56 | 1,052,082.56 | 12MAY03 3,593.39 | 14MAY03 | 1.000000 .00 | 3,593.39 |
| 999,900.250 | | | | | | | |
| ** WB2N ** | 467 1,055,675.95 | 1,052,082.56 | 1,052,082.56 | 12MAY03 3,593.39 | 14MAY03 | 1.000000 .00 | 3,593.39 |
| 999,900.250 | | | | | | | |
| ** WB2N ** | 468 1,055,675.95 | 1,052,082.56 | 1,052,082.56 | 12MAY03 3,593.39 | 14MAY03 | 1.000000 .00 | 3,593.39 |
| 999,900.250 | | | | | | | |
| ** WB2N ** | 469 1,055,675.95 | 1,052,082.56 | 1,052,082.56 | 12MAY03 3,593.39 | 14MAY03 | 1.000000 .00 | 3,593.39 |
| 999,900.250 | | | | | | | |
| ** WB2N ** | 470 1,055,675.95 | 1,052,082.56 | 1,052,082.56 | 12MAY03 3,593.39 | 14MAY03 | 1.000000 .00 | 3,593.39 |
| 999,900.250 | | | | | | | |
| ** WB2N ** | 471 1,055,675.95 | 1,052,082.56 | 1,052,082.56 | 12MAY03 3,593.39 | 14MAY03 | 1.000000 .00 | 3,593.39 |
| 999,900.250 | | | | | | | |
| ** WB2N ** | 472 1,055,675.95 | 1,052,082.56 | 1,052,082.56 | 12MAY03 3,593.39 | 14MAY03 | 1.000000 .00 | 3,593.39 |
| 999,900.250 | | | | | | | |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|---------------|-------------------------|---------------|---------------|-------------------|-----------------|---------------------|-----------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET BAS SECTY GN/LS | NET SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | NET BAS SECTY GN/LS | NET SECTY GN/LS |
| ** WB2N ** | 473 1,055,675.95 | 1,052,082.56 | 1,052,082.56 | 12MAY03 3,593.39 | 14MAY03 | 1.000000 .00 | 3,593.39 |
| 999,900.250 | | | | | | | |
| ** WB2N ** | 474 1,055,675.95 | 1,052,082.56 | 1,052,082.56 | 12MAY03 3,593.39 | 14MAY03 | 1.000000 .00 | 3,593.39 |
| 999,900.250 | | | | | | | |
| ** WB2N ** | 482 1,055,675.95 | 1,052,082.56 | 1,052,082.56 | 12MAY03 3,593.39 | 14MAY03 | 1.000000 .00 | 3,593.39 |
| 999,900.250 | | | | | | | |
| ** WB1Q ** | 566 350,963.81 | 351,355.10 | 351,355.10 | 08JUL03 -391.29 | 13AUG03 | 1.000000 .00 | -391.29 |
| 333,903.430 | | | | | | | |
| ** WB1Q ** | 696 1,055,730.56 | 1,055,886.83 | 1,055,886.83 | 24SEP03 -156.27 | 15OCT03 | 1.000000 .00 | -156.27 |
| 1,000,100.000 | | | | | | | |
| ** WB1Q ** | 699 684,781.50 | 684,882.85 | 684,882.85 | 24SEP03 -101.35 | 15OCT03 | 1.000000 .00 | -101.35 |
| 648,697.690 | | | | | | | |
| 31385JDJ4 | TOTAL | 26,391,898.75 | 26,302,064.00 | 89,834.75 L | | .00 | 89,834.75 L |
| | | 2,091,475.87 | 2,092,124.78 | -648.91 S | | .00 | -648.91 S |
| 31385JFB6 | FNMA POOL 545691 | 2032/06/01 | 6.500 | 28AUG03 | 15SEP03 | 1.000000 | |
| ** WB1E ** | 684 570,810.63 | 573,616.81 | 573,616.81 | -2,806.18 | | .00 | -2,806.18 |
| 551,966.160 | | | | | | | |
| ** WB1E ** | 687 633,166.24 | 635,240.66 | 635,240.66 | -2,074.42 | | .00 | -2,074.42 |
| 612,263.180 | | | | | | | |
| ** WB1Q ** | 551 249,695.70 | 248,350.82 | 248,350.82 | 1,344.88 | 13NOV03 | 1.000000 .00 | 1,344.88 |
| 240,453.280 | | | | | | | |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|--------------|--------------|-------------------|-----------------|---------------------|-----------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | NET BAS SECTY GN/LS | NET SECTY GN/LS |
| 31385JF86 | TOTAL | | | | | | |
| | 1,203,976.87 | 1,208,857.47 | -4,880.60 L | | .00 | -4,880.60 L | |
| | 249,695.78 | 248,350.82 | 1,344.88 S | | .00 | 1,344.88 S | |
| 31385JG85 | FNMA POOL 545723 | 2032/04/01 | 7.000 | 08JAN03 | 14JAN03 | 1.000000 | |
| WB1E | 858 | 96,889.13 | 96,292.51 | 596.62 | .00 | 596.62 | |
| | 92,008.370 | | | | | | |
| WB1E | 839 | 875,720.58 | 870,328.14 | 5,392.44 | .00 | 5,392.44 | |
| | 831,606.460 | | | | | | |
| WB1E | 848 | 963,003.85 | 957,073.93 | 5,929.92 | .00 | 5,929.92 | |
| | 914,492.860 | | | | | | |
| 31385JG85 | TOTAL | | | | | | |
| | 1,935,613.56 | 1,923,694.58 | 11,918.98 L | | .00 | 11,918.98 L | |
| 31385JH84 | FNMA POOL 545732 | 2017/05/01 | 5.500 | 12DEC03 | 16DEC03 | 1.000000 | |
| WB1E | 663 | 314,440.20 | 311,076.18 | 3,564.02 | .00 | 3,564.02 | |
| | 303,119.380 | | | | | | |
| 31385JH84 | FNMA POOL 545755 | 2017/06/01 | 5.500 | 14MAY03 | 19MAY03 | 1.000000 | |
| WB1E | 147 | 306,715.31 | 304,080.23 | 2,635.08 | .00 | 2,635.08 | |
| | 294,575.570 | | | | | | |
| WB1E | CXL 147 | -306,715.31 | -304,080.23 | -2,635.08 | .00 | -2,635.08 | |
| | -294,575.570 | | | | | | |
| 31385JH84 | TOTAL | | | | | | |
| | .00 | .00 | .00 L | | .00 | .00 L | |
| 31385JH92 | FNMA POOL 545754 | 2032/06/01 | 7.000 | 15MAY03 | 20MAY03 | 1.000000 | |
| WB2L | 571 | 3,030,330.47 | 2,956,956.14 | 73,374.31 | .00 | 73,374.31 | |
| | 2,868,633.660 | | | | | | |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|----------------|----------------|-------------------|-----------------|---------------------|-----------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | NET BAS SECTY GN/LS | NET SECTY GN/LS |
| 31385JJC3 | FNMA POOL 545759 | 2032/07/01 | 6.500 | 07JAN03 | 14JAN03 | 1.000000 | |
| WB1E | 256 | 23,353,137.79 | 23,168,032.63 | 185,105.16 | .00 | 185,105.16 | |
| | 22,407,808.370 | | | | | | |
| WB1E | 330 | 23,353,137.78 | 23,079,330.01 | 273,807.77 | .00 | 273,807.77 | |
| | 22,407,808.250 | | | | | | |
| WB1E | CXL 330 | -23,353,137.78 | -23,079,330.01 | -273,807.77 | .00 | -273,807.77 | |
| | -22,407,808.250 | | | | | | |
| WB1E | 736 | 23,353,137.79 | 23,079,330.01 | 273,807.78 | .00 | 273,807.78 | |
| | 22,407,808.250 | | | | | | |
| WB1E | CXL 736 | -23,353,137.79 | -23,079,330.01 | -273,807.78 | .00 | -273,807.78 | |
| | -22,407,808.250 | | | | | | |
| WB2L | 114 | 5,730,013.00 | 5,693,503.86 | 36,509.14 | .00 | 36,509.14 | |
| | 5,486,547.470 | | | | | | |
| WB2L | 177 | 3,251,911.11 | 3,247,408.21 | 4,502.90 | .00 | 4,502.90 | |
| | 3,135,316.530 | | | | | | |
| WB2L | CXL 177 | -3,251,911.11 | -3,247,408.21 | -4,502.90 | .00 | -4,502.90 | |
| | -3,135,316.530 | | | | | | |
| WB2L | 304 | 2,858,558.41 | 2,868,008.44 | -9,450.03 | .00 | -9,450.03 | |
| | 2,756,067.160 | | | | | | |
| WB2L | 200 | 4,331,385.97 | 4,355,907.83 | -24,521.86 | .00 | -24,521.86 | |
| | 4,186,177.930 | | | | | | |
| WB2L | CXL 200 | -4,331,385.97 | -4,355,907.83 | 24,521.86 | .00 | 24,521.86 | |
| | -4,186,177.930 | | | | | | |
| WB2L | 383 | 3,897,459.48 | 3,812,907.70 | -5,448.22 | .00 | -5,448.22 | |
| | 3,679,815.870 | | | | | | |



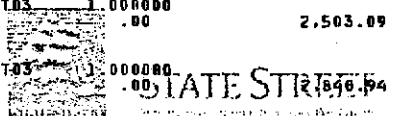
STATE STREET

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FOR PUBLIC DISCLOSURE

ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/L |
|-------------|---------------------------|---------------|---------------|-----------------------|----------------|-----------------|--------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/L | BASE CURR GN/L | GN/L | NET BAS SECTY GN/L |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/L | | | |
| WB2L | 232 3,187,119.550 | 3,299,166.73 | 3,312,648.12 | 30JUL03 -13,481.39 | 13AUG03 | 1.000000 .00 | -13,481.39 |
| WB2L | CXL 232 -3,187,119.550 | -3,299,166.73 | -3,312,648.12 | 30JUL03 13,481.39 | 13AUG03 | 1.000000 .00 | 13,481.39 |
| WB2L | 385 2,801,604.070 | 2,900,097.96 | 2,914,424.31 | 30JUL03 -14,326.35 | 13AUG03 | 1.000000 .00 | -14,326.35 |
| WB2L | 240 986,724.320 | 1,016,942.75 | 1,025,146.68 | 31JUL03 -8,203.93 | 13AUG03 | 1.000000 .00 | -8,203.93 |
| WB2L | CXL 240 -986,724.320 | -1,016,942.75 | -1,025,146.68 | 31JUL03 8,203.93 | 13AUG03 | 1.000000 .00 | 8,203.93 |
| WB2L | 386 867,369.680 | 893,932.88 | 901,144.46 | 31JUL03 -7,211.58 | 13AUG03 | 1.000000 .00 | -7,211.58 |
| WB1E | 572 643,898.890 | 640,826.39 | 659,895.75 | 14AUG03 930.64 | 10OCT03 | 1.000000 .00 | 930.64 |
| WB1E | 573 794,626.740 | 815,516.73 | 814,368.25 | 14AUG03 1,148.48 | 10OCT03 | 1.000000 .00 | 1,148.48 |
| WB2L | 604 1,390,481.320 | 1,390,481.32 | 1,449,934.91 | 25AUG03 -59,453.59 | 25AUG03 | 1.000000 .00 | -59,453.59 |
| WB1E | 690 643,898.890 | 644,724.99 | 671,465.81 | 04SEP03 -6,740.82 | 26SEP03 | 1.000000 .00 | -6,740.82 |
| WB1E | 692 794,626.740 | 820,327.95 | 828,646.70 | 04SEP03 -8,318.75 | 25SEP03 | 1.000000 .00 | -8,318.75 |
| WB1E | 267 202,781.580 | 209,973.99 | 207,470.90 | 05SEP03 2,503.09 | 15OCT03 | 1.000000 .00 | 2,503.09 |
| WB1E | 269 | 238,314.91 | 235,473.97 | 05SEP03 2,840.94 | 15OCT03 | 1.000000 .00 | 2,840.94 |



FOR PUBLIC DISCLOSURE

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/L |
|-------------|-------------------------|--------------|--------------|----------------------|----------------|-----------------|--------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/L | BASE CURR GN/L | GN/L | NET BAS SECTY GN/L |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/L | | | |
| | 230,151.720 | | | | | | |
| WB1E | 270 681,973.250 | 706,161.99 | 697,743.88 | 05SEP03 8,418.11 | 15OCT03 | 1.000000 .00 | 8,418.11 |
| WB1E | 271 867,771.610 | 898,550.38 | 887,838.83 | 05SEP03 10,711.55 | 15OCT03 | 1.000000 .00 | 10,711.55 |
| WB1E | 272 877,859.130 | 908,995.70 | 898,159.63 | 05SEP03 10,836.07 | 15OCT03 | 1.000000 .00 | 10,836.07 |
| WB1E | 274 4,999,501.690 | 5,176,827.77 | 5,115,115.17 | 05SEP03 61,712.60 | 15OCT03 | 1.000000 .00 | 61,712.60 |
| WB1E | 278 905,807.620 | 937,935.48 | 926,754.42 | 05SEP03 11,181.06 | 15OCT03 | 1.000000 .00 | 11,181.06 |
| WB1Q | 542 800,148.190 | 830,903.88 | 826,300.84 | 06NOV03 4,603.04 | 13NOV03 | 1.000000 .00 | 4,603.04 |
| WB1Q | 553 999,999.760 | 1,038,437.25 | 1,032,413.23 | 06NOV03 6,024.02 | 13NOV03 | 1.000000 .00 | 6,024.02 |
| WB1Q | 554 999,999.760 | 1,038,437.25 | 1,032,413.24 | 06NOV03 6,024.01 | 13NOV03 | 1.000000 .00 | 6,024.01 |
| WB1Q | 555 633,965.650 | 658,333.70 | 654,514.69 | 06NOV03 3,819.01 | 13NOV03 | 1.000000 .00 | 3,819.01 |
| WB1Q | 556 584,807.790 | 606,455.59 | 602,937.51 | 06NOV03 3,518.08 | 13NOV03 | 1.000000 .00 | 3,518.08 |
| WB1Q | 560 745,084.220 | 773,723.39 | 769,235.80 | 06NOV03 4,488.39 | 13NOV03 | 1.000000 .00 | 4,488.39 |



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ATTACHMENT O

| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT SELL RATE BASE CURR GN/LS | NET SECY GN/LS NET BAS SECY GN/LS | |
|-------------------------|--|-------------------------------------|-------------------------------------|---|--|--------------------------------------|--------------|
| 31385JJCS | TOTAL | | 52,971,837.12 | 52,750,889.62 | 220,947.50 L | .00 | 220,947.50 L |
| | | | 4,946,291.06 | 4,917,814.51 | 28,476.55 S | .00 | 28,476.55 S |
| 31385JJF6 | FNMA POOL 545762 | 2032/07/01 | 6.500 | 07JAN03 | 14JAN03 | 1.000000 | |
| WB1E | 765 563,143.850 | | 586,857.49 | 580,028.25 | 6,837.24 | .00 | 6,837.24 |
| WB1E | 347 33,727.990 | | 33,727.99 | 34,871.31 | -1,143.32 | 1.000000 .00 | -1,143.32 |
| WB2L | 242 7,530,568.990 | | 7,761,192.66 | 7,836,323.19 | -75,130.53 | 1.000000 .00 | -75,130.53 |
| WB2L | CXL 242 -7,530,568.990 | | -7,761,192.66 | -7,836,323.19 | 75,130.53 | 1.000000 .00 | 75,130.53 |
| WB2L | 393 6,598,512.200 | | 6,800,591.64 | 6,866,423.27 | -65,831.63 | 1.000000 .00 | -65,831.63 |
| WB1E | 689 999,900.010 | | 1,026,186.44 | 1,042,708.23 | -16,521.79 | 1.000000 .00 | -16,521.79 |
| WB1E | CXL 689 -999,900.010 | | -1,026,186.44 | -1,042,708.23 | 16,521.79 | 1.000000 .00 | 16,521.79 |
| WB1E | 691 334,569.950 | | 343,365.48 | 348,893.72 | -5,528.24 | 1.000000 .00 | -5,528.24 |
| WB1E | CXL 691 -334,569.950 | | -343,365.48 | -348,893.72 | 5,528.24 | 1.000000 .00 | 5,528.24 |
| WB1E | 837 999,900.010 | | 1,026,186.44 | 1,042,708.23 | -16,521.79 | 1.000000 .00 | -16,521.79 |
| WB1E | 830 | | 343,365.48 | 348,893.72 | -5,528.24 | 1.000000 .00 | -5,528.24 |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT SELL RATE BASE CURR GN/LS | NET SECY GN/LS NET BAS SECY GN/LS | |
|-------------------------|--|-------------------------------------|-------------------------------------|---|--|--------------------------------------|---------------|
| | 334,569.950 | | | | | | |
| WB2L | 682 932,056.630 | | 932,056.63 | 972,698.98 | -40,634.35 | 1.000000 .00 | -40,634.35 |
| 31385JJF6 | TOTAL | | 9,722,785.67 | 9,845,487.76 | -122,822.09 L | .00 | -122,822.09 L |
| 31385JJK5 | FNMA POOL 545766 | 2017/07/01 | 6.800 | 29JUL03 | 18AUG03 | 1.000000 | |
| WB2L | 203 2,077,554.280 | | 2,161,630.30 | 2,163,695.93 | -2,065.63 | .00 | -2,065.63 |
| WB2L | CXL 203 -2,077,554.280 | | -2,161,630.30 | -2,163,695.93 | 2,065.63 | 1.000000 .00 | 2,065.63 |
| WB2L | 448 1,881,678.130 | | 1,957,827.29 | 1,959,698.17 | -1,878.88 | 1.000000 .00 | -1,878.88 |
| WB2L | 331 2,131,672.910 | | 2,213,689.89 | 2,220,858.48 | -6,449.39 | 1.000000 .00 | -6,449.39 |
| WB2L | CXL 331 -2,131,672.910 | | -2,213,689.89 | -2,220,858.48 | 6,449.39 | 1.000000 .00 | 6,449.39 |
| WB2L | 446 1,930,694.350 | | 2,004,985.41 | 2,018,746.75 | -5,841.34 | 1.000000 .00 | -5,841.34 |
| WB2L | 599 396,854.710 | | 396,854.71 | 414,527.54 | -17,672.83 | 1.000000 .00 | -17,672.83 |
| 31385JJK5 | TOTAL | | 4,359,587.41 | 4,384,972.46 | -25,385.05 L | .00 | -25,385.05 L |
| 31385JKU1 | FNMA POOL 545807 | 2017/08/01 | 5.500 | 31JUL03 | 18AUG03 | 1.000000 | |
| WB1E | 440 917,445.940 | | 939,020.25 | 951,850.16 | -12,829.91 | .00 | -12,829.91 |
| WB1E | 450 941,684.010 | | 963,828.30 | 976,997.16 | -13,168.86 | 1.000000 .00 | -13,168.86 |



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ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/L |
|--------------|-------------------------|---------------|---------------|-----------------------|----------------|--------------------|--------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/L | BASE CURR GN/L | NET SECTY GN/L | NET SECTY GN/L |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/L | BASE CURR GN/L | NET BAS SECTY GN/L | NET BAS SECTY GN/L |
| ** WBIE ** | 451 979,486.77 | 992,869.57 | 992,869.57 | 31JUL03 -13,382.80 | 18AUG03 | 1.000000 .00 | -13,382.80 |
| 956,982.720 | | | | | | | |
| 31385JKUI | TOTAL | 2,882,335.32 | 2,921,716.89 | -39,381.57 L | | .00 | -39,381.57 L |
| 31385JK49 | FNMA POOL 545815 | 2032/07/01 | 7.000 | 08JUL03 | 13AUG03 | 1.000000 | |
| ** WB1Q ** | 567 350,084.05 | 350,474.36 | 350,474.36 | -390.31 | | .00 | -390.31 |
| 333,066.430 | | | | | | | |
| ** WB1Q ** | 574 315,296.61 | 315,648.14 | 315,648.14 | -351.53 | 08JUL03 | 1.000000 | -351.53 |
| 299,970.020 | | | | | 13AUG03 | .00 | |
| 31385JK49 | TOTAL | 665,380.66 | 666,122.50 | -741.84 S | | .00 | -741.84 S |
| 31385JK64 | FNMA POOL 545817 | 2032/08/01 | 6.500 | 14AUG03 | 15SEP03 | 1.000000 | |
| ** WBIE ** | 028 1,026,186.44 | 1,024,741.28 | 1,024,741.28 | 1,445.16 | | .00 | 1,445.16 |
| 999,900.010 | | | | | | | |
| ** WBIE ** | CXL 028 -1,026,186.44 | -1,024,741.28 | -1,024,741.28 | -1,445.16 | 14AUG03 | 1.000000 | -1,445.16 |
| -999,900.010 | | | | | 15SEP03 | .00 | |
| ** WBIE ** | 029 1,026,186.44 | 1,024,741.28 | 1,024,741.28 | 1,445.16 | 14AUG03 | 1.000000 | 1,445.16 |
| 999,900.010 | | | | | 15SEP03 | .00 | |
| ** WBIE ** | CXL 029 -1,026,186.44 | -1,024,741.28 | -1,024,741.28 | -1,445.16 | 14AUG03 | 1.000000 | -1,445.16 |
| -999,900.010 | | | | | 15SEP03 | .00 | |
| ** WBIE ** | 030 1,026,186.44 | 1,024,741.28 | 1,024,741.28 | 1,445.16 | 14AUG03 | 1.000000 | 1,445.16 |
| 999,900.010 | | | | | 15SEP03 | .00 | |
| ** WBIE ** | CXL 030 -1,026,186.44 | -1,024,741.28 | -1,024,741.28 | -1,445.16 | 14AUG03 | 1.000000 | -1,445.16 |
| -999,900.010 | | | | | 15SEP03 | .00 | |
| ** WBIE ** | 145 1,026,186.44 | 1,024,741.28 | 1,024,741.28 | 1,445.16 | 14AUG03 | 1.000000 | 1,445.16 |
| 999,900.010 | | | | | 15SEP03 | .00 | |
| ** WBIE ** | CXL 145 -1,026,186.44 | -1,024,741.28 | -1,024,741.28 | -1,445.16 | 14AUG03 | 1.000000 | -1,445.16 |
| -999,900.010 | | | | | 15SEP03 | .00 | |

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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/L |
|--------------|-------------------------|---------------|---------------|------------------|----------------|--------------------|--------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/L | BASE CURR GN/L | NET SECTY GN/L | NET SECTY GN/L |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/L | BASE CURR GN/L | NET BAS SECTY GN/L | NET BAS SECTY GN/L |
| | -999,900.010 | | | | | | |
| ** WBIE ** | 149 1,026,186.44 | 1,024,741.28 | 1,024,741.28 | 1,445.16 | 14AUG03 | 1.000000 | 1,445.16 |
| 999,900.010 | | | | | 15SEP03 | .00 | |
| ** WBIE ** | CXL 149 -1,026,186.44 | -1,024,741.28 | -1,024,741.28 | -1,445.16 | 14AUG03 | 1.000000 | -1,445.16 |
| -999,900.010 | | | | | 15SEP03 | .00 | |
| ** WBIE ** | 150 1,026,186.44 | 1,024,741.28 | 1,024,741.28 | 1,445.16 | 14AUG03 | 1.000000 | 1,445.16 |
| 999,900.010 | | | | | 15SEP03 | .00 | |
| ** WBIE ** | CXL 150 -1,026,186.44 | -1,024,741.28 | -1,024,741.28 | -1,445.16 | 14AUG03 | 1.000000 | -1,445.16 |
| -999,900.010 | | | | | 15SEP03 | .00 | |
| ** WBIE ** | 151 1,026,186.44 | 1,024,741.28 | 1,024,741.28 | 1,445.16 | 14AUG03 | 1.000000 | 1,445.16 |
| 999,900.010 | | | | | 15SEP03 | .00 | |
| ** WBIE ** | CXL 151 -1,026,186.44 | -1,024,741.28 | -1,024,741.28 | -1,445.16 | 14AUG03 | 1.000000 | -1,445.16 |
| -999,900.010 | | | | | 15SEP03 | .00 | |
| ** WBIE ** | 152 1,026,186.44 | 1,024,741.28 | 1,024,741.28 | 1,445.16 | 14AUG03 | 1.000000 | 1,445.16 |
| 999,900.010 | | | | | 15SEP03 | .00 | |
| ** WBIE ** | CXL 152 -1,026,186.44 | -1,024,741.28 | -1,024,741.28 | -1,445.16 | 14AUG03 | 1.000000 | -1,445.16 |
| -999,900.010 | | | | | 15SEP03 | .00 | |
| ** WBIE ** | 153 1,026,186.44 | 1,024,741.28 | 1,024,741.28 | 1,445.16 | 14AUG03 | 1.000000 | 1,445.16 |
| 999,900.010 | | | | | 15SEP03 | .00 | |
| ** WBIE ** | CXL 153 -1,026,186.44 | -1,024,741.28 | -1,024,741.28 | -1,445.16 | 14AUG03 | 1.000000 | -1,445.16 |
| -999,900.010 | | | | | 15SEP03 | .00 | |
| ** WBIE ** | 154 1,026,186.44 | 1,024,741.28 | 1,024,741.28 | 1,445.16 | 14AUG03 | 1.000000 | 1,445.16 |
| 999,900.010 | | | | | 15SEP03 | .00 | |
| ** WBIE ** | CXL 154 -1,026,186.44 | -1,024,741.28 | -1,024,741.28 | -1,445.16 | 14AUG03 | 1.000000 | -1,445.16 |
| -999,900.010 | | | | | 15SEP03 | .00 | |

STATE STREET

FOR PUBLIC DISCLOSURE

ATTACHMENT O

| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|-------------------------------|--|-------------------------------------|----------|---|---------------------------|--------------------|--------------------------------------|
| ** WBIE ** | 155 999,900.010 | 1,026,186.44 | 1,024,741.28 | | 14AUG03 1,445.16 | 15SEP03 | 1.000000 .00 | 1,445.16 |
| ** WBIE ** | CXL 155 -999,900.010 | -1,026,186.44 | -1,024,741.28 | | 14AUG03 -1,445.16 | 15SEP03 | 1.000000 .00 | -1,445.16 |
| ** WBIE ** | 156 999,900.010 | 1,026,186.44 | 1,024,741.28 | | 14AUG03 1,445.16 | 15SEP03 | 1.000000 .00 | 1,445.16 |
| ** WBIE ** | CXL 156 -999,900.010 | -1,026,186.44 | -1,024,741.28 | | 14AUG03 -1,445.16 | 15SEP03 | 1.000000 .00 | -1,445.16 |
| ** WBIE ** | 157 999,900.010 | 1,026,186.44 | 1,024,741.28 | | 14AUG03 1,445.16 | 15SEP03 | 1.000000 .00 | 1,445.16 |
| ** WBIE ** | CXL 157 -999,900.010 | -1,026,186.44 | -1,024,741.28 | | 14AUG03 -1,445.16 | 15SEP03 | 1.000000 .00 | -1,445.16 |
| ** WBIE ** | 158 999,900.010 | 1,026,186.44 | 1,024,741.28 | | 14AUG03 1,445.16 | 15SEP03 | 1.000000 .00 | 1,445.16 |
| ** WBIE ** | 159 999,900.010 | 1,026,186.44 | 1,024,741.28 | | 14AUG03 1,445.16 | 15SEP03 | 1.000000 .00 | 1,445.16 |
| ** WBIE ** | 160 999,900.010 | 1,026,186.44 | 1,024,741.28 | | 14AUG03 1,445.16 | 15SEP03 | 1.000000 .00 | 1,445.16 |
| ** WBIE ** | 161 999,900.010 | 1,026,186.44 | 1,024,741.28 | | 14AUG03 1,445.16 | 15SEP03 | 1.000000 .00 | 1,445.16 |
| ** WBIE ** | 166 999,900.010 | 1,026,186.44 | 1,042,708.23 | | 14AUG03 -16,521.79 | 15SEP03 | 1.000000 .00 | -16,521.79 |
| ** WBIE ** | 167 999,900.010 | 1,026,186.44 | 1,035,418.55 | | 14AUG03 -9,232.11 | 15SEP03 | 1.000000 .00 | -9,232.11 |
| ** WBIE ** | 168 999,900.010 | 1,026,186.44 | 1,024,741.28 | | 14AUG03 1,445.16 | 15SEP03 | 1.000000 .00 | 1,445.16 |



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| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|-------------------------------|--|-------------------------------------|----------|---|---------------------------|--------------------|--------------------------------------|
| ** WBIE ** | 170 999,900.010 | 1,026,186.44 | 1,024,741.28 | | 14AUG03 1,445.16 | 15SEP03 | 1.000000 .00 | 1,445.16 |
| ** WBIE ** | 171 999,900.010 | 1,026,186.44 | 1,024,741.28 | | 14AUG03 1,445.16 | 15SEP03 | 1.000000 .00 | 1,445.16 |
| ** WBIE ** | 172 999,900.010 | 1,026,186.44 | 1,024,741.28 | | 14AUG03 1,445.16 | 15SEP03 | 1.000000 .00 | 1,445.16 |
| ** WBIE ** | 173 999,900.010 | 1,026,186.44 | 1,024,741.28 | | 14AUG03 1,445.16 | 15SEP03 | 1.000000 .00 | 1,445.16 |
| ** WBIE ** | 174 999,900.010 | 1,026,186.44 | 1,024,741.28 | | 14AUG03 1,445.16 | 15SEP03 | 1.000000 .00 | 1,445.16 |
| ** WBIE ** | 175 999,900.010 | 1,026,186.44 | 1,024,741.28 | | 14AUG03 1,445.16 | 15SEP03 | 1.000000 .00 | 1,445.16 |
| ** WBIE ** | 176 999,900.010 | 1,026,186.44 | 1,024,741.28 | | 14AUG03 1,445.16 | 15SEP03 | 1.000000 .00 | 1,445.16 |
| ** WBIE ** | 693 999,900.010 | 1,026,186.44 | 1,024,741.28 | | 14AUG03 1,445.16 | 15SEP03 | 1.000000 .00 | 1,445.16 |
| ** WBIE ** | CXL 693 -999,900.010 | -1,026,186.44 | -1,024,741.28 | | 14AUG03 -1,445.16 | 15SEP03 | 1.000000 .00 | -1,445.16 |
| ** WBIE ** | 694 999,900.010 | 1,026,186.44 | 1,024,741.28 | | 14AUG03 1,445.16 | 15SEP03 | 1.000000 .00 | 1,445.16 |
| ** WBIE ** | CXL 694 -999,900.010 | -1,026,186.44 | -1,024,741.28 | | 14AUG03 -1,445.16 | 15SEP03 | 1.000000 .00 | -1,445.16 |
| ** WBIE ** | 695 999,900.010 | 1,026,186.44 | 1,024,741.28 | | 14AUG03 1,445.16 | 15SEP03 | 1.000000 .00 | 1,445.16 |



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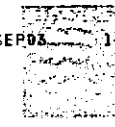
| ASSET ID SH SELL/BTC | SECURITY LOT LOCAL SHARES/PAR BASE | DESCRIPTION PRINCIPAL NET PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|---------------------------------------|--|---|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| ** WB1E ** CXL 695 -999,900.010 | 695 | -1,026,186.44 | -1,024,741.28 | -1,024,741.28 | 14AUG03 -1,445.16 | 15SEP03 | 1.000000 .00 | -1,445.16 |
| ** WB1E ** 696 999,900.010 | 696 | 1,026,186.44 | 1,024,741.28 | 1,024,741.28 | 14AUG03 1,445.16 | 15SEP03 | 1.000000 .00 | 1,445.16 |
| ** WB1E ** CXL 696 -999,900.010 | 696 | -1,026,186.44 | -1,024,741.28 | -1,024,741.28 | 14AUG03 -1,445.16 | 15SEP03 | 1.000000 .00 | -1,445.16 |
| ** WB1E ** 697 999,900.010 | 697 | 1,026,186.44 | 1,024,741.28 | 1,024,741.28 | 14AUG03 1,445.16 | 15SEP03 | 1.000000 .00 | 1,445.16 |
| ** WB1E ** CXL 697 -999,900.010 | 697 | -1,026,186.44 | -1,024,741.28 | -1,024,741.28 | 14AUG03 -1,445.16 | 15SEP03 | 1.000000 .00 | -1,445.16 |
| ** WB1E ** 698 999,900.010 | 698 | 1,026,186.44 | 1,024,741.28 | 1,024,741.28 | 14AUG03 1,445.16 | 15SEP03 | 1.000000 .00 | 1,445.16 |
| ** WB1E ** CXL 698 -999,900.010 | 698 | -1,026,186.44 | -1,024,741.28 | -1,024,741.28 | 14AUG03 -1,445.16 | 15SEP03 | 1.000000 .00 | -1,445.16 |
| ** WB1E ** 699 999,900.010 | 699 | 1,026,186.44 | 1,024,741.28 | 1,024,741.28 | 14AUG03 1,445.16 | 15SEP03 | 1.000000 .00 | 1,445.16 |
| ** WB1E ** CXL 699 -999,900.010 | 699 | -1,026,186.44 | -1,024,741.28 | -1,024,741.28 | 14AUG03 -1,445.16 | 15SEP03 | 1.000000 .00 | -1,445.16 |
| ** WB1E ** 700 999,900.010 | 700 | 1,026,186.44 | 1,024,741.28 | 1,024,741.28 | 14AUG03 1,445.16 | 15SEP03 | 1.000000 .00 | 1,445.16 |
| ** WB1E ** CXL 700 -999,900.010 | 700 | -1,026,186.44 | -1,024,741.28 | -1,024,741.28 | 14AUG03 -1,445.16 | 15SEP03 | 1.000000 .00 | -1,445.16 |
| ** WB1E ** 701 999,900.010 | 701 | 1,026,186.44 | 1,024,741.28 | 1,024,741.28 | 14AUG03 1,445.16 | 15SEP03 | 1.000000 .00 | 1,445.16 |
| ** WB1E ** CXL 701 -999,900.010 | 701 | -1,026,186.44 | -1,024,741.28 | -1,024,741.28 | 14AUG03 -1,445.16 | 15SEP03 | 1.000000 .00 | -1,445.16 |



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| ASSET ID SH SELL/BTC | SECURITY LOT LOCAL SHARES/PAR BASE | DESCRIPTION PRINCIPAL NET PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|---------------------------------------|--|---|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| -999,900.010 | | | | | | | | |
| ** WB1E ** 702 999,900.010 | 702 | 1,026,186.44 | 1,024,741.28 | 1,024,741.28 | 14AUG03 1,445.16 | 15SEP03 | 1.000000 .00 | 1,445.16 |
| ** WB1E ** CXL 702 -999,900.010 | 702 | -1,026,186.44 | -1,024,741.28 | -1,024,741.28 | 14AUG03 -1,445.16 | 15SEP03 | 1.000000 .00 | -1,445.16 |
| ** WB1E ** 703 999,900.010 | 703 | 1,026,186.44 | 1,024,741.28 | 1,024,741.28 | 14AUG03 1,445.16 | 15SEP03 | 1.000000 .00 | 1,445.16 |
| ** WB1E ** CXL 703 -999,900.010 | 703 | -1,026,186.44 | -1,024,741.28 | -1,024,741.28 | 14AUG03 -1,445.16 | 15SEP03 | 1.000000 .00 | -1,445.16 |
| ** WB1E ** 704 999,900.010 | 704 | 1,026,186.44 | 1,024,741.28 | 1,024,741.28 | 14AUG03 1,445.16 | 15SEP03 | 1.000000 .00 | 1,445.16 |
| ** WB1E ** CXL 704 -999,900.010 | 704 | -1,026,186.44 | -1,024,741.28 | -1,024,741.28 | 14AUG03 -1,445.16 | 15SEP03 | 1.000000 .00 | -1,445.16 |
| ** WB1E ** 705 999,900.010 | 705 | 1,026,186.44 | 1,024,741.28 | 1,024,741.28 | 14AUG03 1,445.16 | 15SEP03 | 1.000000 .00 | 1,445.16 |
| ** WB1E ** CXL 705 -999,900.010 | 705 | -1,026,186.44 | -1,024,741.28 | -1,024,741.28 | 14AUG03 -1,445.16 | 15SEP03 | 1.000000 .00 | -1,445.16 |
| ** WB1E ** 709 999,900.010 | 709 | 1,026,186.44 | 1,024,741.28 | 1,024,741.28 | 14AUG03 1,445.16 | 15SEP03 | 1.000000 .00 | 1,445.16 |
| ** WB1E ** CXL 709 -999,900.010 | 709 | -1,026,186.44 | -1,024,741.28 | -1,024,741.28 | 14AUG03 -1,445.16 | 15SEP03 | 1.000000 .00 | -1,445.16 |
| ** WB1E ** 146 399,785.550 | 146 | 413,434.47 | 409,717.72 | 409,717.72 | 28AUG03 3,716.75 | 15SEP03 | 1.000000 .00 | 3,716.75 |
| ** WB1E ** CXL 146 -399,785.550 | 146 | -413,434.47 | -409,717.72 | -409,717.72 | 28AUG03 -3,716.75 | 15SEP03 | 1.000000 .00 | -3,716.75 |



STATE STREET

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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECTY GN/LS NET BAS SECTY GN/LS |
|--------------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--|
| >> WB1E >> 472,501.150 | 147 488,632.63 | | 484,239.86 | 28AUG03 4,392.77 | 15SEP03 | 1.000000 .00 | 4,392.77 |
| >> WB1E >> CXL -472,501.150 | 147 -488,632.63 | | -484,239.86 | 28AUG03 -4,392.77 | 15SEP03 | 1.000000 .00 | -4,392.77 |
| >> WB1E >> 721,826.180 | 148 746,469.78 | | 739,759.05 | 28AUG03 6,710.73 | 15SEP03 | 1.000000 .00 | 6,710.73 |
| >> WB1E >> CXL -721,826.180 | 148 -746,469.78 | | -739,759.05 | 28AUG03 -6,710.73 | 15SEP03 | 1.000000 .00 | -6,710.73 |
| >> WB1E >> 721,826.180 | 149 746,469.78 | | 739,759.05 | 28AUG03 6,710.73 | 15SEP03 | 1.000000 .00 | 6,710.73 |
| >> WB1E >> 399,785.550 | 177 413,434.47 | | 409,717.73 | 28AUG03 3,716.74 | 15SEP03 | 1.000000 .00 | 3,716.74 |
| >> WB1E >> 472,501.150 | 178 488,632.63 | | 484,239.85 | 28AUG03 4,392.78 | 15SEP03 | 1.000000 .00 | 4,392.78 |
| >> WB1E >> 399,785.540 | 704 413,434.47 | | 416,901.34 | 28AUG03 -3,466.89 | 15SEP03 | 1.000000 .00 | -3,466.89 |
| >> WB1E >> CXL -399,785.540 | 704 -413,434.47 | | -416,901.34 | 28AUG03 3,466.89 | 15SEP03 | 1.000000 .00 | 3,466.89 |
| >> WB1E >> 472,501.160 | 707 488,632.63 | | 492,730.12 | 28AUG03 -4,097.49 | 15SEP03 | 1.000000 .00 | -4,097.49 |
| >> WB1E >> CXL -472,501.160 | 707 -488,632.63 | | -492,730.12 | 28AUG03 4,097.49 | 15SEP03 | 1.000000 .00 | 4,097.49 |
| >> WB1E >> 721,826.180 | 708 746,469.78 | | 752,729.37 | 28AUG03 -6,259.59 | 15SEP03 | 1.000000 .00 | -6,259.59 |
| >> WB1E >> CXL 708 | -746,469.78 | | -752,729.37 | 28AUG03 6,259.59 | 15SEP03 | 1.000000 .00 | 6,259.59 |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECTY GN/LS NET BAS SECTY GN/LS |
|---------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--|
| | -721,826.180 | | | | | | |
| >> WB1Q >> 422,106.650 | 549 646,018.87 | | 642,278.38 | 06NOV03 3,748.57 | 13NOV03 | 1.000000 .00 | 3,748.57 |
| >> WB1Q >> 366,034.140 | 552 388,103.58 | | 377,897.99 | 06NOV03 2,205.59 | 13NOV03 | 1.000000 .00 | 2,205.59 |
| >> WB1Q >> 999,999.630 | 558 1,038,437.12 | | 1,032,411.58 | 06NOV03 6,025.54 | 13NOV03 | 1.000000 .00 | 6,025.54 |
| 31385JK64 | TOTAL | | 16,088,738.77 | 6,408.27 L | | .00 | 6,408.27 L |
| | 2,064,559.57 | | 2,052,579.87 | 11,979.78 S | | .00 | 11,979.78 S |
| 31385JK88 | FNMA POOL 545819 | 2032/08/01 | 6.500 | 10JAN03 | 14JAN03 | 1.000000 | |
| >> WB2N >> 499,950.290 | 527 528,846.65 | | 516,354.91 | 4,491.74 | | .00 | 4,491.74 |
| >> WB2N >> 999,900.580 | 528 1,041,693.38 | | 1,032,789.82 | 8,983.48 | 14JAN03 | 1.000000 .00 | 8,983.48 |
| >> WB2N >> 999,900.580 | 529 1,041,693.38 | | 1,032,789.82 | 8,983.48 | 14JAN03 | 1.000000 .00 | 8,983.48 |
| >> WB2N >> 999,900.580 | 530 1,041,693.38 | | 1,032,789.82 | 8,983.48 | 14JAN03 | 1.000000 .00 | 8,983.48 |
| >> WB2N >> 999,900.580 | 531 1,041,693.38 | | 1,032,789.82 | 8,983.48 | 14JAN03 | 1.000000 .00 | 8,983.48 |
| >> WB2N >> 999,900.580 | 532 1,041,693.38 | | 1,032,789.82 | 8,983.48 | 14JAN03 | 1.000000 .00 | 8,983.48 |
| >> WB2N >> 999,900.580 | 533 1,041,693.38 | | 1,032,789.82 | 8,983.48 | 14JAN03 | 1.000000 .00 | 8,983.48 |
| >> WB1E >> | | | | 28APR03 | 14MAY | 0.000000 .00 | 8,983.48 |

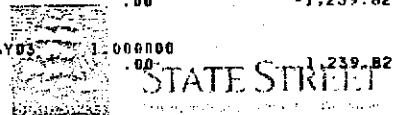


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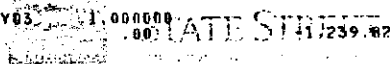
ATTACHMENT O

| ASSET ID SH SELL/BTC | SECURITY LOT LOCAL SHARES/PAR BASE | DESCRIPTION PRINCIPAL NET PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE | TRD DT LOCAL SECY BASE SECY GN/LS | STL DT BASE CURR | SELL RATE GN/LS | NET SECY NET BAS SECY GN/LS |
|-------------------------|--|---|-------------------------------------|----------|---|---------------------|--------------------|--------------------------------|
| | 543 453,416.910 | 473,395.59 | 469,751.94 | | 3,643.65 | | .00 | 3,643.65 |
| ** WBIE ** | CXL 543 -453,416.910 | -473,395.59 | -469,751.94 | | 28APR03 -3,643.65 | 14MAY03 | 1.000000 .00 | -3,643.65 |
| ** WBIE ** | 544 453,417.440 | 473,396.16 | 470,870.22 | | 2,525.94 | 14MAY03 | 1.000000 .00 | 2,525.94 |
| ** WBIE ** | CXL 544 -453,417.440 | -473,396.16 | -470,870.22 | | 2,525.94 | 14MAY03 | 1.000000 .00 | -2,525.94 |
| ** WBIE ** | 545 453,419.040 | 473,397.82 | 472,158.00 | | 1,239.82 | 14MAY03 | 1.000000 .00 | 1,239.82 |
| ** WBIE ** | CXL 545 -453,419.040 | -473,397.82 | -472,158.00 | | 1,239.82 | 14MAY03 | 1.000000 .00 | -1,239.82 |
| ** WBIE ** | 546 453,419.040 | 473,397.82 | 472,157.99 | | 1,239.83 | 14MAY03 | 1.000000 .00 | 1,239.83 |
| ** WBIE ** | CXL 546 -453,419.040 | -473,397.82 | -472,157.99 | | 1,239.83 | 14MAY03 | 1.000000 .00 | -1,239.83 |
| ** WBIE ** | 547 453,419.040 | 473,397.82 | 472,158.00 | | 1,239.82 | 14MAY03 | 1.000000 .00 | 1,239.82 |
| ** WBIE ** | CXL 547 -453,419.040 | -473,397.82 | -472,158.00 | | 1,239.82 | 14MAY03 | 1.000000 .00 | -1,239.82 |
| ** WBIE ** | 548 453,417.980 | 473,396.71 | 472,156.89 | | 1,239.82 | 14MAY03 | 1.000000 .00 | 1,239.82 |
| ** WBIE ** | CXL 548 -453,417.980 | -473,396.71 | -472,156.89 | | 1,239.82 | 14MAY03 | 1.000000 .00 | -1,239.82 |
| ** WBIE ** | 549 453,419.040 | 473,397.82 | 472,158.00 | | 1,239.82 | 14MAY03 | 1.000000 .00 | 1,239.82 |



FOR PUBLIC DISCLOSURE

| ASSET ID SH SELL/BTC | SECURITY LOT LOCAL SHARES/PAR BASE | DESCRIPTION PRINCIPAL NET PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE | TRD DT LOCAL SECY BASE SECY GN/LS | STL DT BASE CURR | SELL RATE GN/LS | NET SECY NET BAS SECY GN/LS |
|-------------------------|--|---|-------------------------------------|----------|---|---------------------|--------------------|--------------------------------|
| ** WBIE ** | CXL 549 -453,419.040 | -473,397.82 | -472,158.00 | | 28APR03 -1,239.82 | 14MAY03 | 1.000000 .00 | -1,239.82 |
| ** WBIE ** | 550 453,417.980 | 473,396.71 | 472,156.89 | | 1,239.82 | 14MAY03 | 1.000000 .00 | 1,239.82 |
| ** WBIE ** | CXL 550 -453,417.980 | -473,396.71 | -472,156.89 | | 1,239.82 | 14MAY03 | 1.000000 .00 | -1,239.82 |
| ** WBIE ** | 551 453,417.980 | 473,396.71 | 472,156.89 | | 1,239.82 | 14MAY03 | 1.000000 .00 | 1,239.82 |
| ** WBIE ** | CXL 551 -453,417.980 | -473,396.71 | -472,156.89 | | 1,239.82 | 14MAY03 | 1.000000 .00 | -1,239.82 |
| ** WBIE ** | 552 453,417.980 | 473,396.71 | 472,156.90 | | 1,239.81 | 14MAY03 | 1.000000 .00 | 1,239.81 |
| ** WBIE ** | CXL 552 -453,417.980 | -473,396.71 | -472,156.90 | | 1,239.81 | 14MAY03 | 1.000000 .00 | -1,239.81 |
| ** WBIE ** | 553 453,419.570 | 473,398.37 | 472,158.55 | | 1,239.82 | 14MAY03 | 1.000000 .00 | 1,239.82 |
| ** WBIE ** | CXL 553 -453,419.570 | -473,398.37 | -472,158.55 | | 1,239.82 | 14MAY03 | 1.000000 .00 | -1,239.82 |
| ** WBIE ** | 554 453,419.040 | 473,397.82 | 472,158.00 | | 1,239.82 | 14MAY03 | 1.000000 .00 | 1,239.82 |
| ** WBIE ** | CXL 554 -453,419.040 | -473,397.82 | -472,158.00 | | 1,239.82 | 14MAY03 | 1.000000 .00 | -1,239.82 |
| ** WBIE ** | 555 453,419.040 | 473,397.82 | 472,158.00 | | 1,239.82 | 14MAY03 | 1.000000 .00 | 1,239.82 |
| ** WBIE ** | CXL 555 -453,419.040 | -473,397.82 | -472,158.00 | | 1,239.82 | 14MAY03 | 1.000000 .00 | -1,239.82 |



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ATTACHMENT O

| ASSET ID | SECURITY | DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECY GN/LS |
|--------------|----------|---------------------|-------------|-------------|---------------------|-----------------|-----------------|--------------------|
| SH SELL/BTC | LOT | LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECY GN/LS | BASE CURR GN/LS | NET SECY GN/LS | NET BAS SECY GN/LS |
| SHARES/PAR | BASE | PRINCIPAL NET | BASE | BASE | BASE | BASE | NET BAS | NET BAS |
| -453,419.040 | | | | | | | | |
| ** WBIE ** | 556 | 473,398.37 | 472,158.55 | 472,158.55 | 28APR03 1,239.82 | 14MAY03 | 1.000000 .00 | 1,239.82 |
| 453,419.570 | | | | | | | | |
| ** WBIE ** | CXL 556 | -473,398.37 | -472,158.55 | -472,158.55 | -1,239.82 | 14MAY03 | 1.000000 .00 | -1,239.82 |
| -453,419.570 | | | | | | | | |
| ** WBIE ** | 557 | 473,398.37 | 472,158.55 | 472,158.55 | 28APR03 1,239.82 | 14MAY03 | 1.000000 .00 | 1,239.82 |
| 453,419.570 | | | | | | | | |
| ** WBIE ** | CXL 557 | -473,398.37 | -472,158.55 | -472,158.55 | -1,239.82 | 14MAY03 | 1.000000 .00 | -1,239.82 |
| -453,419.570 | | | | | | | | |
| ** WBIE ** | 558 | 473,398.37 | 472,158.55 | 472,158.55 | 28APR03 1,239.82 | 14MAY03 | 1.000000 .00 | 1,239.82 |
| 453,419.570 | | | | | | | | |
| ** WBIE ** | CXL 558 | -473,398.37 | -472,158.55 | -472,158.55 | -1,239.82 | 14MAY03 | 1.000000 .00 | -1,239.82 |
| -453,419.570 | | | | | | | | |
| ** WBIE ** | 559 | 473,398.37 | 472,158.55 | 472,158.55 | 28APR03 1,239.82 | 14MAY03 | 1.000000 .00 | 1,239.82 |
| 453,419.570 | | | | | | | | |
| ** WBIE ** | CXL 559 | -473,398.37 | -472,158.55 | -472,158.55 | -1,239.82 | 14MAY03 | 1.000000 .00 | -1,239.82 |
| -453,419.570 | | | | | | | | |
| ** WBIE ** | 560 | 473,398.37 | 472,158.55 | 472,158.55 | 28APR03 1,239.82 | 14MAY03 | 1.000000 .00 | 1,239.82 |
| 453,419.570 | | | | | | | | |
| ** WBIE ** | CXL 560 | -473,398.37 | -472,158.55 | -472,158.55 | -1,239.82 | 14MAY03 | 1.000000 .00 | -1,239.82 |
| -453,419.570 | | | | | | | | |
| ** WBIE ** | 561 | 473,398.37 | 472,158.55 | 472,158.55 | 28APR03 1,239.82 | 14MAY03 | 1.000000 .00 | 1,239.82 |
| 453,419.570 | | | | | | | | |
| ** WBIE ** | CXL 561 | -473,398.37 | -472,158.55 | -472,158.55 | -1,239.82 | 14MAY03 | 000000 .00 | -1,239.82 |
| -453,419.570 | | | | | | | | |



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| ASSET ID | SECURITY | DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECY GN/LS |
|----------------|----------|---------------------|---------------|---------------|----------------------|-----------------|-----------------|--------------------|
| SH SELL/BTC | LOT | LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECY GN/LS | BASE CURR GN/LS | NET SECY GN/LS | NET BAS SECY GN/LS |
| SHARES/PAR | BASE | PRINCIPAL NET | BASE | BASE | BASE | BASE | NET BAS | NET BAS |
| ** WBIE ** | 562 | 473,398.92 | 472,159.10 | 472,159.10 | 28APR03 1,239.82 | 14MAY03 | 1.000000 .00 | 1,239.82 |
| 453,420.100 | | | | | | | | |
| ** WBIE ** | CXL 562 | -473,398.92 | -472,159.10 | -472,159.10 | -1,239.82 | 14MAY03 | 1.000000 .00 | -1,239.82 |
| -453,420.100 | | | | | | | | |
| ** WBIE ** | 563 | 473,398.92 | 472,159.10 | 472,159.10 | 28APR03 1,239.82 | 14MAY03 | 1.000000 .00 | 1,239.82 |
| 453,420.100 | | | | | | | | |
| ** WBIE ** | CXL 563 | -473,398.92 | -472,159.10 | -472,159.10 | -1,239.82 | 14MAY03 | 1.000000 .00 | -1,239.82 |
| -453,420.100 | | | | | | | | |
| ** WBIE ** | 564 | 473,398.92 | 472,159.10 | 472,159.10 | 28APR03 1,239.82 | 14MAY03 | 1.000000 .00 | 1,239.82 |
| 453,420.100 | | | | | | | | |
| ** WBIE ** | CXL 564 | -473,398.92 | -472,159.10 | -472,159.10 | -1,239.82 | 14MAY03 | 1.000000 .00 | -1,239.82 |
| -453,420.100 | | | | | | | | |
| ** WBIE ** | 602 | 473,396.16 | 472,156.35 | 472,156.35 | 28APR03 1,239.81 | 14MAY03 | 1.000000 .00 | 1,239.81 |
| 453,417.450 | | | | | | | | |
| ** WBIE ** | CXL 602 | -473,396.16 | -472,156.35 | -472,156.35 | -1,239.81 | 14MAY03 | 1.000000 .00 | -1,239.81 |
| -453,417.450 | | | | | | | | |
| ** WBIE ** | 792 | 27,636,995.05 | 27,567,700.30 | 27,567,700.30 | 20MAY03 69,294.75 | 22MAY03 | 1.000000 .00 | 69,294.75 |
| 26,510,307.000 | | | | | | | | |
| ** WBIE ** | 793 | 10,617,081.64 | 10,599,842.93 | 10,599,842.93 | 20MAY03 17,238.71 | 22MAY03 | 1.000000 .00 | 17,238.71 |
| 10,184,250.970 | | | | | | | | |
| ** WBIE ** | 794 | 27,636,995.05 | 27,592,121.44 | 27,592,121.44 | 20MAY03 44,873.61 | 22MAY03 | 1.000000 .00 | 44,873.61 |
| 26,510,307.000 | | | | | | | | |
| ** WBIE ** | 393 | 22,636,545.76 | 22,545,991.47 | 22,545,991.47 | 23JUN03 90,554.29 | 14JUL03 | 1.000000 .00 | 90,554.29 |
| 21,707,206.000 | | | | | | | | |
| ** WBIE ** | 394 | 1,920,057.62 | 1,913,266.94 | 1,913,266.94 | 23JUN03 6,790.68 | 14JUL03 | 000000 .00 | |
| | | | | | | | | |

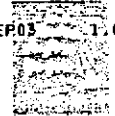


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ATTACHMENT O

| ASSET ID SH SELL/BTC | SECURITY LOT LOCAL | DESCRIPTION LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|-----------------------|---|----------------|-------------------------------------|---|---------------------|--------------------|--------------------------------------|
| 1,841,229.940 | | | | | | | | |
| ** WB1E ** | 779 | 25,173,787.30 | 25,074,259.58 | 23JUN03 | 14JUL03 | 1.000000 | 99,527.72 | 99,527.72 |
| 24,140,281.510 | | | | | | | | |
| ** WB1E ** | 779 | -25,173,787.30 | -25,074,259.58 | 23JUN03 | 14JUL03 | 1.000000 | -99,527.72 | -99,527.72 |
| -24,140,281.510 | | | | | | | | |
| ** WB1E ** | 197 | 2,047,606.00 | 2,135,640.16 | 30JUN03 | 15JUL03 | 1.000000 | -88,034.16 | -88,034.16 |
| 2,047,606.000 | | | | | | | | |
| ** WB1E ** | 197 | -2,047,606.00 | -2,135,640.16 | 30JUN03 | 15JUL03 | 1.000000 | 88,034.16 | 88,034.16 |
| -2,047,606.000 | | | | | | | | |
| ** WB1E ** | 242 | 2,639,451.74 | 2,752,931.55 | 30JUN03 | 15JUL03 | 1.000000 | -113,479.81 | -113,479.81 |
| 2,639,451.740 | | | | | | | | |
| ** WB2L ** | 243 | 4,543,751.00 | 4,578,321.17 | 31JUL03 | 13AUG03 | 1.000000 | -34,570.17 | -34,570.17 |
| 4,408,733.540 | | | | | | | | |
| ** WB2L ** | 243 | -4,543,751.00 | -4,578,321.17 | 31JUL03 | 13AUG03 | 1.000000 | 34,570.17 | 34,570.17 |
| -4,408,733.540 | | | | | | | | |
| ** WB2L ** | 398 | 3,976,728.10 | 4,006,984.19 | 31JUL03 | 13AUG03 | 1.000000 | -30,256.09 | -30,256.09 |
| 3,858,559.710 | | | | | | | | |
| ** WB2N ** | 788 | 521,302.08 | 520,911.41 | 11AUG03 | 28AUG03 | 1.000000 | 390.67 | 390.67 |
| 500,049.970 | | | | | | | | |
| ** WB1E ** | 574 | 931,120.45 | 929,809.16 | 14AUG03 | 29SEP03 | 1.000000 | 1,311.29 | 1,311.29 |
| 907,269.190 | | | | | | | | |
| ** WB2L ** | 601 | 550,173.73 | 573,441.66 | 25AUG03 | 25AUG03 | 1.000000 | -23,267.93 | -23,267.93 |
| 550,173.730 | | | | | | | | |
| ** WB1E ** | 711 | 327,459.80 | 328,903.31 | 28AUG03 | 15SEP03 | 1.000000 | -1,443.51 | -1,443.51 |
| 316,649.200 | | | | | | | | |



STATE STREET

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| ASSET ID SH SELL/BTC | SECURITY LOT LOCAL | DESCRIPTION LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|-----------------------|---|------------------|-------------------------------------|---|---------------------|--------------------|--------------------------------------|
| ** WB1E ** | 710 | 936,633.68 | 942,379.88 | 04SEP03 | 25SEP03 | 1.000000 | -5,766.20 | -5,766.20 |
| 907,269.200 | | | | | | | | |
| 31385JK80 | TOTAL | 107,101,531.15 | 106,986,698.07 | | | | .00 | 114,633.08 L |
| 31385JLJ5 | FNMA POOL 545829 | | 2017/08/01 5.500 | 05MAY03 | 27JUN03 | 1.000000 | | |
| ** WB1E ** | 824 | 314,079.84 | 314,682.27 | | | | .00 | -602.43 |
| 342,397.380 | | | | | | | | |
| ** WB1E ** | 149 | 349,389.24 | 346,387.55 | 14MAY03 | 19MAY03 | 1.000000 | | 3,001.69 |
| 335,560.480 | | | | | | | | |
| ** WB1E ** | 631 | 349,413.18 | 349,939.09 | 07JUL03 | 17JUL03 | 1.000000 | | -525.91 |
| 336,581.030 | | | | | | | | |
| 31385JLJ5 | TOTAL | 1,012,882.26 | 1,011,008.91 | | | | .00 | 1,873.35 L |
| 31385JMD7 | FNMA POOL 545856 | | 2017/08/01 6.500 | 29JUL03 | 18AUG03 | 1.000000 | | |
| ** WB2L ** | 191 | 1,641,760.67 | 1,651,715.49 | | | | .00 | -9,954.82 |
| 1,557,555.340 | | | | | | | | |
| ** WB2L ** | 191 | -1,641,760.67 | -1,651,715.49 | 29JUL03 | 18AUG03 | 1.000000 | | 9,954.82 |
| -1,557,555.340 | | | | | | | | |
| ** WB2L ** | 434 | 1,506,314.44 | 1,515,447.98 | 29JUL03 | 18AUG03 | 1.000000 | | -9,133.54 |
| 1,429,056.100 | | | | | | | | |
| ** WB2L ** | 591 | 128,499.24 | 136,327.97 | 25AUG03 | 25AUG03 | 1.000000 | | -7,828.73 |
| 128,499.240 | | | | | | | | |
| 31385JMD7 | TOTAL | 1,634,813.68 | 1,651,775.95 | | | | .00 | -16,962.27 L |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|---------------|---------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| 31385JNG9 | FNMA POOL 545891 | 2032/07/01 | 6.500 | 28MAR03 | 14APR03 | 1.000000 | |
| WB1E | 055 | 1,338,073.00 | 1,329,763.23 | 8,309.77 | .00 | | 8,309.77 |
| | 1,283,619.460 | | | | | | |
| WB1E | CXL 055 | -1,338,073.00 | -1,329,763.23 | -8,309.77 | .00 | | -8,309.77 |
| | -1,283,619.460 | | | | | | |
| WB1E | 253 | 1,215,525.73 | 1,207,977.02 | 7,548.71 | .00 | | 7,548.71 |
| | 1,166,059.320 | | | | | | |
| WB1E | 753 | 117,560.14 | 122,239.05 | -4,679.71 | .00 | | -4,679.71 |
| | 117,560.140 | | | | | | |
| WB1E | 793 | 1,008,187.41 | 1,005,169.78 | 3,017.63 | .00 | | 3,017.63 |
| | 965,638.940 | | | | | | |
| 31385JNG9 | TOTAL | 2,341,273.28 | 2,335,386.65 | 5,886.63 L | .00 | | 5,886.63 L |
| 31385JNU8 | FNMA POOL 545903 | 2017/09/01 | 5.500 | 16JUL03 | 20AUG03 | 1.000000 | |
| WB1E | 828 | 368,015.98 | 368,722.42 | -706.44 | .00 | | -706.44 |
| | 347,789.020 | | | | | | |
| WB1E | 831 | 801,241.00 | 802,813.24 | -1,572.24 | .00 | | -1,572.24 |
| | 774,029.040 | | | | | | |
| WB2L | 487 | 390,266.01 | 397,400.40 | -7,334.39 | .00 | | -7,334.39 |
| | 383,112.500 | | | | | | |
| WB2L | CXL 487 | -390,266.01 | -397,400.40 | 7,334.39 | .00 | | 7,334.39 |
| | -383,112.500 | | | | | | |
| WB2L | 757 | 352,640.17 | 359,275.60 | -6,627.43 | .00 | | -6,627.43 |
| | 346,184.260 | | | | | | |
| WB2L | 225 | 36,928.32 | 38,395.58 | -1,467.26 | .00 | | -1,467.26 |
| | 36,928.320 | | | | | | |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|--------------|--------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| 31385JNU8 | TOTAL | 1,550,833.47 | 1,541,204.84 | -10,373.37 L | .00 | | -10,373.37 L |
| 31385JQT8 | FNMA POOL 545966 | 2017/10/01 | 5.000 | 08JUL03 | 18AUG03 | 1.000000 | |
| WB1E | 452 | 360,200.68 | 340,638.35 | -437.67 | .00 | | -437.67 |
| | 358,134.320 | | | | | | |
| 31385JRN8 | FNMA POOL 545993 | 2032/11/01 | 6.000 | 14APR03 | 12JUN03 | 1.000000 | |
| WB1E | 286 | 98,474.41 | 99,168.89 | -694.48 | .00 | | -694.48 |
| | 95,584.470 | | | | | | |
| WB1E | 287 | 188,738.94 | 190,070.00 | -1,331.06 | .00 | | -1,331.06 |
| | 183,200.000 | | | | | | |
| WB1E | 289 | 393,152.52 | 395,925.19 | -2,772.67 | .00 | | -2,772.67 |
| | 381,614.640 | | | | | | |
| WB1E | 292 | 841,495.61 | 847,430.18 | -5,934.57 | .00 | | -5,934.57 |
| | 814,800.170 | | | | | | |
| WB1E | 485 | 638,597.07 | 638,644.88 | -47.81 | .00 | | -47.81 |
| | 612,098.880 | | | | | | |
| WB1E | CXL 485 | -638,597.07 | -638,644.88 | 47.81 | .00 | | 47.81 |
| | -612,098.880 | | | | | | |
| WB1E | 685 | 372,693.30 | 370,224.74 | 2,468.54 | .00 | | 2,468.54 |
| | 359,060.230 | | | | | | |
| WB1E | 769 | 1,038,072.11 | 1,040,103.54 | -2,031.45 | .00 | | -2,031.45 |
| | 1,000,899.580 | | | | | | |
| WB1E | 778 | 1,038,072.11 | 1,040,103.54 | -2,031.45 | .00 | | -2,031.45 |
| | 1,000,899.580 | | | | | | |
| WB1E | 273 | 329,360.21 | 322,517.86 | 6,842.35 | .00 | | 6,842.35 |
| | 328,813.540 | | | | | | |

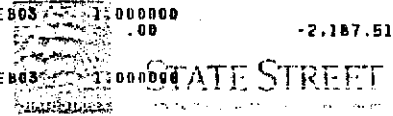


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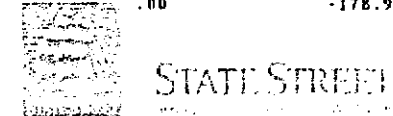
ATTACHMENT O

| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 31385JRN0 | TOTAL | | 4,300,059.21 | 4,305,544.00 | -5,484.79 L | .00 | -5,484.79 L |
| 31385JRT7 | FNMA POOL 545998 | 2032/11/01 | 6.000 | 10JAN03 | 13FEB03 | 1.000000 | |
| ** WBIE ** | 069 1,000,000.510 | | 1,029,375.52 | 1,031,563.03 | -2,187.51 | .00 | -2,187.51 |
| ** WBIE ** | 070 736,691.070 | | 758,331.37 | 759,942.88 | -1,611.51 | .00 | -1,611.51 |
| ** WBIE ** | 071 1,000,000.510 | | 1,029,375.52 | 1,031,563.03 | -2,187.51 | .00 | -2,187.51 |
| ** WBIE ** | 072 1,000,000.510 | | 1,029,375.52 | 1,031,563.03 | -2,187.51 | .00 | -2,187.51 |
| ** WBIE ** | 073 1,000,000.510 | | 1,029,375.52 | 1,031,563.03 | -2,187.51 | .00 | -2,187.51 |
| ** WBIE ** | 074 1,000,000.510 | | 1,029,375.52 | 1,031,563.03 | -2,187.51 | .00 | -2,187.51 |
| ** WBIE ** | 075 1,000,000.510 | | 1,029,375.52 | 1,031,563.03 | -2,187.51 | .00 | -2,187.51 |
| ** WBIE ** | 076 1,000,000.510 | | 1,029,375.52 | 1,031,563.03 | -2,187.51 | .00 | -2,187.51 |
| ** WBIE ** | 077 1,000,000.510 | | 1,029,375.52 | 1,031,563.03 | -2,187.51 | .00 | -2,187.51 |
| ** WBIE ** | 078 1,000,000.510 | | 1,029,375.52 | 1,031,563.03 | -2,187.51 | .00 | -2,187.51 |
| ** WBIE ** | 079 1,000,000.510 | | 1,029,375.52 | 1,031,563.03 | -2,187.51 | .00 | -2,187.51 |
| ** WBIE ** | | | | 10JAN03 | 13FEB03 | 1.000000 | |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| | 080 1,000,000.510 | | 1,029,375.52 | 1,031,563.03 | -2,187.51 | .00 | -2,187.51 |
| ** WBIE ** | 081 1,000,000.510 | | 1,029,375.52 | 1,031,563.03 | -2,187.51 | .00 | -2,187.51 |
| ** WBIE ** | 082 1,000,000.510 | | 1,029,375.52 | 1,031,563.03 | -2,187.51 | .00 | -2,187.51 |
| ** WBIE ** | 084 1,000,000.510 | | 1,029,375.52 | 1,031,563.03 | -2,187.51 | .00 | -2,187.51 |
| ** WBIE ** | 771 1,000,099.650 | | 1,038,072.18 | 1,040,103.64 | -2,031.46 | .00 | -2,031.46 |
| ** WBIE ** | 772 1,000,099.650 | | 1,038,072.18 | 1,040,103.64 | -2,031.46 | .00 | -2,031.46 |
| ** WBIE ** | 773 1,000,099.650 | | 1,038,072.18 | 1,040,103.64 | -2,031.46 | .00 | -2,031.46 |
| ** WBIE ** | 629 124,351.750 | | 127,664.56 | 125,012.37 | 2,652.19 | .00 | 2,652.19 |
| ** WBIE ** | 590 432,005.950 | | 441,894.84 | 442,941.10 | -1,046.26 | .00 | -1,046.26 |
| 31385JRT7 | TOTAL | | 18,853,344.59 | 18,890,089.69 | -36,725.18 L | .00 | -36,725.18 L |
| 31385KNE1 | FNMA POOL 546789 | 2014/03/01 | 5.500 | 07JUL03 | 17JUL03 | 1.000000 | |
| ** WBIE ** | 632 596,570.710 | | 619,314.97 | 620,247.11 | -932.14 | .00 | -932.14 |
| ** WBIE ** | 633 114,501.890 | | 118,867.27 | 119,046.18 | -178.91 | .00 | -178.91 |



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ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|--------------|--------------|-------------------|-----------------|-----------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| | SHARES/PAR | BASE | BASE | BASE | | | |
| 31385KNE1 | TOTAL | 738,182.24 | 739,293.29 | -1,111.05 L | | .00 | -1,111.05 L |
| 31385QMS8 | FNMA POOL 549469 | 2030/09/01 | 7.000 | 08JAN03 | 14JAN03 | 1.000000 | |
| WBIE | 618 | 268,779.00 | 267,124.02 | 1,655.06 | | .00 | 1,655.06 |
| | 255,239.430 | | | | | | |
| 31385U7D9 | FNMA POOL 553592 | 2030/10/01 | 7.000 | 10NOV03 | 11DEC03 | 1.000000 | |
| WB1Q | 425 | 112,175.18 | 109,081.07 | 3,094.11 | | .00 | 3,094.11 |
| | 106,532.290 | | | | | | |
| 31385WNN5 | FNMA POOL 554897 | 2030/11/01 | 6.500 | 12MAY03 | 14MAY03 | 1.000000 | |
| WBIE | 240 | 13,916.54 | 13,917.58 | -1.04 | | .00 | -1.04 |
| | 13,349.200 | | | | | | |
| 31385WQK8 | FNMA POOL 554958 | 2030/11/01 | 7.000 | 10NOV03 | 11DEC03 | 1.000000 | |
| WB1Q | 424 | 91,973.42 | 89,436.84 | 2,537.38 | | .00 | 2,537.38 |
| | 87,346.770 | | | | | | |
| 31385WRZ4 | FNMA POOL 555004 | 2017/06/01 | 6.000 | 04FEB03 | 19FEB03 | 1.000000 | |
| WBIE | 367 | 28,788.85 | 28,640.58 | 148.27 | | .00 | 148.27 |
| | 27,503.900 | | | | | | |
| 31385WSA8 | FNMA POOL 555013 | 2017/11/01 | 5.500 | 14MAY03 | 19MAY03 | 1.000000 | |
| WBIE | 430 | 1,041,106.99 | 1,035,521.61 | 5,585.38 | | .00 | 5,585.38 |
| | 999,900.170 | | | | | | |
| WBIE | 431 | 1,041,106.99 | 1,035,521.61 | 5,585.38 | 19MAY03 | 1.000000 | 5,585.38 |
| | 999,900.170 | | | | | .00 | |
| WBIE | 432 | 1,041,106.99 | 1,035,521.61 | 5,585.38 | 19MAY03 | 1.000000 | 5,585.38 |
| | 999,900.170 | | | | | .00 | |
| WBIE | 433 | 1,041,106.99 | 1,035,521.61 | 5,585.38 | 19MAY03 | 1.000000 | 5,585.38 |
| | 999,900.170 | | | | | .00 | |
| WBIE | 434 | 1,041,106.99 | 1,035,521.61 | 5,585.38 | 19MAY03 | 1.000000 | 5,585.38 |
| | 999,900.170 | | | | | .00 | |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|--------------|--------------|-------------------|-----------------|-----------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| | SHARES/PAR | BASE | BASE | BASE | | | |
| WBIE | 435 | 1,041,106.99 | 1,035,521.61 | 5,585.38 | 19MAY03 | 1.000000 | 5,585.38 |
| | 999,900.170 | | | | | .00 | |
| WBIE | 436 | 1,041,106.99 | 1,035,521.61 | 5,585.38 | 19MAY03 | 1.000000 | 5,585.38 |
| | 999,900.170 | | | | | .00 | |
| WBIE | 437 | 1,041,106.99 | 1,035,521.61 | 5,585.38 | 19MAY03 | 1.000000 | 5,585.38 |
| | 999,900.170 | | | | | .00 | |
| WBIE | 438 | 1,041,106.99 | 1,035,521.61 | 5,585.38 | 19MAY03 | 1.000000 | 5,585.38 |
| | 999,900.170 | | | | | .00 | |
| WBIE | 439 | 1,041,106.99 | 1,035,521.61 | 5,585.38 | 19MAY03 | 1.000000 | 5,585.38 |
| | 999,900.170 | | | | | .00 | |
| WBIE | 440 | 1,041,106.99 | 1,035,521.61 | 5,585.38 | 19MAY03 | 1.000000 | 5,585.38 |
| | 999,900.170 | | | | | .00 | |
| WBIE | 441 | 1,041,106.99 | 1,035,521.61 | 5,585.38 | 19MAY03 | 1.000000 | 5,585.38 |
| | 999,900.170 | | | | | .00 | |
| WBIE | 442 | 1,041,106.99 | 1,035,521.61 | 5,585.38 | 19MAY03 | 1.000000 | 5,585.38 |
| | 999,900.170 | | | | | .00 | |
| WBIE | 458 | 354,402.47 | 359,447.44 | -4,844.97 | 31JUL03 | 1.000000 | -4,844.97 |
| | 346,455.360 | | | | | .00 | |
| WB1H | 411 | 531,577.72 | 530,237.11 | 1,340.61 | 18SEP03 | 1.000000 | 1,340.61 |
| | 519,999.620 | | | | | .00 | |
| WB1H | 413 | 1,022,163.64 | 1,019,585.77 | 2,577.87 | 18SEP03 | 1.000000 | 2,577.87 |
| | 999,900.250 | | | | | .00 | |
| WB1H | 414 | 1,022,267.57 | 1,019,689.42 | 2,578.15 | 18SEP03 | 1.000000 | 2,578.15 |
| | 1,000,001.900 | | | | | .00 | |
| WBIE | 643 | 160,004.24 | 158,191.82 | 1,812.42 | 12DEC03 | 1.000000 | 1,812.42 |
| | | | | | | .00 | |

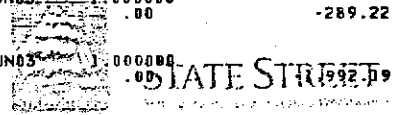


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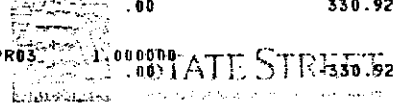
ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|---------------|---------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE | BASE | BASE | BASE | BASE | NET BAS SECTY GN/LS |
| 154,145.500 | | | | | | | |
| 31385WSAB | TOTAL | 16,625,006.51 | 16,548,932.49 | 76,074.02 L | | .00 | 76,074.02 L |
| 31385WSB4 | FNMA POOL 555014 | 2017/11/01 | 5.500 | 14MAY03 | 19MAY03 | 1.000000 | |
| WBIE | 152 | 361,599.40 | 358,492.80 | 3,106.60 | | .00 | 3,106.60 |
| | 347,287.360 | | | | | | |
| 31385WSG5 | FNMA POOL 555019 | 2017/10/01 | 5.000 | 19MAY03 | 26JUN03 | 1.000000 | |
| WBIE | 570 | 481,077.73 | 480,515.72 | 562.01 | | .00 | 562.01 |
| | 464,108.750 | | | | | | |
| WBIE | 571 | 481,077.73 | 480,515.72 | 562.01 | 27JUN03 | 1.000000 | 562.01 |
| | 464,108.750 | | | | | .00 | |
| WBIE | 572 | 481,077.73 | 480,515.72 | 562.01 | 27JUN03 | 1.000000 | 562.01 |
| | 464,108.750 | | | | | .00 | |
| 31385WSG5 | TOTAL | 1,443,233.19 | 1,441,547.16 | 1,686.03 L | | .00 | 1,686.03 L |
| 31385WSR1 | FNMA POOL 555028 | 2017/10/01 | 6.000 | 29JUL03 | 31JUL03 | 1.000000 | |
| WB2L | 199 | 2,081,526.10 | 2,087,145.87 | -5,619.77 | | .00 | -5,619.77 |
| | 2,003,574.530 | | | | | | |
| 31385WSV2 | FNMA POOL 555032 | 2017/11/01 | 5.500 | 05MAY03 | 27JUN03 | 1.000000 | |
| WBIE | 019 | 1,038,633.65 | 1,040,625.84 | -1,992.19 | | .00 | -1,992.19 |
| | 1,000,000.810 | | | | | | |
| WBIE | 020 | 1,038,633.65 | 1,040,625.84 | -1,992.19 | 27JUN03 | 1.000000 | -1,992.19 |
| | 1,000,000.810 | | | | | .00 | |
| WBIE | 021 | 724,552.94 | 725,942.70 | -1,389.76 | 27JUN03 | 1.000000 | -1,389.76 |
| | 697,602.590 | | | | | .00 | |
| WBIE | 022 | 150,784.17 | 151,073.39 | -289.22 | 27JUN03 | 1.000000 | -289.22 |
| | 145,175.630 | | | | | .00 | |
| WBIE | 023 | 1,038,633.65 | 1,040,625.84 | -1,992.19 | 27JUN03 | 1.000000 | -1,992.19 |
| | | | | | | .00 | |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|---------------|-------------------------|--------------|--------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE | BASE | BASE | BASE | BASE | NET BAS SECTY GN/LS |
| 1,000,000.810 | | | | | | | |
| WBIE | 636 | 136,203.48 | 136,408.49 | -205.01 | 07JUL03 | 1.000000 | -205.01 |
| | 131,201.430 | | | | 17JUL03 | .00 | |
| 31385WSV2 | TOTAL | 4,127,441.54 | 4,135,302.10 | -7,860.56 L | | .00 | -7,860.56 L |
| 31385WS91 | FNMA POOL 555044 | 2017/11/01 | 5.500 | 14MAY03 | 19MAY03 | 1.000000 | |
| WBIE | 150 | 347,369.67 | 344,385.32 | 2,984.35 | | .00 | 2,984.35 |
| | 333,620.840 | | | | | | |
| 31385WU00 | FNMA POOL 555091 | 2017/12/01 | 5.500 | 16JUL03 | 18AUG03 | 1.000000 | |
| WBIE | 456 | 894,416.02 | 895,901.09 | -1,485.07 | | .00 | -1,485.07 |
| | 864,039.630 | | | | | | |
| WBIE | 457 | 1,035,259.55 | 1,036,978.47 | -1,718.92 | 18AUG03 | 1.000000 | -1,718.92 |
| | 1,000,099.790 | | | | | .00 | |
| WBIE | 459 | 1,035,259.55 | 1,036,978.47 | -1,718.92 | 18AUG03 | 1.000000 | -1,718.92 |
| | 1,000,099.790 | | | | | .00 | |
| 31385WU00 | TOTAL | 2,964,935.12 | 2,969,858.03 | -4,922.91 L | | .00 | -4,922.91 L |
| 31385WVF3 | FNMA POOL 555114 | 2017/12/01 | 5.500 | 16JUL03 | 18AUG03 | 1.000000 | |
| WBIE | 460 | 341,865.04 | 342,432.67 | -567.63 | | .00 | -567.63 |
| | 330,254.530 | | | | | | |
| 31385WV88 | FNMA POOL 555171 | 2032/11/01 | 6.500 | 10JAN03 | 25MAR03 | 1.000000 | |
| WBIE | 634 | 67,349.92 | 67,341.94 | 7.98 | | .00 | 7.98 |
| | 64,749.810 | | | | | | |
| WBIE | 359 | 4,247.50 | 4,418.27 | -170.77 | 25MAR03 | 1.000000 | -170.77 |
| | 4,247.500 | | | | | .00 | |
| WBIE | 062 | 55,958.96 | 55,628.04 | -330.92 | 28MAR03 | 1.000000 | -330.92 |
| | 53,681.680 | | | | 14APR03 | .00 | 330.92 |
| WBIE | 062 | -55,958.96 | -55,628.04 | -330.92 | 28MAR03 | 1.000000 | -330.92 |
| CXL | | | | | 14APR03 | .00 | |



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ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|----------------|-------------------------------|---------------|---------------|-------------------|----------------------|---------------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| | SHARES/PAR BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | NET BAS SECTY GN/LS | NET BAS SECTY GN/LS |
| -53,681.680 | | | | | | | |
| WB1E | 254 50,909.68 | 50,608.62 | 50,608.62 | 28MAR03 301.06 | 14APR03 1.000000 .00 | | 301.06 |
| 48,837.890 | | | | | | | |
| WB1E | CXL 254 -50,909.68 | -50,608.62 | -50,608.62 | 28MAR03 -301.06 | 14APR03 1.000000 .00 | | -301.06 |
| -48,837.890 | | | | | | | |
| WB1E | 513 50,909.68 | 50,798.77 | 50,798.77 | 28MAR03 110.91 | 14APR03 1.000000 .00 | | 110.91 |
| 48,837.890 | | | | | | | |
| WB1E | 755 4,843.80 | 5,038.15 | 5,038.15 | 25APR03 -194.35 | 25APR03 1.000000 .00 | | -194.35 |
| 4,843.800 | | | | | | | |
| 31385W08 | TOTAL | 127,350.90 | 127,597.13 | -246.23 L | | .00 | -246.23 L |
| 31385XK0 | FNMA POOL 555182 | 2018/01/01 | 6.000 | 30JUL03 | 18AUG03 | 1.000000 | |
| WB2L | 227 1,496,186.300 | 1,552,527.07 | 1,558,739.50 | -6,212.43 | | .00 | -6,212.43 |
| 1,496,186.300 | | | | | | | |
| WB2L | CXL 227 -1,496,186.300 | -1,552,527.07 | -1,558,739.50 | 30JUL03 6,212.43 | 18AUG03 1.000000 .00 | | 6,212.43 |
| -1,496,186.300 | | | | | | | |
| WB2L | 431 1,387,865.000 | 1,440,126.79 | 1,445,889.46 | -5,762.67 | | .00 | -5,762.67 |
| 1,387,865.000 | | | | | | | |
| WB2L | 590 108,321.300 | 108,321.30 | 112,901.71 | -4,580.41 | | .00 | -4,580.41 |
| 108,321.300 | | | | | | | |
| 31385XK0 | TOTAL | 1,548,448.09 | 1,558,791.17 | -10,343.08 L | | .00 | -10,343.08 L |
| 31385MYD5 | FNMA POOL 555208 | 2032/12/01 | 7.000 | 14FEB03 | 20FEB03 | 1.000000 | |
| WB2L | 134 2,667,805.920 | 2,812,867.87 | 2,809,116.27 | 3,751.60 | | .00 | 3,751.60 |
| 2,667,805.920 | | | | | | | |
| WB2L | CXL 134 -2,667,805.920 | -2,812,867.87 | -2,809,116.27 | 14FEB03 -3,751.60 | 20FEB03 000000 .00 | | -3,751.60 |
| -2,667,805.920 | | | | | | | |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|---------------|-------------------------------|--------------|--------------|-------------------|----------------------|---------------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| | SHARES/PAR BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | NET BAS SECTY GN/LS | NET BAS SECTY GN/LS |
| WB2L | 214 2,812,867.87 | 2,809,116.28 | 2,809,116.28 | 14FEB03 3,751.59 | 12MAR03 1.000000 .00 | | 3,751.59 |
| 2,667,805.930 | | | | | | | |
| 31385MYD5 | TOTAL | 2,812,867.87 | 2,809,116.28 | 3,751.59 L | | .00 | 3,751.59 L |
| 31385MYG0 | FNMA POOL 555211 | 2032/08/01 | 7.000 | 08JUL03 | 13AUG03 | 1.000000 | |
| WB1Q | 568 333,746.980 | 350,799.36 | 351,190.47 | -391.11 | | .00 | -391.11 |
| 333,746.980 | | | | | | | |
| 31385MYP8 | FNMA POOL 555218 | 2018/01/01 | 5.500 | 16JUL03 | 18AUG03 | 1.000000 | |
| WB1E | 461 42,759.718 | 44,262.98 | 44,336.47 | -73.49 | | .00 | -73.49 |
| 42,759.718 | | | | | | | |
| 31385WZT9 | FNMA POOL 555254 | 2033/01/01 | 6.500 | 28APR03 | 14MAY03 | 1.000000 | |
| WB1E | 565 147,462.570 | 153,960.14 | 153,556.92 | 403.22 | | .00 | 403.22 |
| 147,462.570 | | | | | | | |
| WB1E | CXL 565 -147,462.570 | -153,960.14 | -153,556.92 | 28APR03 -403.22 | 14MAY03 1.000000 .00 | | -403.22 |
| -147,462.570 | | | | | | | |
| WB1E | 566 147,462.570 | 153,960.14 | 153,556.92 | 403.22 | | .00 | 403.22 |
| 147,462.570 | | | | | | | |
| WB1E | CXL 566 -147,462.570 | -153,960.14 | -153,556.92 | 28APR03 -403.22 | 14MAY03 1.000000 .00 | | -403.22 |
| -147,462.570 | | | | | | | |
| WB1E | 567 147,462.570 | 153,960.14 | 153,556.92 | 403.22 | | .00 | 403.22 |
| 147,462.570 | | | | | | | |
| WB1E | CXL 567 -147,462.570 | -153,960.14 | -153,556.92 | 28APR03 -403.22 | 14MAY03 1.000000 .00 | | -403.22 |
| -147,462.570 | | | | | | | |
| WB1E | 568 147,462.560 | 153,960.14 | 153,556.91 | 403.23 | | .00 | 403.23 |
| 147,462.560 | | | | | | | |
| WB1E | CXL 568 -147,462.560 | -153,960.14 | -153,556.91 | 28APR03 -403.23 | 14MAY03 000000 .00 | | -403.23 |
| -147,462.560 | | | | | | | |

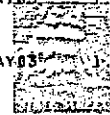


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ATTACHMENT O

| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|-------------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| WBIE ** | 569 147,462.570 | 153,960.14 | | 153,556.92 | 28APR03 403.22 | 14MAY03 | 1.000000 .00 | 403.22 |
| WBIE ** | CXL 569 -147,462.570 | -153,960.14 | | -153,556.92 | 28APR03 -403.22 | 14MAY03 | 1.000000 .00 | -403.22 |
| WBIE ** | 570 147,462.570 | 153,960.14 | | 153,556.92 | 28APR03 403.22 | 14MAY03 | 1.000000 .00 | 403.22 |
| WBIE ** | CXL 570 -147,462.570 | -153,960.14 | | -153,556.92 | 28APR03 -403.22 | 14MAY03 | 1.000000 .00 | -403.22 |
| WBIE ** | 571 147,462.570 | 153,960.14 | | 153,556.92 | 28APR03 403.22 | 14MAY03 | 1.000000 .00 | 403.22 |
| WBIE ** | CXL 571 -147,462.570 | -153,960.14 | | -153,556.92 | 28APR03 -403.22 | 14MAY03 | 1.000000 .00 | -403.22 |
| WBIE ** | 572 147,462.570 | 153,960.14 | | 153,556.92 | 28APR03 403.22 | 14MAY03 | 1.000000 .00 | 403.22 |
| WBIE ** | CXL 572 -147,462.570 | -153,960.14 | | -153,556.92 | 28APR03 -403.22 | 14MAY03 | 1.000000 .00 | -403.22 |
| WBIE ** | 573 147,462.570 | 153,960.14 | | 153,556.92 | 28APR03 403.22 | 14MAY03 | 1.000000 .00 | 403.22 |
| WBIE ** | CXL 573 -147,462.570 | -153,960.14 | | -153,556.92 | 28APR03 -403.22 | 14MAY03 | 1.000000 .00 | -403.22 |
| WBIE ** | 574 147,462.570 | 153,960.14 | | 153,556.92 | 28APR03 403.22 | 14MAY03 | 1.000000 .00 | 403.22 |
| WBIE ** | CXL 574 -147,462.570 | -153,960.14 | | -153,556.92 | 28APR03 -403.22 | 14MAY03 | 1.000000 .00 | -403.22 |
| WBIE ** | 575 147,462.570 | 153,960.14 | | 153,556.92 | 28APR03 403.22 | 14MAY03 | 1.000000 .00 | 403.22 |



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| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|-------------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| WBIE ** | 575 147,462.570 | 153,960.14 | | 153,556.92 | 28APR03 403.22 | 14MAY03 | 1.000000 .00 | 403.22 |
| WBIE ** | CXL 575 -147,462.570 | -153,960.14 | | -153,556.92 | 28APR03 -403.22 | 14MAY03 | 1.000000 .00 | -403.22 |
| WBIE ** | 576 147,462.570 | 153,960.14 | | 153,556.92 | 28APR03 403.22 | 14MAY03 | 1.000000 .00 | 403.22 |
| WBIE ** | CXL 576 -147,462.570 | -153,960.14 | | -153,556.92 | 28APR03 -403.22 | 14MAY03 | 1.000000 .00 | -403.22 |
| WBIE ** | 577 147,462.570 | 153,960.14 | | 153,556.92 | 28APR03 403.22 | 14MAY03 | 1.000000 .00 | 403.22 |
| WBIE ** | CXL 577 -147,462.570 | -153,960.14 | | -153,556.92 | 28APR03 -403.22 | 14MAY03 | 1.000000 .00 | -403.22 |
| WBIE ** | 578 147,462.570 | 153,960.14 | | 153,556.92 | 28APR03 403.22 | 14MAY03 | 1.000000 .00 | 403.22 |
| WBIE ** | CXL 578 -147,462.570 | -153,960.14 | | -153,556.92 | 28APR03 -403.22 | 14MAY03 | 1.000000 .00 | -403.22 |
| WBIE ** | 579 147,462.570 | 153,960.14 | | 153,556.92 | 28APR03 403.22 | 14MAY03 | 1.000000 .00 | 403.22 |
| WBIE ** | CXL 579 -147,462.570 | -153,960.14 | | -153,556.92 | 28APR03 -403.22 | 14MAY03 | 1.000000 .00 | -403.22 |
| WBIE ** | 580 147,462.570 | 153,960.14 | | 153,556.92 | 28APR03 403.22 | 14MAY03 | 1.000000 .00 | 403.22 |
| WBIE ** | CXL 580 -147,462.570 | -153,960.14 | | -153,556.92 | 28APR03 -403.22 | 14MAY03 | 1.000000 .00 | -403.22 |
| WBIE ** | 581 147,462.570 | 153,960.14 | | 153,556.92 | 28APR03 403.22 | 14MAY03 | 1.000000 .00 | 403.22 |



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ATTACHMENT O

| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|-------------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| ** WBIE ** | CXL 581 | -153,960.14 | | -153,556.92 | 28APR03 -403.22 | 14MAY03 | 1.000000 .00 | -403.22 |
| | -147,462.570 | | | | | | | |
| ** WBIE ** | 582 | 153,960.14 | | 153,556.92 | 28APR03 403.22 | 14MAY03 | 1.000000 .00 | 403.22 |
| | 147,462.570 | | | | | | | |
| ** WBIE ** | CXL 582 | -153,960.14 | | -153,556.92 | 28APR03 -403.22 | 14MAY03 | 1.000000 .00 | -403.22 |
| | -147,462.570 | | | | | | | |
| ** WBIE ** | 583 | 153,960.14 | | 153,556.92 | 28APR03 403.22 | 14MAY03 | 1.000000 .00 | 403.22 |
| | 147,462.570 | | | | | | | |
| ** WBIE ** | CXL 583 | -153,960.14 | | -153,556.92 | 28APR03 -403.22 | 14MAY03 | 1.000000 .00 | -403.22 |
| | -147,462.570 | | | | | | | |
| ** WBIE ** | 584 | 153,960.14 | | 153,556.92 | 28APR03 403.22 | 14MAY03 | 1.000000 .00 | 403.22 |
| | 147,462.570 | | | | | | | |
| ** WBIE ** | CXL 584 | -153,960.14 | | -153,556.92 | 28APR03 -403.22 | 14MAY03 | 1.000000 .00 | -403.22 |
| | -147,462.570 | | | | | | | |
| ** WBIE ** | 585 | 153,960.90 | | 153,557.67 | 28APR03 403.23 | 14MAY03 | 1.000000 .00 | 403.23 |
| | 147,463.290 | | | | | | | |
| ** WBIE ** | CXL 585 | -153,960.90 | | -153,557.67 | 28APR03 -403.23 | 14MAY03 | 1.000000 .00 | -403.23 |
| | -147,463.290 | | | | | | | |
| ** WBIE ** | 586 | 153,960.90 | | 153,557.68 | 28APR03 403.22 | 14MAY03 | 1.000000 .00 | 403.22 |
| | 147,463.300 | | | | | | | |
| ** WBIE ** | CXL 586 | -153,960.90 | | -153,557.68 | 28APR03 -403.22 | 14MAY03 | 1.000000 .00 | -403.22 |
| | -147,463.300 | | | | | | | |
| ** WBIE ** | 587 | 153,960.90 | | 153,557.68 | 28APR03 403.22 | 14MAY03 | 1.000000 .00 | 403.22 |
| | 147,463.300 | | | | | | | |
| ** WBIE ** | CXL 587 | -153,960.90 | | -153,557.68 | 28APR03 -403.22 | 14MAY03 | 1.000000 .00 | -403.22 |
| | -147,463.300 | | | | | | | |



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| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|-------------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| | | -147,463.300 | | | | | | |
| 31385WZT9 | TOTAL | .00 | | .00 | .00 L | | .00 | .00 L |
| 31385WZNB | FNMA POOL 5552B1 | | 2033/03/01 | 6.000 | 28JUL03 | 13AUG03 | 1.000000 | |
| ** WBIE ** | 774 | 1,024,477.35 | | 1,040,260.17 | -15,782.82 | | .00 | -15,782.82 |
| | 1,000,099.910 | | | | | | | |
| ** WBIE ** | 775 | 1,024,477.35 | | 1,040,260.17 | 28JUL03 -15,782.82 | 13AUG03 | 1.000000 .00 | -15,782.82 |
| | 1,000,099.910 | | | | | | | |
| ** WBIE ** | 778 | 1,024,477.35 | | 1,040,260.17 | 28JUL03 -15,782.82 | 13AUG03 | 1.000000 .00 | -15,782.82 |
| | 1,000,099.910 | | | | | | | |
| ** WBIE ** | 275 | 1,026,538.17 | | 1,012,477.07 | 06OCT03 14,061.10 | 15OCT03 | 1.000000 .00 | 14,061.10 |
| | 999,900.200 | | | | | | | |
| ** WBIE ** | 276 | 1,026,538.17 | | 1,012,477.07 | 06OCT03 14,061.10 | 15OCT03 | 1.000000 .00 | 14,061.10 |
| | 999,900.200 | | | | | | | |
| ** WBIE ** | 277 | 1,026,538.17 | | 1,012,477.07 | 06OCT03 14,061.10 | 15OCT03 | 1.000000 .00 | 14,061.10 |
| | 999,900.200 | | | | | | | |
| ** WBIE ** | 279 | 1,026,538.17 | | 1,012,477.07 | 06OCT03 14,061.10 | 15OCT03 | 1.000000 .00 | 14,061.10 |
| | 999,900.200 | | | | | | | |
| ** WBIE ** | 280 | 1,026,538.17 | | 1,012,477.07 | 06OCT03 14,061.10 | 15OCT03 | 1.000000 .00 | 14,061.10 |
| | 999,900.200 | | | | | | | |
| ** WBIE ** | 281 | 1,026,538.17 | | 1,012,477.07 | 06OCT03 14,061.10 | 15OCT03 | 1.000000 .00 | 14,061.10 |
| | 999,900.200 | | | | | | | |
| ** WBIE ** | 282 | 1,026,538.17 | | 1,012,477.07 | 06OCT03 14,061.10 | 15OCT03 | 1.000000 .00 | 14,061.10 |
| | 999,900.200 | | | | | | | |
| ** WBIE ** | 283 | 1,026,538.17 | | 1,012,477.07 | 06OCT03 14,061.10 | 15OCT03 | 1.000000 .00 | 14,061.10 |
| | 999,900.200 | | | | | | | |

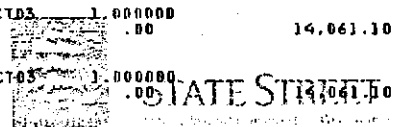


STATE STREET
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ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|--------------|--------------|-------------------|-----------------|--------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | | | |
| ** WB1E ** | 284 1,026,538.17 | 1,012,477.07 | 1,012,477.07 | 06OCT03 14,061.10 | 15OCT03 | 1.000000 .00 | 14,061.10 |
| 999,900.200 | | | | | | | |
| ** WB1E ** | 285 1,026,538.17 | 1,012,477.07 | 1,012,477.07 | 06OCT03 14,061.10 | 15OCT03 | 1.000000 .00 | 14,061.10 |
| 999,900.200 | | | | | | | |
| ** WB1E ** | 286 1,026,538.17 | 1,012,477.07 | 1,012,477.07 | 06OCT03 14,061.10 | 15OCT03 | 1.000000 .00 | 14,061.10 |
| 999,900.200 | | | | | | | |
| ** WB1E ** | 287 1,026,538.17 | 1,012,477.07 | 1,012,477.07 | 06OCT03 14,061.10 | 15OCT03 | 1.000000 .00 | 14,061.10 |
| 999,900.200 | | | | | | | |
| ** WB1E ** | 288 1,026,538.17 | 1,012,477.07 | 1,012,477.07 | 06OCT03 14,061.10 | 15OCT03 | 1.000000 .00 | 14,061.10 |
| 999,900.200 | | | | | | | |
| ** WB1E ** | 289 1,026,538.17 | 1,012,477.07 | 1,012,477.07 | 06OCT03 14,061.10 | 15OCT03 | 1.000000 .00 | 14,061.10 |
| 999,900.200 | | | | | | | |
| ** WB1E ** | 290 1,026,538.17 | 1,012,477.07 | 1,012,477.07 | 06OCT03 14,061.10 | 15OCT03 | 1.000000 .00 | 14,061.10 |
| 999,900.200 | | | | | | | |
| ** WB1E ** | 291 1,026,538.17 | 1,012,477.07 | 1,012,477.07 | 06OCT03 14,061.10 | 15OCT03 | 1.000000 .00 | 14,061.10 |
| 999,900.200 | | | | | | | |
| ** WB1E ** | 292 1,026,538.17 | 1,012,477.07 | 1,012,477.07 | 06OCT03 14,061.10 | 15OCT03 | 1.000000 .00 | 14,061.10 |
| 999,900.200 | | | | | | | |
| ** WB1E ** | 293 1,026,538.17 | 1,012,477.07 | 1,012,477.07 | 06OCT03 14,061.10 | 15OCT03 | 1.000000 .00 | 14,061.10 |
| 999,900.200 | | | | | | | |
| ** WB1E ** | 295 1,026,538.17 | 1,012,477.07 | 1,012,477.07 | 06OCT03 14,061.10 | 15OCT03 | 1.000000 .00 | 14,061.10 |
| 999,900.200 | | | | | | | |
| ** WB1E ** | 296 1,026,538.17 | 1,012,477.07 | 1,012,477.07 | 06OCT03 14,061.10 | 15OCT03 | 1.000000 .00 | 14,061.10 |
| 999,900.200 | | | | | | | |
| ** WB1E ** | 297 1,026,538.17 | 1,012,477.07 | 1,012,477.07 | 06OCT03 14,061.10 | 15OCT03 | 1.000000 .00 | 14,061.10 |
| 999,900.200 | | | | | | | |



FOR PUBLIC DISCLOSURE

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|---------------|-------------------------|---------------|---------------|-------------------|-----------------|--------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | | | |
| 999,900.200 | | | | | | | |
| 31385W2NB | TOTAL | 24,630,733.62 | 24,382,798.98 | 247,934.64 L | | .00 | 247,934.64 L |
| 31385W2S7 | FNMA POOL 555285 | 2033/03/01 | 6.000 | 30JUN03 | 13AUG03 | 1.000000 | |
| ** WB1E ** | 776 1,038,072.49 | 1,040,103.95 | 1,040,103.95 | -2,031.46 | | .00 | -2,031.46 |
| 1,000,099.950 | | | | | | | |
| ** WB1E ** | 777 1,038,072.49 | 1,040,103.95 | 1,040,103.95 | -2,031.46 | 30JUN03 | 1.000000 .00 | -2,031.46 |
| 1,000,099.950 | | | | | 13AUG03 | | |
| ** WB1E ** | 779 1,038,072.49 | 1,040,103.95 | 1,040,103.95 | -2,031.46 | 30JUN03 | 1.000000 .00 | -2,031.46 |
| 1,000,099.950 | | | | | 13AUG03 | | |
| 31385W2S7 | TOTAL | 3,114,217.47 | 3,120,311.85 | -6,094.38 L | | .00 | -6,094.38 L |
| 31385W2Y4 | FNMA POOL 555291 | 2017/12/01 | 5.500 | 07JUL03 | 17JUL03 | 1.000000 | |
| ** WB1E ** | 710 24,833.68 | 24,871.06 | 24,871.06 | -37.38 | | .00 | -37.38 |
| 23,921.670 | | | | | | | |
| ** WB1E ** | 711 771,104.84 | 772,265.44 | 772,265.44 | -1,160.60 | 07JUL03 | 1.000000 .00 | -1,160.60 |
| 742,786.120 | | | | | 17JUL03 | | |
| 31385W2Y4 | TOTAL | 795,938.52 | 797,136.50 | -1,197.98 L | | .00 | -1,197.98 L |
| 31385W5E5 | FNMA POOL 555345 | 2018/02/01 | 5.500 | 16JUL03 | 20AUG03 | 1.000000 | |
| ** WB1E ** | 829 46,685.52 | 46,777.13 | 46,777.13 | -91.61 | | .00 | -91.61 |
| 45,099.970 | | | | | | | |
| ** WB1E ** | 830 514,417.05 | 515,426.47 | 515,426.47 | -1,009.42 | 16JUL03 | 1.000000 .00 | -1,009.42 |
| 496,946.280 | | | | | 20AUG03 | | |
| 31385W5E5 | TOTAL | 561,102.57 | 562,203.60 | -1,101.03 L | | .00 | -1,101.03 L |



FOR PUBLIC DISCLOSURE

ATTACHMENT O

| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET PRINCIPAL NET | MAT DATE | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|-------------------------------|---|------------|-------------------------------------|--|---------------------------|--------------------|--------------------------------------|
| 31385W5J4 | FNMA POOL 555349 | | 2018/03/01 | 5.500 | 05MAY03 | 28JUL03 | 1.000000 | |
| WBIE | 024 | 462,977.82 | | 463,865.85 | -888.03 | | .00 | -888.03 |
| | 445,756.978 | | | | | | | |
| WBIE | 454 | 41,737.69 | | 41,806.99 | -69.30 | 16JUL03 | 1.000000 | -69.30 |
| | 40,320.188 | | | | | 18AUG03 | .00 | |
| 31385W5J4 | TOTAL | 504,715.51 | | 505,672.84 | -957.33 L | | .00 | -957.33 L |
| 31385W5K1 | FNMA POOL 555350 | | 2018/03/01 | 5.500 | 12DEC03 | 16DEC03 | 1.000000 | |
| WBIE | 678 | 371,374.75 | | 367,168.00 | 4,206.67 | | .00 | 4,206.67 |
| | 357,776.450 | | | | | | | |
| 31385W5H7 | FNMA POOL 555352 | | 2018/03/01 | 5.500 | 14MAY03 | 27MAY03 | 1.000000 | |
| WBIE | 310 | 519,139.88 | | 516,353.98 | 2,785.10 | | .00 | 2,785.10 |
| | 498,591.650 | | | | | | | |
| WBIE | 311 | 539,936.73 | | 537,040.85 | 2,896.68 | 14MAY03 | 1.000000 | 2,896.68 |
| | 518,566.130 | | | | | 27MAY03 | .00 | |
| WBIE | 634 | 53,559.72 | | 53,640.34 | -80.62 | 07JUL03 | 1.000000 | -80.62 |
| | 51,592.750 | | | | | 17JUL03 | .00 | |
| WBIE | 635 | 730,609.22 | | 731,708.88 | -1,099.66 | 07JUL03 | 1.000000 | -1,099.66 |
| | 703,777.700 | | | | | 17JUL03 | .00 | |
| WB1H | 412 | 1,022,367.21 | | 1,019,788.84 | 2,578.37 | 16SEP03 | 1.000000 | 2,578.37 |
| | 1,000,099.400 | | | | | 18SEP03 | .00 | |
| WB1H | 415 | 1,022,163.45 | | 1,019,585.58 | 2,577.87 | 16SEP03 | 1.000000 | 2,577.87 |
| | 999,900.060 | | | | | 18SEP03 | .00 | |
| WB1H | 416 | 1,022,367.21 | | 1,019,788.82 | 2,578.39 | 16SEP03 | 1.000000 | 2,578.39 |
| | 1,000,099.400 | | | | | 18SEP03 | .00 | |
| WB1H | 417 | 1,022,367.21 | | 1,019,788.82 | 2,578.39 | 16SEP03 | 1.000000 | 2,578.39 |
| | 1,000,099.400 | | | | | 18SEP03 | .00 | |



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| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET PRINCIPAL NET | MAT DATE | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|-------------------------------|---|------------|-------------------------------------|--|---------------------------|--------------------|--------------------------------------|
| WB1H | 418 | 1,022,163.45 | | 1,019,585.56 | 2,577.89 | 16SEP03 | 1.000000 | 2,577.89 |
| | 999,900.060 | | | | | 18SEP03 | .00 | |
| WB1H | 419 | 1,022,163.45 | | 1,019,585.58 | 2,577.87 | 16SEP03 | 1.000000 | 2,577.87 |
| | 999,900.060 | | | | | 18SEP03 | .00 | |
| WB1H | 420 | 1,022,367.21 | | 1,019,788.82 | 2,578.39 | 16SEP03 | 1.000000 | 2,578.39 |
| | 1,000,099.400 | | | | | 18SEP03 | .00 | |
| 31385W5H7 | TOTAL | 8,999,203.94 | | 8,976,655.27 | 22,548.67 L | | .00 | 22,548.67 L |
| 31385W6K0 | FNMA POOL 555374 | | 2018/04/01 | 5.500 | 12DEC03 | 16DEC03 | 1.000000 | |
| WBIE | 649 | 143,556.77 | | 141,930.66 | 1,626.11 | | .00 | 1,626.11 |
| | 138,300.270 | | | | | | | |
| 31385W6V6 | FNMA POOL 555384 | | 2018/04/01 | 5.500 | 16JUL03 | 18AUG03 | 1.000000 | |
| WBIE | 453 | 167,387.92 | | 167,585.71 | -277.79 | | .00 | -277.79 |
| | 161,625.760 | | | | | | | |
| WBIE | 455 | 196,076.15 | | 196,401.71 | -325.56 | 16JUL03 | 1.000000 | -325.56 |
| | 189,416.960 | | | | | 18AUG03 | .00 | |
| 31385W6V6 | TOTAL | 363,384.87 | | 363,987.42 | -603.35 L | | .00 | -603.35 L |
| 31385W6Z7 | FNMA POOL 555388 | | 2018/03/01 | 5.500 | 12DEC03 | 16DEC03 | 1.000000 | |
| WBIE | 661 | 335,805.90 | | 332,002.13 | 3,803.77 | | .00 | 3,803.77 |
| | 323,509.998 | | | | | | | |
| 31385XAM9 | FNMA POOL 555412 | | 2018/04/01 | 6.800 | 05AUG03 | 18AUG03 | 1.000000 | |
| WD2L | 305 | 2,724,035.75 | | 2,738,853.91 | -14,818.16 | | .00 | -14,818.16 |
| | 2,633,508.888 | | | | | | | |
| WD2L | CXL 305 | -2,724,035.75 | | -2,738,853.91 | 14,818.16 | 05AUG03 | 1.000000 | 14,818.16 |
| | -2,633,508.888 | | | | | 18AUG03 | .00 | |
| WD2L | 452 | 2,477,653.98 | | 2,491,131.87 | -13,477.89 | 05AUG03 | 1.000000 | -13,477.89 |
| | 2,395,315.020 | | | | | 18AUG03 | .00 | |

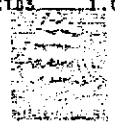


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ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECY GN/LS |
|-------------|-------------------------|---------------|---------------|------------------|-----------------|--------------------|--------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECY GN/LS | BASE CURR GN/LS | NET SECY GN/LS | NET BAS SECY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECY GN/LS | BASE CURR GN/LS | NET BAS SECY GN/LS | NET BAS SECY GN/LS |
| ** WB2L ** | 596 | 238,193.86 | 248,472.75 | 25AUG03 | 25AUG03 | 1.000000 | -10,278.89 |
| | 238,193.860 | | | -10,278.89 | | .00 | |
| 31385XAM9 | TOTAL | 2,715,847.84 | 2,739,604.62 | -23,756.78 L | | .00 | -23,756.78 L |
| 31385XAS6 | FNMA POOL 555417 | 2033/05/01 | 6.000 | 06OCT03 | 15OCT03 | 1.000000 | |
| ** WB1E ** | 294 | 814,775.48 | 803,243.00 | 11,532.48 | | .00 | 11,532.48 |
| | 793,632.610 | | | | | | |
| ** WB1E ** | 299 | 696,403.70 | 686,546.68 | 9,857.02 | 06OCT03 | 15OCT03 | 1.000000 |
| | 678,332.500 | | | | | .00 | 9,857.02 |
| 31385XAS6 | TOTAL | 1,511,179.18 | 1,489,789.68 | 21,389.50 L | | .00 | 21,389.50 L |
| 31385XAU1 | FNMA POOL 555419 | 2017/11/01 | 6.500 | 29JUL03 | 18AUG03 | 1.000000 | |
| ** WB2L ** | 215 | 2,619,844.74 | 2,610,285.82 | 9,558.92 | | .00 | 9,558.92 |
| | 2,488,424.810 | | | | | | |
| ** WB2L ** | CXL 215 | -2,619,844.74 | -2,610,285.82 | -9,558.92 | 29JUL03 | 18AUG03 | 1.000000 |
| | -2,488,424.810 | | | | | .00 | -9,558.92 |
| ** WB2L ** | 415 | 2,389,115.69 | 2,380,398.61 | 8,717.08 | 29JUL03 | 18AUG03 | 1.000000 |
| | 2,269,269.870 | | | | | .00 | 8,717.08 |
| ** WB2L ** | 595 | 219,154.93 | 230,489.58 | -11,334.65 | 25AUG03 | 25AUG03 | 1.000000 |
| | 219,154.930 | | | | | .00 | -11,334.65 |
| 31385XAU1 | TOTAL | 2,608,270.62 | 2,610,888.19 | -2,617.57 L | | .00 | -2,617.57 L |
| 31385XAZ0 | FNMA POOL 555424 | 2033/05/01 | 5.500 | 28AUG03 | 08OCT03 | 1.000000 | |
| ** WB1E ** | 608 | 648,680.61 | 652,551.50 | -3,870.89 | | .00 | -3,870.89 |
| | 651,940.310 | | | | | | |
| ** WB1E ** | 610 | 331,677.97 | 333,657.20 | -1,979.23 | 28AUG03 | 08OCT03 | 1.000000 |
| | 333,344.690 | | | | | .00 | -1,979.23 |



STATE STREET

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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECY GN/LS |
|-------------|-------------------------|---------------|---------------|------------------|-----------------|--------------------|--------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECY GN/LS | BASE CURR GN/LS | NET SECY GN/LS | NET BAS SECY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECY GN/LS | BASE CURR GN/LS | NET BAS SECY GN/LS | NET BAS SECY GN/LS |
| 31385XAZ0 | TOTAL | 980,358.58 | 986,208.70 | -5,850.12 L | | .00 | -5,850.12 L |
| 31385XA98 | FNMA POOL 555432 | 2033/05/01 | 5.500 | 21MAY03 | 17JUL03 | 1.000000 | |
| ** WB1E ** | 694 | 343,851.30 | 343,474.16 | 377.14 | | .00 | 377.14 |
| | 332,927.130 | | | | | | |
| ** WB1E ** | 694 | 343,849.31 | 343,472.17 | 377.14 | 21MAY03 | 17JUL03 | 1.000000 |
| | 332,925.200 | | | | | .00 | 377.14 |
| ** WB1E ** | 702 | 345,298.05 | 344,919.32 | 378.73 | 21MAY03 | 17JUL03 | 1.000000 |
| | 334,327.920 | | | | | .00 | 378.73 |
| 31385XA98 | TOTAL | 1,032,998.66 | 1,031,865.65 | 1,133.01 L | | .00 | 1,133.01 L |
| 31385XBD8 | FNMA POOL 555436 | 2033/05/01 | 6.000 | 14APR03 | 10SEP03 | 1.000000 | |
| ** WB1E ** | 455 | 73,276.39 | 73,281.95 | -5.56 | | .00 | -5.56 |
| | 71,125.940 | | | | | | |
| 31385XBG1 | FNMA POOL 555439 | 2018/03/01 | 6.000 | 25JUL03 | 18AUG03 | 1.000000 | |
| ** WB2L ** | 321 | 3,131,538.43 | 3,139,236.41 | -7,697.98 | | .00 | -7,697.98 |
| | 3,000,725.550 | | | | | | |
| ** WB2L ** | CXL 321 | -3,131,538.43 | -3,139,236.41 | 7,697.98 | 25JUL03 | 18AUG03 | 1.000000 |
| | -3,000,725.550 | | | | | .00 | 7,697.98 |
| ** WB2L ** | 451 | 2,833,405.69 | 2,835,633.26 | -2,227.57 | 25JUL03 | 18AUG03 | 1.000000 |
| | 2,715,046.620 | | | | | .00 | -2,227.57 |
| ** WB2L ** | 598 | 285,678.93 | 298,849.78 | -13,170.85 | 25AUG03 | 25AUG03 | 1.000000 |
| | 285,678.930 | | | | | .00 | -13,170.85 |
| 31385XBG1 | TOTAL | 3,119,084.62 | 3,134,483.04 | -15,398.42 L | | .00 | -15,398.42 L |



STATE STREET

FOR PUBLIC DISCLOSURE

ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|---------------|---------------|-------------------|-----------------|---------------------|-----------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE | BASE COST | BASE SECTY GN/LS | | NET BAS SECTY GN/LS | |
| 31385XB06 | FNMA POOL 555445 | 2018/05/01 | 5.000 | 16OCT03 | 20OCT03 | 1.000000 | |
| ** WB2N ** | 771 | 1,017,070.37 | 1,016,250.06 | 820.31 | .00 | | 820.31 |
| | 1,000,000.060 | | | | | | |
| 31385XB29 | FNMA POOL 555454 | 2018/04/01 | 5.500 | 16JUL03 | 18AUG03 | 1.000000 | |
| ** WB1E ** | 462 | 432,363.76 | 433,081.65 | -717.89 | .00 | | -717.89 |
| | 417,679.710 | | | | | | |
| 31385XDT1 | FNMA POOL 555514 | 2017/11/01 | 6.000 | 29JUL03 | 18AUG03 | 1.000000 | |
| ** WB2L ** | 218 | 1,845,570.20 | 1,847,615.14 | -2,044.94 | .00 | | -2,044.94 |
| | 1,780,471.700 | | | | | | |
| ** WB2L ** | CXL 218 | -1,845,570.20 | -1,847,615.14 | 2,044.94 | .00 | | 2,044.94 |
| | -1,780,471.700 | | | | | | |
| ** WB2L ** | 432 | 1,667,802.64 | 1,669,650.61 | -1,847.97 | .00 | | -1,847.97 |
| | 1,608,974.510 | | | | | | |
| ** WB2L ** | 593 | 171,497.21 | 178,432.30 | -6,935.09 | .00 | | -6,935.09 |
| | 171,497.190 | | | | | | |
| ** WB2L ** | CXL 593 | -171,497.21 | -178,432.30 | 6,935.09 | .00 | | 6,935.09 |
| | -171,497.190 | | | | | | |
| ** WB2L ** | 594 | 171,497.19 | 178,432.30 | -6,935.11 | .00 | | -6,935.11 |
| | 171,497.190 | | | | | | |
| 31385XDT1 | TOTAL | 1,839,299.83 | 1,848,082.91 | -8,783.08 L | .00 | | -8,783.08 L |
| 31385XD30 | FNMA POOL 555522 | 2033/06/01 | 5.000 | 08OCT03 | 22DEC03 | 1.000000 | |
| ** WB1E ** | 015 | 490,468.57 | 490,273.26 | 195.31 | .00 | | 195.31 |
| | 499,999.820 | | | | | | |
| ** WB1E ** | 016 | 32,863.62 | 32,850.54 | 13.08 | 1.000000 | | 13.08 |
| | 33,502.260 | | | 13.08 | .00 | | |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|--------------|--------------|-------------------|-----------------|---------------------|-----------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE | BASE COST | BASE SECTY GN/LS | | NET BAS SECTY GN/LS | |
| 31385XD30 | TOTAL | 523,332.19 | 523,123.80 | 208.39 L | .00 | | 208.39 L |
| 31385XD95 | FNMA POOL 555528 | 2033/04/01 | 6.000 | 14APR03 | 25JUL03 | 1.000000 | |
| ** WB1E ** | 102 | 29,124.11 | 29,126.32 | -2.21 | .00 | | -2.21 |
| | 28,269.400 | | | | | | |
| ** WB1E ** | 103 | 28,278.75 | 28,280.89 | -2.14 | .00 | | -2.14 |
| | 27,448.850 | | | | | | |
| ** WB1E ** | 104 | 29,940.50 | 29,942.77 | -2.27 | .00 | | -2.27 |
| | 29,061.830 | | | | | | |
| ** WB1E ** | 127 | 524,896.79 | 524,936.59 | -39.80 | .00 | | -39.80 |
| | 509,492.600 | | | | | | |
| ** WB1E ** | 124 | 983,845.46 | 977,320.94 | 6,516.52 | 1.000000 | | 6,516.52 |
| | 947,856.530 | | | | .00 | | |
| ** WB1E ** | 780 | 1,038,072.42 | 1,040,103.88 | -2,031.46 | .00 | | -2,031.46 |
| | 1,000,099.880 | | | | | | |
| ** WB1E ** | 781 | 1,038,072.42 | 1,040,103.88 | -2,031.46 | .00 | | -2,031.46 |
| | 1,000,099.880 | | | | | | |
| ** WB1E ** | 782 | 1,038,072.42 | 1,040,103.88 | -2,031.46 | .00 | | -2,031.46 |
| | 1,000,099.880 | | | | | | |
| ** WB1E ** | 783 | 514,270.11 | 520,130.07 | -5,859.96 | .00 | | -5,859.96 |
| | 500,049.940 | | | | | | |
| ** WB1E ** | 300 | 96,527.01 | 94,521.69 | 2,005.32 | 1.000000 | | 2,005.32 |
| | 94,022.200 | | | | .00 | | |
| ** WB1E ** | 302 | 600,085.76 | 590,329.14 | 9,756.62 | 0.000000 | | 9,756.62 |
| | 584,513.940 | | | | .00 | | |
| ** WB1E ** | | | | 06OCT03 | 15OCT03 | 0.000000 | |
| | | | | | | | |

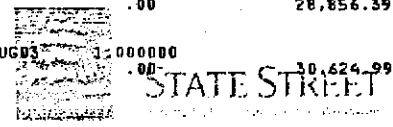


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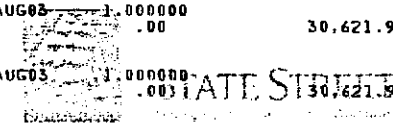
ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | LOCAL | TRD DT | STL DT | SELL RATE | NET SECTY |
|---------------|-------------------------|------------|--------------|-------|-------------|-----------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | BASE | SECTY GN/LS | BASE CURR | GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE | SECTY GN/LS | BASE CURR | GN/LS | NET BAS SECTY GN/LS |
| | 303 287,282.31 | | 283,216.07 | | 4,066.24 | | .00 | 4,066.24 |
| 279,827.530 | | | | | | | | |
| 31385XD95 | TOTAL | | 6,198,124.12 | | 10,343.94 L | | .00 | 10,343.94 L |
| 31385XEC7 | FNMA POOL 555531 | 2033/06/01 | 5.500 | | 09MAY03 | 14JUL03 | 1.000000 | |
| WBIE | 445 176,054.06 | | 176,698.55 | | -644.49 | | .00 | -644.49 |
| 171,864.850 | | | | | | | | |
| WBIE | 453 576,646.69 | | 578,757.66 | | -2,110.97 | | .00 | -2,110.97 |
| 562,925.380 | | | | | | | | |
| WBIE | 444 1,033,125.35 | | 1,028,125.35 | | 5,000.00 | | .00 | 5,000.00 |
| 1,000,000.340 | | | | | | | | |
| WBIE | 318 27,774.17 | | 26,937.19 | | 836.98 | | .00 | 836.98 |
| 27,330.060 | | | | | | | | |
| WBIE | 319 739,416.60 | | 717,134.06 | | 22,282.54 | | .00 | 22,282.54 |
| 727,593.210 | | | | | | | | |
| WBIE | 320 895,353.89 | | 868,372.14 | | 26,981.75 | | .00 | 26,981.75 |
| 881,037.050 | | | | | | | | |
| WBIE | 322 946,995.66 | | 918,457.67 | | 28,537.99 | | .00 | 28,537.99 |
| 931,853.050 | | | | | | | | |
| WBIE | 323 932,894.51 | | 904,781.44 | | 28,113.07 | | .00 | 28,113.07 |
| 917,977.370 | | | | | | | | |
| WBIE | 324 954,142.75 | | 925,389.38 | | 28,753.37 | | .00 | 28,753.37 |
| 938,885.860 | | | | | | | | |
| WBIE | 327 957,561.00 | | 928,704.61 | | 28,856.39 | | .00 | 28,856.39 |
| 942,249.440 | | | | | | | | |
| WBIE | 328 1,016,249.52 | | 985,624.53 | | 30,624.99 | | .00 | 30,624.99 |
| 999,999.530 | | | | | | | | |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | LOCAL | TRD DT | STL DT | SELL RATE | NET SECTY |
|-------------|-------------------------|------------|------------|-------|-------------|-----------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | BASE | SECTY GN/LS | BASE CURR | GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE | SECTY GN/LS | BASE CURR | GN/LS | NET BAS SECTY GN/LS |
| WBIE | 527 90,115.06 | | 87,399.42 | | 16JUL03 | 24SEP03 | 1.000000 | 2,715.64 |
| 88,674.110 | | | | | 2,715.64 | | .00 | |
| WBIE | 724 1,016,149.18 | | 985,527.22 | | 16JUL03 | 22AUG03 | 1.000000 | 30,621.96 |
| 999,900.790 | | | | | 30,621.96 | | .00 | |
| WBIE | 725 1,016,149.18 | | 985,527.22 | | 16JUL03 | 22AUG03 | 1.000000 | 30,621.96 |
| 999,900.790 | | | | | 30,621.96 | | .00 | |
| WBIE | 726 1,016,149.18 | | 985,527.22 | | 16JUL03 | 22AUG03 | 1.000000 | 30,621.96 |
| 999,900.790 | | | | | 30,621.96 | | .00 | |
| WBIE | 727 1,016,149.18 | | 985,527.22 | | 16JUL03 | 22AUG03 | 1.000000 | 30,621.96 |
| 999,900.790 | | | | | 30,621.96 | | .00 | |
| WBIE | 728 1,016,149.18 | | 985,527.22 | | 16JUL03 | 22AUG03 | 1.000000 | 30,621.96 |
| 999,900.790 | | | | | 30,621.96 | | .00 | |
| WBIE | 729 1,016,149.18 | | 985,527.22 | | 16JUL03 | 22AUG03 | 1.000000 | 30,621.96 |
| 999,900.790 | | | | | 30,621.96 | | .00 | |
| WBIE | 730 1,016,149.18 | | 985,527.22 | | 16JUL03 | 22AUG03 | 1.000000 | 30,621.96 |
| 999,900.790 | | | | | 30,621.96 | | .00 | |
| WBIE | 731 1,016,149.18 | | 985,527.22 | | 16JUL03 | 22AUG03 | 1.000000 | 30,621.96 |
| 999,900.790 | | | | | 30,621.96 | | .00 | |
| WBIE | 732 1,016,149.18 | | 985,527.22 | | 16JUL03 | 22AUG03 | 1.000000 | 30,621.96 |
| 999,900.790 | | | | | 30,621.96 | | .00 | |
| WBIE | 733 1,016,149.18 | | 985,527.22 | | 16JUL03 | 22AUG03 | 1.000000 | 30,621.96 |
| 999,900.790 | | | | | 30,621.96 | | .00 | |
| WBIE | 734 1,016,149.18 | | 985,527.22 | | 16JUL03 | 22AUG03 | 1.000000 | 30,621.96 |
| 999,900.790 | | | | | 30,621.96 | | .00 | |
| WBIE | 735 1,016,149.18 | | 985,527.22 | | 16JUL03 | 22AUG03 | 1.000000 | 30,621.96 |
| | | | | | 30,621.96 | | .00 | |



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ATTACHMENT O

| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|-------------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| | 999,908.798 | | | | | | | |
| WB1E | 762 | 778,803.98 | | 747,575.57 | 16JUL03 23,228.41 | 07NOV03 | 1.000000 .00 | 23,228.41 |
| | 758,478.700 | | | | | | | |
| WB1E | 262 | 1,014,374.52 | | 1,023,202.64 | 23JUL03 -8,828.12 | 13AUG03 | 1.000000 .00 | -8,828.12 |
| | 999,999.538 | | | | | | | |
| WB1E | 264 | 1,014,374.52 | | 1,023,202.64 | 23JUL03 -8,828.12 | 13AUG03 | 1.000000 .00 | -8,828.12 |
| | 999,999.538 | | | | | | | |
| WB1E | 265 | 1,014,374.52 | | 1,023,202.64 | 23JUL03 -8,828.12 | 13AUG03 | 1.000000 .00 | -8,828.12 |
| | 999,999.538 | | | | | | | |
| WB1E | 331 | 216,357.88 | | 218,225.74 | 23JUL03 6,132.14 | 13AUG03 | 1.000000 .00 | 6,132.14 |
| | 213,291.810 | | | | | | | |
| WB1Q | 587 | 989,061.98 | | 992,655.65 | 26AUG03 -3,593.75 | 15SEP03 | 1.000000 .00 | -3,593.75 |
| | 999,999.488 | | | | | | | |
| WB1Q | 588 | 989,061.98 | | 992,655.65 | 26AUG03 -3,593.75 | 15SEP03 | 1.000000 .00 | -3,593.75 |
| | 999,999.488 | | | | | | | |
| WB1Q | 589 | 494,530.95 | | 496,327.83 | 26AUG03 -1,796.88 | 15SEP03 | 1.000000 .00 | -1,796.88 |
| | 499,999.788 | | | | | | | |
| WB1Q | 598 | 989,061.98 | | 992,655.66 | 26AUG03 -3,593.76 | 15SEP03 | 1.000000 .00 | -3,593.76 |
| | 999,999.488 | | | | | | | |
| WB1Q | 591 | 989,061.98 | | 992,655.65 | 26AUG03 -3,593.75 | 15SEP03 | 1.000000 .00 | -3,593.75 |
| | 999,999.488 | | | | | | | |
| WB1E | 316 | 804,703.28 | | 809,505.22 | 28AUG03 -4,801.94 | 19SEP03 | 1.000000 .00 | -4,801.94 |
| | 808,747.028 | | | | | | | |
| WB1Q | 604 | 1,019,061.75 | | 992,655.53 | 26SEP03 26,406.22 | 15OCT03 | 0.000000 .00 | 26,406.22 |
| | 999,999.278 | | | | | | | |



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| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|-------------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| WB1Q | 604 | -1,019,061.75 | | -992,655.53 | 26SEP03 -26,406.22 | 15OCT03 | 1.000000 .00 | -26,406.22 |
| | -999,999.278 | | | | | | | |
| WB1Q | 605 | 713,343.59 | | 694,859.22 | 26SEP03 18,484.37 | 15OCT03 | 1.000000 .00 | 18,484.37 |
| | 699,999.848 | | | | | | | |
| WB1Q | 605 | -713,343.59 | | -694,859.22 | 26SEP03 -18,484.37 | 15OCT03 | 1.000000 .00 | -18,484.37 |
| | -699,999.848 | | | | | | | |
| WB1Q | 564 | 604,382.35 | | 595,593.29 | 05NOV03 8,789.06 | 13NOV03 | 1.000000 .00 | 8,789.06 |
| | 599,999.548 | | | | | | | |
| WB1Q | 565 | 1,007,303.91 | | 992,655.49 | 05NOV03 14,648.42 | 13NOV03 | 1.000000 .00 | 14,648.42 |
| | 999,999.238 | | | | | | | |
| 31385XEC7 | TOTAL | 25,375,188.12 | | 24,809,623.09 | 565,485.83 L | | .00 | 565,485.83 L |
| | | 6,062,464.81 | | 6,055,199.22 | 7,265.59 S | | .00 | 7,265.59 S |
| 31385XET8 | FNMA POOL 555546 | | 2018/06/01 | 5.500 | 12DEC03 | 16DEC03 | 1.000000 | |
| WB1E | 679 | 311,872.87 | | 308,339.41 | 3,532.64 | | .00 | 3,532.64 |
| | 308,452.538 | | | | | | | |
| 31385XFJ1 | FNMA POOL 555569 | | 2016/05/01 | 6.800 | 25JUL03 | 18AUG03 | 1.000000 | |
| WB2L | 318 | 3,131,538.43 | | 3,536,264.33 | -484,725.98 | | .00 | -484,725.98 |
| | 3,394,644.038 | | | | | | | |
| WB2L | 318 | -3,131,538.43 | | -3,536,264.33 | 484,725.98 | | .00 | 484,725.98 |
| | -3,394,644.038 | | | | | | | |
| WB2L | 319 | 3,549,524.17 | | 3,536,264.33 | 13,259.84 | | .00 | 13,259.84 |
| | 3,394,644.038 | | | | | | | |
| WB2L | 319 | -3,549,524.17 | | -3,536,264.33 | -13,259.84 | | .00 | -13,259.84 |
| | -3,394,644.038 | | | | | | | |
| WB2L | 441 | 3,264,335.87 | | 3,252,140.95 | 12,194.92 | | .00 | 12,194.92 |

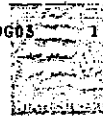


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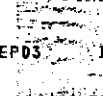
| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|---------------|-------------------------|--------------|--------------|--------------------|-----------------|--------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| 3,121,899.220 | | | | | | | |
| WB2L | 597 273,497.78 | 284,907.77 | 284,907.77 | 25AUG03 -11,409.99 | 25AUG03 | 1.000000 .00 | -11,409.99 |
| WB2L | 218 600.61 | 625.00 | 625.00 | 25SEP03 -24.39 | 25SEP03 | 1.000000 .00 | -24.39 |
| 31385XFJ1 | TOTAL | 3,538,434.26 | 3,537,673.72 | 760.54 L | | .00 | 760.54 L |
| 31385XFKB | FNMA POOL 555570 | 2033/06/01 | 6.000 | 14APR03 | 25JUL03 | 1.000000 | |
| WB1E | 105 505,440.13 | 505,478.46 | 505,478.46 | -38.33 | | .00 | -38.33 |
| WB1E | 106 433,014.21 | 433,047.05 | 433,047.05 | -32.84 | 25JUL03 | 1.000000 .00 | -32.84 |
| WB1E | 784 630,596.99 | 630,644.81 | 630,644.81 | -47.82 | 25JUL03 | 1.000000 .00 | -47.82 |
| WB1E | 785 1,038,072.43 | 1,040,260.15 | 1,040,260.15 | -2,187.72 | 13AUG03 | 1.000000 .00 | -2,187.72 |
| WB1E | 786 1,038,072.43 | 1,040,260.15 | 1,040,260.15 | -2,187.72 | 13AUG03 | 1.000000 .00 | -2,187.72 |
| WB1E | 787 1,038,072.43 | 1,040,260.15 | 1,040,260.15 | -2,187.72 | 13AUG03 | 1.000000 .00 | -2,187.72 |
| WB1E | 788 1,038,072.43 | 1,040,260.15 | 1,040,260.15 | -2,187.72 | 13AUG03 | 1.000000 .00 | -2,187.72 |
| WB1E | 789 1,038,072.43 | 1,040,260.15 | 1,040,260.15 | -2,187.72 | 13AUG03 | 1.000000 .00 | -2,187.72 |
| WB1E | 790 1,028,540.23 | 1,040,260.15 | 1,040,260.15 | -11,719.92 | 13AUG03 | 1.000000 .00 | -11,719.92 |



STATE STREET

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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|--------------|--------------|-------------------|-----------------|--------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| WB1E | 791 1,028,540.23 | 1,040,260.15 | 1,040,260.15 | -11,719.92 | 25JUL03 13AUG03 | 1.000000 .00 | -11,719.92 |
| WB1E | 792 1,028,540.23 | 1,040,260.15 | 1,040,260.15 | -11,719.92 | 25JUL03 13AUG03 | 1.000000 .00 | -11,719.92 |
| WB1E | 793 1,028,540.23 | 1,040,260.15 | 1,040,260.15 | -11,719.92 | 25JUL03 13AUG03 | 1.000000 .00 | -11,719.92 |
| WB1E | 071 1,019,687.32 | 1,027,187.32 | 1,027,187.32 | -7,500.00 | 06AUG03 15SEP03 | 1.000000 .00 | -7,500.00 |
| WB1E | 072 1,019,687.32 | 1,027,187.32 | 1,027,187.32 | -7,500.00 | 06AUG03 15SEP03 | 1.000000 .00 | -7,500.00 |
| WB1E | 073 1,019,687.32 | 1,027,187.32 | 1,027,187.32 | -7,500.00 | 06AUG03 15SEP03 | 1.000000 .00 | -7,500.00 |
| WB1E | 074 1,019,687.32 | 1,027,187.32 | 1,027,187.32 | -7,500.00 | 06AUG03 15SEP03 | 1.000000 .00 | -7,500.00 |
| WB1E | 075 1,019,687.32 | 1,027,187.32 | 1,027,187.32 | -7,500.00 | 06AUG03 15SEP03 | 1.000000 .00 | -7,500.00 |
| WB1E | 076 1,019,687.32 | 1,027,187.32 | 1,027,187.32 | -7,500.00 | 06AUG03 15SEP03 | 1.000000 .00 | -7,500.00 |
| WB1E | 077 1,019,687.32 | 1,027,187.32 | 1,027,187.32 | -7,500.00 | 06AUG03 15SEP03 | 1.000000 .00 | -7,500.00 |
| WB1E | 079 1,019,687.32 | 1,027,187.32 | 1,027,187.32 | -7,500.00 | 06AUG03 15SEP03 | 1.000000 .00 | -7,500.00 |
| WB1E | 081 1,019,687.32 | 1,027,187.32 | 1,027,187.32 | -7,500.00 | 06AUG03 15SEP03 | 1.000000 .00 | -7,500.00 |
| WB1E | 082 1,019,687.32 | 1,027,187.32 | 1,027,187.32 | -7,500.00 | 06AUG03 15SEP03 | 1.000000 .00 | -7,500.00 |



STATE STREET

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ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|---------------|---------------|-------------------|-----------------|-----------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| 999,999.820 | | | | | | | |
| ** WB1E ** | 083 1,019,687.32 | 1,027,187.32 | -7,500.00 | 06AUG03 | 15SEP03 | 1.000000 .00 | -7,500.00 |
| 999,999.820 | | | | | | | |
| ** WB1E ** | 084 1,019,687.32 | 1,027,187.32 | -7,500.00 | 06AUG03 | 15SEP03 | 1.000000 .00 | -7,500.00 |
| 999,999.820 | | | | | | | |
| ** WB1E ** | 085 1,019,687.32 | 1,027,187.32 | -7,500.00 | 06AUG03 | 15SEP03 | 1.000000 .00 | -7,500.00 |
| 999,999.820 | | | | | | | |
| ** WB1E ** | 086 1,019,687.32 | 1,027,187.32 | -7,500.00 | 06AUG03 | 15SEP03 | 1.000000 .00 | -7,500.00 |
| 999,999.820 | | | | | | | |
| ** WB1E ** | 087 1,019,687.32 | 1,027,187.32 | -7,500.00 | 06AUG03 | 15SEP03 | 1.000000 .00 | -7,500.00 |
| 999,999.820 | | | | | | | |
| ** WB1E ** | 088 1,019,687.32 | 1,027,187.32 | -7,500.00 | 06AUG03 | 15SEP03 | 1.000000 .00 | -7,500.00 |
| 999,999.820 | | | | | | | |
| ** WB1E ** | 089 1,019,687.32 | 1,027,187.32 | -7,500.00 | 06AUG03 | 15SEP03 | 1.000000 .00 | -7,500.00 |
| 999,999.820 | | | | | | | |
| ** WB1E ** | 090 1,019,687.32 | 1,027,187.32 | -7,500.00 | 06AUG03 | 15SEP03 | 1.000000 .00 | -7,500.00 |
| 999,999.820 | | | | | | | |
| 31385XFK8 | TOTAL | 29,227,946.16 | 29,420,883.43 | -192,937.27 L | | .00 | -192,937.27 L |
| 31385XF49 | FNMA POOL 555589 | 2033/04/01 | 6.000 | 30JUN03 | 29AUG03 | 1.000000 | |
| ** WB1E ** | 123 852,457.20 | 846,810.94 | 5,646.26 | | | .00 | 5,646.26 |
| 821,274.440 | | | | | | | |
| ** WB1E ** | 126 187,198.70 | 185,950.79 | 1,239.91 | 30JUN03 | 29AUG03 | 1.000000 .00 | 1,239.91 |
| 180,351.000 | | | | | | | |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|---------------|-------------------------|--------------|--------------|-------------------|-----------------|-----------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| 31385XF69 | TOTAL | 1,039,655.90 | 1,032,769.73 | 6,886.17 L | | .00 | 6,886.17 L |
| 31385XF05 | FNMA POOL 555591 | 2033/07/01 | 5.500 | 16JUL03 | 22SEP03 | 1.000000 | |
| ** WB1E ** | 275 30,317.80 | 29,404.24 | 913.64 | | | .00 | 913.64 |
| 29,833.090 | | | | | | | |
| ** WB1E ** | 108 1,014,375.46 | 1,003,125.45 | 11,250.01 | 23JUL03 | 13AUG03 | 1.000000 .00 | 11,250.01 |
| 1,000,000.450 | | | | | | | |
| ** WB1E ** | 111 1,014,375.46 | 1,003,125.45 | 11,250.01 | 23JUL03 | 13AUG03 | 1.000000 .00 | 11,250.01 |
| 1,000,000.450 | | | | | | | |
| ** WB1E ** | 112 1,014,375.46 | 1,003,125.45 | 11,250.01 | 23JUL03 | 13AUG03 | 1.000000 .00 | 11,250.01 |
| 1,000,000.450 | | | | | | | |
| ** WB1E ** | 113 1,014,375.46 | 1,003,125.45 | 11,250.01 | 23JUL03 | 13AUG03 | 1.000000 .00 | 11,250.01 |
| 1,000,000.450 | | | | | | | |
| ** WB1E ** | 114 1,014,375.46 | 1,003,125.45 | 11,250.01 | 23JUL03 | 13AUG03 | 1.000000 .00 | 11,250.01 |
| 1,000,000.450 | | | | | | | |
| ** WB1E ** | 115 1,014,375.46 | 1,003,125.45 | 11,250.01 | 23JUL03 | 13AUG03 | 1.000000 .00 | 11,250.01 |
| 1,000,000.450 | | | | | | | |
| ** WB1E ** | 116 1,014,375.46 | 1,003,125.45 | 11,250.01 | 23JUL03 | 13AUG03 | 1.000000 .00 | 11,250.01 |
| 1,000,000.450 | | | | | | | |
| ** WB1E ** | 117 1,014,375.46 | 1,003,125.45 | 11,250.01 | 23JUL03 | 13AUG03 | 1.000000 .00 | 11,250.01 |
| 1,000,000.450 | | | | | | | |
| ** WB1E ** | 122 1,014,375.46 | 1,003,125.45 | 11,250.01 | 23JUL03 | 13AUG03 | 1.000000 .00 | 11,250.01 |
| 1,000,000.450 | | | | | | | |
| ** WB1E ** | 126 1,014,375.46 | 1,003,125.45 | 11,250.01 | 23JUL03 | 13AUG03 | 1.000000 .00 | 11,250.01 |
| 1,000,000.450 | | | | | | | |
| ** WB1E ** | | | | 23JUL03 | 13AUG03 | 1.000000 .00 | 11,250.01 |



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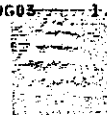
| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|-------------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| | 765 | 278,967.59 | | 283,092.80 | -4,125.21 | | .00 | -4,125.21 |
| | 275,014.260 | | | | | | | |
| WBIE | 765 | -278,967.59 | | -283,092.80 | 23JUL03 4,125.21 | 13AUG03 | 1.000000 .00 | 4,125.21 |
| | -275,014.260 | | | | | | | |
| WBIE | 317 | 114,348.86 | | 115,031.22 | 28AUG03 -682.36 | 19SEP03 | 1.000000 .00 | -682.36 |
| | 114,923.480 | | | | | | | |
| WBIE | 319 | 504,277.94 | | 507,287.14 | 28AUG03 -3,009.20 | 22SEP03 | 1.000000 .00 | -3,009.20 |
| | 506,812.000 | | | | | | | |
| WBIE | 522 | 285,028.02 | | 286,728.88 | 28AUG03 -1,700.86 | 26SEP03 | 1.000000 .00 | -1,700.86 |
| | 286,460.320 | | | | | | | |
| 31385XF85 | TOTAL | 11,077,727.30 | | 10,969,705.98 | 108,021.32 L | | .00 | 108,021.32 L |
| 31385XF93 | FNMA POOL 555592 | FNMA POOL 2033/07/01 | | 5.500 | 21MAY03 | 14JUL03 | 1.000000 | |
| WBIE | 344 | 1,033,227.93 | | 1,036,040.71 | -2,812.78 | | .00 | -2,812.78 |
| | 1,000,099.630 | | | | | | | |
| WBIE | 347 | 1,033,227.93 | | 1,036,040.71 | -2,812.78 | 14JUL03 | 1.000000 .00 | -2,812.78 |
| | 1,000,099.630 | | | | | | | |
| WBIE | 349 | 1,033,227.93 | | 1,036,040.71 | -2,812.78 | 14JUL03 | 1.000000 .00 | -2,812.78 |
| | 1,000,099.630 | | | | | | | |
| WBIE | 350 | 1,033,227.93 | | 1,036,040.71 | -2,812.78 | 14JUL03 | 1.000000 .00 | -2,812.78 |
| | 1,000,099.630 | | | | | | | |
| WBIE | 351 | 1,033,227.93 | | 1,036,040.71 | -2,812.78 | 14JUL03 | 1.000000 .00 | -2,812.78 |
| | 1,000,099.630 | | | | | | | |
| WBIE | 352 | 1,033,227.93 | | 1,036,040.71 | -2,812.78 | 14JUL03 | 1.000000 .00 | -2,812.78 |
| | 1,000,099.630 | | | | | | | |
| WBIE | 353 | 1,033,227.93 | | 1,036,040.71 | -2,812.78 | 14JUL03 | 1.000000 .00 | -2,812.78 |
| | 1,000,099.630 | | | | | | | |



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| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|-------------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| WBIE | 354 | 1,033,227.93 | | 1,036,040.71 | -2,812.78 | 14JUL03 | 1.000000 .00 | -2,812.78 |
| | 1,000,099.630 | | | | | | | |
| WBIE | 355 | 1,033,227.93 | | 1,036,040.71 | -2,812.78 | 14JUL03 | 1.000000 .00 | -2,812.78 |
| | 1,000,099.630 | | | | | | | |
| WBIE | 356 | 1,033,227.93 | | 1,036,040.71 | -2,812.78 | 14JUL03 | 1.000000 .00 | -2,812.78 |
| | 1,000,099.630 | | | | | | | |
| WBIE | 357 | 1,033,227.93 | | 1,036,040.71 | -2,812.78 | 14JUL03 | 1.000000 .00 | -2,812.78 |
| | 1,000,099.630 | | | | | | | |
| WBIE | 358 | 1,033,227.93 | | 1,036,040.71 | -2,812.78 | 14JUL03 | 1.000000 .00 | -2,812.78 |
| | 1,000,099.630 | | | | | | | |
| WBIE | 359 | 1,033,227.93 | | 1,036,040.71 | -2,812.78 | 14JUL03 | 1.000000 .00 | -2,812.78 |
| | 1,000,099.630 | | | | | | | |
| WBIE | 360 | 1,033,227.93 | | 1,036,040.71 | -2,812.78 | 14JUL03 | 1.000000 .00 | -2,812.78 |
| | 1,000,099.630 | | | | | | | |
| WBIE | 361 | 1,033,227.93 | | 1,036,040.71 | -2,812.78 | 14JUL03 | 1.000000 .00 | -2,812.78 |
| | 1,000,099.630 | | | | | | | |
| WBIE | 362 | 1,033,227.93 | | 1,036,040.71 | -2,812.78 | 14JUL03 | 1.000000 .00 | -2,812.78 |
| | 1,000,099.630 | | | | | | | |
| WBIE | 528 | 344,514.34 | | 344,136.46 | 377.88 | 17JUL03 | 1.000000 .00 | 377.88 |
| | 333,569.100 | | | | | | | |
| WBIE | 529 | 344,732.37 | | 344,354.26 | 378.11 | 17JUL03 | 1.000000 .00 | 378.11 |
| | 333,780.210 | | | | | | | |
| WBIE | 329 | 186,692.75 | | 181,066.70 | 5,626.05 | 16JUL03 | 1.000000 .00 | 5,626.05 |
| | 183,707.500 | | | | | | | |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------------|---------------|--------------|-------------------|-----------------|-----------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| | SHARES/PAR BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| 31385XF98 | TOTAL | | | | | | |
| | 17,407,586.34 | 17,446,208.78 | | -38,622.44 L | | .00 | -38,622.44 L |
| 31385XG87 | FNMA POOL 555594 | 2018/07/01 | 5.000 | 16OCT03 | 20OCT03 | 1.000000 | |
| WB2M | 772 | 1,017,070.35 | 1,016,250.04 | 820.31 | | .00 | 820.31 |
| | 1,000,000.060 | | | | | | |
| 31385XGK7 | FNMA POOL 555602 | 2018/06/01 | 5.000 | 08JUL03 | 09SEP03 | 1.000000 | |
| WB1E | 722 | 797,366.22 | 797,124.01 | 242.21 | | .00 | 242.21 |
| | 775,082.600 | | | | | | |
| WB1E | 723 | 1,028,750.59 | 1,028,438.09 | 312.50 | 18AUG03 | 1.000000 | 312.50 |
| | 1,000,000.570 | | | | | .00 | |
| WB1E | 725 | 1,028,750.59 | 1,028,438.09 | 312.50 | 18AUG03 | 1.000000 | 312.50 |
| | 1,000,000.570 | | | | | .00 | |
| WB1E | 726 | 864,184.66 | 863,922.15 | 262.51 | 18AUG03 | 1.000000 | 262.51 |
| | 840,033.690 | | | | | .00 | |
| 31385XGK7 | TOTAL | | | | | | |
| | 3,719,052.06 | 3,717,922.34 | | 1,129.72 L | | .00 | 1,129.72 L |
| 31385XGL5 | FNMA POOL 555603 | 2018/05/01 | 6.000 | 15OCT03 | 18NOV03 | 1.000000 | |
| WB1Q | 834 | 207,651.21 | 208,010.54 | -359.33 | | .00 | -359.33 |
| | 199,980.090 | | | | | | |
| 31385XHRI | FNMA POOL 555640 | 2033/07/01 | 6.000 | 30JUN03 | 29AUG03 | 1.000000 | |
| WB1E | 127 | 1,037,968.81 | 1,031,093.81 | 6,875.00 | | .00 | 6,875.00 |
| | 1,000,000.060 | | | | | | |
| WB1E | 128 | 1,037,968.81 | 1,031,093.81 | 6,875.00 | 29AUG03 | 1.000000 | 6,875.00 |
| | 1,000,000.060 | | | | | .00 | |
| WB1E | 129 | 1,037,968.81 | 1,031,093.81 | 6,875.00 | 29AUG03 | 1.000000 | 6,875.00 |
| | 1,000,000.060 | | | | | .00 | |
| WB1E | 130 | 1,037,968.81 | 1,031,093.81 | 6,875.00 | 29AUG03 | 000000 | 6,875.00 |
| | 1,000,000.060 | | | | | .00 | |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------------|--------------|--------------|-------------------|-----------------|-----------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| | SHARES/PAR BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| WB1E | 131 | 1,037,968.81 | 1,031,093.81 | 6,875.00 | 29AUG03 | 1.000000 | 6,875.00 |
| | 1,000,000.060 | | | | | .00 | |
| WB1E | 132 | 1,037,968.81 | 1,031,093.81 | 6,875.00 | 29AUG03 | 1.000000 | 6,875.00 |
| | 1,000,000.060 | | | | | .00 | |
| WB1E | 794 | 1,038,072.49 | 1,040,103.95 | -2,031.46 | 13AUG03 | 1.000000 | -2,031.46 |
| | 1,000,099.950 | | | | | .00 | |
| WB1E | 795 | 1,038,072.49 | 1,040,103.95 | -2,031.46 | 13AUG03 | 1.000000 | -2,031.46 |
| | 1,000,099.950 | | | | | .00 | |
| WB1E | 797 | 1,038,072.49 | 1,040,103.95 | -2,031.46 | 13AUG03 | 1.000000 | -2,031.46 |
| | 1,000,099.950 | | | | | .00 | |
| 31385XHRI | TOTAL | | | | | | |
| | 9,342,030.33 | 9,306,074.71 | | 35,155.62 L | | .00 | 35,155.62 L |
| 31385XJW8 | FNMA POOL 555677 | 2033/07/01 | 5.500 | 21MAY03 | 17JUL03 | 1.000000 | |
| WB1E | 695 | 1,032,915.78 | 1,033,697.11 | -781.33 | | .00 | -781.33 |
| | 1,000,100.000 | | | | | | |
| WB1E | 318 | 992,499.48 | 1,000,936.98 | -8,437.50 | 19SEP03 | 1.000000 | -8,437.50 |
| | 999,999.480 | | | | | .00 | |
| WB1E | 320 | 992,499.48 | 1,000,936.98 | -8,437.50 | 19SEP03 | 1.000000 | -8,437.50 |
| | 999,999.480 | | | | | .00 | |
| WB1E | 321 | 992,499.48 | 1,000,936.98 | -8,437.50 | 19SEP03 | 1.000000 | -8,437.50 |
| | 999,999.480 | | | | | .00 | |
| WB1E | 322 | 992,499.48 | 1,000,936.98 | -8,437.50 | 19SEP03 | 1.000000 | -8,437.50 |
| | 999,999.480 | | | | | .00 | |
| WB1E | 323 | 992,499.48 | 1,000,936.98 | -8,437.50 | 19SEP03 | 1.000000 | -8,437.50 |
| | 999,999.480 | | | | | .00 | |
| WB1E | 324 | 992,499.48 | 1,000,936.98 | -8,437.50 | 19SEP03 | 000000 | -8,437.50 |
| | | | | | | .00 | |

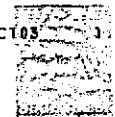


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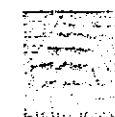
| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 999,999.480 | | | | | | | |
| WB1E ** | 325 992,499.48 | 1,000,936.98 | | 06AUG03 -8,437.50 | 19SEP03 | 1.000000 .00 | -8,437.50 |
| 999,999.480 | | | | | | | |
| WB1E ** | 326 992,499.48 | 1,000,936.98 | | 06AUG03 -8,437.50 | 19SEP03 | 1.000000 .00 | -8,437.50 |
| 999,999.480 | | | | | | | |
| WB1E ** | 327 992,499.48 | 1,000,936.98 | | 06AUG03 -8,437.50 | 19SEP03 | 1.000000 .00 | -8,437.50 |
| 999,999.480 | | | | | | | |
| WB1E ** | 328 992,499.48 | 1,000,936.98 | | 06AUG03 -8,437.50 | 19SEP03 | 1.000000 .00 | -8,437.50 |
| 999,999.480 | | | | | | | |
| WB1E ** | 329 992,499.48 | 1,000,936.98 | | 06AUG03 -8,437.50 | 19SEP03 | 1.000000 .00 | -8,437.50 |
| 999,999.480 | | | | | | | |
| WB1E ** | 333 992,499.48 | 1,000,936.98 | | 06AUG03 -8,437.50 | 19SEP03 | 1.000000 .00 | -8,437.50 |
| 999,999.480 | | | | | | | |
| WB1E ** | 330 994,999.48 | 1,000,936.98 | | 28AUG03 -5,937.50 | 22SEP03 | 1.000000 .00 | -5,937.50 |
| 999,999.480 | | | | | | | |
| WB1E ** | 331 994,999.48 | 1,000,936.98 | | 28AUG03 -5,937.50 | 22SEP03 | 1.000000 .00 | -5,937.50 |
| 999,999.480 | | | | | | | |
| WB1E ** | 332 994,999.48 | 1,000,936.98 | | 28AUG03 -5,937.50 | 19SEP03 | 1.000000 .00 | -5,937.50 |
| 999,999.480 | | | | | | | |
| WB1E ** | 298 1,002,791.18 | 1,004,744.11 | | 10SEP03 -1,952.93 | 15OCT03 | 1.000000 .00 | -1,952.93 |
| 999,900.840 | | | | | | | |
| WB1E ** | 301 1,002,791.18 | 1,004,744.11 | | 10SEP03 -1,952.93 | 15OCT03 | 1.000000 .00 | -1,952.93 |
| 999,900.840 | | | | | | | |
| WB1E ** | 304 1,002,791.18 | 1,004,744.11 | | 10SEP03 -1,952.93 | 15OCT03 | 1.000000 .00 | -1,952.93 |
| 999,900.840 | | | | | | | |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| WB1E ** | 305 1,002,791.18 | 1,004,744.11 | | 10SEP03 -1,952.93 | 15OCT03 | 1.000000 .00 | -1,952.93 |
| 999,900.840 | | | | | | | |
| WB1E ** | 306 1,002,791.18 | 1,004,744.11 | | 10SEP03 -1,952.93 | 15OCT03 | 1.000000 .00 | -1,952.93 |
| 999,900.840 | | | | | | | |
| WB1E ** | 307 1,002,791.18 | 1,004,744.11 | | 10SEP03 -1,952.93 | 15OCT03 | 1.000000 .00 | -1,952.93 |
| 999,900.840 | | | | | | | |
| WB1E ** | 308 1,002,791.18 | 1,004,744.11 | | 10SEP03 -1,952.93 | 15OCT03 | 1.000000 .00 | -1,952.93 |
| 999,900.840 | | | | | | | |
| 31385XJWB | TOTAL | 22,947,446.24 | 23,080,960.58 | -133,514.34 L | | .00 | -133,514.34 L |
| 31385XNR4 | FNMA POOL 555800 | 2033/10/01 | 5.500 | 10SEP03 | 24OCT03 | 1.000000 | |
| WB1E ** | 564 374,324.03 | 373,025.51 | | 1,298.52 | | .00 | 1,298.52 |
| 373,506.980 | | | | | | | |
| 31385YF26 | FNMA POOL 556485 | 2030/03/01 | 6.500 | 28MAR03 | 14APR03 | 1.000000 | |
| WB1E ** | 064 41,090.21 | 40,836.54 | | 253.67 | | .00 | 253.67 |
| 39,418.020 | | | | | | | |
| WB1E ** | CXL 064 -39,418.020 | -41,090.21 | -40,836.54 | -253.67 | 14APR03 | 1.000000 .00 | -253.67 |
| WB1E ** | 255 38,715.26 | 38,476.25 | | 239.01 | 14APR03 | 1.000000 .00 | 239.01 |
| 37,139.720 | | | | | | | |
| WB1E ** | 756 2,278.30 | 2,368.94 | | -90.64 | 25APR03 | 1.000000 .00 | -90.64 |
| 2,278.300 | | | | | | | |
| 31385YF26 | TOTAL | 40,993.56 | 40,845.19 | 148.37 L | | .00 | 148.37 L |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS | |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|-----------|
| 31386APU4 | FNMA POOL 557635 | 2016/01/01 | 6.000 | 04FEB03 | 19FEB03 | 1.000000 | | |
| WB1E ** | 364 232,857.030 | 243,735.82 | 242,480.57 | 1,255.25 | | .00 | 1,255.25 | |
| 31386AQ90 | FNMA POOL 557680 | 2030/11/01 | 7.000 | 08JAN03 | 14JAN03 | 1.000000 | | |
| WB1E ** | 841 138,839.520 | 146,204.52 | 145,304.24 | 900.28 | | .00 | 900.28 | |
| WB1E ** | 842 539,356.420 | 567,967.59 | 564,470.28 | 3,497.39 | 08JAN03 | 14JAN03 | 1.000000 .00 | 3,497.39 |
| WB1E ** | 844 558,000.850 | 587,681.05 | 583,982.74 | 3,618.29 | 08JAN03 | 14JAN03 | 1.000000 .00 | 3,618.29 |
| 31386AQ90 | TOTAL | 1,301,773.16 | 1,293,757.20 | 8,015.96 L | | .00 | 8,015.96 L | |
| 31386AZJB | FNMA POOL 557945 | 2030/10/01 | 7.000 | 08JUL03 | 20AUG03 | 1.000000 | | |
| WB1Q ** | 748 24,005.950 | 25,260.63 | 24,574.58 | 686.13 | | .00 | 686.13 | |
| 31386BPY4 | FNMA POOL 558539 | 2030/11/01 | 7.000 | 10NOV03 | 11DEC03 | 1.000000 | | |
| WB1Q ** | 419 92,543.150 | 97,445.04 | 94,756.72 | 2,688.32 | | .00 | 2,688.32 | |
| WB1Q ** | CXL 419 -92,543.150 | -97,445.04 | -94,756.72 | -2,688.32 | 10NOV03 | 11DEC03 | 1.000000 .00 | -2,688.32 |
| WB1Q ** | 727 92,543.150 | 97,445.04 | 94,756.72 | 2,688.32 | 05DEC03 | 11DEC03 | 1.000000 .00 | 2,688.32 |
| WB1Q ** | CXL 727 -92,543.150 | -97,445.04 | -94,756.72 | -2,688.32 | 05DEC03 | 11DEC03 | 1.000000 .00 | -2,688.32 |
| WB1Q ** | 753 92,543.150 | 97,445.04 | 94,756.72 | 2,688.32 | 05DEC03 | 11DEC03 | 1.000000 .00 | 2,688.32 |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS | |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|-----------|
| 31386BPY4 | TOTAL | 97,445.04 | 94,756.72 | 2,688.32 L | | .00 | 2,688.32 L | |
| 31386BUJ1 | FNMA POOL 558685 | 2031/01/01 | 7.000 | 10NOV03 | 11DEC03 | 1.000000 | | |
| WB1Q ** | 420 85,333.800 | 89,853.83 | 87,373.98 | 2,479.85 | | .00 | 2,479.85 | |
| 31386CRK0 | FNMA POOL 559490 | 2030/11/01 | 6.500 | 15MAY03 | 16MAY03 | 1.000000 | | |
| WB1E ** | 223 256,753.540 | 267,826.84 | 265,382.03 | 2,444.01 | | .00 | 2,444.01 | |
| 31386CTR3 | FNMA POOL 559560 | 2030/12/01 | 7.000 | 10NOV03 | 11DEC03 | 1.000000 | | |
| WB1Q ** | 418 83,716.250 | 88,150.40 | 85,718.22 | 2,432.38 | | .00 | 2,432.38 | |
| 31386DGS3 | FNMA POOL 560120 | 2016/01/01 | 6.500 | 18MAR03 | 21APR03 | 1.000000 | | |
| WB2J ** | 373 193,536.320 | 204,846.18 | 203,876.86 | 969.24 | | .00 | 969.24 | |
| WB2J ** | CXL 373 -193,536.320 | -204,846.18 | -203,876.86 | -969.24 | 18MAR03 | 21APR03 | 1.000000 .00 | -969.24 |
| WB2J ** | 514 159,236.450 | 168,541.83 | 167,744.36 | 797.47 | 18MAR03 | 21APR03 | 1.000000 .00 | 797.47 |
| WB2J ** | 004 34,299.870 | 34,299.87 | 34,214.13 | -1,914.24 | 25APR03 | 25APR03 | 1.000000 .00 | -1,914.24 |
| WB2J ** | 640 34,299.860 | 34,299.86 | 34,214.12 | -1,914.24 | 25APR03 | 25APR03 | 1.000000 .00 | -1,914.24 |
| WB2J ** | CXL 640 -34,299.860 | -34,299.86 | -34,214.12 | 1,914.24 | 25APR03 | 25APR03 | 1.000000 .00 | 1,914.24 |



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ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|------------|------------|-------------------|-----------------|---------------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | NET BAS SECTY GN/LS | NET BAS SECTY GN/LS |
| 31386DG53 | TOTAL | | | | | | |
| | 202,841.70 | | 203,958.49 | -1,116.79 L | | .00 | -1,116.79 L |
| 31386DV31 | FNMA POOL 560534 | 2030/11/01 | 7.000 | 08JAN03 | 14JAN03 | 1.000000 | |
| WBIE ** | 619 | 195,454.09 | 194,250.54 | 1,203.55 | | .00 | 1,203.55 |
| | 185,608.160 | | | | | | |
| 31386EKA5 | FNMA POOL 561089 | 2016/04/01 | 6.000 | 04FEB03 | 19FEB03 | 1.000000 | |
| WBIE ** | 369 | 273,080.07 | 271,673.70 | 1,406.37 | | .00 | 1,406.37 |
| | 260,891.540 | | | | | | |
| 31386EPH2 | FNMA POOL 561229 | 2031/05/01 | 6.500 | 05SEP03 | 15OCT03 | 1.000000 | |
| WBIE ** | 312 | 25,352.66 | 25,050.43 | 302.23 | | .00 | 302.23 |
| | 24,484.230 | | | | | | |
| 31386E4U9 | FNMA POOL 561635 | 2030/12/01 | 7.000 | 10NOV03 | 11DEC03 | 1.000000 | |
| WBIE ** | 423 | 78,590.39 | 76,421.80 | 2,168.59 | | .00 | 2,168.59 |
| | 74,636.970 | | | | | | |
| 31386FPL3 | FNMA POOL 562127 | 2030/12/01 | 7.000 | 08JAN03 | 14JAN03 | 1.000000 | |
| WBIE ** | 480 | 45,702.46 | 45,421.03 | 281.43 | | .00 | 281.43 |
| | 43,400.210 | | | | | | |
| 31386FXM2 | FNMA POOL 562384 | 2031/01/01 | 7.000 | 16APR03 | 12JUN03 | 1.000000 | |
| WBIE ** | 407 | 340,939.98 | 339,614.40 | 1,325.58 | | .00 | 1,325.58 |
| | 323,885.390 | | | | | | |
| 31386FYU3 | FNMA POOL 562423 | 2031/01/01 | 7.000 | 16APR03 | 12JUN03 | 1.000000 | |
| WBIE ** | 402 | 216,655.27 | 215,715.99 | 939.28 | | .00 | 939.28 |
| | 205,817.680 | | | | | | |
| 31386GHT3 | FNMA POOL 562842 | 2031/02/01 | 6.000 | 24MAR03 | 14MAY03 | 1.000000 | |
| WBIE ** | 207 | 722,625.18 | 725,254.90 | -2,629.72 | | .00 | -2,629.72 |
| | 701,258.700 | | | | | | |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|------------|------------|-------------------|-----------------|---------------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | NET BAS SECTY GN/LS | NET BAS SECTY GN/LS |
| 31386GV6 | FNMA POOL 562876 | 2031/03/01 | 6.500 | 12MAY03 | 14MAY03 | 1.000000 | |
| WBIE ** | 324 | 884,927.79 | 884,994.14 | -66.35 | | .00 | -66.35 |
| | 848,851.630 | | | | | | |
| 31386GKF9 | FNMA POOL 562894 | 2016/03/01 | 6.000 | 04FEB03 | 19FEB03 | 1.000000 | |
| WBIE ** | 370 | 28,129.88 | 27,985.01 | 144.87 | | .00 | 144.87 |
| | 26,874.340 | | | | | | |
| 31386JF77 | FNMA POOL 564590 | 2031/01/01 | 7.000 | 16APR03 | 12JUN03 | 1.000000 | |
| WBIE ** | 377 | 102,777.96 | 102,378.35 | 399.61 | | .00 | 399.61 |
| | 97,636.770 | | | | | | |
| 31386LGR9 | FNMA POOL 566423 | 2016/01/01 | 6.000 | 04FEB03 | 02APR03 | 1.000000 | |
| WBIE ** | 368 | 216,441.34 | 215,326.66 | 1,114.68 | | .00 | 1,114.68 |
| | 206,780.800 | | | | | | |
| 31386LWR1 | FNMA POOL 566871 | 2016/12/01 | 6.000 | 04FEB03 | 19FEB03 | 1.000000 | |
| WBIE ** | 371 | 28,656.13 | 28,508.55 | 147.58 | | .00 | 147.58 |
| | 27,377.110 | | | | | | |
| 31386LXK3 | FNMA POOL 566882 | 2017/02/01 | 5.500 | 12DEC03 | 16DEC03 | 1.000000 | |
| WBIE ** | 662 | 272,557.43 | 269,470.09 | 3,087.34 | | .00 | 3,087.34 |
| | 262,577.430 | | | | | | |
| 31386MRH5 | FNMA POOL 567588 | 2031/02/01 | 6.500 | 28MAR03 | 14APR03 | 1.000000 | |
| WBIE ** | 033 | 42,635.01 | 42,371.16 | 263.85 | | .00 | 263.85 |
| | 40,899.960 | | | | | | |
| WBIE ** | CXL 033 | -42,635.01 | -42,371.16 | -263.85 | 14APR03 | 1.000000 | -263.85 |
| | -40,899.960 | | | | | .00 | |
| WBIE ** | 256 | 38,413.58 | 38,175.85 | 237.73 | 14APR03 | 1.000000 | 237.73 |
| | 36,850.320 | | | | | .00 | |
| WBIE ** | 757 | 4,049.64 | 4,210.79 | -161.15 | 25APR03 | 1.000000 | -161.15 |
| | 4,049.640 | | | | | .00 | |



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ATTACHMENT O

| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 31386MRHS | TOTAL | | 42,463.22 | 42,386.64 | 76.58 L | .00 | 76.58 L |
| 31386MSSB | FNMA POOL 567640 | 2031/02/01 | 6.000 | 07APR03 | 14MAY03 | 1.000000 | |
| ** WBIE ** | 588 | | 44,531.60 | 44,555.25 | -23.65 | .00 | -23.65 |
| | 43,247.680 | | | | | | |
| 31386MYCB | FNMA POOL 567807 | 2030/11/01 | 6.000 | 06FEB03 | 27MAR03 | 1.000000 | |
| ** WBIE ** | 747 | | 16,623.60 | 16,756.46 | -132.78 | .00 | -132.78 |
| | 16,110.170 | | | | | | |
| 31386NAEB | FNMA POOL 568005 | 2030/06/01 | 7.000 | 16APR03 | 12JUN03 | 1.000000 | |
| ** WBIF ** | 380 | | 571,747.45 | 569,273.63 | 2,473.82 | .00 | 2,473.82 |
| | 543,147.350 | | | | | | |
| 31386NCA6 | FNMA POOL 568065 | 2031/04/01 | 6.500 | 07JAN03 | 14JAN03 | 1.000000 | |
| ** WBIE ** | 766 | | 214,295.61 | 211,801.88 | 2,493.73 | .00 | 2,493.73 |
| | 205,636.390 | | | | | | |
| ** WBIE ** | 348 | | 8,727.21 | 9,022.96 | -27JAN03 -295.75 | 1.000000 .00 | -295.75 |
| | 8,727.210 | | | | | | |
| 31386NCA4 | TOTAL | | 223,022.82 | 220,824.84 | 2,197.98 L | .00 | 2,197.98 L |
| 31386NUVB | FNMA POOL 568596 | 2031/01/01 | 6.500 | 01DEC03 | 11DEC03 | 1.000000 | |
| ** WBIE ** | 229 | | 23,743.33 | 23,351.41 | 391.92 | .00 | 391.92 |
| | 22,802.720 | | | | | | |
| 31386PLW1 | FNMA POOL 569241 | 2016/09/01 | 6.000 | 04FEB03 | 18MAR03 | 1.000000 | |
| ** WBIE ** | 372 | | 200,444.83 | 199,412.53 | 1,032.30 | .00 | 1,032.30 |
| | 191,498.270 | | | | | | |
| 31386QCZ2 | FNMA POOL 569808 | 2031/02/01 | 6.500 | 12MAY03 | 28MAY03 | 1.000000 | |
| ** WBIE ** | 287 | | 65,151.23 | 65,156.11 | -4.88 | .00 | -4.88 |
| | 62,495.180 | | | | | | |



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|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 31386QFLD | FNMA POOL 569971 | 2031/03/01 | 7.000 | 16APR03 | 12JUN03 | 1.000000 | |
| ** WBIF ** | 373 | | 146,121.64 | 145,487.82 | 633.82 | .00 | 633.82 |
| | 138,812.300 | | | | | | |
| 31386RAB5 | FNMA POOL 570702 | 2031/03/01 | 6.000 | 18JAN03 | 13FEB03 | 1.000000 | |
| ** WBIE ** | 083 | | 271,044.23 | 271,620.22 | -575.99 | .00 | -575.99 |
| | 263,309.510 | | | | | | |
| 31386RD22 | FNMA POOL 570821 | 2031/04/01 | 6.500 | 06NOV03 | 13NOV03 | 1.000000 | |
| ** WB10 ** | 543 | | 124,977.21 | 119,610.44 | 5,358.77 | .00 | 5,358.77 |
| | 120,351.210 | | | | | | |
| 31386RFP9 | FNMA POOL 570874 | 2031/03/01 | 6.000 | 24MAR03 | 13MAY03 | 1.000000 | |
| ** WBIE ** | 200 | | 741,951.54 | 744,651.61 | -2,700.05 | .00 | -2,700.05 |
| | 720,013.640 | | | | | | |
| 31386SSY4 | FNMA POOL 572135 | 2016/03/01 | 6.000 | 04FEB03 | 19FEB03 | 1.000000 | |
| ** WBIE ** | 374 | | 29,487.65 | 29,335.79 | 151.86 | .00 | 151.86 |
| | 28,171.510 | | | | | | |
| 31386TCP8 | FNMA POOL 572578 | 2031/04/01 | 7.000 | 08JUL03 | 13AUG03 | 1.000000 | |
| ** WB1Q ** | 509 | | 8,196.91 | 7,974.06 | 222.85 | .00 | 222.85 |
| | 7,789.780 | | | | | | |
| 31386TDK8 | FNMA POOL 572606 | 2016/04/01 | 5.500 | 07JUL03 | 17JUL03 | 1.000000 | |
| ** WBIE ** | 637 | | 141,710.64 | 141,923.94 | -213.30 | .00 | -213.30 |
| | 136,506.340 | | | | | | |
| 31386TD77 | FNMA POOL 572626 | 2031/04/01 | 6.500 | 28MAR03 | 14APR03 | 1.000000 | |
| ** WBIE ** | 043 | | 55,196.70 | 54,854.97 | 341.73 | .00 | 341.73 |
| | 52,950.440 | | | | | | |
| ** WBIE ** | CXL 043 | | -55,196.70 | -54,854.97 | -341.73 | 1.000000 .00 | -341.73 |
| | -52,950.440 | | | | | | |
| ** WBIE ** | 257 | | 48,400.79 | 48,109.00 | 28MAR03 299.71 | 0.000000 .00 | 299.71 |
| | 46,430.770 | | | | | | |
| ** WBIE ** | | | | | 25APR03 | 0.000000 | |



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ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------------|--------------|--------------|-------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | SECTY GN/LS | BASE CURR GN/LS | | NET BAS SECTY GN/LS |
| | SHARES/PAR BASE PRINCIPAL NET | BASE | BASE | SECTY GN/LS | | | |
| | 758 | 6,511.67 | 6,770.80 | -259.13 | | .00 | -259.13 |
| | 6,511.670 | | | | | | |
| 31386TD77 | TOTAL | 54,920.46 | 54,879.88 | 40.58 L | | .00 | 40.58 L |
| 31386TLM3 | FNMA POOL 572833 | 2016/04/01 | 6.000 | 30APR03 | 19MAY03 | 1.000000 | |
| WB2J | 037 | 628,549.37 | 625,518.81 | 3,030.56 | | .00 | 3,030.56 |
| | 599,868.170 | | | | | | |
| WB2J | 682 | 669,520.13 | 666,292.03 | 3,228.10 | | .00 | 3,228.10 |
| | 638,969.410 | | | | | | |
| WB2J | CXL 682 | -669,520.13 | -666,292.03 | -3,228.10 | | .00 | -3,228.10 |
| | -638,969.410 | | | | | | |
| WB2J | 791 | 628,549.37 | 625,518.81 | 3,030.56 | | .00 | 3,030.56 |
| | 599,868.170 | | | | | | |
| WB2J | CXL 791 | -628,549.37 | -625,518.81 | -3,030.56 | | .00 | -3,030.56 |
| | -599,868.170 | | | | | | |
| WB2J | 245 | 39,101.24 | 40,891.38 | -1,790.14 | | .00 | -1,790.14 |
| | 39,101.240 | | | | | | |
| 31386TLM3 | TOTAL | 667,650.61 | 666,410.19 | 1,240.42 L | | .00 | 1,240.42 L |
| 31386TMH5 | FNMA POOL 572860 | 2031/04/01 | 5.500 | 11FEB03 | 13FEB03 | 1.000000 | |
| WB2M | 065 | 1,016,774.08 | 1,012,555.75 | 4,218.33 | | .00 | 4,218.33 |
| | 999,900.750 | | | | | | |
| 31386TM69 | FNMA POOL 572881 | 2016/04/01 | 6.000 | 04FEB03 | 19FEB03 | 1.000000 | |
| WB1E | 375 | 297,675.43 | 296,142.40 | 1,533.03 | | .00 | 1,533.03 |
| | 284,389.130 | | | | | | |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------------|------------|------------|-------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | SECTY GN/LS | BASE CURR GN/LS | | NET BAS SECTY GN/LS |
| | SHARES/PAR BASE PRINCIPAL NET | BASE | BASE | SECTY GN/LS | | | |
| 31386TPU3 | FNMA POOL 572935 | 2016/04/01 | 5.500 | 14MAY03 | 05AUG03 | 1.000000 | |
| WB1E | 154 | 302,414.77 | 299,816.65 | 2,598.12 | | .00 | 2,598.12 |
| | 290,445.258 | | | | | | |
| 31386T4N2 | FNMA POOL 573329 | 2016/03/01 | 6.000 | 04FEB03 | 02APR03 | 1.000000 | |
| WB1E | 373 | 287,896.58 | 286,413.91 | 1,482.67 | | .00 | 1,482.67 |
| | 275,046.740 | | | | | | |
| 31386UNDO | FNMA POOL 573788 | 2029/09/01 | 1.000 | 25FEB03 | 25FEB03 | 1.000000 | |
| WB2P | 485 | 41,313.02 | 42,232.25 | -919.23 | | .00 | -919.23 |
| | 41,313.020 | | | | | | |
| 31386UVR0 | FNMA POOL 574024 | 2016/05/01 | 6.000 | 04FEB03 | 24FEB03 | 1.000000 | |
| WB1E | 377 | 719,085.94 | 715,382.63 | 3,703.31 | | .00 | 3,703.31 |
| | 686,990.600 | | | | | | |
| 31386UW65 | FNMA POOL 574069 | 2031/03/01 | 6.500 | 12MAY03 | 14MAY03 | 1.000000 | |
| WB1E | 229 | 361,852.23 | 361,879.35 | -27.12 | | .00 | -27.12 |
| | 347,100.460 | | | | | | |
| 31386UZ88 | FNMA POOL 574167 | 2031/03/01 | 6.500 | 07JAN03 | 14JAN03 | 1.000000 | |
| WB1E | 770 | 344,697.92 | 340,687.86 | 4,010.06 | | .00 | 4,010.06 |
| | 330,769.430 | | | | | | |
| WB1E | 349 | 41,417.74 | 42,821.20 | -1,403.46 | | .00 | -1,403.46 |
| | 41,417.740 | | | | | | |
| WB1E | 032 | 46,348.98 | 46,062.09 | 286.89 | | .00 | 286.89 |
| | 44,462.790 | | | | | | |
| WB1E | CXL 032 | -46,348.98 | -46,062.09 | -286.89 | | .00 | -286.89 |
| | -44,462.790 | | | | | | |
| WB1E | 258 | 42,629.32 | 42,365.45 | 263.87 | | .00 | 263.87 |
| | 40,894.500 | | | | | | |
| WB1E | 759 | 3,568.29 | 3,710.28 | -141.99 | | .00 | -141.99 |
| | 3,568.290 | | | | | | |



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|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--|
| 31386U200 | TOTAL | | 432,313.27 | 429,584.79 | 2,728.48 L | .00 | 2,728.48 L |
| 31386VJ04 | FNMA POOL 574571 | 2031/03/01 | 6.500 | 07JAN03 | 14JAN03 | 1.000000 | |
| ** WBIE ** | 807 | | 100,980.13 | 99,805.37 | 1,174.76 | .00 | 1,174.76 |
| | 96,899.740 | | | | | | |
| ** WBIE ** | 350 | | 7,355.97 | 7,605.24 | 27JAN03 | 1.000000 | -249.27 |
| | 7,355.970 | | | -249.27 | 27JAN03 | .00 | |
| 31386VJ04 | TOTAL | | 108,336.10 | 107,410.61 | 925.49 L | .00 | 925.49 L |
| 31386VTJ9 | FNMA POOL 574053 | 2031/04/01 | 6.500 | 25DEC02 | 25DEC02 | 1.000000 | |
| ** WBIE ** | 544 | | 38,335.85 | 39,637.91 | -1,302.06 | .00 | -1,302.06 |
| | 38,335.850 | | | | | | |
| ** WBIE ** | 545 | | 349,469.84 | 346,722.53 | 07JAN03 | 1.000000 | 2,747.31 |
| | 335,348.510 | | | 2,747.31 | 14JAN03 | .00 | |
| ** WBIE ** | 768 | | 349,469.84 | 345,403.87 | 07JAN03 | 1.000000 | 4,065.97 |
| | 335,348.510 | | | 4,065.97 | 14JAN03 | .00 | |
| ** WBIE ** | CXL 768 | | -349,469.84 | -345,403.87 | 07JAN03 | 1.000000 | -4,065.97 |
| | -335,348.510 | | | -4,065.97 | 14JAN03 | .00 | |
| ** WBIE ** | 546 | | 337.16 | 348.59 | 27JAN03 | 1.000000 | -11.43 |
| | 337.160 | | | -11.43 | 27JAN03 | .00 | |
| 31386VTJ9 | TOTAL | | 388,142.85 | 386,709.03 | 1,433.82 L | .00 | 1,433.82 L |
| 31386VV00 | FNMA POOL 574923 | 2016/04/01 | 6.500 | 15JAN03 | 21JAN03 | 1.000000 | |
| ** WB1Q ** | 684 | | 268,413.68 | 268,731.19 | 7,682.49 | .00 | 7,682.49 |
| | 253,969.180 | | | | | | |



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|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--|
| 31386WT00 | FNMA POOL 575765 | 2017/01/01 | 6.000 | 04FEB03 | 19FEB03 | 1.000000 | |
| ** WBIE ** | 376 | | 25,478.23 | 25,347.82 | 131.21 | .00 | 131.21 |
| | 24,341.050 | | | | | | |
| 31386XB00 | FNMA POOL 574139 | 2031/09/01 | 7.000 | 14AUG03 | 15SEP03 | 1.000000 | |
| ** WB1F ** | 494 | | 248,932.83 | 249,710.00 | -777.17 | .00 | -777.17 |
| | 238,070.850 | | | | | | |
| ** WB1F ** | 715 | | 266,782.80 | 265,080.55 | 14AUG03 | 1.000000 | 1,702.25 |
| | 252,724.970 | | | 1,702.25 | 15SEP03 | .00 | |
| ** WB1F ** | CXL 715 | | -266,782.80 | -265,080.55 | 14AUG03 | 1.000000 | -1,702.25 |
| | -252,724.970 | | | -1,702.25 | 15SEP03 | .00 | |
| ** WB1F ** | 735 | | 264,255.55 | 265,080.55 | 14AUG03 | 1.000000 | -825.80 |
| | 252,724.970 | | | -825.80 | 15SEP03 | .00 | |
| ** WB1F ** | CXL 735 | | -264,255.55 | -265,080.55 | 14AUG03 | 1.000000 | 825.80 |
| | -252,724.970 | | | 825.80 | 15SEP03 | .00 | |
| ** WB1F ** | 681 | | 14,654.12 | 15,423.44 | 25SEP03 | 1.000000 | -769.32 |
| | 14,654.120 | | | -769.32 | 25SEP03 | .00 | |
| 31386XB00 | TOTAL | | 263,586.95 | 265,133.44 | -1,546.49 L | .00 | -1,546.49 L |
| 31386XE05 | FNMA POOL 576243 | 2031/04/01 | 6.500 | 07JAN03 | 14JAN03 | 1.000000 | |
| ** WBIE ** | 748 | | 497,060.14 | 491,277.00 | 5,783.14 | .00 | 5,783.14 |
| | 476,975.020 | | | | | | |
| ** WBIE ** | 351 | | 49,621.70 | 51,303.19 | 27JAN03 | 1.000000 | -1,681.49 |
| | 49,621.690 | | | -1,681.49 | 27JAN03 | .00 | |

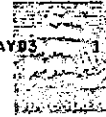


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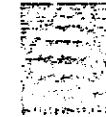
| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/L |
|-------------|-------------------------------|-------------|--------------|------------------|----------------|----------------|--------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/L | BASE CURR GN/L | NET SECTY GN/L | NET BAS SECTY GN/L |
| | SHARES/PAR BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/L | | | |
| 31386XE05 | TOTAL | | | | | | |
| | 546,681.84 | | 542,580.19 | 4,101.65 L | | .00 | 4,101.65 L |
| 31386XJN7 | FNMA POOL 576369 | 2016/06/01 | 6.500 | 15JAN03 | 21JAN03 | 1.000000 | |
| WB1Q | 678 | 235,764.32 | 229,008.97 | 6,755.35 | | .00 | 6,755.35 |
| | 223,076.830 | | | | | | |
| 31386YU9 | FNMA POOL 577594 | 2031/04/01 | 6.500 | 12MAY03 | 14MAY03 | 1.000000 | |
| WB1E | 244 | 469,430.38 | 469,465.55 | -35.17 | | .00 | -35.17 |
| | 450,292.930 | | | | | | |
| WB1E | 265 | 954,564.82 | 954,636.36 | -71.54 | | 1.000000 | -71.54 |
| | 915,649.710 | | | | | .00 | |
| 31386YU9 | TOTAL | | | | | | |
| | 1,423,995.20 | | 1,424,101.91 | -106.71 L | | .00 | -106.71 L |
| 31386YXP4 | FNMA POOL 577686 | 2031/04/01 | 7.000 | 10NOV03 | 11DEC03 | 1.000000 | |
| WB1Q | 415 | 69,829.22 | 67,980.94 | 1,928.28 | | .00 | 1,928.28 |
| | 66,316.510 | | | | | | |
| 31386Y5Q3 | FNMA POOL 577855 | 2016/04/01 | 6.000 | 30APR03 | 19MAY03 | 1.000000 | |
| WB2J | 040 | 248,538.56 | 247,340.22 | 1,198.34 | | .00 | 1,198.34 |
| | 237,197.558 | | | | | | |
| WB2J | 679 | 266,987.68 | 265,700.39 | 1,287.29 | | 1.000000 | 1,287.29 |
| | 254,804.828 | | | | | .00 | |
| WB2J | 679 | -266,987.68 | -265,700.39 | -1,287.29 | | 1.000000 | -1,287.29 |
| | -254,804.820 | | | | | .00 | |
| WB2J | 799 | 248,538.56 | 247,340.22 | 1,198.34 | | 1.000000 | 1,198.34 |
| | 237,197.558 | | | | | .00 | |
| WB2J | 799 | -248,538.56 | -247,340.22 | -1,198.34 | | 1.000000 | -1,198.34 |
| | -237,197.550 | | | | | .00 | |
| WB2J | 247 | 17,607.27 | 18,413.38 | -806.11 | | 1.000000 | -806.11 |
| | 17,607.270 | | | | | .00 | |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/L |
|-------------|-------------------------------|-------------|-------------|------------------|----------------|----------------|--------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/L | BASE CURR GN/L | NET SECTY GN/L | NET BAS SECTY GN/L |
| | SHARES/PAR BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/L | | | |
| 31386Y5Q3 | TOTAL | | | | | | |
| | 266,145.83 | | 265,753.60 | 392.23 L | | .00 | 392.23 L |
| 31387AA70 | FNMA POOL 577930 | 2031/04/01 | 7.000 | 16APR03 | 12JUN03 | 1.000000 | |
| WB1F | 379 | 301,421.54 | 300,248.54 | 1,173.00 | | .00 | 1,173.00 |
| | 286,343.768 | | | | | | |
| 31387AF67 | FNMA POOL 578089 | 2031/04/01 | 7.000 | 10NOV03 | 11DEC03 | 1.000000 | |
| WB1Q | 417 | 86,211.95 | 84,903.85 | 1,308.10 | | .00 | 1,308.10 |
| | 81,875.120 | | | | | | |
| 31387A5A9 | FNMA POOL 578741 | 2016/04/01 | 6.000 | 30APR03 | 19MAY03 | 1.000000 | |
| WB2J | 039 | 127,393.86 | 126,779.62 | 614.24 | | .00 | 614.24 |
| | 121,580.780 | | | | | | |
| WB2J | 680 | 131,050.28 | 130,418.41 | 631.87 | | 1.000000 | 631.87 |
| | 125,070.350 | | | | | .00 | |
| WB2J | 680 | -131,050.28 | -130,418.41 | -631.87 | | 1.000000 | -631.87 |
| | -125,070.350 | | | | | .00 | |
| WB2J | 810 | 127,393.86 | 126,779.62 | 614.24 | | 1.000000 | 614.24 |
| | 121,580.780 | | | | | .00 | |
| WB2J | 810 | -127,393.86 | -126,779.62 | -614.24 | | 1.000000 | -614.24 |
| | -121,580.780 | | | | | .00 | |
| WB2J | 248 | 3,489.57 | 3,649.34 | -159.77 | | 1.000000 | -159.77 |
| | 3,489.570 | | | | | .00 | |
| 31387A5A9 | TOTAL | | | | | | |
| | 130,883.43 | | 130,428.94 | 454.47 L | | .00 | 454.47 L |
| 31387A6H3 | FNMA POOL 578772 | 2016/05/01 | 6.000 | 04FEB03 | 19FEB03 | 1.000000 | |
| WB1E | 378 | 294,942.78 | 293,423.81 | 1,518.97 | | .00 | 1,518.97 |
| | 281,778.440 | | | | | | |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------------|---------------|---------------|-------------------|-----------------|---------------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET BAS SECTY GN/LS | NET SECTY GN/LS |
| | SHARES/PAR BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | | | NET BAS SECTY GN/LS |
| 31387BAJ2 | FNMA POOL 578809 | 2031/04/01 | 7.000 | 08JUL03 | 13AUG03 | 1.000000 | |
| ** WB1Q ** | 698 | 69,105.09 | 69,151.27 | -46.18 | | .00 | -46.18 |
| | 65,672.670 | | | | | | |
| 31387BPH0 | FNMA POOL 579224 | 2016/04/01 | 6.000 | 04FEB03 | 19FEB03 | 1.000000 | |
| ** WB1E ** | 379 | 31,899.25 | 31,734.96 | 164.29 | | .00 | 164.29 |
| | 30,475.470 | | | | | | |
| 31387BY66 | FNMA POOL 579533 | 2031/09/01 | 7.000 | 10NOV03 | 11DEC03 | 1.000000 | |
| ** WB1Q ** | 409 | 160,045.71 | 157,749.69 | 2,296.02 | | .00 | 2,296.02 |
| | 151,994.740 | | | | | | |
| 31387CDY4 | FNMA POOL 579819 | 2031/05/01 | 6.500 | 10JAN03 | 13MAR03 | 1.000000 | |
| ** WB1E ** | 198 | 531,338.39 | 531,418.20 | -79.81 | | .00 | -79.81 |
| | 510,825.550 | | | | | | |
| ** WB1E ** | 199 | 81,060.10 | 81,072.35 | -12.17 | 10JAN03 | 13MAR03 | 1.000000 |
| | 77,930.770 | | | | | .00 | -12.17 |
| ** WB1E ** | 071 | 527,178.05 | 548,367.31 | -21,189.26 | 25MAR03 | 25MAR03 | 1.000000 |
| | 527,178.050 | | | | | .00 | -21,189.26 |
| ** WB1E ** | 049 | 4,662,566.59 | 4,635,100.14 | 27,466.45 | 28MAR03 | 14APR03 | 1.000000 |
| | 4,472,821.150 | | | | | .00 | 27,466.45 |
| ** WB1E ** | 049 | -4,662,566.59 | -4,635,100.14 | -27,466.45 | 28MAR03 | 14APR03 | 1.000000 |
| | -4,472,821.150 | | | | | .00 | -27,466.45 |
| ** WB1E ** | 259 | 4,090,816.95 | 4,066,718.59 | 24,098.36 | 28MAR03 | 14APR03 | 1.000000 |
| | 3,924,339.150 | | | | | .00 | 24,098.36 |
| ** WB1E ** | 760 | 548,402.00 | 570,478.78 | -21,996.78 | 25APR03 | 25APR03 | 1.000000 |
| | 548,402.000 | | | | | .00 | -21,996.78 |
| ** WB2N ** | 041 | 521,536.09 | 522,786.21 | -1,250.12 | 10JUN03 | 12JUN03 | 000000 |
| | 508,049.680 | | | | | .00 | -1,250.12 |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------------|---------------|---------------|-------------------|-----------------|---------------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET BAS SECTY GN/LS | NET SECTY GN/LS |
| | SHARES/PAR BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | | | NET BAS SECTY GN/LS |
| 31387CDY4 | TOTAL | 6,320,841.44 | 6,320,841.44 | -20,429.78 L | | .00 | -20,429.78 L |
| 31387CL33 | FNMA POOL 580046 | 2016/06/01 | 5.500 | 14MAY03 | 03JUN03 | 1.000000 | |
| ** WB1E ** | 153 | 164,953.96 | 163,536.00 | 1,417.16 | | .00 | 1,417.16 |
| | 158,425.110 | | | | | | |
| 31387CM24 | FNMA POOL 580077 | 2031/09/01 | 6.500 | 10JAN03 | 18MAR03 | 1.000000 | |
| ** WB1E ** | 201 | 883,846.80 | 883,979.65 | -132.77 | | .00 | -132.77 |
| | 849,725.110 | | | | | | |
| ** WB1E ** | 203 | 959,095.77 | 959,239.85 | -144.08 | 10JAN03 | 18MAR03 | 1.000000 |
| | 922,068.940 | | | | | .00 | -144.08 |
| ** WB1E ** | 039 | 3,836,132.15 | 3,813,498.24 | 22,633.91 | 28MAR03 | 14APR03 | 1.000000 |
| | 3,680,018.850 | | | | | .00 | 22,633.91 |
| ** WB1E ** | 039 | -3,836,132.15 | -3,813,498.24 | -22,633.91 | 28MAR03 | 14APR03 | 1.000000 |
| | -3,680,018.850 | | | | | .00 | -22,633.91 |
| ** WB1E ** | 260 | 3,417,615.73 | 3,397,465.14 | 20,150.59 | 28MAR03 | 14APR03 | 1.000000 |
| | 3,278,534.160 | | | | | .00 | 20,150.59 |
| ** WB1E ** | 761 | 401,484.69 | 417,572.20 | -16,087.51 | 25APR03 | 25APR03 | 1.000000 |
| | 401,484.690 | | | | | .00 | -16,087.51 |
| 31387CM24 | TOTAL | 5,662,043.07 | 5,658,256.84 | 3,786.23 L | | .00 | 3,786.23 L |
| 31387COA2 | FNMA POOL 580149 | 2031/07/01 | 6.500 | 10FEB03 | 13FEB03 | 1.000000 | |
| ** WB1Q ** | 314 | 161,506.53 | 156,692.99 | 4,813.54 | | .00 | 4,813.54 |
| | 154,864.300 | | | | | | |
| 31387C3E9 | FNMA POOL 580497 | 2016/04/01 | 5.500 | 14MAY03 | 19MAY03 | 1.000000 | |
| ** WB1E ** | 151 | 984,365.77 | 975,908.83 | 8,456.94 | | .00 | 8,456.94 |
| | 945,404.750 | | | | | | |
| ** WB1E ** | 151 | -984,365.77 | -975,908.83 | -8,456.94 | 14MAY03 | 19MAY03 | 000000 |
| | -945,404.750 | | | | | .00 | -8,456.94 |

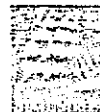


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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT SELL RATE BASE CURR GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|--|--------------------------------------|
| ** WB1E ** | 277 49,706.230 | 51,754.47 | 51,310.83 | 14MAY03 444.64 | 31JUL03 1.000000 .00 | 444.64 |
| ** WB1E ** | 278 895,698.520 | 932,611.10 | 924,598.79 | 14MAY03 8,012.31 | 31JUL03 1.000000 .00 | 8,012.31 |
| 31387C3E9 | TOTAL | 984,365.77 | 975,908.82 | 8,456.95 L | .00 | 8,456.95 L |
| 31387DE96 | FNMA POOL 580760 | 2031/05/01 | 6.500 | 28MAR03 | 14APR03 | 1.000000 |
| ** WB1E ** | 054 46,455.800 | 48,426.54 | 48,126.65 | 299.89 | .00 | 299.89 |
| ** WB1E ** | CXL 054 -46,455.800 | -48,426.54 | -48,126.65 | -299.89 | 14APR03 1.000000 .00 | -299.89 |
| ** WB1E ** | 261 42,655.800 | 44,465.34 | 44,189.98 | 275.36 | 14APR03 1.000000 .00 | 275.36 |
| ** WB1E ** | 762 3,800.000 | 3,800.00 | 3,951.22 | -151.22 | 25APR03 25APR03 1.000000 .00 | -151.22 |
| ** WB1E ** | 252 460,393.360 | 479,960.08 | 479,996.05 | -35.97 | 12MAY03 14MAY03 1.000000 .00 | -35.97 |
| ** WB1E ** | 269 894,608.150 | 932,429.08 | 932,698.88 | -69.88 | 14MAY03 1.000000 .00 | -69.88 |
| ** WB1E ** | 273 887,978.130 | 925,717.21 | 925,786.57 | -69.36 | 14MAY03 1.000000 .00 | -69.36 |
| 31387DE96 | TOTAL | 2,386,571.63 | 2,386,622.70 | -51.07 L | .00 | -51.07 L |



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|-------------------------|--|-------------------------------------|-------------------------------------|---|--|--------------------------------------|
| 31387DG60 | FNMA POOL 580821 | 2031/05/01 | 6.500 | 12MAY03 | 14MAY03 | 1.000000 |
| ** WB1E ** | 345 184,410.610 | 192,248.06 | 192,262.47 | -14.41 | .00 | -14.41 |
| 31387DH71 | FNMA POOL 580982 | 2031/05/01 | 6.500 | 10JUN03 | 28NOV03 | 1.000000 |
| ** WB2N ** | 768 999,999.600 | 1,042,968.38 | 1,045,312.13 | -2,343.75 | .00 | -2,343.75 |
| 31387DS26 | FNMA POOL 581137 | 2031/05/01 | 6.500 | 28AUG03 | 15SEP03 | 1.000000 |
| ** WB1E ** | 714 491,772.800 | 508,562.23 | 512,903.66 | -4,341.43 | .00 | -4,341.43 |
| 31387DTN9 | FNMA POOL 581157 | 2031/04/01 | 6.500 | 12MAY03 | 14MAY03 | 1.000000 |
| ** WB1E ** | 243 444,653.140 | 463,550.98 | 463,585.64 | -34.74 | .00 | -34.74 |
| 31387D4W6 | FNMA POOL 581437 | 2031/06/01 | 6.500 | 07JAN03 | 14JAN03 | 1.000000 |
| ** WB1E ** | 749 839,618.390 | 874,974.20 | 864,792.24 | 10,181.96 | .00 | 10,181.96 |
| ** WB1E ** | 617 999,900.160 | 1,040,052.40 | 1,040,208.64 | -156.24 | 10JAN03 27FEB03 1.000000 .00 | -156.24 |
| ** WB1E ** | 352 94,062.930 | 94,062.92 | 97,250.53 | -3,187.61 | 27JAN03 27JAN03 1.000000 .00 | -3,187.61 |
| 31387D4W6 | TOTAL | 2,009,089.52 | 2,002,251.41 | 6,838.11 L | .00 | 6,838.11 L |
| 31387EB63 | FNMA POOL 581561 | 2016/06/01 | 5.500 | 12DEC03 | 16DEC03 | 1.000000 |
| ** WB1E ** | 659 230,109.520 | 238,855.48 | 236,149.89 | 2,705.59 | .00 | 2,705.59 |
| 31387EFJ1 | FNMA POOL 581669 | 2031/07/01 | 6.500 | 07JAN03 | 14JAN03 | 1.000000 |
| ** WB1E ** | 755 827,281.390 | 862,117.69 | 852,084.38 | 10,033.31 | .00 | 10,033.31 |
| ** WB1E ** | 353 83,553.980 | 83,553.98 | 86,385.51 | -2,831.53 | 27JAN03 27JAN03 1.000000 .00 | -2,831.53 |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LRS BASE SECY GN/LRS | STL DT BASE CURR GN/LRS | SELL RATE GN/LRS | NET SECY GN/LRS NET BAS SECY GN/LRS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|----------------------------|---------------------|--|
| ** WB1E ** | 347 899,600.880 | 937,833.92 | 937,904.20 | 12MAY03 -70.28 | 14MAY03 | 1.000000 .00 | -70.28 |
| 31387EFJ1 | TOTAL | 1,883,505.59 | 1,876,374.09 | 7,131.56 L | | .00 | 7,131.56 L |
| 31387EH26 | FNMA POOL 581749 | 2016/07/01 | 6.000 | 04FEB03 | 19FEB03 | 1.000000 | |
| ** WB1E ** | 380 740,147.700 | 774,726.48 | 770,736.62 | 3,989.86 | | .00 | 3,989.86 |
| 31387EMJ3 | FNMA POOL 581861 | 2031/07/01 | 6.500 | 05SEP03 | 15OCT03 | 1.000000 | |
| ** WB1E ** | 309 107,644.230 | 111,462.24 | 110,133.50 | 1,320.74 | | .00 | 1,320.74 |
| 31387EQ83 | FNMA POOL 581979 | 2031/08/01 | 7.000 | 08JUL03 | 13AUG03 | 1.000000 | |
| ** WB1Q ** | 619 900,860.430 | 946,880.77 | 940,577.80 | -1,689.11 | | .00 | -1,689.11 |
| 31387E6A8 | FNMA POOL 582365 | 2016/06/01 | 6.500 | 15JAN03 | 21JAN03 | 1.000000 | |
| ** WB1Q ** | 691 27,430.380 | 28,990.48 | 27,823.20 | 1,167.28 | | .00 | 1,167.28 |
| 31387FDT8 | FNMA POOL 582514 | 2031/05/01 | 6.500 | 07JAN03 | 14JAN03 | 1.000000 | |
| ** WB1E ** | 735 272,287.250 | 283,753.10 | 280,451.40 | 3,301.70 | | .00 | 3,301.70 |
| ** WB1E ** | 355 18,404.670 | 18,404.66 | 19,028.36 | -623.70 | 27JAN03 | 1.000000 .00 | -623.70 |
| 31387FDT8 | TOTAL | 302,157.76 | 299,479.76 | 2,678.00 L | | .00 | 2,678.00 L |
| 31387FWND | FNMA POOL 583053 | 2031/05/01 | 6.500 | 28MAR03 | 14APR03 | 1.000000 | |
| ** WB1E ** | 050 51,170.060 | 53,340.79 | 53,010.47 | 330.32 | | .00 | 330.32 |
| ** WB1E ** | CXL 050 -51,170.060 | -53,340.79 | -53,010.47 | -330.32 | 28MAR03 | 1.000000 .00 | -330.32 |
| ** WB1E ** | 263 | 48,107.00 | 47,809.17 | 297.91 | 28MAR03 | 1.000000 .00 | |



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|-------------------------|--|-------------------------------------|-------------------------------------|---|----------------------------|---------------------|--|
| | 46,149.340 | | | | | | |
| ** WB1E ** | 763 5,020.720 | 5,020.72 | 5,220.53 | 25APR03 -199.81 | 25APR03 | 1.000000 .00 | -199.81 |
| 31387FWND | TOTAL | 53,127.00 | 53,029.70 | 90.10 L | | .00 | 90.10 L |
| 31387F5B6 | FNMA POOL 583242 | 2016/05/01 | 6.000 | 04FEB03 | 19FEB03 | 1.000000 | |
| ** WB1E ** | 382 267,562.760 | 280,062.96 | 278,620.63 | 1,442.33 | | .00 | 1,442.33 |
| 31387F7C2 | FNMA POOL 583291 | 2016/05/01 | 6.000 | 02JUN03 | 17JUN03 | 1.000000 | |
| ** WB2J ** | 312 499,950.000 | 520,768.23 | 520,915.04 | -146.81 | | .00 | -146.81 |
| ** WB2J ** | CXL 312 -499,950.000 | -520,768.23 | -520,915.04 | 146.81 | 02JUN03 | 1.000000 .00 | 146.81 |
| ** WB2J ** | 430 467,121.070 | 486,572.29 | 486,709.45 | -137.16 | 02JUN03 | 1.000000 .00 | -137.16 |
| ** WB2J ** | 688 32,828.930 | 32,828.93 | 34,304.33 | -1,475.40 | 25JUN03 | 1.000000 .00 | -1,475.40 |
| 31387F7C2 | TOTAL | 519,401.22 | 521,013.78 | -1,612.56 L | | .00 | -1,612.56 L |
| 31387GHG8 | FNMA POOL 583531 | 2031/06/01 | 7.000 | 08JUL03 | 13AUG03 | 1.000000 | |
| ** WB1Q ** | 657 67,514.620 | 71,043.31 | 71,101.34 | -58.03 | | .00 | -58.03 |
| 31387GSN3 | FNMA POOL 583825 | 2016/07/01 | 6.000 | 04FEB03 | 02APR03 | 1.000000 | |
| ** WB1E ** | 381 279,579.630 | 292,641.24 | 291,134.13 | 1,507.11 | | .00 | 1,507.11 |



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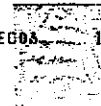
| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|------------|------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | | | |
| 31387GUF7 | FNMA POOL 583882 | 2031/07/01 | 6.500 | 07JAN03 | 14JAN03 | 1.000000 | |
| ** WB1E ** | 756 | 870,677.74 | 860,544.81 | 10,132.93 | | .00 | 10,132.93 |
| | 835,495.550 | | | | | | |
| ** WB1E ** | 356 | 87,613.54 | 90,582.66 | -2,969.12 | 27JAN03 | 1.000000 | -2,969.12 |
| | 87,613.550 | | | | | .00 | |
| 31387GUF7 | TOTAL | | 951,127.47 | 7,163.81 L | | .00 | 7,163.81 L |
| 31387HFF2 | FNMA POOL 584366 | 2016/07/01 | 6.000 | 04FEB03 | 19FEB03 | 1.000000 | |
| ** WB1E ** | 383 | 30,402.86 | 30,246.28 | 156.58 | | .00 | 156.58 |
| | 29,045.870 | | | | | | |
| 31387HPZ7 | FNMA POOL 584640 | 2016/08/01 | 6.000 | 04FEB03 | 19FEB03 | 1.000000 | |
| ** WB1E ** | 387 | 763,023.22 | 759,093.63 | 3,929.59 | | .00 | 3,929.59 |
| | 728,966.800 | | | | | | |
| 31387HYY0 | FNMA POOL 584927 | 2031/05/01 | 6.500 | 12MAY03 | 14MAY03 | 1.000000 | |
| ** WB1E ** | 341 | 176,328.24 | 176,341.44 | -13.22 | | .00 | -13.22 |
| | 169,139.800 | | | | | | |
| 31387JAB9 | FNMA POOL 585131 | 2031/06/01 | 7.000 | 24SEP03 | 15OCT03 | 1.000000 | |
| ** WB1Q ** | 697 | 370,948.98 | 371,003.89 | -54.91 | | .00 | -54.91 |
| | 351,402.230 | | | | | | |
| 31387JBT2 | FNMA POOL 585150 | 2031/07/01 | 6.500 | 28MAR03 | 14APR03 | 1.000000 | |
| ** WB1E ** | 053 | 59,102.63 | 58,736.48 | 366.15 | | .00 | 366.15 |
| | 56,697.420 | | | | | | |
| ** WB1E ** | CXL 053 | -59,102.63 | -58,736.48 | -366.15 | 26MAR03 | 1.000000 | -366.15 |
| | -56,697.420 | | | | | .00 | |
| ** WB1E ** | 265 | 53,873.94 | 53,540.18 | 333.76 | 28MAR03 | 1.000000 | 333.76 |
| | 51,681.510 | | | | | .00 | |
| ** WB1E ** | 764 | 5,015.91 | 5,215.53 | -199.62 | 25APR03 | 1.000000 | -199.62 |
| | 5,015.910 | | | | | .00 | |



STATE STREET
 100 NORTH BOSTON STREET, BOSTON, MA 02110

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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|--------------|--------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | | | |
| 31387JBT2 | TOTAL | | 58,889.85 | 58,755.71 | 134.14 L | .00 | 134.14 L |
| 31387JFG6 | FNMA POOL 585267 | 2016/07/01 | 6.000 | 30APR03 | 19MAY03 | 1.000000 | |
| ** WB2J ** | 042 | 21,943.42 | 21,837.30 | 106.12 | | .00 | 106.12 |
| | 20,942.120 | | | | | | |
| ** WB2J ** | 684 | 36,612.43 | 36,435.38 | 177.05 | 30APR03 | 1.000000 | 177.05 |
| | 34,941.780 | | | | | .00 | |
| ** WB2J ** | CXL 684 | -36,612.43 | -36,435.38 | -177.05 | 30APR03 | 1.000000 | -177.05 |
| | -34,941.780 | | | | | .00 | |
| ** WB2J ** | 805 | 21,943.42 | 21,837.30 | 106.12 | 30APR03 | 1.000000 | 106.12 |
| | 20,942.120 | | | | | .00 | |
| ** WB2J ** | CXL 805 | -21,943.42 | -21,837.30 | -106.12 | 30APR03 | 1.000000 | -106.12 |
| | -20,942.120 | | | | | .00 | |
| ** WB2J ** | 249 | 13,999.66 | 14,640.70 | -641.04 | 25MAY03 | 1.000000 | -641.04 |
| | 13,999.660 | | | | | .00 | |
| 31387JFG6 | TOTAL | | 35,943.08 | 36,478.00 | -534.92 L | .00 | -534.92 L |
| 31387JGM2 | FNMA POOL 585304 | 2032/03/01 | 7.000 | 16APR03 | 12JUN03 | 1.000000 | |
| ** WB1F ** | 389 | 273,695.51 | 272,626.99 | 1,068.52 | | .00 | 1,068.52 |
| | 260,004.640 | | | | | | |
| 31387JH22 | FNMA POOL 585348 | 2031/05/01 | 6.500 | 07JAN03 | 14JAN03 | 1.000000 | |
| ** WB1E ** | 783 | 1,136,753.78 | 1,123,526.76 | 13,227.02 | | .00 | 13,227.02 |
| | 1,090,820.030 | | | | | | |
| ** WB1E ** | 357 | 102,644.04 | 106,122.35 | -3,478.31 | 27JAN03 | 1.000000 | -3,478.31 |
| | 102,644.040 | | | | | .00 | |
| ** WB1E ** | 224 | 179,397.44 | 176,436.19 | 2,961.25 | 01DEC03 | 1.000000 | 2,961.25 |
| | 172,290.460 | | | | | .00 | |



STATE STREET
 100 NORTH BOSTON STREET, BOSTON, MA 02110

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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS | STL DT BASE CURR GN/LS | SELL RATE | NET SECTY GN/LS NET BAS SECTY GN/LS |
|-------------------------|--|------------|-------------------------------------|---|---------------------------|-----------|--|
| 31387JH22 | TOTAL | | 1,418,795.24 | 1,406,085.30 | 12,709.96 L | .00 | 12,709.96 L |
| 31387JSR8 | FNMA POOL 585628 | 2031/06/01 | 6.500 | 12MAY03 | 14MAY03 | 1.000000 | |
| WB1E | 258 | | 512,915.04 | -38.43 | | .00 | -38.43 |
| | 492,004.850 | | | | | | |
| 31387JUC8 | FNMA POOL 585679 | 2031/05/01 | 7.000 | 08JAN03 | 14JAN03 | 1.000000 | |
| WB1E | 843 | | 44,056.74 | 271.29 | | .00 | 271.29 |
| | 41,837.400 | | | | | | |
| WB1E | CXL 843 | | -44,056.74 | -271.29 | | .00 | -271.29 |
| | -41,837.400 | | | | | | |
| 31387JUC8 | TOTAL | | .00 | .00 L | | .00 | .00 L |
| 31387JZA7 | FNMA POOL 585837 | 2031/05/01 | 7.000 | 08JAN03 | 14JAN03 | 1.000000 | |
| WB1E | 845 | | 40,593.11 | 249.96 | | .00 | 249.96 |
| | 38,548.250 | | | | | | |
| WB1E | CXL 845 | | -40,593.11 | -249.96 | | .00 | -249.96 |
| | -38,548.250 | | | | | | |
| 31387JZA7 | TOTAL | | .00 | .00 L | | .00 | .00 L |
| 31387KCA9 | FNMA POOL 586065 | 2031/08/01 | 6.500 | 12MAY03 | 14MAY03 | 1.000000 | |
| WB1E | 225 | | 299,678.37 | -22.46 | | .00 | -22.46 |
| | 287,461.270 | | | | | | |
| 31387KCJ0 | FNMA POOL 586073 | 2031/08/01 | 6.500 | 28MAR03 | 14APR03 | 1.000000 | |
| WB1E | 042 | | 39,681.51 | 245.90 | | .00 | 245.90 |
| | 38,066.650 | | | | | | |
| WB1E | CXL 042 | | -39,681.51 | -245.90 | | .00 | -245.90 |
| | -38,066.650 | | | | | | |
| WB1E | 244 | | 34,976.29 | 216.75 | 14APR03 | 000000 | |
| | 33,552.910 | | | | | .00 | |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS | STL DT BASE CURR GN/LS | SELL RATE | NET SECTY GN/LS NET BAS SECTY GN/LS |
|-------------------------|--|------------|-------------------------------------|---|---------------------------|-----------|--|
| WB1E | 765 | | 4,513.74 | -179.64 | 25APR03 | 1.000000 | -179.64 |
| | 4,513.740 | | | | | .00 | |
| 31387KCJ0 | TOTAL | | 39,498.83 | 37.11 L | | .00 | 37.11 L |
| 31387KFC3 | FNMA POOL 586167 | 2031/07/01 | 6.500 | 10JAN03 | 26FEB03 | 1.000000 | |
| WB1E | 575 | | 188,047.71 | -28.24 | | .00 | -28.24 |
| | 180,787.940 | | | | | | |
| WB1E | 577 | | 617,045.54 | -92.69 | | .00 | -92.69 |
| | 593,223.890 | | | | | | |
| WB1E | 315 | | 867,084.87 | -64.98 | | .00 | -64.98 |
| | 831,659.350 | | | | | | |
| 31387KFC3 | TOTAL | | 1,672,098.12 | -185.91 L | | .00 | -185.91 L |
| 31387KTX1 | FNMA POOL 586566 | 2031/06/01 | 6.500 | 12MAY03 | 14MAY03 | 1.000000 | |
| WB1E | 224 | | 267,853.54 | -28.87 | | .00 | -28.87 |
| | 256,933.850 | | | | | | |
| 31387KWE9 | FNMA POOL 586645 | 2016/06/01 | 6.000 | 30APR03 | 19MAY03 | 1.000000 | |
| WB2J | 043 | | 578,763.27 | 2,757.47 | | .00 | 2,757.47 |
| | 544,718.980 | | | | | | |
| WB2J | 681 | | 676,208.18 | 3,266.86 | | .00 | 3,266.86 |
| | 645,344.640 | | | | | | |
| WB2J | CXL 681 | | -676,208.18 | -3,266.86 | | .00 | -3,266.86 |
| | -645,344.640 | | | | | | |
| WB2J | 811 | | 578,763.27 | 2,757.47 | | .00 | 2,757.47 |
| | 544,718.980 | | | | | | |
| WB2J | CXL 811 | | -578,763.27 | -2,757.47 | | .00 | -2,757.47 |
| | -544,718.980 | | | | | | |
| WB2J | | | | | 25MAY03 | 000000 | |



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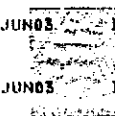
| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT SELL RATE BASE CURR GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|--|--------------------------------------|
| | 251 100,625.740 | 100,625.74 | 105,233.07 | -4,607.33 | .00 | -4,607.33 |
| 31387KWE9 | TOTAL | 671,389.01 | 673,238.87 | -1,849.86 L | .00 | -1,849.86 L |
| 31387MRH4 | FNMA POOL 588288 | 2016/06/01 | 6.000 | 30APR03 | 19MAY03 | 1.000000 |
| WB2J | 844 401,884.520 | 421,099.62 | 419,065.21 | 2,034.41 | .00 | 2,034.41 |
| WB2J | 685 424,502.050 | 444,798.55 | 442,649.65 | 30APR03 2,148.90 | 19MAY03 .00 | 2,148.90 |
| WB2J | CXL 485 -424,502.050 | -444,798.55 | -442,649.65 | 30APR03 -2,148.90 | 19MAY03 .00 | -2,148.90 |
| WB2J | 802 401,884.520 | 421,099.62 | 419,065.21 | 30APR03 2,034.41 | 19MAY03 .00 | 2,034.41 |
| WB2J | CXL 802 -401,884.520 | -421,099.62 | -419,065.21 | 30APR03 -2,034.41 | 19MAY03 .00 | -2,034.41 |
| WB2J | 253 22,617.530 | 22,617.53 | 23,653.12 | 25MAY03 -1,035.59 | 25MAY03 .00 | -1,035.59 |
| 31387MRH4 | TOTAL | 443,717.15 | 442,718.33 | 998.82 L | .00 | 998.82 L |
| 31387NM95 | FNMA POOL 589084 | 2031/09/01 | 6.500 | 28MAR03 | 14APR03 | 1.000000 |
| WBIE | 046 863,533.780 | 900,166.50 | 894,587.46 | 5,579.04 | .00 | 5,579.04 |
| WBIE | CXL 046 -863,533.780 | -900,166.50 | -894,587.46 | 28MAR03 -5,579.04 | 14APR03 .00 | -5,579.04 |
| WBIE | 274 792,646.310 | 826,271.85 | 821,150.79 | 5,121.06 | 14APR03 .00 | 5,121.06 |
| WBIE | 766 70,887.470 | 70,887.47 | 73,708.63 | 25APR03 -2,821.16 | 25APR03 .00 | -2,821.16 |



STATE STREET

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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT SELL RATE BASE CURR GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|--|--------------------------------------|
| 31387NM95 | TOTAL | 897,159.32 | 894,859.42 | 2,299.90 L | .00 | 2,299.90 L |
| 31387NPY7 | FNMA POOL 589139 | 2017/02/01 | 5.000 | 19MAY03 | 17JUN03 | 1.000000 |
| WBIE | 576 388,022.420 | 402,209.49 | 401,739.62 | 469.87 | .00 | 469.87 |
| WBIE | 577 388,022.420 | 402,209.49 | 401,739.62 | 19MAY03 469.87 | 17JUN03 .00 | 469.87 |
| 31387NPY7 | TOTAL | 804,418.98 | 803,479.24 | 939.74 L | .00 | 939.74 L |
| 31387NQL4 | FNMA POOL 589159 | 2017/05/01 | 6.000 | 02JUN03 | 17JUN03 | 1.000000 |
| WB2J | 314 36,648.070 | 38,174.12 | 37,335.37 | 838.75 | .00 | 838.75 |
| WB2J | CXL 314 -36,648.070 | -38,174.12 | -37,335.37 | 02JUN03 -838.75 | 17JUN03 .00 | -838.75 |
| WB2J | 433 33,715.250 | 35,119.17 | 34,347.55 | 02JUN03 771.62 | 17JUN03 .00 | 771.62 |
| WB2J | 689 2,932.820 | 2,932.82 | 2,991.19 | 25JUN03 -58.37 | 25JUN03 .00 | -58.37 |
| 31387NQL4 | TOTAL | 38,051.99 | 37,338.74 | 713.25 L | .00 | 713.25 L |
| 31387NTG2 | FNMA POOL 589251 | 2031/06/01 | 6.500 | 12MAY03 | 14MAY03 | 1.000000 |
| WBIE | 346 211,734.000 | 220,732.68 | 220,749.24 | -16.56 | .00 | -16.56 |
| WBIE | CXL 346 -211,734.000 | -220,732.68 | -220,749.24 | 12MAY03 16.56 | 14MAY03 .00 | 16.56 |
| WBIE | 783 105,867.000 | 110,366.35 | 110,374.62 | 12MAY03 -8.27 | 25JUN03 .00 | -8.27 |
| WBIE | | | | 12MAY03 | 25JUN03 | 1.000000 |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS | |
|-------------------------|--|-------------------------------------|--------------|---|---------------------|--------------------|--------------------------------------|-----------|
| | 784 105,867.000 | 110,366.35 | 110,374.62 | -8.27 | | .00 | -8.27 | |
| 31387NTG2 | TOTAL | 220,732.70 | 220,749.24 | -16.54 L | | .00 | -16.54 L | |
| 31387NVAZ | FNMA POOL 589309 | 2031/06/01 | 6.500 | 10FEB03 | 13FEB03 | 1.000000 | | |
| » WB1Q » | 315 237,836.150 | 248,037.09 | 245,492.25 | 2,544.04 | | .00 | 2,544.04 | |
| 31387NY68 | FNMA POOL 589433 | 2031/07/01 | 6.500 | 07JAN03 | 14JAN03 | 1.000000 | | |
| » WB1E » | 787 341,809.070 | 356,202.44 | 352,056.97 | 4,145.47 | | .00 | 4,145.47 | |
| » WB1E » | 358 34,655.820 | 34,655.82 | 35,830.27 | -1,174.45 | 27JAN03 | 27JAN03 | 1.000000 .00 | -1,174.45 |
| 31387NY68 | TOTAL | 390,858.26 | 387,887.24 | 2,971.02 L | | .00 | 2,971.02 L | |
| 31387NZB6 | FNMA POOL 589438 | 2031/07/01 | 6.000 | 14APR03 | 16JUN03 | 1.000000 | | |
| » WB1E » | 291 40,198.390 | 41,413.76 | 41,416.90 | -3.14 | | .00 | -3.14 | |
| 31387NZF3 | FNMA POOL 589474 | 2016/07/01 | 6.000 | 04FEB03 | 19FEB03 | 1.000000 | | |
| » WB1E » | 388 29,247.310 | 30,413.71 | 30,456.05 | 157.66 | | .00 | 157.66 | |
| 31387N3G0 | FNMA POOL 589499 | 2031/08/01 | 6.500 | 07JAN03 | 14JAN03 | 1.000000 | | |
| » WB1E » | 784 1,493,793.090 | 1,556,695.78 | 1,538,577.32 | 18,118.46 | | .00 | 18,118.46 | |
| » WB1E » | 359 102,120.630 | 102,120.66 | 105,581.45 | -3,460.79 | 27JAN03 | 27JAN03 | 1.000000 .00 | -3,460.79 |
| 31387N3G0 | TOTAL | 1,658,816.44 | 1,644,158.77 | 14,657.67 L | | .00 | 14,657.67 L | |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS | |
|-------------------------|--|-------------------------------------|-------------|---|---------------------|--------------------|--------------------------------------|-----------|
| 31387N3R6 | FNMA POOL 589508 | 2031/08/01 | 7.000 | 08JUL03 | 13AUG03 | 1.000000 | | |
| » WB1Q » | 518 8,107.890 | 8,531.66 | 8,299.56 | 232.10 | | .00 | 232.10 | |
| 31387PFN7 | FNMA POOL 589773 | 2016/06/01 | 6.500 | 15JAN03 | 21JAN03 | 1.000000 | | |
| » WB1Q » | 696 408,221.680 | 431,439.29 | 419,077.23 | 12,362.06 | | .00 | 12,362.06 | |
| 31387PSU7 | FNMA POOL 590131 | 2031/06/01 | 6.500 | 28MAR03 | 14APR03 | 1.000000 | | |
| » WB1E » | 831 771,862.650 | 804,686.51 | 799,422.87 | 4,983.64 | | .00 | 4,983.64 | |
| » WB1E » | CXL 831 -771,862.650 | -804,686.51 | -799,422.87 | -4,983.64 | 28MAR03 | 14APR03 | 1.000000 .00 | -4,983.64 |
| » WB1E » | 276 715,413.230 | 745,762.48 | 741,143.23 | 4,619.17 | 28MAR03 | 14APR03 | 1.000000 .00 | 4,619.17 |
| » WB1E » | 767 56,449.420 | 56,449.42 | 58,695.82 | -2,246.40 | 25APR03 | 25APR03 | 1.000000 .00 | -2,246.40 |
| 31387PSU7 | TOTAL | 802,211.02 | 799,839.05 | 2,372.77 L | | .00 | 2,372.77 L | |
| 31387QFWS | FNMA POOL 590683 | 2016/12/01 | 5.500 | 07JUL03 | 17JUL03 | 1.000000 | | |
| » WB1E » | 661 108,908.970 | 113,061.12 | 113,231.29 | -170.17 | | .00 | -170.17 | |
| 31387QFY1 | FNMA POOL 590683 | 2032/01/01 | 6.500 | 28AUG03 | 15SEP03 | 1.000000 | | |
| » WB1E » | 713 283,465.670 | 293,143.37 | 295,645.84 | -2,502.47 | | .00 | -2,502.47 | |
| 31387QHN7 | FNMA POOL 590865 | 2016/08/01 | 6.000 | 04FEB03 | 19FEB03 | 1.000000 | | |
| » WB1E » | 389 27,736.070 | 29,031.84 | 28,882.35 | 149.51 | | .00 | 149.51 | |

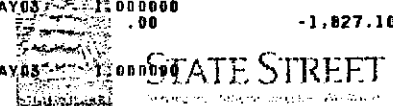


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ATTACHMENT O

| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT SELL RATE BASE CURR GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|---|---|--|--------------------------------------|
| 313870N15 ** WB1E ** | FNMA POOL 590893 620 194,956.72 185,135.840 | 2031/08/01 7.000 193,756.23 | 08JAN03 1,200.49 | 14JAN03 1.000000 .00 | 1,200.49 |
| 313870W13 ** WB1F ** | FNMA POOL 591158 386 326,387.99 310,061.320 | 2031/08/01 7.000 325,116.31 | 16APR03 1,271.68 | 12JUN03 1.000000 .00 | 1,271.68 |
| 313870YV6 ** WB1F ** | FNMA POOL 591224 385 438,781.97 416,833.100 | 2031/08/01 7.000 437,072.38 | 16APR03 1,789.59 | 12JUN03 1.000000 .00 | 1,789.59 |
| 31387RBG2 ** WB1H ** | FNMA POOL 591439 295 106,520.84 99,990.230 | 2031/08/01 7.500 106,489.59 | 10NOV03 31.25 | 13NOV03 1.000000 .00 | 31.25 |
| 31387RUY2 ** WB1Q ** | FNMA POOL 591999 681 258,559.82 244,445.600 | 2016/07/01 6.500 251,147.35 | 15JAN03 7,412.47 | 21JAN03 1.000000 .00 | 7,412.47 |
| 31387SA55 ** WB1E ** | FNMA POOL 592328 638 292,712.43 281,962.610 | 2016/06/01 5.500 293,153.00 | 07JUL03 -440.57 | 17JUL03 1.000000 .00 | -440.57 |
| 31387SA97 ** WB1E ** | FNMA POOL 592332 390 307,488.91 293,764.600 | 2016/06/01 6.000 305,905.34 | 04FEB03 1,583.57 | 19FEB03 1.000000 .00 | 1,583.57 |
| 31387SBB1 ** WB2J ** | FNMA POOL 592334 045 351,668.20 335,621.310 | 2016/06/01 6.000 349,969.23 | 30APR03 1,698.97 | 19MAY03 1.000000 .00 | 1,698.97 |
| ** WB2J ** | 692 378,187.87 340,930.860 | 376,360.77 | 30APR03 1,827.10 | 19MAY03 1.000000 .00 | 1,827.10 |
| ** WB2J ** | CXL 692 -378,187.87 -340,930.860 | -376,360.77 | 30APR03 -1,827.10 | 19MAY03 1.000000 .00 | -1,827.10 |
| ** WB2J ** | | | 30APR03 | 19MAY03 1.000000 | |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT SELL RATE BASE CURR GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|---|---|--|--------------------------------------|
| | 806 351,668.20 335,621.310 | 349,969.23 | 1,698.97 | .00 | 1,698.97 |
| ** WB2J ** | CXL 806 -351,668.20 -335,621.310 | -349,969.23 | 30APR03 -1,698.97 | 19MAY03 1.000000 .00 | -1,698.97 |
| ** WB2J ** | 254 25,309.55 25,309.550 | 26,468.40 | 25MAY03 -1,158.85 | 25MAY03 1.000000 .00 | -1,158.85 |
| 31387SBB1 | TOTAL 376,977.75 | 376,437.63 | 540.12 L | .00 | 540.12 L |
| 31387SHH2 ** WB1Q ** | FNMA POOL 592532 476 30,395.93 28,760.200 | 2016/06/01 6.500 29,172.07 | 15JAN03 1,223.86 | 21JAN03 1.000000 .00 | 1,223.86 |
| 31387SHJR ** WB1Q ** | FNMA POOL 592533 682 262,938.35 248,788.500 | 2016/06/01 6.500 252,351.35 | 15JAN03 10,587.00 | 21JAN03 1.000000 .00 | 10,587.00 |
| 31387SJS1 ** WB1Q ** | FNMA POOL 592582 687 376,016.86 355,781.770 | 2016/06/01 6.500 365,242.86 | 15JAN03 10,774.00 | 21JAN03 1.000000 .00 | 10,774.00 |
| 31387SUJ3 ** WB2J ** | FNMA POOL 592885 046 192,174.07 183,405.020 | 2016/06/01 6.000 191,245.65 | 30APR03 928.42 | 19MAY03 1.000000 .00 | 928.42 |
| ** WB2J ** | 690 207,596.79 198,123.990 | 206,593.86 | 30APR03 1,002.93 | 19MAY03 1.000000 .00 | 1,002.93 |
| ** WB2J ** | CXL 690 -207,596.79 -198,123.990 | -206,593.86 | 30APR03 -1,002.93 | 19MAY03 1.000000 .00 | -1,002.93 |
| ** WB2J ** | 803 192,174.07 183,405.020 | 191,245.65 | 30APR03 928.42 | 19MAY03 1.000000 .00 | 928.42 |
| ** WB2J ** | CXL 803 -192,174.07 -183,405.020 | -191,245.65 | 30APR03 -928.42 | 19MAY03 1.000000 .00 | -928.42 |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|------------|-------------------------------------|---|---------------------------|--------------------------|--------------------------------------|
| ** WB2J ** | 255 14,718.970 | | 15,392.91 | 25MAY03 -673.94 | 25MAY03 | 1.000000 .00 | -673.94 |
| 31387SUJ3 | TOTAL | | 206,893.04 | 206,638.56 | 254.48 L | .00 | 254.48 L |
| 31387SUN4 | FNMA POOL 592889 | 2016/06/01 | 6.000 | 30APR03 | 19MAY03 | 1.000000 | |
| ** WB2J ** | 048 236,246.940 | | 247,542.50 | 244,809.85 | 2,732.65 | .00 | 2,732.65 |
| ** WB2J ** | 686 246,629.790 | | 258,421.78 | 255,569.84 | 30APR03 2,852.74 | 19MAY03 .00 | 2,852.74 |
| ** WB2J ** | CXL 686 -246,629.790 | | -258,421.78 | -255,569.84 | 30APR03 -2,852.74 | 19MAY03 .00 | -2,852.74 |
| ** WB2J ** | 809 236,246.940 | | 247,542.50 | 244,809.85 | 30APR03 2,732.65 | 19MAY03 .00 | 2,732.65 |
| ** WB2J ** | CXL 809 -236,246.940 | | -247,542.50 | -244,809.85 | 30APR03 -2,732.65 | 19MAY03 .00 | -2,732.65 |
| ** WB2J ** | 256 10,382.850 | | 10,382.85 | 10,768.63 | 25MAY03 -385.78 | 25MAY03 .00 | -385.78 |
| 31387SUN4 | TOTAL | | 257,925.35 | 255,578.48 | 2,346.87 L | .00 | 2,346.87 L |
| 31387S2S8 | FNMA POOL 593058 | 2031/07/01 | 6.000 | 14APR03 | 12JUN03 | 1.000000 | |
| ** WB1E ** | 139 132,289.290 | | 136,288.97 | 136,299.31 | -10.34 | .00 | -10.34 |
| 31387TDV3 | FNMA POOL 593316 | 2017/01/01 | 6.500 | 01MAR03 | 25MAR03 | 1.000000 | |
| ** WB2J ** | 658 1,259.350 | | 1,259.35 | 1,330.12 | -70.77 | .00 | -70.77 |
| ** WB2J ** | 372 347,926.970 | | 368,258.95 | 366,488.24 | 18MAR03 1,778.69 | 21APR03 000000 .00 | 1,778.69 |
| ** WB2J ** | | | | 18MAR03 | 21APR03 | 000000 000000 | |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|------------|-------------------------------------|---|---------------------------|--------------------------|--------------------------------------|
| CXL 372 -347,926.970 | | | -368,258.95 | -366,488.24 | -1,778.69 | .00 | -1,778.69 |
| ** WB2J ** | 511 346,609.070 | | 366,864.84 | 365,092.89 | 18MAR03 1,771.95 | 21APR03 .00 | 1,771.95 |
| ** WB2J ** | CXL 511 -346,609.070 | | -366,864.84 | -365,092.89 | 18MAR03 -1,771.95 | 21APR03 .00 | -1,771.95 |
| ** WB2J ** | 659 346,609.070 | | 366,864.84 | 365,989.74 | 18MAR03 874.39 | 21APR03 .00 | 874.39 |
| ** WB2J ** | 660 1,317.980 | | 1,317.98 | 1,391.54 | 25APR03 -73.64 | 25APR03 .00 | -73.64 |
| 31387TDV3 | TOTAL | | 369,441.29 | 368,711.48 | 729.89 L | .00 | 729.89 L |
| 31387ULS8 | FNMA POOL 594437 | 2031/07/01 | 6.500 | 12MAY03 | 14MAY03 | 1.000000 | |
| ** WB1E ** | 247 968,130.880 | | 1,009,274.44 | 1,009,352.87 | -75.63 | .00 | -75.63 |
| ** WB1E ** | 345 171,421.760 | | 178,787.18 | 178,728.58 | 12MAY03 -13.40 | 14MAY03 .00 | -13.40 |
| 31387ULS8 | TOTAL | | 1,187,983.62 | 1,188,072.65 | -89.83 L | .00 | -89.83 L |
| 31387VBC2 | FNMA POOL 595035 | 2016/07/01 | 5.500 | 24OCT02 | 19NOV02 | 1.000000 | |
| ** WB1Q ** | 299 794,716.840 | | 808,747.74 | 809,368.61 | -620.87 | .00 | -620.87 |
| ** WB1Q ** | CXL 786 -794,716.840 | | -807,847.74 | -809,368.61 | 24OCT02 1,528.87 | 19NOV02 .00 | 1,528.87 |
| ** WB1Q ** | 721 794,716.840 | | 808,747.74 | 809,368.61 | 24OCT02 -620.87 | 19NOV02 .00 | -620.87 |
| ** WB1Q ** | CXL 721 -794,716.840 | | -808,747.74 | -809,368.61 | 24OCT02 620.87 | 19NOV02 000000 .00 | 620.87 |



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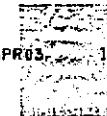
| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|-------------|-------------|-------------------|-----------------|---------------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | NET BAS SECTY GN/LS | NET BAS SECTY GN/LS |
| ** WB1Q ** | 728 | 807,847.74 | 809,368.61 | 24OCT02 | 19NOV02 | 1.000000 | -1,528.87 |
| | 794,716.040 | | | -1,520.87 | | .00 | |
| ** WB1Q ** | 728 | -807,847.74 | -809,368.61 | 24OCT02 | 19NOV02 | 1.000000 | 1,520.87 |
| | -794,716.040 | | | 1,520.87 | | .00 | |
| 31387VBC2 | TOTAL | 900.00 | .00 | 900.00 S | | .00 | 900.00 S |
| 31387VE39 | FNMA POOL 595154 | 2031/07/01 | 6.500 | 12MAY03 | 14MAY03 | 1.000000 | |
| ** WB1E ** | 321 | 130,312.72 | 130,322.48 | -9.76 | | .00 | -9.76 |
| | 125,000.210 | | | | | | |
| 31387VTY5 | FNMA POOL 595567 | 2016/07/01 | 5.500 | 12DEC03 | 16DEC03 | 1.000000 | |
| ** WB1E ** | 655 | 207,348.03 | 204,999.34 | 2,348.69 | | .00 | 2,348.69 |
| | 199,755.750 | | | | | | |
| 31387VWE5 | FNMA POOL 595645 | 2016/05/01 | 6.500 | 15JAN03 | 21JAN03 | 1.000000 | |
| ** WB1Q ** | 689 | 390,673.87 | 379,485.96 | 11,187.91 | | .00 | 11,187.91 |
| | 369,650.020 | | | | | | |
| 31387VYX1 | FNMA POOL 595726 | 2016/09/01 | 6.500 | 18MAR03 | 21APR03 | 1.000000 | |
| ** WB2J ** | 371 | 203,575.44 | 202,047.39 | 1,528.05 | | .00 | 1,528.05 |
| | 192,335.820 | | | | | | |
| ** WB2J ** | CXL 371 | -203,575.44 | -202,047.39 | -1,528.05 | | .00 | -1,528.05 |
| | -192,335.820 | | | | | | |
| ** WB2J ** | 512 | 194,248.00 | 192,789.95 | 1,458.05 | | .00 | 1,458.05 |
| | 183,523.350 | | | | | | |
| ** WB2J ** | 497 | 8,812.46 | 9,280.19 | -467.73 | | .00 | -467.73 |
| | 8,812.470 | | | | | | |
| ** WB2J ** | 641 | 8,812.46 | 9,280.18 | -467.72 | | .00 | -467.72 |
| | 8,812.460 | | | | | | |
| ** WB2J ** | CXL 641 | -8,812.46 | -9,280.18 | -467.72 | | .00 | -467.72 |
| | -8,812.460 | | | | | | |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|------------|------------|-------------------|-----------------|---------------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | NET BAS SECTY GN/LS | NET BAS SECTY GN/LS |
| 31387VYX1 | TOTAL | 203,060.46 | 202,070.14 | 990.32 L | | .00 | 990.32 L |
| 31387V3S6 | FNMA POOL 595809 | 2031/07/01 | 7.000 | 09JUL03 | 14JUL03 | 1.000000 | |
| ** WB1F ** | 155 | 279,808.78 | 278,584.04 | 1,224.74 | | .00 | 1,224.74 |
| | 265,654.390 | | | | | | |
| 31387WAR8 | FNMA POOL 595916 | 2031/11/01 | 7.000 | 16APR03 | 12JUN03 | 1.000000 | |
| ** WB1F ** | 370 | 347,375.94 | 346,021.31 | 1,354.63 | | .00 | 1,354.63 |
| | 329,999.410 | | | | | | |
| 31387WK22 | FNMA POOL 596213 | 2031/07/01 | 7.000 | 08JAN03 | 14JAN03 | 1.000000 | |
| ** WB1E ** | 621 | 94,982.60 | 94,397.72 | 584.88 | | .00 | 584.88 |
| | 90,197.880 | | | | | | |
| ** WB1Q ** | 692 | 698,388.31 | 698,854.97 | -466.66 | | .00 | -466.66 |
| | 663,699.630 | | | | | | |
| 31387WK22 | TOTAL | 94,982.60 | 94,397.72 | 584.88 L | | .00 | 584.88 L |
| | | 698,388.31 | 698,854.97 | -466.66 S | | .00 | -466.66 S |
| 31387WLT2 | FNMA POOL 596238 | 2031/07/01 | 6.500 | 28AUG03 | 15SEP03 | 1.000000 | |
| ** WB1E ** | 718 | 790,753.04 | 797,503.44 | -6,750.40 | | .00 | -6,750.40 |
| | 764,647.500 | | | | | | |
| 31387WMK0 | FNMA POOL 596262 | 2031/07/01 | 6.500 | 28MAR03 | 14APR03 | 1.000000 | |
| ** WB1E ** | 058 | 47,008.40 | 46,717.16 | 291.24 | | .00 | 291.24 |
| | 45,095.370 | | | | | | |
| ** WB1E ** | CXL 058 | -47,008.40 | -46,717.16 | -291.24 | | .00 | -291.24 |
| | -45,095.370 | | | | | | |
| ** WB1E ** | 275 | 41,214.28 | 40,958.94 | 255.34 | | .00 | 255.34 |
| | 39,537.040 | | | | | | |
| ** WB1E ** | 768 | 5,558.33 | 5,779.53 | -221.20 | | .00 | -221.20 |
| | 5,558.330 | | | | | | |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LB BASE SECY GN/LB | STL DT BASE CURR GN/LB | SELL RATE GN/LB | NET SECY GN/LB NET BAS SECY GN/LB |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 31387WMK0 | TOTAL | | 46,772.61 | 46,738.47 | 34.14 L | .00 | 34.14 L |
| 31387WTG2 | FNMA POOL 596451 | 2031/07/01 | 6.500 | | 07JAN03 | 14JAN03 | 1.000000 |
| WBIE ** | 785 481,212.290 | | 709,897.71 | 701,635.96 | 8,261.75 | .00 | 8,261.75 |
| WBIE ** | 368 60,498.770 | | 60,498.77 | 62,548.99 | 27JAN03 | 27JAN03 | 1.000000 .00 |
| 31387WTG2 | TOTAL | | 778,396.48 | 764,184.95 | 6,211.53 L | .00 | 6,211.53 L |
| 31387WT4 | FNMA POOL 596462 | 2031/08/01 | 6.500 | | 06NOV03 | 13NOV03 | 1.000000 |
| WB1Q ** | 559 15,992.090 | | 16,606.79 | 16,518.05 | 88.74 | .00 | 88.74 |
| 31387WUX3 | FNMA POOL 596498 | 2016/07/01 | 6.000 | | 04FEB03 | 19FEB03 | 1.000000 |
| WBIE ** | 394 25,565.580 | | 26,759.97 | 26,622.16 | 137.81 | .00 | 137.81 |
| WB2J ** | 050 596,512.540 | | 625,033.30 | 618,126.52 | 30APR03 6,906.78 | 19MAY03 | 1.000000 .00 |
| WB2J ** | 687 671,698.870 | | 703,813.63 | 696,036.31 | 30APR03 7,777.32 | 19MAY03 | 1.000000 .00 |
| WB2J ** | CXL 687 -671,698.870 | | -703,813.63 | -696,036.31 | 30APR03 -7,777.32 | 19MAY03 | 1.000000 .00 |
| WB2J ** | 797 596,512.540 | | 625,033.30 | 618,126.52 | 30APR03 6,906.78 | 19MAY03 | 1.000000 .00 |
| WB2J ** | CXL 797 -596,512.540 | | -625,033.30 | -618,126.52 | 30APR03 -6,906.78 | 19MAY03 | 1.000000 .00 |
| WB2J ** | 259 75,185.530 | | 75,185.53 | 78,009.34 | 25MAY03 -2,823.81 | 25MAY03 | 000000 .00 |



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|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 31387WUX3 | TOTAL | | 726,978.80 | 722,758.82 | 4,220.78 L | .00 | 4,220.78 L |
| 31387WU39 | FNMA POOL 596502 | 2016/07/01 | 6.500 | | 15JAN03 | 21JAN03 | 1.000000 |
| WB1Q ** | 679 111,143.710 | | 117,465.00 | 112,734.45 | 4,730.55 | .00 | 4,730.55 |
| 31387WZY6 | FNMA POOL 596659 | 2031/08/01 | 6.500 | | 12MAY03 | 14MAY03 | 1.000000 |
| WBIE ** | 334 118,802.358 | | 123,017.45 | 123,024.67 | -9.22 | .00 | -9.22 |
| 31387XA96 | FNMA POOL 596832 | 2031/09/01 | 7.000 | | 08JAN03 | 14JAN03 | 1.000000 |
| WBIE ** | 846 500,490.780 | | 527,040.25 | 523,794.80 | 3,245.37 | .00 | 3,245.37 |
| WBIE ** | CXL 846 -500,490.780 | | -527,040.25 | -523,794.80 | 08JAN03 -3,245.37 | 14JAN03 | 1.000000 .00 |
| 31387XA96 | TOTAL | | .00 | .00 | .00 L | .00 | .00 L |
| 31387XDM2 | FNMA POOL 596917 | 2016/07/01 | 6.000 | | 02JUN03 | 17JUN03 | 1.000000 |
| WB2J ** | 315 695,157.210 | | 724,103.99 | 724,548.76 | -444.77 | .00 | -444.77 |
| WB2J ** | CXL 315 -695,157.210 | | -724,103.99 | -724,548.76 | 02JUN03 444.77 | 17JUN03 | 1.000000 .00 |
| WB2J ** | 431 578,113.850 | | 602,186.87 | 602,556.76 | -369.89 | .00 | -369.89 |
| WB2J ** | 690 117,843.360 | | 117,043.34 | 122,344.93 | 25JUN03 -5,301.57 | 25JUN03 | 1.000000 .00 |



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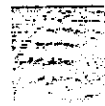
| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/L |
|-------------|-------------------------------|------------|------------|------------------|----------------|----------------|--------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/L | BASE CURR GN/L | NET SECTY GN/L | NET BAS SECTY GN/L |
| | SHARES/PAR BASE PRINCIPAL NET | BASE | BASE COST | BASE SECTY GN/L | | | |
| 31387XDW2 | TOTAL | | 724,901.69 | -5,671.46 L | | .00 | -5,671.46 L |
| 31387XHN8 | FNMA POOL 597037 | 2031/09/01 | 7.000 | 16APR03 | 12JUN03 | 1.000000 | |
| WB1F | 411 | 241,813.42 | 240,870.99 | 942.43 | | .00 | 942.43 |
| | 229,717.370 | | | | | | |
| 31387XJE4 | FNMA POOL 597061 | 2031/09/01 | 7.000 | 16APR03 | 12JUN03 | 1.000000 | |
| WB1F | 399 | 336,106.06 | 334,796.12 | 1,309.94 | | .00 | 1,309.94 |
| | 319,293.270 | | | | | | |
| 31387XN43 | FNMA POOL 597211 | 2031/09/01 | 6.500 | 28MAR03 | 14APR03 | 1.000000 | |
| WB1E | 035 | 40,155.78 | 39,906.91 | 248.87 | | .00 | 248.87 |
| | 38,521.620 | | | | | | |
| WB1E | CXL 035 | -40,155.78 | -39,906.91 | -248.87 | 14APR03 | 1.000000 | -248.87 |
| | -38,521.620 | | | | | .00 | |
| WB1E | 277 | 38,956.39 | 38,714.96 | 241.43 | 14APR03 | 1.000000 | 241.43 |
| | 37,371.040 | | | | | .00 | |
| WB1E | 749 | 1,150.58 | 1,196.37 | -45.79 | 25APR03 | 1.000000 | -45.79 |
| | 1,150.580 | | | | | .00 | |
| WB1E | 279 | 60,318.81 | 60,323.34 | -4.53 | 14MAY03 | 1.000000 | -4.53 |
| | 57,859.780 | | | | | .00 | |
| 31387XN43 | TOTAL | | 100,234.67 | 191.11 L | | .00 | 191.11 L |
| 31387XPJ8 | FNMA POOL 597225 | 2031/09/01 | 6.500 | 07JAN03 | 14JAN03 | 1.000000 | |
| WB1E | 799 | 25,685.86 | 25,386.87 | 298.99 | | .00 | 298.99 |
| | 24,647.950 | | | | | | |
| WB1E | 361 | 1,719.71 | 1,778.01 | -58.30 | 27JAN03 | 1.000000 | -58.30 |
| | 1,719.720 | | | | | .00 | |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/L |
|-------------|-------------------------------|-------------|-------------|------------------|----------------|----------------|--------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/L | BASE CURR GN/L | NET SECTY GN/L | NET BAS SECTY GN/L |
| | SHARES/PAR BASE PRINCIPAL NET | BASE | BASE COST | BASE SECTY GN/L | | | |
| 31387XPJ8 | TOTAL | | 27,164.88 | 240.69 L | | .00 | 240.69 L |
| 31387XZ84 | FNMA POOL 597538 | 2031/09/01 | 6.500 | 12MAY03 | 14MAY03 | 1.000000 | |
| WB1E | 318 | 880,779.49 | 880,845.49 | -66.00 | | .00 | -66.00 |
| | 844,872.410 | | | | | | |
| 31387YM26 | FNMA POOL 598077 | 2031/09/01 | 6.500 | 14AUG03 | 29SEP03 | 1.000000 | |
| WB1E | 575 | 172,456.78 | 172,213.91 | 242.87 | | .00 | 242.87 |
| | 168,039.190 | | | | | | |
| WB1E | 717 | 173,474.21 | 175,233.37 | -1,759.16 | 26SEP03 | 1.000000 | -1,759.16 |
| | 168,039.190 | | | | | .00 | |
| 31387YM26 | TOTAL | | 347,447.28 | -1,516.29 L | | .00 | -1,516.29 L |
| 31387YUA9 | FNMA POOL 598277 | 2016/07/01 | 6.000 | 30APR03 | 19MAY03 | 1.000000 | |
| WB2J | 063 | 850,542.81 | 846,429.64 | 4,113.17 | | .00 | 4,113.17 |
| | 811,731.880 | | | | | | |
| WB2J | 688 | 916,657.56 | 912,224.66 | 4,432.90 | 19MAY03 | 1.000000 | 4,432.90 |
| | 874,829.760 | | | | | .00 | |
| WB2J | CXL 688 | -916,657.56 | -912,224.66 | -4,432.90 | 19MAY03 | 1.000000 | -4,432.90 |
| | -874,829.760 | | | | | .00 | |
| WB2J | 786 | 850,542.81 | 846,429.64 | 4,113.17 | 19MAY03 | 1.000000 | 4,113.17 |
| | 811,731.880 | | | | | .00 | |
| WB2J | CXL 786 | -850,542.81 | -846,429.64 | -4,113.17 | 19MAY03 | 1.000000 | -4,113.17 |
| | -811,731.880 | | | | | .00 | |
| WB2J | 260 | 63,097.88 | 65,987.07 | -2,889.19 | 25MAY03 | 1.000000 | -2,889.19 |
| | 63,097.880 | | | | | .00 | |



STATE STREET

FOR PUBLIC DISCLOSURE

ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECY GN/LS |
|-------------|-------------------------|------------|------------|------------------|-----------------|-----------|--------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | BASE COST | LOCAL SECY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECY GN/LS |
| 31387YUA9 | TOTAL | | | | | | |
| | 913,640.69 | | 912,416.71 | 1,223.98 L | | .00 | 1,223.98 L |
| 31387YUB7 | FNMA POOL 598278 | 2016/07/01 | 5.500 | 07JUL03 | 17JUL03 | 1.000000 | |
| WBIE ** | 639 | 57,181.13 | 57,267.19 | -86.86 | | .00 | -86.86 |
| | 55,081.160 | | | | | | |
| WBIE ** | 640 | 645,041.18 | 646,012.84 | -970.86 | 17JUL03 | 1.000000 | -970.86 |
| | 621,352.130 | | | | | .00 | |
| 31387YUB7 | TOTAL | | | | | | |
| | 702,222.31 | | 703,279.23 | -1,056.92 L | | .00 | -1,056.92 L |
| 31388AJWS | FNMA POOL 598877 | 2031/09/01 | 6.500 | 07JAN03 | 14JAN03 | 1.000000 | |
| WBIE ** | 774 | 281,636.97 | 278,358.68 | 3,278.29 | | .00 | 3,278.29 |
| | 270,256.630 | | | | | | |
| WBIE ** | 362 | 35,586.77 | 36,792.82 | -1,206.05 | 27JAN03 | 1.000000 | -1,206.05 |
| | 35,586.770 | | | | | .00 | |
| 31388AJWS | TOTAL | | | | | | |
| | 317,223.74 | | 315,151.50 | 2,072.24 L | | .00 | 2,072.24 L |
| 31388AQ49 | FNMA-POOL-599075 | 2031/08/01 | 7.000 | 14AUG03 | 15SEP03 | 1.000000 | |
| WBIF ** | 498 | 73,444.84 | 73,693.60 | -229.56 | | .00 | -229.56 |
| | 70,258.580 | | | | | | |
| WBIF ** | 711 | 88,765.48 | 88,199.34 | 566.14 | 15SEP03 | 1.000000 | 566.14 |
| | 84,088.080 | | | | | .00 | |
| WBIF ** | 711 | -88,765.48 | -88,199.34 | -566.14 | 15SEP03 | 1.000000 | -566.14 |
| | 84,088.080 | | | | | .00 | |
| WBIF ** | 738 | 87,924.68 | 88,199.34 | -274.74 | 15SEP03 | 1.000000 | -274.74 |
| | 84,088.080 | | | | | .00 | |
| WBIF ** | 738 | -87,924.68 | -88,199.34 | 274.74 | 15SEP03 | 1.000000 | 274.74 |
| | 84,088.080 | | | | | .00 | |
| WBIF ** | 738 | | | | 25SEP03 | 1.000000 | |
| | | | | | | .00 | |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECY GN/LS |
|-------------|-------------------------|--------------|--------------|------------------|-----------------|-----------|--------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | BASE COST | LOCAL SECY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECY GN/LS |
| | 680 | 13,829.58 | 14,555.59 | -726.01 | | .00 | -726.01 |
| | 13,829.580 | | | | | | |
| 31388AQ49 | TOTAL | | | | | | |
| | 87,293.62 | | 88,249.19 | -955.57 L | | .00 | -955.57 L |
| 31388AZ64 | FNMA POOL 599365 | 2031/08/01 | 6.500 | 07JAN03 | 14JAN03 | 1.000000 | |
| WBIE ** | 778 | 853,384.93 | 843,452.33 | 9,932.60 | | .00 | 9,932.60 |
| | 818,901.500 | | | | | | |
| WBIE ** | 363 | 67,982.45 | 70,286.35 | -2,303.90 | 27JAN03 | 1.000000 | -2,303.90 |
| | 67,982.450 | | | | | .00 | |
| 31388AZ64 | TOTAL | | | | | | |
| | 921,367.38 | | 913,738.68 | 7,628.70 L | | .00 | 7,628.70 L |
| 31388EWS8 | FNMA POOL 599649 | 2031/08/01 | 5.500 | 11FEB03 | 13FEB03 | 1.000000 | |
| WBZN ** | 069 | 1,016,773.60 | 1,012,555.27 | 4,218.33 | | .00 | 4,218.33 |
| | 999,900.300 | | | | | | |
| 31388B4Y5 | FNMA POOL 600339 | 2030/09/01 | 6.500 | 12MAY03 | 14MAY03 | 1.000000 | |
| WBIE ** | 386 | 725,079.14 | 725,133.48 | -54.34 | | .00 | -54.34 |
| | 695,519.560 | | | | | | |
| 31388CQT0 | FNMA POOL 600866 | 2031/09/01 | 7.000 | 16APR03 | 12JUN03 | 1.000000 | |
| WBIF ** | 480 | 101,696.24 | 101,299.93 | 396.33 | | .00 | 396.33 |
| | 96,609.190 | | | | | | |
| 31388CTQ5 | FNMA POOL 600959 | 2031/08/01 | 6.500 | 07JAN03 | 14JAN03 | 1.000000 | |
| WBIE ** | 779 | 213,373.82 | 210,890.37 | 2,483.45 | | .00 | 2,483.45 |
| | 204,751.850 | | | | | | |
| WBIE ** | 364 | 18,558.35 | 19,187.29 | -628.94 | 27JAN03 | 1.000000 | -628.94 |
| | 18,558.350 | | | | | .00 | |
| 31388CTQ5 | TOTAL | | | | | | |
| | 231,932.17 | | 230,877.66 | 1,854.51 L | | .00 | 1,854.51 L |

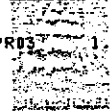


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ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|-------------|-------------|----------------------|-----------------|-----------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| | SHARES/PAR | BASE | BASE | BASE | | | |
| 31388CUM0 | FNMA POOL 600988 | 2031/08/01 | 6.500 | 12MAY03 | 14MAY03 | 1.000000 | |
| WBIE ** | 326 | 166,282.12 | 166,294.56 | -12.44 | | .00 | -12.44 |
| | 159,503.220 | | | | | | |
| WBIE ** | CXL 326 | -166,282.12 | -166,294.56 | 12MAY03 12.44 | 14MAY03 | 1.000000 .00 | 12.44 |
| | -159,503.220 | | | | | | |
| WBIE ** | 356 | 83,141.05 | 83,147.28 | 12MAY03 -6.23 | 14MAY03 | 1.000000 .00 | -6.23 |
| | 79,751.610 | | | | | | |
| WBIE ** | 357 | 83,141.05 | 83,147.28 | 12MAY03 -6.23 | 14MAY03 | 1.000000 .00 | -6.23 |
| | 79,751.610 | | | | | | |
| 31388CUM0 | TOTAL | 166,282.10 | 166,294.56 | -12.46 L | | .00 | -12.46 L |
| 31388C2D1 | FNMA POOL 601172 | 2016/09/01 | 6.500 | 15JAN03 | 21JAN03 | 1.000000 | |
| WB10 ** | 694 | 599,239.98 | 583,046.84 | 16,193.14 | | .00 | 16,193.14 |
| | 566,992.290 | | | | | | |
| 31388DBL1 | FNMA POOL 601343 | 2031/09/01 | 6.500 | 07JAN03 | 14JAN03 | 1.000000 | |
| WBIE ** | 777 | 896,584.94 | 886,148.59 | 10,436.35 | | .00 | 10,436.35 |
| | 860,355.900 | | | | | | |
| WBIE ** | 365 | 70,202.57 | 72,581.76 | 27JAN03 -2,379.19 | 27JAN03 | 1.000000 .00 | -2,379.19 |
| | 70,202.570 | | | | | | |
| WBIE ** | 048 | 56,517.76 | 56,167.47 | 28MAR03 350.29 | 14APR03 | 1.000000 .00 | 350.29 |
| | 54,217.740 | | | | | | |
| WBIE ** | CXL 048 | -56,517.76 | -56,167.47 | 28MAR03 -350.29 | 14APR03 | 1.000000 .00 | -350.29 |
| | -54,217.740 | | | | | | |
| WBIE ** | 281 | 47,029.20 | 46,737.71 | 28MAR03 291.49 | 14APR03 | 1.000000 .00 | 291.49 |
| | 45,115.320 | | | | | | |
| WBIE ** | 730 | 9,102.42 | 9,464.69 | 25APR03 -362.27 | 25APR03 | 1.000000 .00 | -362.27 |
| | 9,102.420 | | | | | | |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|--------------|--------------|--------------------|-----------------|-----------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| | SHARES/PAR | BASE | BASE | BASE | | | |
| 31388DBL1 | TOTAL | 1,022,919.13 | 1,014,932.75 | 7,986.38 L | | .00 | 7,986.38 L |
| 31388D2L1 | FNMA POOL 602079 | 2016/09/01 | 5.500 | 31JUL03 | 18AUG03 | 1.000000 | |
| WBIE ** | 565 | 1,023,515.81 | 1,037,500.19 | -13,984.38 | | .00 | -13,984.38 |
| | 1,000,000.180 | | | | | | |
| WBIE ** | 575 | 44,029.28 | 44,630.85 | 31JUL03 -601.57 | 18AUG03 | 1.000000 .00 | -601.57 |
| | 43,017.690 | | | | | | |
| 31388D2L1 | TOTAL | 1,067,545.09 | 1,082,131.04 | -14,585.95 L | | .00 | -14,585.95 L |
| 31388EB62 | FNMA POOL 602261 | 2016/12/01 | 5.500 | 14MAY03 | 05AUG03 | 1.000000 | |
| WBIE ** | 156 | 25,072.32 | 24,856.91 | 215.41 | | .00 | 215.41 |
| | 24,079.960 | | | | | | |
| 31388EFS0 | FNMA POOL 602377 | 2016/08/01 | 6.000 | 04FEB03 | 19FEB03 | 1.000000 | |
| WBIE ** | 393 | 33,857.28 | 33,682.91 | 174.37 | | .00 | 174.37 |
| | 32,346.110 | | | | | | |
| 31388EYC4 | FNMA POOL 602987 | 2016/10/01 | 6.000 | 04FEB03 | 02APR03 | 1.000000 | |
| WBIE ** | 392 | 275,920.92 | 274,499.93 | 1,420.99 | | .00 | 1,420.99 |
| | 263,605.600 | | | | | | |
| 31388FFWB | FNMA POOL 603281 | 2031/09/01 | 6.500 | 12MAY03 | 14MAY03 | 1.000000 | |
| WBIE ** | 290 | 73,474.68 | 73,480.19 | -5.51 | | .00 | -5.51 |
| | 70,479.310 | | | | | | |
| 31388FNW9 | FNMA POOL 603505 | 2031/07/01 | 6.500 | 01DEC03 | 11DEC03 | 1.000000 | |
| WBIE ** | 233 | 44,780.89 | 44,041.72 | 739.17 | | .00 | 739.17 |
| | 43,004.860 | | | | | | |
| 31388FWA7 | FNMA POOL 603741 | 2031/11/01 | 6.000 | 10JAN03 | 13FEB03 | 1.000000 | |
| WBIE ** | 087 | 272,278.14 | 273,115.06 | -836.92 | | .00 | -836.92 |
| | 264,508.210 | | | | | | |



STATE STREET

FOR PUBLIC DISCLOSURE

ATTACHMENT O

| ASSET ID SM SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 31388JKQ7 | FNMA POOL 606103 | 2016/11/01 | 5.500 | 14MAY03 | 05AUG03 | 1.000000 | |
| WBIE | 155 573,104.240 | | 594,722.40 | 5,126.59 | | .00 | 5,126.59 |
| 31388JXG5 | FNMA POOL 606479 | 2031/09/01 | 6.500 | 14AUG03 | 29SEP03 | 1.000000 | |
| WBIE | 570 46,384.040 | | 47,603.43 | 67.04 | | .00 | 67.04 |
| WBIE | 716 46,384.040 | | 47,884.27 | -295.33 | 04SEP03 | 1.000000 | -295.33 |
| 31388JXG5 | TOTAL | | 95,487.70 | -228.29 L | | .00 | -228.29 L |
| 31388J3G0 | FNMA POOL 606599 | 2031/10/01 | 6.500 | 07JAN03 | 14JAN03 | 1.000000 | |
| WBIE | 786 27,971.560 | | 29,149.42 | 339.33 | | .00 | 339.33 |
| WBIE | 346 1,481.530 | | 1,481.53 | -58.22 | 27JAN03 | 1.000000 | -58.22 |
| 31388J3G0 | TOTAL | | 30,630.95 | 289.11 L | | .00 | 289.11 L |
| 31388KCC0 | FNMA POOL 606895 | 2031/10/01 | 7.000 | 16APR03 | 12JUN03 | 1.000000 | |
| WBIF | 406 5,391,802.490 | | 5,675,714.59 | 24,664.48 | | .00 | 24,664.48 |
| 31388KJG0 | FNMA POOL 606943 | 2031/10/01 | 6.500 | 14AUG03 | 15SEP03 | 1.000000 | |
| WBIE | 712 665,330.060 | | 682,820.94 | 961.61 | | .00 | 961.61 |
| WBIE | CXL 712 -665,330.060 | | -682,820.94 | -961.61 | 14AUG03 | 1.000000 | -961.61 |
| WBIE | 843 665,330.060 | | 682,820.94 | 961.61 | 14AUG03 | 1.000000 | 961.61 |



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| ASSET ID SM SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 31388KJG0 | TOTAL | | 682,820.94 | 961.61 L | | .00 | 961.61 L |
| 31388KQ05 | FNMA POOL 607161 | 2016/11/01 | 5.500 | 14MAY03 | 19MAY03 | 1.000000 | |
| WBIE | 157 859,731.680 | | 895,162.03 | 7,690.57 | | .00 | 7,690.57 |
| 31388KMY4 | FNMA POOL 607343 | 2031/11/01 | 6.500 | 12MAY03 | 14MAY03 | 1.000000 | |
| WBIE | 227 348,406.020 | | 363,296.60 | -27.22 | | .00 | -27.22 |
| 31388LDX5 | FNMA POOL 607710 | 2031/11/01 | 6.500 | 07JAN03 | 14JAN03 | 1.000000 | |
| WBIE | 800 798,509.180 | | 832,133.90 | 9,687.93 | | .00 | 9,687.93 |
| WBIE | 367 67,615.670 | | 67,615.65 | -2,291.44 | 27JAN03 | 1.000000 | -2,291.44 |
| 31388LDX5 | TOTAL | | 899,749.55 | 7,396.29 L | | .00 | 7,396.29 L |
| 31388LNZ9 | FNMA POOL 608000 | 2031/11/01 | 6.500 | 07JAN03 | 14JAN03 | 1.000000 | |
| WBIE | 809 19,535.160 | | 20,357.75 | 237.01 | | .00 | 237.01 |
| WBIE | 369 1,548.510 | | 1,548.51 | -52.49 | 27JAN03 | 1.000000 | -52.49 |
| 31388LNZ9 | TOTAL | | 21,906.26 | 184.52 L | | .00 | 184.52 L |
| 31388LVJ6 | FNMA POOL 608217 | 2017/01/01 | 6.000 | 04FEB03 | 19FEB03 | 1.000000 | |
| WBIE | 391 697,967.000 | | 730,575.23 | 3,762.48 | | .00 | 3,762.48 |

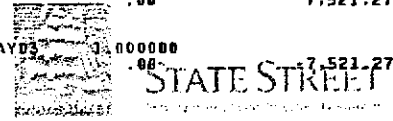


STATE STREET
 Serving Institutional Investors Worldwide

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ATTACHMENT O

| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 3138RLYN4 | FNMA POOL 608317 | 2031/09/01 | 7.000 | 08JUL03 | 20AUG03 | 1.000000 | |
| ** WB1Q ** | 741 17,796.280 | | 18,726.42 | 509.58 | | .00 | 509.50 |
| ** WB1F ** | 147 287,788.820 | | 303,122.57 | 1,327.84 | 09JUL03 | 1.000000 | 1,327.84 |
| 3138BLYN4 | TOTAL | | 321,848.99 | 1,837.34 L | | .00 | 1,837.34 L |
| 3138RMD62 | FNMA POOL 608625 | 2016/10/01 | 6.000 | 02JUN03 | 17JUN03 | 1.000000 | |
| ** WB2J ** | 313 620,819.210 | | 646,670.51 | -388.08 | | .00 | -388.08 |
| ** WB2J ** | CXL 313 -620,819.210 | | -646,670.51 | 388.08 | 02JUN03 | 1.000000 | 388.08 |
| ** WB2J ** | 432 606,381.320 | | 631,631.42 | -379.05 | 02JUN03 | 1.000000 | -379.05 |
| ** WB2J ** | 691 14,437.890 | | 14,437.89 | -654.09 | 25JUN03 | 1.000000 | -654.09 |
| 3138RMD62 | TOTAL | | 646,869.31 | -1,033.14 L | | .00 | -1,033.14 L |
| 31388MTR9 | FNMA POOL 609060 | 2016/09/01 | 5.500 | 14MAY03 | 19MAY03 | 1.000000 | |
| ** WB1E ** | 159 179,735.980 | | 187,143.07 | 1,607.80 | | .00 | 1,607.80 |
| 31388NEU6 | FNMA POOL 609547 | 2016/10/01 | 6.000 | 30APR03 | 19MAY03 | 1.000000 | |
| ** WB2J ** | 061 1,365,878.770 | | 1,431,184.85 | 6,940.99 | | .00 | 6,940.99 |
| ** WB2J ** | 678 1,480,068.240 | | 1,550,834.01 | 7,521.27 | 30APR03 | 1.000000 | 7,521.27 |
| ** WB2J ** | CXL 678 -1,480,068.240 | | -1,550,834.01 | -7,521.27 | 30APR03 | 1.000000 | -7,521.27 |



FOR PUBLIC DISCLOSURE

| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| ** WB2J ** | 784 1,365,878.770 | | 1,431,184.85 | 6,940.99 | 30APR03 | 1.000000 | 6,940.99 |
| ** WB2J ** | CXL 784 -1,365,878.770 | | -1,431,184.85 | -6,940.99 | 30APR03 | 1.000000 | -6,940.99 |
| ** WB2J ** | 268 114,189.470 | | 114,189.47 | -5,229.38 | 25MAY03 | 1.000000 | -5,229.38 |
| 31388NEU6 | TOTAL | | 1,545,374.32 | 1,711.61 L | | .00 | 1,711.61 L |
| 31388NGD2 | FNMA POOL 609596 | 2031/11/01 | 6.500 | 28MAR03 | 14APR03 | 1.000000 | |
| ** WB1E ** | 038 821,187.100 | | 856,023.40 | 5,307.63 | | .00 | 5,307.63 |
| ** WB1E ** | CXL 038 -821,187.100 | | -856,023.40 | -5,307.63 | 28MAR03 | 1.000000 | -5,307.63 |
| ** WB1E ** | 278 755,951.410 | | 788,020.29 | 4,885.99 | 28MAR03 | 1.000000 | 4,885.99 |
| ** WB1E ** | 771 65,235.690 | | 65,235.69 | -2,596.36 | 25APR03 | 1.000000 | -2,596.36 |
| 31388NGD2 | TOTAL | | 853,255.98 | 2,289.63 L | | .00 | 2,289.63 L |
| 31388NM56 | FNMA POOL 610066 | 2031/12/01 | 6.500 | 07JAN03 | 14JAN03 | 1.000000 | |
| ** WB1E ** | 810 251,340.580 | | 261,924.37 | 3,049.67 | | .00 | 3,049.67 |
| ** WB1E ** | 370 5,822.000 | | 5,822.00 | -197.33 | 27JAN03 | 1.000000 | -197.33 |



FOR PUBLIC DISCLOSURE

ATTACHMENT O

| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------|---|---------------------------|-----------|--------------------------------------|
| 31388NWS6 | TOTAL | | 267,746.37 | 264,894.03 | 2,852.34 L | .00 | 2,852.34 L |
| 31388N2T2 | FNMA POOL 610186 | 2031/10/01 | 7.000 | 14AUG03 | 15SEP03 | 1.000000 | |
| » WBIF » | 495 305,078.000 | | 318,997.27 | | | .00 | -995.04 |
| » WBIF » | 712 305,454.000 | | 322,445.01 | 14AUG03 | 15SEP03 | 1.000000 | 2,058.28 |
| » WBIF » | CXL 712 -305,454.000 | | -322,445.01 | 14AUG03 | 15SEP03 | 1.000000 | -2,058.28 |
| » WBIF » | 734 305,454.000 | | 319,391.26 | 14AUG03 | 15SEP03 | 1.000000 | -996.27 |
| » WBIF » | CXL 734 -305,454.000 | | -319,391.26 | 14AUG03 | 15SEP03 | 1.000000 | 996.27 |
| » WBIF » | 676 376.000 | | 376.00 | 25SEP03 | 25SEP03 | 1.000000 | -19.79 |
| 31388N2T2 | TOTAL | | 319,374.07 | 320,300.90 | -1,014.83 L | .00 | -1,014.83 L |
| 31388PCL3 | FNMA POOL 610375 | 2031/10/01 | 6.500 | 12MAY03 | 14MAY03 | 1.000000 | |
| » WBIE » | 245 13,553.990 | | 14,130.03 | | | .00 | -1.06 |
| 31388PCR0 | FNMA POOL 610300 | 2031/10/01 | 7.000 | 16APR03 | 12JUN03 | 1.000000 | |
| » WBIF » | 412 325,542.390 | | 342,604.23 | | | .00 | 1,335.96 |
| 31388PRR4 | FNMA POOL 610796 | 2031/10/01 | 7.000 | 09JUL03 | 14JUL03 | 1.000000 | |
| » WBIF » | 135 268,005.550 | | 282,285.22 | | | .00 | 1,237.02 |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------|---|---------------------------|-----------|--------------------------------------|
| 31388PTR2 | FNMA POOL 610860 | 2031/12/01 | 6.500 | 07JAN03 | 14JAN03 | 1.000000 | |
| » WBIE » | 805 602,474.290 | | 627,844.11 | | | .00 | 7,310.20 |
| » WBIE » | 371 308,801.530 | | 308,801.53 | 27JAN03 | 27JAN03 | 1.000000 | -10,466.09 |
| 31388PTR2 | TOTAL | | 936,645.64 | 939,801.53 | -3,155.89 L | .00 | -3,155.89 L |
| 31388PVF2 | FNMA POOL 611010 | 2016/12/01 | 6.000 | 04FEB03 | 19FEB03 | 1.000000 | |
| » WBIE » | 395 30,059.020 | | 31,463.34 | | | .00 | 162.04 |
| 31388QE88 | FNMA POOL 611359 | 2031/10/01 | 7.000 | 08JAN03 | 14JAN03 | 1.000000 | |
| » WBIE » | 847 76,309.950 | | 80,357.95 | | | .00 | 494.82 |
| » WBIE » | CXL 847 -76,309.950 | | -80,357.95 | 08JAN03 | 14JAN03 | 1.000000 | -494.82 |
| 31388QE88 | TOTAL | | .00 | .00 L | | .00 | .00 L |
| 31388QHT9 | FNMA POOL 611442 | 2016/11/01 | 6.000 | 04FEB03 | 19FEB03 | 1.000000 | |
| » WBIE » | 397 27,890.760 | | 29,193.78 | | | .00 | 150.35 |
| 31388ONN5 | FNMA POOL 611597 | 2032/02/01 | 5.500 | 23JUL03 | 13AUG03 | 1.000000 | |
| » WBIE » | 275 484,251.050 | | 491,212.16 | | | .00 | -7,263.76 |
| » WBIE » | CXL 275 -484,251.050 | | -491,212.16 | 23JUL03 | 13AUG03 | 1.000000 | 7,263.76 |
| » WBIE » | 800 484,251.050 | | 491,212.16 | 23JUL03 | 13AUG03 | 1.000000 | -7,263.76 |



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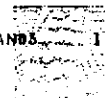
| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|------------|------------|-------------------|-----------------|---------------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE | BASE COST | BASE SECTY GN/LS | BASE | NET BAS SECTY GN/LS | NET BAS SECTY GN/LS |
| 313880NMS | TOTAL | | | | | | |
| | 491,212.16 | | 498,475.92 | | | .00 | -7,263.76 L |
| 313880U31 | FNMA POOL 611802 | 2032/08/01 | 6.500 | 14AUG03 | 29SEP03 | 1.000000 | |
| WB1E | 580 | 192,939.15 | 192,667.44 | 271.71 | | .00 | 271.71 |
| | 187,996.890 | | | | | | |
| WB1E | 715 | 194,077.41 | 196,045.51 | -1,968.10 | 04SEP03 | 26SEP03 | 1.000000 |
| | 187,996.890 | | | | | .00 | -1,968.10 |
| 313880U31 | TOTAL | | | | | | |
| | 387,016.56 | | 388,712.95 | | | .00 | -1,696.39 L |
| 3138804G9 | FNMA POOL 612071 | 2016/11/01 | 5.500 | 14MAY03 | 05AUG03 | 1.000000 | |
| WB1E | 158 | 133,136.82 | 131,993.01 | 1,143.81 | | .00 | 1,143.81 |
| | 127,867.290 | | | | | | |
| 31388RSV0 | FNMA POOL 612632 | 2031/10/01 | 7.000 | 09JUL03 | 14JUL03 | 1.000000 | |
| WB1F | 149 | 237,923.59 | 236,880.99 | 1,042.60 | | .00 | 1,042.60 |
| | 225,888.000 | | | | | | |
| 31388RTP2 | FNMA POOL 612658 | 2016/10/01 | 5.500 | 31JUL03 | 18AUG03 | 1.000000 | |
| WB1E | 463 | 43,325.09 | 43,917.04 | -591.95 | | .00 | -591.95 |
| | 42,329.680 | | | | | | |
| 31388SBE4 | FNMA POOL 613037 | 2030/03/01 | 1.000 | 25MAR03 | 25MAR03 | 1.000000 | |
| WB2P | 667 | 153,602.23 | 157,730.49 | -4,128.26 | | .00 | -4,128.26 |
| | 153,602.230 | | | | | | |
| WB2P | 222 | 188,397.88 | 193,436.75 | -5,038.87 | 27MAY03 | 27MAY03 | 1.000000 |
| | 188,397.880 | | | | | .00 | -5,038.87 |
| 31388SBE4 | TOTAL | | | | | | |
| | 342,000.11 | | 351,167.24 | | | .00 | -9,167.13 L |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|-------------|-------------|-------------------|-----------------|---------------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE | BASE COST | BASE SECTY GN/LS | BASE | NET BAS SECTY GN/LS | NET BAS SECTY GN/LS |
| 31388S2G9 | FNMA POOL 613775 | 2016/11/01 | 6.000 | 30APR03 | 19MAY03 | 1.000000 | |
| WB2J | 049 | 326,257.78 | 322,637.65 | 3,620.13 | | .00 | 3,620.13 |
| | 311,370.380 | | | | | | |
| WB2J | 664 | 356,357.37 | 352,403.27 | 3,954.10 | 30APR03 | 19MAY03 | 1.000000 |
| | 340,096.510 | | | | | .00 | 3,954.10 |
| WB2J | CXL 664 | -356,357.37 | -352,403.27 | -3,954.10 | 30APR03 | 19MAY03 | 1.000000 |
| | -340,096.510 | | | | | .00 | -3,954.10 |
| WB2J | 785 | 326,257.78 | 322,637.65 | 3,620.13 | 30APR03 | 19MAY03 | 1.000000 |
| | 311,370.380 | | | | | .00 | 3,620.13 |
| WB2J | CXL 785 | -326,257.78 | -322,637.65 | -3,620.13 | 30APR03 | 19MAY03 | 1.000000 |
| | -311,370.380 | | | | | .00 | -3,620.13 |
| WB2J | 241 | 28,726.13 | 29,794.45 | -1,068.32 | 27MAY03 | 27MAY03 | 1.000000 |
| | 28,726.130 | | | | | .00 | -1,068.32 |
| 31388S2G9 | TOTAL | | | | | | |
| | 354,983.91 | | 352,432.10 | | | .00 | 2,551.81 L |
| 31388S2P9 | FNMA POOL 613782 | 2031/11/01 | 6.500 | 07JAN03 | 14JAN03 | 1.000000 | |
| WB1E | 886 | 843,208.83 | 833,391.96 | 9,816.87 | | .00 | 9,816.87 |
| | 809,136.590 | | | | | | |
| WB1E | 372 | 66,323.51 | 68,571.34 | -2,247.83 | 27JAN03 | 27JAN03 | 1.000000 |
| | 66,323.510 | | | | | .00 | -2,247.83 |
| 31388S2P9 | TOTAL | | | | | | |
| | 909,532.34 | | 901,963.30 | | | .00 | 7,569.04 L |
| 31388TG20 | FNMA POOL 614116 | 2031/12/01 | 6.500 | 07JAN03 | 14JAN03 | 1.000000 | |
| WB1E | 759 | 14,280.17 | 14,113.91 | 166.26 | | .00 | 166.26 |
| | 13,703.140 | | | | | | |
| WB1E | 373 | 1,500.02 | 1,550.87 | -50.85 | 27JAN03 | 27JAN03 | 1.000000 |
| | 1,500.020 | | | | | .00 | -50.85 |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|-----------|--------------------------------------|
| 31388TG20 | TOTAL | | 15,788.19 | 15,664.78 | 115.41 L | .00 | 115.41 L |
| 31388TOX4 | FNMA POOL 614370 | 2032/01/01 | 6.000 | 24MAR03 | 13MAY03 | 1.000000 | |
| ** WB1E ** | 209 | | 144,162.78 | 144,687.41 | -524.63 | .00 | -524.63 |
| | 139,980.200 | | | | | | |
| 31388TU68 | FNMA POOL 614505 | 2016/11/01 | 6.000 | 04FEB03 | 19FEB03 | 1.000000 | |
| ** WB1E ** | 394 | | 819,358.47 | 815,138.75 | 4,219.72 | .00 | 4,219.72 |
| | 782,787.618 | | | | | | |
| 31388TVD2 | FNMA POOL 614512 | 2016/11/01 | 5.500 | 14MAY03 | 03JUN03 | 1.000000 | |
| ** WB1E ** | 162 | | 82,855.63 | 82,143.80 | 711.83 | .00 | 711.83 |
| | 79,576.228 | | | | | | |
| 31388UJZ4 | FNMA POOL 615088 | 2032/01/01 | 6.000 | 14APR03 | 12JUN03 | 1.000000 | |
| ** WB1E ** | 141 | | 435,650.98 | 435,684.81 | -33.83 | .00 | -33.83 |
| | 422,865.890 | | | | | | |
| 31388UPH7 | FNMA POOL 615224 | 2016/11/01 | 6.000 | 04FEB03 | 19FEB03 | 1.000000 | |
| ** WB1E ** | 398 | | 25,373.28 | 25,242.41 | 130.67 | .00 | 130.67 |
| | 24,248.780 | | | | | | |
| 31388WB2 | FNMA POOL 615442 | 2031/11/01 | 6.500 | 01DEC03 | 11DEC03 | 1.000000 | |
| ** WB1E ** | 238 | | 31,407.75 | 31,086.82 | 521.73 | .00 | 521.73 |
| | 30,355.590 | | | | | | |
| 31388VFC7 | FNMA POOL 615863 | 2017/02/01 | 5.500 | 07JUL03 | 17JUL03 | 1.000000 | |
| ** WB1E ** | 642 | | 173,359.66 | 173,620.59 | -260.93 | .00 | -260.93 |
| | 166,993.050 | | | | | | |
| 31388VSL3 | FNMA POOL 616223 | 2016/11/01 | 5.500 | 16JUL03 | 20AUG03 | 1.000000 | |
| ** WB1E ** | 832 | | 202,364.48 | 202,761.58 | -397.10 | .00 | -397.10 |
| | 195,491.650 | | | | | | |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|-----------|--------------------------------------|
| 31388VXS2 | FNMA POOL 616389 | 2016/12/01 | 6.000 | 02JUN03 | 17JUN03 | 1.000000 | |
| ** WB2J ** | 319 | | 488,031.50 | 488,153.12 | -121.62 | .00 | -121.62 |
| | 468,521.950 | | | | | | |
| ** WB2J ** | CXL 319 | | -488,031.50 | -488,153.12 | 121.62 | .00 | 121.62 |
| | -468,521.950 | | | | | | |
| ** WB2J ** | 418 | | 394,318.86 | 394,417.13 | -98.27 | .00 | -98.27 |
| | 378,555.570 | | | | | | |
| ** WB2J ** | 692 | | 89,966.38 | 94,011.12 | -4,044.74 | .00 | -4,044.74 |
| | 89,966.388 | | | | | | |
| 31388VXS2 | TOTAL | | 484,285.24 | 488,428.25 | -4,143.81 L | .00 | -4,143.81 L |
| 31388WEV4 | FNMA POOL 616748 | 2031/12/01 | 6.500 | 07JAN03 | 14JAN03 | 1.000000 | |
| ** WB1E ** | 767 | | 169,222.54 | 167,252.25 | 1,970.31 | .00 | 1,970.31 |
| | 162,384.640 | | | | | | |
| ** WB1E ** | 374 | | 4,989.33 | 5,158.44 | -169.11 | .00 | -169.11 |
| | 4,989.330 | | | | | | |
| 31388WEV4 | TOTAL | | 174,211.89 | 172,410.69 | 1,801.20 L | .00 | 1,801.20 L |
| 31388W6F8 | FNMA POOL 617470 | 2031/12/01 | 6.500 | 07JAN03 | 14JAN03 | 1.000000 | |
| ** WB1E ** | 775 | | 288,057.55 | 284,783.68 | 3,353.95 | .00 | 3,353.95 |
| | 276,417.770 | | | | | | |
| ** WB1E ** | 375 | | 6,293.45 | 6,586.76 | -213.31 | .00 | -213.31 |
| | 6,293.458 | | | | | | |
| 31388W6F8 | TOTAL | | 294,351.00 | 291,210.36 | 3,140.64 L | .00 | 3,140.64 L |



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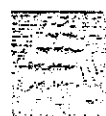
| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------------|-------------|-------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | | NET BAS SECTY GN/LS |
| | SHARES/PAR BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | | | |
| 31388W7B6 | FNMA POOL 617490 | 2031/12/01 | 7.000 | 14AUG03 | 15SEP03 | 1.000000 | |
| ** WB1F ** | 493 | 541,296.24 | 542,736.70 | -1,440.46 | | .00 | -1,440.46 |
| | 517,677.210 | | | | | | |
| ** WB1F ** | 710 | 600,751.48 | 596,644.08 | 4,107.40 | 14AUG03 | 1.000000 | 4,107.40 |
| | 569,095.540 | | | | 15SEP03 | .00 | |
| ** WB1F ** | CXL 710 | -600,751.48 | -596,644.08 | -4,107.40 | 14AUG03 | 1.000000 | -4,107.40 |
| | -569,095.540 | | | | 15SEP03 | .00 | |
| ** WB1F ** | 733 | 595,060.52 | 596,644.08 | -1,583.56 | 14AUG03 | 1.000000 | -1,583.56 |
| | 569,095.540 | | | | 15SEP03 | .00 | |
| ** WB1F ** | CXL 733 | -595,060.52 | -596,644.08 | 1,583.56 | 14AUG03 | 1.000000 | 1,583.56 |
| | -569,095.540 | | | | 15SEP03 | .00 | |
| ** WB1F ** | 682 | 51,418.33 | 54,094.17 | -2,675.84 | 25SEP03 | 1.000000 | -2,675.84 |
| | 51,418.330 | | | | 25SEP03 | .00 | |
| 31388W7B6 | TOTAL | | 596,830.87 | -4,116.30 L | | .00 | -4,116.30 L |
| 31388XAG9 | FNMA POOL 617507 | 2016/12/01 | 5.500 | 14MAY03 | 19MAY03 | 1.000000 | |
| ** WB1E ** | 163 | 108,580.90 | 107,648.06 | 932.84 | | .00 | 932.84 |
| | 104,283.290 | | | | | | |
| 31388XC02 | FNMA POOL 617577 | 2017/01/01 | 6.000 | 04FEB03 | 02APR03 | 1.000000 | |
| ** WB1E ** | 402 | 284,082.42 | 282,619.39 | 1,463.03 | | .00 | 1,463.03 |
| | 271,402.820 | | | | | | |
| 31388X6J8 | FNMA POOL 618373 | 2031/09/01 | 6.500 | 12MAY03 | 14MAY03 | 1.000000 | |
| ** WB1E ** | 293 | 72,593.73 | 72,599.17 | -5.44 | | .00 | -5.44 |
| | 69,634.270 | | | | | | |



STATE STREET
 100 NASSAU ST. NEW YORK, NY 10038

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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------------|--------------|--------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | | NET BAS SECTY GN/LS |
| | SHARES/PAR BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | | | |
| 31388X6K5 | FNMA POOL 618374 | 2031/08/01 | 6.500 | 07JAN03 | 14JAN03 | 1.000000 | |
| ** WB1E ** | 760 | 1,631,712.66 | 1,612,721.06 | 18,991.60 | | .00 | 18,991.60 |
| | 1,565,778.710 | | | | | | |
| ** WB1E ** | 376 | 224,401.74 | 232,006.58 | -7,604.84 | 27JAN03 | 1.000000 | -7,604.84 |
| | 224,401.730 | | | | 27JAN03 | .00 | |
| ** WB1E ** | 319 | 127,635.31 | 127,644.87 | -9.56 | 12MAY03 | 1.000000 | -9.56 |
| | 122,431.950 | | | | 14MAY03 | .00 | |
| 31388X6K5 | TOTAL | | 1,972,372.51 | 11,377.20 L | | .00 | 11,377.20 L |
| 31388X6Y5 | FNMA POOL 618387 | 2031/11/01 | 6.000 | 14APR03 | 12JUN03 | 1.000000 | |
| ** WB1E ** | 140 | 399,874.28 | 399,904.61 | -30.33 | | .00 | -30.33 |
| | 388,139.140 | | | | | | |
| ** WB1E ** | 142 | 415,371.03 | 415,402.53 | -31.50 | 14APR03 | 1.000000 | -31.50 |
| | 403,181.100 | | | | 12JUN03 | .00 | |
| 31388X6Y5 | TOTAL | | 815,307.14 | -61.83 L | | .00 | -61.83 L |
| 31388YCL4 | FNMA POOL 618475 | 2016/12/01 | 5.500 | 07JUL03 | 17JUL03 | 1.000000 | |
| ** WB1E ** | 643 | 432,052.36 | 432,702.65 | -650.29 | | .00 | -650.29 |
| | 416,185.300 | | | | | | |
| ** WB1E ** | 464 | 323,911.39 | 328,337.01 | -4,425.62 | 31JUL03 | 1.000000 | -4,425.62 |
| | 316,469.410 | | | | 18AUG03 | .00 | |
| ** WB1E ** | CXL 464 | -323,911.39 | -328,337.01 | 4,425.62 | 31JUL03 | 1.000000 | 4,425.62 |
| | -316,469.410 | | | | 18AUG03 | .00 | |
| 31388YCL4 | TOTAL | | 432,702.65 | -650.29 L | | .00 | -650.29 L |



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 100 NASSAU ST. NEW YORK, NY 10038

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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE BASE CURR GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|------------------------------|--------------------------------------|
| 31388YC42 | FNMA POOL 618491 | 2016/12/01 | 6.000 | 30APR03 | 19MAY03 | 1.000000 | |
| WB2J | 065 459,132.920 | | 481,085.21 | 5,343.38 | | .00 | 5,343.38 |
| WB2J | 665 516,087.990 | | 540,679.62 | 30APR03 6,005.29 | 19MAY03 | 1.000000 .00 | 6,005.29 |
| WB2J | CXL 665 -516,087.990 | | -540,679.62 | 30APR03 -6,005.29 | 19MAY03 | 1.000000 .00 | -6,005.29 |
| WB2J | 787 459,132.920 | | 481,085.21 | 30APR03 5,343.38 | 19MAY03 | 1.000000 .00 | 5,343.38 |
| WB2J | CXL 787 -459,132.920 | | -481,085.21 | 30APR03 -5,343.38 | 19MAY03 | 1.000000 .00 | -5,343.38 |
| WB2J | 243 56,875.078 | | 56,875.08 | 27MAY03 -2,115.78 | 27MAY03 | 1.000000 .00 | -2,115.78 |
| 31388YC42 | TOTAL | | 537,960.29 | 3,227.68 L | | .00 | 3,227.68 L |
| 31388YDA7 | FNMA POOL 618497 | 2016/11/01 | 5.500 | 05MAY03 | 17JUN03 | 1.000000 | |
| WB1E | 454 4,999,999.498 | | 5,193,163.53 | -9,960.94 | | .00 | -9,960.94 |
| WB1E | CXL 454 -4,999,999.498 | | -5,193,163.53 | 05MAY03 9,960.94 | 17JUN03 | 1.000000 .00 | 9,960.94 |
| WB1E | 645 221,754.258 | | 238,208.63 | 07JUL03 -346.49 | 17JUL03 | 1.000000 .00 | -346.49 |
| 31388YDA7 | TOTAL | | 238,208.63 | -346.49 L | | .00 | -346.49 L |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE BASE CURR GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|------------------------------|--------------------------------------|
| 31388YFM9 | FNMA POOL 618572 | 2031/09/01 | 7.000 | 24SEP03 | 15OCT03 | 1.000000 | |
| WB1Q | 698 249,678.428 | | 263,566.79 | -39.81 | | .00 | -39.81 |
| 31388YFW7 | FNMA POOL 618501 | 2031/08/01 | 7.000 | 08JAN03 | 16JAN03 | 1.000000 | |
| WB1E | 848 368,535.718 | | 388,825.38 | 2,389.73 | | .00 | 2,389.73 |
| WB1E | 849 919,514.878 | | 968,292.26 | 08JAN03 5,962.48 | 14JAN03 | 1.000000 .00 | 5,962.48 |
| 31388YFW7 | TOTAL | | 1,356,377.44 | 8,352.21 L | | .00 | 8,352.21 L |
| 31388YWP3 | FNMA POOL 619054 | 2017/02/01 | 5.500 | 14MAY03 | 19MAY03 | 1.000000 | |
| WB1E | 165 89,703.598 | | 93,400.36 | 882.43 | | .00 | 882.43 |
| 31388YXH8 | FNMA POOL 619088 | 2032/02/01 | 6.500 | 07JAN03 | 14JAN03 | 1.000000 | |
| WB1E | 751 54,880.628 | | 57,191.61 | 666.81 | | .00 | 666.81 |
| WB1E | 381 4,629.168 | | 4,629.15 | 27JAN03 -156.92 | 27JAN03 | 1.000000 .00 | -156.92 |
| 31388YXH8 | TOTAL | | 61,820.76 | 61,311.67 | 509.89 L | .00 | 509.89 L |
| 31388YXU1 | FNMA POOL 619091 | 2017/03/01 | 5.500 | 14MAY03 | 19MAY03 | 1.000000 | |
| WB1E | 161 85,399.888 | | 88,919.21 | 763.93 | | .00 | 763.93 |
| 31388YXY3 | FNMA POOL 619095 | 2032/05/01 | 6.500 | 07JAN03 | 14JAN03 | 1.000000 | |
| WB1E | 793 788,692.778 | | 821,984.13 | 9,573.99 | | .00 | 9,573.99 |
| WB1E | 385 40,055.888 | | 40,055.79 | 27JAN03 -1,357.77 | 27JAN03 | 000000 .00 | -1,357.77 |

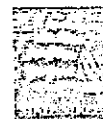


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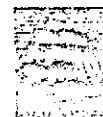
| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|------------|---------------|-------------------|-----------------|-----------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | | | |
| 31388XY3 | TOTAL | | 853,743.70 | 8,216.22 L | | .00 | 8,216.22 L |
| 31388YZU9 | FNMA POOL 619155 | 2032/03/01 | 6.500 | 10JAN03 | 26FEB03 | 1.000000 | |
| WBIE | 578 | | 66,187.99 | -9.94 | | .00 | -9.94 |
| | 63,632.740 | | | | | | |
| 31388Y4K5 | FNMA POOL 619226 | 2031/12/01 | 6.500 | 28MAR03 | 14APR03 | 1.000000 | |
| WBIE | 052 | | 1,727,613.28 | 10,713.97 | | .00 | 10,713.97 |
| | 1,657,307.200 | | 1,716,899.31 | | | | |
| WBIE | 052 | | -1,727,613.28 | -10,713.97 | 14APR03 | 1.000000 | -10,713.97 |
| | -1,657,307.200 | | -1,716,899.31 | | | .00 | |
| WBIE | 279 | | 1,572,620.55 | 9,752.77 | 14APR03 | 1.000000 | 9,752.77 |
| | 1,508,621.970 | | 1,562,867.78 | | | .00 | |
| WBIE | 772 | | 148,685.23 | -5,917.75 | 25APR03 | 1.000000 | -5,917.75 |
| | 148,685.230 | | 154,602.98 | | | .00 | |
| 31388Y4K5 | TOTAL | | 1,721,305.78 | 3,835.02 L | | .00 | 3,835.02 L |
| 31389AYN7 | FNMA POOL 620017 | 2032/02/03 | 5.500 | 11FEB03 | 13FEB03 | 1.000000 | |
| WB2M | 062 | | 1,016,773.61 | 4,218.33 | | .00 | 4,218.33 |
| | 999,989.300 | | 1,012,555.28 | | | | |
| 31389A6L2 | FNMA POOL 620175 | 2031/12/01 | 6.500 | 14AUG03 | 29SEP03 | 1.000000 | |
| WBIE | 577 | | 47,667.58 | 67.13 | | .00 | 67.13 |
| | 46,446.540 | | 47,600.45 | | | | |
| WBIE | 719 | | 47,948.80 | -486.23 | 04SEP03 | 1.000000 | -486.23 |
| | 46,446.540 | | 48,435.03 | | | .00 | |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|------------|------------|-------------------|-----------------|-----------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | | | |
| 31389A6L2 | TOTAL | | 96,035.48 | -419.10 L | | .00 | -419.10 L |
| 31389BAH4 | FNMA POOL 620208 | 2031/12/01 | 6.500 | 01DEC03 | 11DEC03 | 1.000000 | |
| WBIE | 228 | | 40,089.14 | 661.73 | | .00 | 661.73 |
| | 38,500.980 | | 39,427.41 | | | | |
| 31389BNS6 | FNMA POOL 620601 | 2032/01/01 | 5.500 | 23JUL03 | 13AUG03 | 1.000000 | |
| WBIE | 268 | | 31,088.99 | -459.73 | | .00 | -459.73 |
| | 30,648.420 | | 31,548.72 | | | | |
| WBIE | 268 | | -31,088.99 | 459.73 | 13AUG03 | 1.000000 | 459.73 |
| | -30,648.420 | | -31,548.72 | | | .00 | |
| WBIE | 798 | | 31,088.99 | -459.73 | 13AUG03 | 1.000000 | -459.73 |
| | 30,648.420 | | 31,548.72 | | | .00 | |
| 31389BNS6 | TOTAL | | 31,088.99 | -459.73 L | | .00 | -459.73 L |
| 31389BYR6 | FNMA POOL 620920 | 2016/12/01 | 5.500 | 14MAY03 | 03JUN03 | 1.000000 | |
| WBIE | 164 | | 128,584.73 | 1,104.70 | | .00 | 1,104.70 |
| | 123,495.370 | | 127,480.03 | | | | |
| 31389BZP9 | FNMA POOL 620950 | 2016/12/01 | 5.500 | 05MAY03 | 27JUN03 | 1.000000 | |
| WBIE | 025 | | 424,869.64 | -814.94 | | .00 | -814.94 |
| | 409,066.260 | | 425,684.58 | | | | |
| WBIE | 644 | | 19,102.07 | -28.75 | 07JUL03 | 1.000000 | -28.75 |
| | 18,400.550 | | 19,130.82 | | | .00 | |
| WBIE | 466 | | 627,037.90 | -1,041.12 | 18AUG03 | 1.000000 | -1,041.12 |
| | 605,742.270 | | 628,079.02 | | | .00 | |



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|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 31389B2P9 | TOTAL | | 1,071,089.61 | 1,072,894.42 | -1,884.81 L | .00 | -1,884.81 L |
| 31389CLB3 | FNMA POOL 621422 | 2032/05/01 | 7.000 | | 08JAN03 | 14JAN03 | 1.000000 |
| WB1E | 851 | 355,709.40 | 353,519.12 | 2,190.36 | | .00 | 2,190.36 |
| | 337,790.740 | | | | | | |
| WB1E | CXL 851 | -355,709.40 | -353,519.12 | -2,190.36 | 08JAN03 | 14JAN03 | 1.000000 |
| | -337,790.740 | | | | | .00 | -2,190.36 |
| 31389CLB3 | TOTAL | | .00 | .00 L | | .00 | .00 L |
| 31389CPN3 | FNMA POOL 621529 | 2017/03/01 | 6.500 | | 18MAR03 | 21APR03 | 1.000000 |
| WB2J | 374 | 315,596.02 | 314,066.93 | 1,529.09 | | .00 | 1,529.09 |
| | 298,171.620 | | | | | | |
| WB2J | CXL 374 | -315,596.02 | -314,066.93 | -1,529.09 | 18MAR03 | 21APR03 | 1.000000 |
| | -298,171.620 | | | | | .00 | -1,529.09 |
| WB2J | 513 | 279,639.21 | 278,284.33 | 1,354.88 | 18MAR03 | 21APR03 | 1.000000 |
| | 264,200.020 | | | | | .00 | 1,354.88 |
| WB2J | 642 | 33,971.60 | 35,870.05 | -1,898.45 | 25APR03 | 25APR03 | 1.000000 |
| | 33,971.600 | | | | | .00 | -1,898.45 |
| 31389CPN3 | TOTAL | | 313,610.81 | 314,154.38 | -543.57 L | .00 | -543.57 L |
| 31389C2N8 | FNMA POOL 621881 | 2017/01/01 | 5.500 | | 17OCT02 | 22OCT02 | 1.000000 |
| WB1Q | 141 | -128,505.96 | -117,356.30 | -3,149.66 | | .00 | -3,149.66 |
| | -117,898.270 | | | | | | |
| WB1Q | 391 | 120,505.96 | 117,356.31 | 3,149.65 | 17OCT02 | 20FEB03 | 1.000000 |
| | 117,898.280 | | | | | .00 | 3,149.65 |



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|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 31389C2N8 | TOTAL | | .00 | .01 | -.01 S | .00 | -.01 S |
| 31389DAV9 | FNMA POOL 622020 | 2017/01/01 | 6.000 | | 04FEB03 | 02APR03 | 1.000000 |
| WB1E | 401 | 272,108.30 | 270,698.97 | 1,401.33 | | .00 | 1,401.33 |
| | 259,955.500 | | | | | | |
| 31389DAW7 | FNMA POOL 622021 | 2016/12/01 | 6.000 | | 04FEB03 | 19FEB03 | 1.000000 |
| WB1E | 399 | 24,660.40 | 24,533.40 | 127.00 | | .00 | 127.00 |
| | 23,559.720 | | | | | | |
| 31389DBL0 | FNMA POOL 622043 | 2032/01/01 | 6.500 | | 07JAN03 | 14JAN03 | 1.000000 |
| WB1E | 789 | 283,842.41 | 281,468.78 | 2,373.63 | | .00 | 2,373.63 |
| | 195,605.500 | | | | | | |
| WB1E | 386 | 28,770.38 | 29,745.51 | -975.13 | 27JAN03 | 27JAN03 | 1.000000 |
| | 28,770.380 | | | | | .00 | -975.13 |
| 31389DBL0 | TOTAL | | 232,612.79 | 231,214.29 | 1,398.50 L | .00 | 1,398.50 L |
| 31389DF85 | FNMA POOL 622191 | 2016/12/01 | 6.000 | | 04FEB03 | 19FEB03 | 1.000000 |
| WB1E | 400 | 26,720.91 | 26,583.30 | 137.61 | | .00 | 137.61 |
| | 25,528.240 | | | | | | |
| 31389DC92 | FNMA POOL 622224 | 2032/03/01 | 7.000 | | 16APR03 | 12JUN03 | 1.000000 |
| WB1F | 376 | 309,390.05 | 308,182.18 | 1,207.87 | | .00 | 1,207.87 |
| | 293,913.660 | | | | | | |
| 31389DHR1 | FNMA POOL 622240 | 2032/07/01 | 7.000 | | 24SEP03 | 15OCT03 | 1.000000 |
| WB1Q | 781 | 792,163.74 | 792,288.99 | -117.25 | | .00 | -117.25 |
| | 750,421.540 | | | | | | |
| 31389DQH3 | FNMA POOL 622456 | 2016/12/01 | 6.000 | | 04FEB03 | 02APR03 | 1.000000 |
| WB1E | 404 | 31,942.82 | 31,778.31 | 164.51 | | .00 | 164.51 |
| | 30,517.100 | | | | | | |

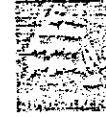


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|-------------------------|--|------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 31389DQRI | FNMA POOL 622464 | 2016/12/01 | 5.500 | 14MAY03 | 03JUN03 | 1.000000 | |
| WB1E | 172 323,840.40 | | 321,058.21 | 2,782.19 | | .00 | 2,782.19 |
| | 311,022.860 | | | | | | |
| 31389DTC1 | FNMA POOL 622547 | 2031/09/01 | 7.000 | 15MAY03 | 12JUN03 | 1.000000 | |
| WB2L | 551 3,103,423.30 | | 2,975,845.85 | 127,577.45 | | .00 | 127,577.45 |
| | 2,934,679.240 | | | | | | |
| WB2L | 551 3,103,423.30 | | -2,975,845.85 | -127,577.45 | 15MAY03 | 1.000000 | -127,577.45 |
| | -2,934,679.240 | | | | 12JUN03 | .00 | |
| WB2L | 690 2,856,490.82 | | 2,747,944.16 | 108,546.66 | 15MAY03 | 1.000000 | 108,546.66 |
| | 2,701,173.350 | | | | 12JUN03 | .00 | |
| WB2L | 793 233,505.89 | | 237,545.04 | -4,039.15 | 25JUN03 | 1.000000 | -4,039.15 |
| | 233,505.890 | | | | 25JUN03 | .00 | |
| 31389DTC1 | TOTAL | | 2,985,489.20 | 104,507.51 L | | .00 | 104,507.51 L |
| | 3,089,996.71 | | | | | | |
| 31389DUB1 | FNMA POOL 622578 | 2016/12/01 | 5.500 | 14MAY03 | 19MAY03 | 1.000000 | |
| WB1E | 168 122,267.17 | | 121,216.74 | 1,050.43 | | .00 | 1,050.43 |
| | 117,427.860 | | | | | | |
| 31389DVJ3 | FNMA POOL 622617 | 2032/01/01 | 7.000 | 16APR03 | 12JUN03 | 1.000000 | |
| WB1F | 415 298,419.14 | | 297,254.75 | 1,164.39 | | .00 | 1,164.39 |
| | 283,491.540 | | | | | | |
| 31389DSC7 | FNMA POOL 622843 | 2016/12/01 | 5.500 | 14MAY03 | 03JUN03 | 1.000000 | |
| WB1E | 160 361,556.20 | | 358,449.98 | 3,106.22 | | .00 | 3,106.22 |
| | 347,245.870 | | | | | | |
| 31389DGR3 | FNMA POOL 622880 | 2032/01/01 | 6.500 | 11FEB03 | 20FEB03 | 1.000000 | |
| WB1H | 656 104,239.66 | | 104,020.94 | 218.72 | | .00 | 218.72 |
| | 99,990.090 | | | | | | |



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|-------------------------|--|------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 31389EBCB | FNMA POOL 622935 | 2032/03/01 | 6.500 | 12MAY03 | 14MAY03 | 1.000000 | |
| WB1E | 313 112,054.04 | | 112,062.44 | -8.40 | | .00 | -8.40 |
| | 107,485.890 | | | | | | |
| 31389E3W3 | FNMA POOL 623713 | 2032/02/01 | 6.500 | 06NOV03 | 13NOV03 | 1.000000 | |
| WB1Q | 544 139,736.85 | | 138,986.50 | 750.35 | | .00 | 750.35 |
| | 134,564.520 | | | | | | |
| 31389FBS0 | FNMA POOL 623849 | 2017/01/01 | 6.000 | 04FEB03 | 02APR03 | 1.000000 | |
| WB1E | 406 729,865.44 | | 726,106.62 | 3,758.82 | | .00 | 3,758.82 |
| | 697,288.970 | | | | | | |
| 31389FCR1 | FNMA POOL 623880 | 2017/02/01 | 6.000 | 04FEB03 | 02APR03 | 1.000000 | |
| WB1E | 405 775,631.77 | | 771,637.25 | 3,994.52 | | .00 | 3,994.52 |
| | 741,012.590 | | | | | | |
| 31389FC17 | FNMA POOL 623882 | 2017/02/01 | 6.000 | 04FEB03 | 31MAR03 | 1.000000 | |
| WB1E | 797 719,772.64 | | 716,065.80 | 3,706.84 | | .00 | 3,706.84 |
| | 687,646.650 | | | | | | |
| 31389FN73 | FNMA POOL 624214 | 2017/01/01 | 5.500 | 14MAY03 | 03JUN03 | 1.000000 | |
| WB1E | 170 779,489.08 | | 772,792.29 | 6,696.79 | | .00 | 6,696.79 |
| | 748,637.050 | | | | | | |
| 31389FTU6 | FNMA POOL 624363 | 2032/02/01 | 7.000 | 08JUL03 | 13AUG03 | 1.000000 | |
| WB1Q | 620 38,247.95 | | 38,316.18 | -68.23 | | .00 | -68.23 |
| | 36,388.720 | | | | | | |
| 31389GBG4 | FNMA POOL 624739 | 2017/01/01 | 6.000 | 04FEB03 | 19FEB03 | 1.000000 | |
| WB1E | 403 282,251.71 | | 280,798.11 | 1,453.60 | | .00 | 1,453.60 |
| | 269,653.820 | | | | | | |
| 31389GBH2 | FNMA POOL 624740 | 2017/01/01 | 5.500 | 12DEC03 | 16DEC03 | 1.000000 | |
| WB1E | 645 123,687.84 | | 122,286.79 | 1,401.05 | | .00 | 1,401.05 |
| | 119,158.870 | | | | | | |



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|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 31389GDX5 | FNMA POOL 624818 | 2017/01/01 | 6.000 | 04FEB03 | 19FEB03 | 1.000000 | |
| >> WB1E >> | 487 30,805.27 | | 30,646.62 | 158.45 | | .00 | 158.45 |
| | 29,430.320 | | | | | | |
| 31389GF21 | FNMA POOL 624805 | 2032/01/01 | 6.500 | 07JAN03 | 14JAN03 | 1.000000 | |
| >> WB1E >> | 802 359,319.78 | | 355,135.72 | 4,184.06 | | .00 | 4,184.06 |
| | 344,800.450 | | | | | | |
| >> WB1E >> | 387 20,734.48 | | 21,437.24 | -702.76 | 27JAN03 | 1.000000 | -702.76 |
| | 20,734.478 | | | | | .00 | |
| 31389GF21 | TOTAL | | | | | | |
| | 380,854.26 | | 376,572.96 | 3,481.30 L | | .00 | 3,481.30 L |
| 31389GL32 | FNMA POOL 625046 | 2017/01/01 | 6.000 | 04FEB03 | 19FEB03 | 1.000000 | |
| >> WB1E >> | 488 902,000.87 | | 897,355.55 | 4,645.32 | | .00 | 4,645.32 |
| | 861,741.390 | | | | | | |
| 31389GQ78 | FNMA POOL 625178 | 2017/02/01 | 5.500 | 31JUL03 | 18AUG03 | 1.000000 | |
| >> WB1E >> | 465 41,170.43 | | 41,732.95 | -542.52 | | .00 | -542.52 |
| | 40,224.530 | | | | | | |
| 31389G4T4 | FNMA POOL 625534 | 2032/01/01 | 7.000 | 09JUL03 | 14JUL03 | 1.000000 | |
| >> WB1F >> | 142 162,455.46 | | 161,678.81 | 785.45 | | .00 | 785.45 |
| | 154,237.490 | | | | | | |
| 31389HBK3 | FNMA POOL 625642 | 2032/01/01 | 6.500 | 07JAN03 | 14JAN03 | 1.000000 | |
| >> WB1E >> | 798 288,145.10 | | 276,883.88 | 3,262.10 | | .00 | 3,262.10 |
| | 268,825.058 | | | | | | |
| >> WB1E >> | 388 30,560.83 | | 31,594.65 | -1,035.82 | 27JAN03 | 1.000000 | -1,035.82 |
| | 30,560.838 | | | | | .00 | |
| 31389HBK3 | TOTAL | | | | | | |
| | 318,705.93 | | 308,479.65 | 2,226.28 L | | .00 | 2,226.28 L |



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|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 31389HKL1 | FNMA POOL 625899 | 2032/02/01 | 6.000 | 10JAN03 | 13FEB03 | 1.000000 | |
| >> WB1E >> | 885 246,048.38 | | 247,572.96 | -1,512.66 | | .00 | -1,512.66 |
| | 239,838.540 | | | | | | |
| >> WB1E >> | 886 1,029,375.27 | | 1,035,783.39 | -6,328.12 | 10JAN03 | 1.000000 | -6,328.12 |
| | 1,008,009.260 | | | | 13FEB03 | .00 | |
| >> WB1E >> | 888 1,029,375.27 | | 1,035,783.39 | -6,328.12 | 10JAN03 | 1.000000 | -6,328.12 |
| | 1,008,009.260 | | | | 13FEB03 | .00 | |
| 31389HKL1 | TOTAL | | | | | | |
| | 2,304,818.84 | | 2,318,979.74 | -14,168.98 L | | .00 | -14,168.98 L |
| 31389HND6 | FNMA POOL 625988 | 2017/01/01 | 6.000 | 04FEB03 | 19FEB03 | 1.000000 | |
| >> WB1E >> | 410 719,773.54 | | 716,866.69 | 3,706.85 | | .00 | 3,706.85 |
| | 687,647.510 | | | | | | |
| >> WB1E >> | 410 -719,773.54 | | -716,866.69 | -3,706.85 | 04FEB03 | 1.000000 | -3,706.85 |
| | -687,647.510 | | | | 19FEB03 | .00 | |
| 31389HND6 | TOTAL | | | | | | |
| | .00 | | .00 | .00 L | | .00 | .00 L |
| 31389HN20 | FNMA POOL 626009 | 2017/01/01 | 6.000 | 30APR03 | 19MAY03 | 1.000000 | |
| >> WB2J >> | 847 341,028.16 | | 339,369.67 | 1,658.49 | | .00 | 1,658.49 |
| | 325,466.780 | | | | | | |
| >> WB2J >> | 663 373,003.86 | | 371,189.87 | 1,813.99 | 30APR03 | 1.000000 | 1,813.99 |
| | 355,982.640 | | | | 19MAY03 | .00 | |
| >> WB2J >> | 663 -373,003.86 | | -371,189.87 | -1,813.99 | 30APR03 | 1.000000 | -1,813.99 |
| | -355,982.640 | | | | 19MAY03 | .00 | |
| >> WB2J >> | 884 341,028.16 | | 339,369.67 | 1,658.49 | 30APR03 | 1.000000 | 1,658.49 |
| | 325,466.780 | | | | 19MAY03 | .00 | |
| >> WB2J >> | 884 -341,028.16 | | -339,369.67 | -1,658.49 | 30APR03 | 1.000000 | -1,658.49 |
| | -325,466.780 | | | | 19MAY03 | .00 | |

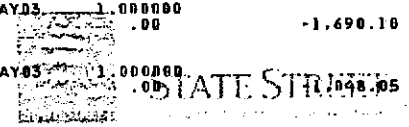


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ATTACHMENT O

| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|-------------------------------|--|------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| ** WB2J ** | 246 30,515.860 | 30,515.86 | | 31,913.03 | 27MAY03 -1,397.17 | 27MAY03 | 1.000000 .00 | -1,397.17 |
| 31389HM20 | TOTAL | 371,544.02 | | 371,282.70 | 261.32 L | | .00 | 261.32 L |
| 31389HTT5 | FNMA POOL 626162 | | 2032/06/01 | 7.000 | 09JUL03 | 14JUL03 | 1.000000 | |
| ** WB1F ** | 141 371,469.820 | 391,262.20 | | 389,367.43 | 1,894.77 | | .00 | 1,894.77 |
| 31389H2W7 | FNMA POOL 626389 | | 2032/06/01 | 7.000 | 09JUL03 | 14JUL03 | 1.000000 | |
| ** WB1F ** | 145 206,373.380 | 217,369.21 | | 216,316.56 | 1,052.65 | | .00 | 1,052.65 |
| 31389JBB9 | FNMA POOL 626534 | | 2032/02/01 | 7.000 | 09JUL03 | 14JUL03 | 1.000000 | |
| ** WB1F ** | 148 236,837.770 | 249,456.78 | | 248,362.00 | 1,094.78 | | .00 | 1,094.78 |
| 31389JBF0 | FNMA POOL 626538 | | 2032/03/01 | 6.500 | 15MAY03 | 16MAY03 | 1.000000 | |
| ** WB1E ** | 216 364,097.780 | 379,799.50 | | 378,569.52 | 1,229.98 | | .00 | 1,229.98 |
| 31389JD76 | FNMA POOL 626626 | | 2017/03/01 | 6.800 | 30APR03 | 19MAY03 | 1.000000 | |
| ** WB2J ** | 053 144,936.070 | 151,865.83 | | 150,175.73 | 1,690.10 | | .00 | 1,690.10 |
| ** WB2J ** | 666 172,802.560 | 181,064.68 | | 179,049.64 | 30APR03 2,015.04 | 19MAY03 | 1.000000 .00 | 2,015.04 |
| ** WB2J ** | CXL 666 -172,802.560 | -181,064.68 | | -179,049.64 | 30APR03 -2,015.04 | 19MAY03 | 1.000000 .00 | -2,015.04 |
| ** WB2J ** | 788 144,936.070 | 151,865.83 | | 150,175.73 | 30APR03 1,690.10 | 19MAY03 | 1.000000 .00 | 1,690.10 |
| ** WB2J ** | CXL 788 -144,936.070 | -151,865.83 | | -150,175.73 | 30APR03 -1,690.10 | 19MAY03 | 1.000000 .00 | -1,690.10 |
| ** WB2J ** | 250 | 27,866.49 | | 28,914.54 | 27MAY03 -1,048.05 | 27MAY03 | 1.000000 .00 | -1,048.05 |



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| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|-------------------------------|--|------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| | 27,866.490 | | | | | | | |
| 31389JD76 | TOTAL | 179,732.32 | | 179,090.27 | 642.05 L | | .00 | 642.05 L |
| 31389JFR0 | FNMA POOL 626676 | | 2032/03/01 | 6.000 | 30JUN03 | 29AUG03 | 1.000000 | |
| ** WB1E ** | 133 23,664.380 | 24,562.89 | | 24,400.19 | 162.70 | | .00 | 162.70 |
| 31389JPR9 | FNMA POOL 626932 | | 2032/01/01 | 6.000 | 10JAN03 | 13FEB03 | 1.000000 | |
| ** WB1E ** | 089 685,840.450 | 705,987.01 | | 710,112.77 | -4,125.76 | | .00 | -4,125.76 |
| ** WB1E ** | 090 1,000,000.490 | 1,029,375.50 | | 1,035,391.13 | 10JAN03 -6,015.63 | 13FEB03 | 1.000000 .00 | -6,015.63 |
| ** WB1E ** | 091 1,000,000.490 | 1,029,375.50 | | 1,035,391.13 | 10JAN03 -6,015.63 | 13FEB03 | 1.000000 .00 | -6,015.63 |
| ** WB1E ** | 106 1,000,000.490 | 1,029,375.50 | | 1,035,391.13 | 10JAN03 -6,015.63 | 13FEB03 | 1.000000 .00 | -6,015.63 |
| 31389JPR9 | TOTAL | 3,794,113.51 | | 3,816,286.16 | -22,172.65 L | | .00 | -22,172.65 L |
| 31389JUP7 | FNMA POOL 627090 | | 2017/01/01 | 5.500 | 14MAY03 | 19MAY03 | 1.000000 | |
| ** WB1E ** | 171 30,415.830 | 31,669.29 | | 31,397.22 | 272.07 | | .00 | 272.07 |
| 31389JVH4 | FNMA POOL 627116 | | 2032/02/01 | 6.000 | 30JUN03 | 13AUG03 | 1.000000 | |
| ** WB1E ** | 135 359,060.050 | 372,693.11 | | 370,224.57 | 2,468.54 | | .00 | 2,468.54 |
| ** WB1E ** | CXL 135 -359,060.050 | -372,693.11 | | -370,224.57 | 30JUN03 -2,468.54 | 13AUG03 | 1.000000 .00 | -2,468.54 |



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ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|-------------|-------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | | | |
| 31389JVH4 | TOTAL | | .00 | .00 L | | .00 | .00 L |
| 31389JXT6 | FNMA POOL 627190 | 2033/08/01 | 5.500 | 10SEP03 | 15OCT03 | 1.000000 | |
| WBIE ** | 315 | 46,415.24 | 46,657.50 | -242.26 | | .00 | -242.26 |
| | 46,281.460 | | | | | | |
| 31389KAW1 | FNMA POOL 627421 | 2017/03/01 | 6.500 | 18MAR03 | 21APR03 | 1.000000 | |
| WBZJ ** | 377 | 274,212.09 | 272,883.51 | 1,328.58 | | .00 | 1,328.58 |
| | 259,072.540 | | | | | | |
| WBZJ ** | CXL 377 | -274,212.09 | -272,883.51 | -1,328.58 | | .00 | -1,328.58 |
| | -259,072.540 | | | | | | |
| WBZJ ** | 515 | 272,122.15 | 270,803.69 | 1,318.46 | | .00 | 1,318.46 |
| | 257,097.990 | | | | | | |
| WBZJ ** | 643 | 1,974.55 | 2,084.90 | -110.35 | | .00 | -110.35 |
| | 1,974.550 | | | | | | |
| 31389KAW1 | TOTAL | | 272,888.59 | 1,208.11 L | | .00 | 1,208.11 L |
| 31389KBV2 | FNMA POOL 627452 | 2017/02/01 | 6.000 | 04FEB03 | 19FEB03 | 1.000000 | |
| WBIE ** | 409 | 721,226.69 | 717,512.36 | 3,714.33 | | .00 | 3,714.33 |
| | 689,035.800 | | | | | | |
| 31389KCS8 | FNMA POOL 627481 | 2017/03/01 | 6.000 | 04FEB03 | 19FEB03 | 1.000000 | |
| WBIE ** | 411 | 763,423.82 | 759,491.38 | 3,931.64 | | .00 | 3,931.64 |
| | 729,348.760 | | | | | | |
| 31389KK75 | FNMA POOL 627718 | 2017/02/01 | 6.000 | 04FEB03 | 19FEB03 | 1.000000 | |
| WBIE ** | 413 | 746,777.27 | 742,931.35 | 3,845.92 | | .00 | 3,845.92 |
| | 713,445.970 | | | | | | |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|--------------|--------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | | | |
| 31389K3B5 | FNMA POOL 628194 | 2032/03/01 | 6.500 | 28APR03 | 14MAY03 | 1.000000 | |
| WBIE ** | 792 | 1,043,958.38 | 1,040,833.69 | 3,124.69 | | .00 | 3,124.69 |
| | 999,900.270 | | | | | | |
| WBIE ** | 794 | 1,043,958.38 | 1,040,833.69 | 3,124.69 | | .00 | 3,124.69 |
| | 999,900.270 | | | | | | |
| WBIE ** | 795 | 1,043,958.38 | 1,040,833.69 | 3,124.69 | | .00 | 3,124.69 |
| | 999,900.270 | | | | | | |
| WBIE ** | 805 | 1,043,958.38 | 1,040,833.69 | 3,124.69 | | .00 | 3,124.69 |
| | 999,900.270 | | | | | | |
| WBIE ** | 806 | 1,043,958.38 | 1,040,833.69 | 3,124.69 | | .00 | 3,124.69 |
| | 999,900.270 | | | | | | |
| WBIE ** | 807 | 1,043,958.38 | 1,040,833.69 | 3,124.69 | | .00 | 3,124.69 |
| | 999,900.270 | | | | | | |
| WBIE ** | 808 | 1,043,958.38 | 1,040,833.69 | 3,124.69 | | .00 | 3,124.69 |
| | 999,900.270 | | | | | | |
| WBIE ** | 809 | 1,043,958.38 | 1,040,833.69 | 3,124.69 | | .00 | 3,124.69 |
| | 999,900.270 | | | | | | |
| WBIE ** | 810 | 1,043,958.38 | 1,040,833.69 | 3,124.69 | | .00 | 3,124.69 |
| | 999,900.270 | | | | | | |
| WBIE ** | 811 | 1,043,958.38 | 1,040,833.69 | 3,124.69 | | .00 | 3,124.69 |
| | 999,900.270 | | | | | | |
| WBIE ** | 812 | 1,043,958.38 | 1,040,833.69 | 3,124.69 | | .00 | 3,124.69 |
| | 999,900.270 | | | | | | |
| WBIE ** | 813 | 1,043,958.38 | 1,040,833.69 | 3,124.69 | | .00 | 3,124.69 |
| | 999,900.270 | | | | | | |



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ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|---------------|-------------------------|------------------|------------------|------------------|-----------------|-------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | GN/LS | GN/LS | GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | | |
| ** WB1E ** | 814 1,043,958.38 | 1,040,833.69 | 28APR03 3,124.69 | 14MAY03 | 1.000000 | 3,124.69 | |
| 999,900.270 | | | | | .00 | | |
| ** WB1E ** | 815 1,043,958.38 | 1,040,833.69 | 28APR03 3,124.69 | 14MAY03 | 1.000000 | 3,124.69 | |
| 999,900.270 | | | | | .00 | | |
| ** WB1E ** | 231 1,043,020.97 | 1,040,833.69 | 15MAY03 2,187.28 | 16MAY03 | 1.000000 | 2,187.28 | |
| 999,900.270 | | | | | .00 | | |
| 31389K3B5 | TOTAL | 15,658,438.29 | 15,612,505.35 | 45,932.94 L | | 45,932.94 L | |
| 31389LH69 | FNMA POOL 628553 | 2032/03/01 7.000 | 16APR03 | 12JUN03 | 1.000000 | | |
| ** WB1F ** | 416 3,944,711.05 | 3,949,232.70 | 15,478.35 | | .00 | 15,478.35 | |
| 3,766,387.230 | | | | | | | |
| ** WB1F ** | 417 492,335.35 | 491,245.70 | 10JUN03 1,089.65 | 12JUN03 | 1.000000 | 1,089.65 | |
| 656,533.740 | | | | | .00 | | |
| 31389LH69 | TOTAL | 4,657,046.40 | 4,640,478.40 | 16,568.00 L | | 16,568.00 L | |
| 31389LX18 | FNMA POOL 628983 | 2017/02/01 6.000 | 04FEB03 | 19FEB03 | 1.000000 | | |
| ** WB1E ** | 415 297,877.20 | 296,343.13 | 1,534.07 | | .00 | 1,534.07 | |
| 284,581.890 | | | | | | | |
| 31389LY86 | FNMA POOL 629935 | 2817/03/01 5.500 | 12DEC03 | 16DEC03 | 1.000000 | | |
| ** WB1E ** | 667 253,308.99 | 250,439.69 | 2,869.30 | | .00 | 2,869.30 | |
| 244,033.800 | | | | | | | |
| 31389MB22 | FNMA POOL 629257 | 2017/02/01 5.500 | 16JUL03 | 18AUG03 | 1.000000 | | |
| ** WB1E ** | 467 949,259.07 | 950,835.20 | -1,576.13 | | .00 | -1,576.13 | |
| 917,020.080 | | | | | | | |
| ** WB1E ** | 468 76,992.87 | 78,044.83 | -1,051.96 | 31JUL03 | 1.000000 | -1,051.96 | |
| 75,223.930 | | | | | .00 | | |
| ** WB1E ** | 469 621,091.14 | 629,577.16 | -8,486.02 | 31JUL03 | 1.000000 | -8,486.02 | |
| 606,821.360 | | | | | .00 | | |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|---------------|-------------------------|------------------|--------------|------------------|-----------------|--------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | GN/LS | GN/LS | GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | | |
| 31389MB22 | TOTAL | 1,647,343.08 | 1,658,457.19 | -11,114.11 L | | -11,114.11 L | |
| 31389MQ04 | FNMA POOL 629667 | 2017/01/01 5.500 | 16JUL03 | 18AUG03 | 1.000000 | | |
| ** WB1E ** | 472 68,885.48 | 68,999.85 | -114.37 | | .00 | -114.37 | |
| 66,545.970 | | | | | | | |
| 31389MRC3 | FNMA POOL 629683 | 2032/01/01 6.500 | 10JAN03 | 25FEB03 | 1.000000 | | |
| ** WB1E ** | 579 63,452.78 | 63,462.31 | -9.53 | | .00 | -9.53 | |
| 61,003.120 | | | | | | | |
| ** WB1E ** | 580 824,856.54 | 824,980.45 | -123.91 | 10JAN03 | 1.000000 | -123.91 | |
| 793,012.150 | | | | | .00 | | |
| ** WB1E ** | 618 186,214.85 | 186,242.82 | -27.97 | 10JAN03 | 1.000000 | -27.97 | |
| 179,025.840 | | | | | .00 | | |
| 31389MRC3 | TOTAL | 1,074,524.17 | 1,074,685.58 | -161.41 L | | -161.41 L | |
| 31389MYJ0 | FNMA POOL 629913 | 2033/02/01 6.000 | 02DEC02 | 17JAN03 | 1.000000 | | |
| ** WB1E ** | 011 1,017,187.50 | 1,034,687.50 | -17,500.00 | | .00 | -17,500.00 | |
| 1,000,000.000 | | | | | | | |
| 31389MSB9 | FNMA POOL 630042 | 2032/08/01 7.000 | 16APR03 | 12JUN03 | 1.000000 | | |
| ** WB1F ** | 387 1,006,090.05 | 1,001,707.08 | 4,382.97 | | .00 | 4,382.97 | |
| 955,763.150 | | | | | | | |
| 31389NDY8 | FNMA POOL 630219 | 2032/03/01 6.500 | 12MAY03 | 14MAY03 | 1.000000 | | |
| ** WB1E ** | 300 85,716.67 | 85,723.10 | -6.43 | | .00 | -6.43 | |
| 82,222.230 | | | | | | | |
| 31389NDZ5 | FNMA POOL 630220 | 2032/03/01 6.500 | 07JAN03 | 14JAN03 | 1.000000 | | |
| ** WB1E ** | 791 105,500.81 | 104,272.09 | 1,228.72 | | .00 | 1,228.72 | |
| 101,237.750 | | | | | | | |
| ** WB1E ** | 389 8,687.66 | 8,982.14 | -294.48 | 27JAN03 | 1.000000 | -294.48 | |
| 8,687.660 | | | | | .00 | | |



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ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|-------------|-------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE | BASE | BASE SECTY GN/LS | | | |
| 31389NDZ5 | TOTAL | | | | | | |
| | 114,188.47 | | 113,254.23 | 934.24 L | | .00 | 934.24 L |
| 31389NHC2 | FNMA POOL 630327 | 2017/03/01 | 6.000 | 02JUN03 | 17JUN03 | 1.000000 | |
| WB2J | 316 | 313,911.59 | 314,092.95 | -181.36 | | .00 | -181.36 |
| | 301,362.660 | | | | | | |
| WB2J | CXL 316 | -313,911.59 | -314,092.95 | 181.36 | 02JUN03 | 17JUN03 | 1.000000 |
| | -301,362.660 | | | | | .00 | 181.36 |
| WB2J | 422 | 276,713.72 | 276,873.58 | -159.86 | 02JUN03 | 17JUN03 | 1.000000 |
| | 265,651.810 | | | | | .00 | -159.86 |
| WB2J | 693 | 35,710.85 | 37,329.07 | -1,618.22 | 25JUN03 | 25JUN03 | 1.000000 |
| | 35,710.850 | | | | | .00 | -1,618.22 |
| 31389NHC2 | TOTAL | | | | | | |
| | 312,424.57 | | 314,282.65 | -1,778.08 L | | .00 | -1,778.08 L |
| 31389NMXD | FNMA POOL 630474 | 2017/03/01 | 6.000 | 04FEB03 | 19FEB03 | 1.000000 | |
| WB1E | 414 | 196,370.28 | 195,358.97 | 1,011.31 | | .00 | 1,011.31 |
| | 187,605.580 | | | | | | |
| 31389NUX1 | FNMA POOL 630698 | 2032/04/01 | 6.500 | 07JAN03 | 14JAN03 | 1.000000 | |
| WB1E | 754 | 105,631.68 | 104,481.25 | 1,230.35 | | .00 | 1,230.35 |
| | 101,363.260 | | | | | | |
| WB1E | 390 | 5,114.33 | 5,287.69 | -173.36 | 27JAN03 | 27JAN03 | 1.000000 |
| | 5,114.330 | | | | | .00 | -173.36 |
| 31389NUX1 | TOTAL | | | | | | |
| | 110,745.93 | | 109,688.94 | 1,056.99 L | | .00 | 1,056.99 L |
| 31389NSDS | FNMA POOL 630896 | 2017/01/01 | 6.000 | 04FEB03 | 19FEB03 | 1.000000 | |
| WB1E | 412 | 747,963.86 | 744,111.83 | 3,852.83 | | .00 | 3,852.83 |
| | 714,578.830 | | | | | | |
| WB1E | CXL 412 | -747,963.86 | -744,111.83 | -3,852.83 | 04FEB03 | 19FEB03 | 1.000000 |
| | -714,578.830 | | | | | .00 | -3,852.83 |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|--------------|--------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE | BASE | BASE SECTY GN/LS | | | |
| 31389NSDS | TOTAL | | | | | | |
| | .00 | | .00 | .00 L | | .00 | .00 L |
| 31389NGYS | FNMA POOL 630939 | 2017/02/01 | 5.500 | 14MAY03 | 03JUN03 | 1.000000 | |
| WB1E | 167 | 57,026.83 | 56,536.10 | 489.93 | | .00 | 489.93 |
| | 54,768.950 | | | | | | |
| 31389NGR1 | FNMA POOL 630980 | 2032/02/01 | 7.000 | 09JUL03 | 14JUL03 | 1.000000 | |
| WB1F | 151 | 75,024.89 | 74,695.64 | 329.25 | | .00 | 329.25 |
| | 71,229.680 | | | | | | |
| 31389PAS4 | FNMA POOL 631026 | 2032/03/01 | 7.000 | 16APR03 | 12JUN03 | 1.000000 | |
| WB1F | 488 | 113,371.74 | 112,929.12 | 442.62 | | .00 | 442.62 |
| | 107,700.630 | | | | | | |
| 31389PBJ8 | FNMA POOL 631041 | 2017/02/01 | 6.000 | 04FEB03 | 19FEB03 | 1.000000 | |
| WB1E | 416 | 114,258.78 | 113,678.26 | 588.46 | | .00 | 588.46 |
| | 109,150.930 | | | | | | |
| 31389PKN9 | FNMA POOL 631381 | 2017/02/01 | 6.000 | 04FEB03 | 19FEB03 | 1.000000 | |
| WB1E | 417 | 293,983.28 | 292,469.18 | 1,514.82 | | .00 | 1,514.82 |
| | 280,861.690 | | | | | | |
| 31389PHM9 | FNMA POOL 631364 | 2017/02/01 | 5.500 | 14MAY03 | 19MAY03 | 1.000000 | |
| WB1E | 166 | 103,388.69 | 102,580.45 | 888.24 | | .00 | 888.24 |
| | 99,296.580 | | | | | | |
| 31389PN89 | FNMA POOL 631415 | 2032/02/01 | 6.500 | 10JAN03 | 13MAR03 | 1.000000 | |
| WB1E | 202 | 588,817.48 | 588,893.91 | -76.43 | | .00 | -76.43 |
| | 489,174.880 | | | | | | |
| WB1E | 204 | 1,881,874.24 | 1,882,824.73 | -158.49 | 18JAN03 | 13MAR03 | 1.000000 |
| | 963,195.980 | | | | | .00 | -158.49 |
| WB1E | 285 | 1,040,155.73 | 1,040,311.98 | -156.25 | 18JAN03 | 13MAR03 | 1.000000 |
| | 999,999.580 | | | | | .00 | -156.25 |
| WB1E | 284 | 1,040,155.73 | 1,040,311.98 | -156.25 | 10JAN03 | 13MAR03 | 1.000000 |
| | 999,999.580 | | | | | .00 | -156.25 |



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| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS | STL DT BASE CURR | SELL RATE GN/LS | NET SECTY GN/LS NET BAS SECTY GN/LS |
|-------------------------|-------------------------------|--|------------|-------------------------------------|---|---------------------|--------------------|--|
| ** WB1E ** | 207 999,999.500 | 1,040,155.73 | | 1,040,311.98 | 10JAN03 -156.25 | 13MAR03 | 1.000000 .00 | -156.25 |
| ** WB1E ** | 208 999,999.500 | 1,040,155.73 | | 1,040,311.98 | 10JAN03 -156.25 | 13MAR03 | 1.000000 .00 | -156.25 |
| ** WB1E ** | 581 46,316.330 | 48,176.22 | | 48,183.46 | 10JAN03 -7.24 | 25FEB03 | 1.000000 .00 | -7.24 |
| 31389PN89 | TOTAL | 5,719,490.86 | | 5,720,350.02 | -859.16 L | | .00 | -859.16 L |
| 31389PP46 | FNMA POOL 631443 | | 2032/03/01 | 6.000 | 30JUN03 | 29AUG03 | 1.000000 | |
| ** WB1E ** | 136 47,400.750 | 49,200.50 | | 48,874.62 | 325.88 | | .00 | 325.88 |
| 31389QM47 | FNMA POOL 632279 | | 2017/03/01 | 6.000 | 04FEB03 | 19FEB03 | 1.000000 | |
| ** WB1E ** | 419 29,549.050 | 30,929.54 | | 30,770.26 | 159.28 | | .00 | 159.28 |
| 31389RCJ3 | FNMA POOL 632873 | | 2017/02/01 | 5.500 | 16JUL03 | 18AUG03 | 1.000000 | |
| ** WB1E ** | 470 644,855.730 | 667,526.44 | | 668,634.79 | -1,108.35 | | .00 | -1,108.35 |
| ** WB1E ** | 471 545,446.170 | 558,272.68 | | 565,900.40 | 31JUL03 -7,627.72 | 18AUG03 | 1.000000 .00 | -7,627.72 |
| 31389RCJ3 | TOTAL | 1,225,799.12 | | 1,234,535.19 | -8,736.07 L | | .00 | -8,736.07 L |
| 31389RGD2 | FNMA POOL 632996 | | 2017/01/01 | 6.000 | 30APR03 | 19MAY03 | 1.000000 | |
| ** WB2J ** | 066 310,845.060 | 325,707.34 | | 324,123.37 | 1,583.97 | | .00 | 1,583.97 |
| ** WB2J ** | 668 354,555.640 | 371,507.83 | | 369,701.12 | 30APR03 1,806.71 | 19MAY03 | 1.000000 .00 | 1,806.71 |
| ** WB2J ** | CXL 668 -354,555.640 | -371,507.83 | | -369,701.12 | 30APR03 -1,806.71 | 19MAY03 | 1.000000 .00 | -1,806.71 |



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| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS | STL DT BASE CURR | SELL RATE GN/LS | NET SECTY GN/LS NET BAS SECTY GN/LS |
|-------------------------|-------------------------------|--|------------|-------------------------------------|---|---------------------|--------------------|--|
| ** WB2J ** | 794 310,845.060 | 325,707.34 | | 324,123.37 | 30APR03 1,583.97 | 19MAY03 | 1.000000 .00 | 1,583.97 |
| ** WB2J ** | CXL 794 -310,845.060 | -325,707.34 | | -324,123.37 | 30APR03 -1,583.97 | 19MAY03 | 1.000000 .00 | -1,583.97 |
| ** WB2J ** | 261 43,710.570 | 43,710.57 | | 45,711.86 | 27MAY03 -2,001.29 | 27MAY03 | 1.000000 .00 | -2,001.29 |
| ** WB2J ** | CXL 261 -43,710.570 | -43,710.57 | | -45,711.86 | 27MAY03 2,001.29 | 27MAY03 | 1.000000 .00 | 2,001.29 |
| ** WB2J ** | 498 43,710.580 | 43,710.57 | | 45,711.87 | 27MAY03 -2,001.30 | 27MAY03 | 1.000000 .00 | -2,001.30 |
| 31389RGD2 | TOTAL | 369,417.91 | | 369,835.24 | -417.33 L | | .00 | -417.33 L |
| 31389RN51 | FNMA POOL 633212 | | 2017/04/01 | 6.000 | 04FEB03 | 19FEB03 | 1.000000 | |
| ** WB1E ** | 418 687,572.440 | 719,694.96 | | 715,988.52 | 3,706.44 | | .00 | 3,706.44 |
| 31389RQV1 | FNMA POOL 633268 | | 2017/03/01 | 6.000 | 04FEB03 | 19FEB03 | 1.000000 | |
| ** WB1E ** | 420 699,840.160 | 732,535.82 | | 728,763.24 | 3,772.58 | | .00 | 3,772.58 |
| 31389RA6 | FNMA POOL 633281 | | 2017/04/01 | 6.000 | 04FEB03 | 02APR03 | 1.000000 | |
| ** WB1E ** | 421 681,291.060 | 713,120.13 | | 709,447.54 | 3,672.59 | | .00 | 3,672.59 |
| 31389RR99 | FNMA POOL 633312 | | 2032/04/01 | 7.000 | 08JAN03 | 14JAN03 | 1.000000 | |
| ** WB1E ** | 482 65,271.500 | 68,733.95 | | 68,310.70 | 423.25 | | .00 | 423.25 |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE | MAT RATE LOCAL COST BASE COST | TRD DT CN/LS SECTY CN/LS | STL DT BASE CURR | SELL RATE GN/LS | NET SECTY GN/LS NET BAS SECTY GN/LS |
|-------------------------|--|------------|-------------------------------------|--------------------------------|---------------------|--------------------|--|
| 31389RUL8 | FNMA POOL 633387 | 2017/05/01 | 6.500 | 18MAR03 | 21APR03 | 1.000000 | |
| WB2J ** | 378 606,202.960 | | 641,627.95 | 3,118.17 | | .00 | 3,118.17 |
| WB2J ** | CXL 378 -606,202.960 | | -641,627.95 | -3,118.17 | | .00 | -3,118.17 |
| WB2J ** | 516 593,957.240 | | 628,666.62 | 3,055.18 | | .00 | 3,055.18 |
| WB2J ** | 644 12,245.720 | | 12,245.73 | -684.45 | | .00 | -684.45 |
| 31389RUL8 | TOTAL | | 640,912.35 | 2,378.73 L | | .00 | 2,378.73 L |
| 31389SCK8 | FNMA POOL 633774 | 2032/03/01 | 6.000 | 14APR03 | 12JUN03 | 1.000000 | |
| WB1E ** | 367 490,606.560 | | 505,439.74 | -38.33 | | .00 | -38.33 |
| WB1E ** | CXL 367 -490,606.560 | | -505,439.74 | 38.33 | | .00 | 38.33 |
| WB1E ** | 378 420,306.270 | | 433,013.97 | -32.83 | | .00 | -32.83 |
| WB1E ** | CXL 378 -420,306.270 | | -433,013.97 | 32.83 | | .00 | 32.83 |
| 31389SCK8 | TOTAL | | .00 | .00 L | | .00 | .00 L |
| 31389SRA4 | FNMA POOL 634181 | 2017/02/01 | 5.500 | 16JUL03 | 18AUG03 | 1.000000 | |
| WB1E ** | 473 1,000,099.790 | | 1,035,259.55 | -1,718.92 | | .00 | -1,718.92 |
| WB1E ** | 474 1,000,099.790 | | 1,035,259.55 | -1,718.92 | | .00 | -1,718.92 |



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|-------------------------|--|------------|-------------------------------------|--------------------------------|---------------------|--------------------|--|
| WB1E ** | 475 1,000,099.790 | | 1,035,259.55 | -1,718.92 | | .00 | -1,718.92 |
| WB1E ** | 474 1,000,099.790 | | 1,035,259.55 | -1,718.92 | | .00 | -1,718.92 |
| 31389SRA4 | TOTAL | | 4,141,038.20 | -6,875.68 L | | .00 | -6,875.68 L |
| 31389SYV8 | FNMA POOL 634424 | 2017/03/01 | 6.000 | 04FEB03 | 19FEB03 | 1.000000 | |
| WB1E ** | 422 282,586.980 | | 295,789.89 | 1,523.32 | | .00 | 1,523.32 |
| 31389S3C4 | FNMA POOL 634495 | 2017/03/01 | 5.500 | 07JUL03 | 17JUL03 | 1.000000 | |
| WB1E ** | 646 83,845.410 | | 87,042.82 | -131.88 | | .00 | -131.88 |
| WB1E ** | 647 494,318.630 | | 513,156.22 | -772.34 | | .00 | -772.34 |
| 31389S3C4 | TOTAL | | 600,198.24 | -903.34 L | | .00 | -903.34 L |
| 31389S3C7 | FNMA POOL 634499 | 2017/03/01 | 6.000 | 04FEB03 | 18MAR03 | 1.000000 | |
| WB1E ** | 424 765,874.930 | | 801,655.65 | 4,128.55 | | .00 | 4,128.55 |
| 31389SGW9 | FNMA POOL 634585 | 2032/01/01 | 6.500 | 10JAN03 | 13MAR03 | 1.000000 | |
| WB1E ** | 289 36,803.840 | | 38,281.74 | -5.75 | | .00 | -5.75 |
| WB1E ** | 874 97,640.190 | | 97,640.19 | -3,924.96 | | .00 | -3,924.96 |
| WB1E ** | 859 902,359.440 | | 940,639.22 | 5,550.98 | | .00 | 5,550.98 |
| WB1E ** | CXL 859 -902,359.440 | | -940,639.22 | -5,550.98 | | .00 | -5,550.98 |



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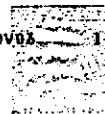
| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECTY GN/LS NET BAS SECTY GN/LS |
|-------------------------|--|--|---|---------------------------|----------------------------|--|
| ** WB1E ** | 280 806,875.810 | 841,104.99 | 836,141.47 | 28MAR03 4,963.52 | 14APR03 1.000000 .00 | 4,963.52 |
| ** WB1E ** | 773 95,483.630 | 95,483.63 | 99,313.72 | 25APR03 -3,830.09 | 25APR03 1.000000 .00 | -3,830.09 |
| 31389S6W9 | TOTAL | 1,072,510.55 | 1,075,307.83 | -2,797.28 L | .00 | -2,797.28 L |
| 31389TCW0 | FNMA POOL 634685 | 2017/04/01 | 6.000 | 30APR03 | 19MAY03 | 1.000000 |
| ** WB2J ** | 067 591,063.460 | 619,323.68 | 616,303.80 | 3,019.88 | .00 | 3,019.88 |
| ** WB2J ** | 669 643,917.490 | 674,704.79 | 671,414.87 | 3,289.92 | 19MAY03 1.000000 .00 | 3,289.92 |
| ** WB2J ** | CXL 669 -643,917.490 | -674,704.79 | -671,414.87 | -3,289.92 | 19MAY03 1.000000 .00 | -3,289.92 |
| ** WB2J ** | 782 591,063.460 | 619,323.68 | 616,303.80 | 3,019.88 | 19MAY03 1.000000 .00 | 3,019.88 |
| ** WB2J ** | CXL 782 -591,063.460 | -619,323.68 | -616,303.80 | -3,019.88 | 19MAY03 1.000000 .00 | -3,019.88 |
| ** WB2J ** | 262 52,854.030 | 52,854.04 | 55,274.30 | -2,420.26 | 27MAY03 1.000000 .00 | -2,420.26 |
| 31389TCW0 | TOTAL | 672,177.72 | 671,578.10 | 599.62 L | .00 | 599.62 L |
| 31389TEZ1 | FNMA POOL 634752 | 2017/03/01 | 6.000 | 04FEB03 | 27MAR03 | 1.000000 |
| ** WB1E ** | 425 708,945.970 | 742,067.04 | 738,245.38 | 3,821.66 | .00 | 3,821.66 |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECTY GN/LS NET BAS SECTY GN/LS |
|-------------------------|--|--|---|---------------------------|----------------------------|--|
| 31389TE40 | FNMA POOL 634755 | 2017/03/01 | 6.000 | 02JUN03 | 17JUN03 | 1.000000 |
| ** WB2J ** | 317 781,741.280 | 814,293.48 | 814,763.94 | -470.46 | .00 | -470.46 |
| ** WB2J ** | CXL 317 -781,741.280 | -814,293.48 | -814,763.94 | 470.46 | .00 | 470.46 |
| ** WB2J ** | 428 708,974.260 | 738,496.39 | 738,923.06 | -426.67 | 17JUN03 1.000000 .00 | -426.67 |
| ** WB2J ** | 694 72,767.020 | 72,767.02 | 76,064.41 | -3,297.39 | 25JUN03 1.000000 .00 | -3,297.39 |
| 31389TE40 | TOTAL | 811,263.41 | 814,987.47 | -3,724.06 L | .00 | -3,724.06 L |
| 31389TE57 | FNMA POOL 634756 | 2017/03/01 | 6.000 | 02JUN03 | 17JUN03 | 1.000000 |
| ** WB2J ** | 318 1,100,635.710 | 1,146,466.88 | 1,146,986.18 | -519.30 | .00 | -519.30 |
| ** WB2J ** | CXL 318 -1,100,635.710 | -1,146,466.88 | -1,146,986.18 | 519.30 | 17JUN03 1.000000 .00 | 519.30 |
| ** WB2J ** | 426 901,518.470 | 1,001,556.70 | 1,001,992.29 | -435.59 | 17JUN03 1.000000 .00 | -435.59 |
| ** WB2J ** | 672 139,117.240 | 139,117.24 | 145,421.24 | -6,304.00 | 25JUN03 1.000000 .00 | -6,304.00 |
| 31389TE57 | TOTAL | 1,140,673.94 | 1,147,413.53 | -6,739.59 L | .00 | -6,739.59 L |
| 31389TOP0 | FNMA POOL 635062 | 2032/07/01 | 6.000 | 15OCT03 | 13NOV03 | 1.000000 |
| ** WB1E ** | 065 14,396.020 | 14,725.55 | 14,760.42 | -34.87 | .00 | -34.87 |
| ** WB1E ** | 594 904,879.950 | 925,593.22 | 927,784.72 | -2,191.50 | 13NOV03 1.000000 .00 | -2,191.50 |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECY GN/LS |
|-------------|-------------------------|--------------|--------------|------------------|-----------------|-----------|--------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECY GN/LS | BASE CURR GN/LS | | NET SECY GN/LS |
| | SHARES/PAR | BASE | BASE | BASE | | | NET BAS SECY GN/LS |
| ** WB1E ** | CXL 594 | -925,593.22 | -927,784.72 | 15OCT03 | 13NOV03 | 1.000000 | 2,191.50 |
| | -904,879.950 | | | 2,191.50 | | .00 | |
| ** WB1E ** | 597 | 14,725.55 | 14,760.42 | 15OCT03 | 13NOV03 | 1.000000 | -34.87 |
| | 14,396.020 | | | -34.87 | | .00 | |
| ** WB1E ** | CXL 597 | -14,725.55 | -14,760.42 | 15OCT03 | 13NOV03 | 1.000000 | 34.87 |
| | -14,396.020 | | | 34.87 | | .00 | |
| 31389TQP8 | TOTAL | 14,725.55 | 14,760.42 | -34.87 L | | .00 | -34.87 L |
| 31389TTG7 | FNMA POOL 635151 | 2017/07/01 | 6.500 | 18MAR03 | 21APR03 | 1.000000 | |
| ** WB2J ** | 376 | 302,970.41 | 301,493.70 | 1,476.71 | | .00 | 1,476.71 |
| | 286,243.080 | | | | | | |
| ** WB2J ** | CXL 376 | -302,970.41 | -301,493.70 | -1,476.71 | 18MAR03 | 1.000000 | -1,476.71 |
| | -286,243.080 | | | | 21APR03 | .00 | |
| ** WB2J ** | 525 | 285,960.22 | 284,566.42 | 1,393.00 | 18MAR03 | 1.000000 | 1,393.00 |
| | 270,172.040 | | | | 21APR03 | .00 | |
| ** WB2J ** | 645 | 16,071.04 | 16,969.45 | -898.41 | 25APR03 | 1.000000 | -898.41 |
| | | | | | 25APR03 | .00 | |
| 31389TTG7 | TOTAL | 302,031.26 | 301,535.07 | 495.39 L | | .00 | 495.39 L |
| 31389UNN5 | FNMA POOL 635097 | 2032/04/01 | 7.000 | 09JUL03 | 14JUL03 | 1.000000 | |
| ** WB1F ** | 143 | 4,990,557.29 | 4,974,597.57 | 15,959.72 | | .00 | 15,959.72 |
| | 4,730,105.130 | | | | | | |
| 31389UPC7 | FNMA POOL 635919 | 2032/03/01 | 6.000 | 14APR03 | 12JUN03 | 1.000000 | |
| ** WB1E ** | 144 | 416,194.06 | 416,226.42 | -31.56 | | .00 | -31.56 |
| | 403,980.750 | | | | | | |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECY GN/LS |
|-------------|-------------------------|------------|------------|------------------|-----------------|-----------|--------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECY GN/LS | BASE CURR GN/LS | | NET SECY GN/LS |
| | SHARES/PAR | BASE | BASE | BASE | | | NET BAS SECY GN/LS |
| 31389URFB | FNMA POOL 635986 | 2032/04/01 | 6.500 | 01DEC03 | 11DEC03 | 1.000000 | |
| ** WB1E ** | 232 | 497,179.15 | 488,972.42 | 8,206.73 | | .00 | 8,206.73 |
| | 477,482.990 | | | | | | |
| 31389VFG7 | FNMA POOL 636567 | 2032/04/01 | 6.500 | 12MAY03 | 14MAY03 | 1.000000 | |
| ** WB1E ** | 350 | 229,294.77 | 229,311.95 | -17.18 | | .00 | -17.18 |
| | 219,947.020 | | | | | | |
| 31389VQHS | FNMA POOL 636856 | 2017/03/01 | 5.500 | 07JUL03 | 17JUL03 | 1.000000 | |
| ** WB1E ** | 648 | 84,675.91 | 84,803.36 | -127.45 | | .00 | -127.45 |
| | 81,566.200 | | | | | | |
| ** WB1E ** | 649 | 820,665.50 | 821,900.70 | -1,235.20 | 07JUL03 | 1.000000 | -1,235.20 |
| | 790,526.670 | | | | 17JUL03 | .00 | |
| 31389VQHS | TOTAL | 905,341.41 | 906,704.06 | -1,362.65 L | | .00 | -1,362.65 L |
| 31389VQM2 | FNMA POOL 636860 | 2017/03/01 | 6.000 | 30APR03 | 19MAY03 | 1.000000 | |
| ** WB2J ** | 856 | 70,961.73 | 70,172.02 | 789.71 | | .00 | 789.71 |
| | 67,723.690 | | | | | | |
| ** WB2J ** | 671 | 80,359.83 | 79,465.53 | 894.30 | 30APR03 | 1.000000 | 894.30 |
| | 76,692.950 | | | | 19MAY03 | .00 | |
| ** WB2J ** | CXL 671 | -80,359.83 | -79,465.53 | -894.30 | 30APR03 | 1.000000 | -894.30 |
| | -76,692.950 | | | | 19MAY03 | .00 | |
| ** WB2J ** | 888 | 70,961.73 | 70,172.02 | 789.71 | 30APR03 | 1.000000 | 789.71 |
| | 67,723.690 | | | | 19MAY03 | .00 | |
| ** WB2J ** | CXL 888 | -70,961.73 | -70,172.02 | -789.71 | 30APR03 | 1.000000 | -789.71 |
| | -67,723.690 | | | | 19MAY03 | .00 | |
| ** WB2J ** | 263 | 8,969.26 | 9,306.59 | -337.33 | 27MAY03 | 000000 | -337.33 |
| | 8,969.260 | | | | 27MAY03 | .00 | |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------------|--------------|--------------|-------------------|-----------------|-----------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| | SHARES/PAR BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | | | |
| 31389V0M2 | TOTAL | | 79,930.99 | 79,478.61 | 452.38 L | .00 | 452.38 L |
| 31389VSA6 | FNMA POOL 636913 | 2017/03/01 | 5.500 | 12DEC03 | 16DEC03 | 1.000000 | |
| WB1E | 677 | 353,713.34 | 349,706.72 | 4,006.62 | | .00 | 4,006.62 |
| | 340,761.730 | | | | | | |
| 31389VWY9 | FNMA POOL 637063 | 2017/03/01 | 6.000 | 04FEB03 | 19FEB03 | 1.000000 | |
| WB1E | 423 | 22,744.72 | 22,627.58 | 117.14 | | .00 | 117.14 |
| | 21,729.540 | | | | | | |
| 31389V6F9 | FNMA POOL 637270 | 2032/05/01 | 6.500 | 15MAY03 | 16MAY03 | 1.000000 | |
| WB1E | 228 | 2,254,876.22 | 2,250,147.64 | 4,728.58 | | .00 | 4,728.58 |
| | 2,161,654.890 | | | | | | |
| 31389WHS7 | FNMA POOL 637541 | 2032/05/01 | 7.000 | 08JAN03 | 14JAN03 | 1.000000 | |
| WB1E | 850 | 44,235.66 | 43,963.26 | 272.40 | | .00 | 272.40 |
| | 42,007.300 | | | | | | |
| WB1E | 850 | -44,235.66 | -43,963.26 | -272.40 | 14JAN03 | 1.000000 | -272.40 |
| | -42,007.300 | | | | | .00 | |
| 31389WHS7 | TOTAL | | .00 | .00 L | | .00 | .00 L |
| 31389WJSS | FNMA POOL 637573 | 2016/12/01 | 6.500 | 01MAR03 | 25MAR03 | 1.000000 | |
| WB2J | 654 | 1,093.23 | 1,154.67 | -61.44 | | .00 | -61.44 |
| | 1,093.230 | | | | | | |
| WB2J | 375 | 297,418.46 | 295,984.21 | 1,434.25 | 21APR03 | 1.000000 | 1,434.25 |
| | 280,997.660 | | | | | .00 | |
| WB2J | 375 | -297,418.46 | -295,984.21 | -1,434.25 | 21APR03 | 1.000000 | -1,434.25 |
| | -280,997.660 | | | | | .00 | |
| WB2J | 517 | 296,254.40 | 294,825.74 | 1,428.64 | 21APR03 | 1.000000 | 1,428.64 |
| | 279,897.870 | | | | | .00 | |
| WB2J | 517 | -296,254.40 | -294,825.74 | -1,428.64 | 21APR03 | 1.000000 | -1,428.64 |
| | -280,997.660 | | | | | .00 | |

STATE STREET

FOR PUBLIC DISCLOSURE

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------------|-------------|--------------|-------------------|-----------------|-----------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| | SHARES/PAR BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | | | |
| | | | -279,897.870 | | | | |
| WB2J | 655 | 296,254.40 | 295,547.06 | 707.34 | 21APR03 | 1.000000 | 707.34 |
| | 279,897.870 | | | | | .00 | |
| WB2J | 656 | 1,099.79 | 1,161.23 | -61.44 | 25APR03 | 1.000000 | -61.44 |
| | 1,099.790 | | | | | .00 | |
| 31389WJSS | TOTAL | | 298,447.42 | 584.46 L | | .00 | 584.46 L |
| 31389WL07 | FNMA POOL 637639 | 2017/03/01 | 6.000 | 04FEB03 | 19FEB03 | 1.000000 | |
| WB1E | 427 | 310,007.77 | 308,411.22 | 1,596.55 | | .00 | 1,596.55 |
| | 296,171.030 | | | | | | |
| 31389WZ57 | FNMA POOL 638064 | 2017/04/01 | 6.000 | 04FEB03 | 02APR03 | 1.000000 | |
| WB1E | 429 | 302,989.33 | 301,428.93 | 1,560.40 | | .00 | 1,560.40 |
| | 289,465.850 | | | | | | |
| 31389W2K0 | FNMA POOL 638078 | 2017/04/01 | 6.000 | 30APR03 | 19MAY03 | 1.000000 | |
| WB2J | 951 | 394,070.44 | 389,681.24 | 4,389.20 | | .00 | 4,389.20 |
| | 376,088.700 | | | | | | |
| WB2J | 670 | 408,129.55 | 403,583.75 | 4,545.80 | 19MAY03 | 1.000000 | 4,545.80 |
| | 389,506.280 | | | | | .00 | |
| WB2J | 670 | -408,129.55 | -403,583.75 | -4,545.80 | 19MAY03 | 1.000000 | -4,545.80 |
| | -389,506.280 | | | | | .00 | |
| WB2J | 793 | 394,070.44 | 389,681.24 | 4,389.20 | 19MAY03 | 1.000000 | 4,389.20 |
| | 376,088.700 | | | | | .00 | |
| WB2J | 793 | -394,070.44 | -389,681.24 | -4,389.20 | 19MAY03 | 1.000000 | -4,389.20 |
| | -376,088.700 | | | | | .00 | |
| WB2J | 264 | 13,417.58 | 13,922.32 | -504.74 | 27MAY03 | 1.000000 | -504.74 |
| | 13,417.580 | | | | | .00 | |

STATE STREET

FOR PUBLIC DISCLOSURE

ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|-------------|-------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| 31389W2K0 | TOTAL | | | | | | |
| | 407,488.82 | 403,603.56 | 403,603.56 | 3,884.46 L | | .00 | 3,884.46 L |
| 31389W4W2 | FNMA POOL 638137 | 2017/04/01 | 6.000 | 30APR03 | 19MAY03 | 1.000000 | |
| WB2J | 726,337.860 | 757,354.85 | 757,354.85 | 3,711.04 | | .00 | 3,711.04 |
| WB2J | 801,776.120 | 836,014.57 | 836,014.57 | 4,096.47 | | .00 | 4,096.47 |
| WB2J | -801,776.120 | -836,014.57 | -836,014.57 | -4,096.47 | | .00 | -4,096.47 |
| WB2J | 726,337.860 | 757,354.85 | 757,354.85 | 3,711.04 | | .00 | 3,711.04 |
| WB2J | -726,337.860 | -757,354.85 | -757,354.85 | -3,711.04 | | .00 | -3,711.04 |
| WB2J | 75,438.27 | 78,892.49 | 78,892.49 | 3,454.42 | | .00 | 3,454.42 |
| 31389W4W2 | TOTAL | | | | | | |
| | 836,504.16 | 836,247.54 | 836,247.54 | 256.62 L | | .00 | 256.62 L |
| 31389W5T8 | FNMA POOL 638158 | 2017/04/01 | 6.000 | 30APR03 | 19MAY03 | 1.000000 | |
| WB2J | 104,917.270 | 108,709.16 | 108,709.16 | 1,224.47 | | .00 | 1,224.47 |
| WB2J | 118,315.290 | 122,591.40 | 122,591.40 | 1,380.84 | | .00 | 1,380.84 |
| WB2J | -118,315.290 | -122,591.40 | -122,591.40 | -1,380.84 | | .00 | -1,380.84 |
| WB2J | 104,917.270 | 108,709.16 | 108,709.16 | 1,224.47 | | .00 | 1,224.47 |
| WB2J | | | | | | .00 | |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|-------------|-------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| | 790 | -109,933.63 | -108,709.16 | -1,224.47 | | .00 | -1,224.47 |
| | -104,917.270 | | | | | | |
| WB2J | 267 | 13,398.82 | 13,902.82 | -504.80 | | .00 | -504.80 |
| | 13,398.820 | | | | | | |
| 31389W5T8 | TOTAL | | | | | | |
| | 123,331.65 | 122,611.10 | 122,611.10 | 720.47 L | | .00 | 720.47 L |
| 31389XAT8 | FNMA POOL 638218 | 2017/05/01 | 5.500 | 07JUL03 | 17JUL03 | 1.000000 | |
| WB1E | 109,008.600 | 113,334.88 | 113,334.88 | -178.33 | | .00 | -178.33 |
| WB1E | 564,625.540 | 587,934.12 | 587,934.12 | -882.23 | | .00 | -882.23 |
| WB1E | 28,724.580 | 29,864.59 | 29,864.59 | -44.89 | | .00 | -44.89 |
| 31389XF99 | TOTAL | | | | | | |
| | 615,971.59 | 616,898.71 | 616,898.71 | -927.12 L | | .00 | -927.12 L |
| 31389XJ87 | FNMA POOL 638487 | 2032/04/01 | 6.500 | 07JAN03 | 14JAN03 | 1.000000 | |
| WB1E | 50,124.030 | 59,866.89 | 59,866.89 | 705.51 | | .00 | 705.51 |
| WB1E | 1,885.390 | 1,949.30 | 1,949.30 | -63.91 | | .00 | -63.91 |
| 31389XJ87 | TOTAL | | | | | | |
| | 62,456.99 | 61,815.39 | 61,815.39 | 641.60 L | | .00 | 641.60 L |
| 31389XP49 | FNMA POOL 638443 | 2032/04/01 | 6.500 | 01DEC03 | 11DEC03 | 1.000000 | |
| WB1E | 164,562.940 | 171,351.16 | 171,351.16 | 2,828.43 | | .00 | 2,828.43 |



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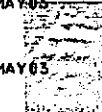
| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|-------------|-------------|-------------------|-----------------|---------------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | NET BAS SECTY GN/LS | NET BAS SECTY GN/LS |
| 31389X5R0 | FNMA POOL 639056 | 2017/05/01 | 6.000 | 02JUN03 | 17JUN03 | 1.000000 | |
| ** WB2J ** | 320 | 134,871.11 | 134,901.79 | -30.68 | | .00 | -30.68 |
| | 129,479.500 | | | | | | |
| ** WB2J ** | CXL 320 | -134,871.11 | -134,901.79 | 30.68 | 02JUN03 | 17JUN03 | 1.000000 |
| | -129,479.500 | | | | | .00 | 30.68 |
| ** WB2J ** | 417 | 120,781.56 | 120,809.04 | -27.48 | 02JUN03 | 17JUN03 | 1.000000 |
| | 115,953.200 | | | | | .00 | -27.48 |
| ** WB2J ** | 695 | 13,526.30 | 14,134.57 | -608.27 | 25JUN03 | 25JUN03 | 1.000000 |
| | 13,526.300 | | | | | .00 | -608.27 |
| 31389X5R0 | TOTAL | | 134,943.61 | -635.75 L | | .00 | -635.75 L |
| 31389X7F4 | FNMA POOL 639094 | 2032/06/01 | 7.000 | 08JAN03 | 14JAN03 | 1.000000 | |
| ** WB1E ** | 475 | 175,422.12 | 174,341.92 | 1,080.20 | | .00 | 1,080.20 |
| | 166,585.290 | | | | | | |
| 31389YA04 | FNMA POOL 639115 | 2032/08/01 | 6.000 | 14APR03 | 12JUN03 | 1.000000 | |
| ** WB1E ** | 148 | 425,748.21 | 425,780.49 | -32.28 | | .00 | -32.28 |
| | 413,253.740 | | | | | | |
| 31389YAR2 | FNMA POOL 639116 | 2032/08/01 | 6.500 | 07JAN03 | 14JAN03 | 1.000000 | |
| ** WB1E ** | 757 | 405,026.30 | 400,307.11 | 4,719.19 | | .00 | 4,719.19 |
| | 388,660.080 | | | | | | |
| ** WB1E ** | 392 | 20,914.38 | 21,623.35 | -708.97 | 27JAN03 | 27JAN03 | 1.000000 |
| | 20,914.370 | | | | | .00 | -708.97 |
| 31389YAR2 | TOTAL | | 421,930.46 | 4,010.22 L | | .00 | 4,010.22 L |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|-------------|-------------|-------------------|-----------------|---------------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | NET BAS SECTY GN/LS | NET BAS SECTY GN/LS |
| 31389YK83 | FNMA POOL 639419 | 2017/08/01 | 6.000 | 30APR03 | 19MAY03 | 1.000000 | |
| ** WB2J ** | 057 | 443,353.52 | 435,324.61 | 8,028.91 | | .00 | 8,028.91 |
| | 423,122.950 | | | | | | |
| ** WB2J ** | 677 | 445,150.70 | 437,089.25 | 8,061.45 | 30APR03 | 19MAY03 | 1.000000 |
| | 424,838.130 | | | | | .00 | 8,061.45 |
| ** WB2J ** | CXL 677 | -445,150.70 | -437,089.25 | -8,061.45 | 30APR03 | 19MAY03 | 1.000000 |
| | -424,838.130 | | | | | .00 | -8,061.45 |
| ** WB2J ** | 792 | 443,353.52 | 435,324.61 | 8,028.91 | 30APR03 | 19MAY03 | 1.000000 |
| | 423,122.950 | | | | | .00 | 8,028.91 |
| ** WB2J ** | CXL 792 | -443,353.52 | -435,324.61 | -8,028.91 | 30APR03 | 19MAY03 | 1.000000 |
| | -423,122.950 | | | | | .00 | -8,028.91 |
| ** WB2J ** | 277 | 1,715.18 | 1,766.42 | -51.24 | 27MAY03 | 27MAY03 | 1.000000 |
| | 1,715.180 | | | | | .00 | -51.24 |
| 31389YK83 | TOTAL | | 437,091.05 | 7,977.67 L | | .00 | 7,977.67 L |
| 31389YRE3 | FNMA POOL 639585 | 2017/04/01 | 6.000 | 04FEB03 | 02APR03 | 1.000000 | |
| ** WB1E ** | 428 | 245,816.12 | 244,550.16 | 1,265.96 | | .00 | 1,265.96 |
| | 234,844.480 | | | | | | |
| 31389YUP4 | FNMA POOL 639690 | 2032/03/01 | 6.000 | 14APR03 | 12JUN03 | 1.000000 | |
| ** WB1E ** | 146 | 205,755.31 | 205,770.91 | -15.60 | | .00 | -15.60 |
| | 199,716.990 | | | | | | |
| 31389Y6E6 | FNMA POOL 639969 | 2017/08/01 | 6.000 | 30APR03 | 19MAY03 | 1.000000 | |
| ** WB2J ** | 055 | 776,881.36 | 762,812.46 | 14,068.90 | | .00 | 14,068.90 |
| | 741,431.660 | | | | | | |
| ** WB2J ** | 672 | 831,679.70 | 816,618.44 | 15,061.26 | 30APR03 | 19MAY03 | 1.000000 |
| | 793,729.510 | | | | | .00 | 15,061.26 |
| ** WB2J ** | CXL 672 | -831,679.70 | -816,618.44 | -15,061.26 | 30APR03 | 19MAY03 | 1.000000 |
| | | | | | | .00 | -15,061.26 |



STATE STREET

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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECTY GN/L BASE SECTY GN/L | STL DT BASE CURR GN/L | SELL RATE GN/L | NET SECTY GN/L NET BAS SECTY GN/L |
|-------------------------|--|-------------------------------------|-------------------------------------|---|--------------------------|-------------------|--------------------------------------|
| | -793,729.510 | | | | | | |
| WB2J | 796 776,881.36 | 762,812.46 | | 30APR03 14,068.90 | 19MAY03 | 1.000000 .00 | 14,068.90 |
| | 741,431.660 | | | | | | |
| WB2J | 796 -776,881.36 | -762,812.46 | | 30APR03 -14,068.90 | 19MAY03 | 1.000000 .00 | -14,068.90 |
| | -741,431.660 | | | | | | |
| WB2J | 278 52,297.85 | 53,860.01 | | 27MAY03 -1,562.16 | 27MAY03 | 1.000000 .00 | -1,562.16 |
| | 52,297.850 | | | | | | |
| 31389Y6E6 | TOTAL | 829,179.21 | 816,672.47 | 12,506.74 L | | .00 | 12,506.74 L |
| 31390AJ50 | FNMA POOL 640284 | | 2032/06/01 7.000 | 16APR03 | 12JUN03 | 1.000000 | |
| WB1F | 383 3,687,088.17 | 3,671,033.45 | | 16,054.72 | | .00 | 16,054.72 |
| | 3,502,651.670 | | | | | | |
| 31390BD00 | FNMA POOL 641011 | | 2032/05/01 7.000 | 09JUL03 | 14JUL03 | 1.000000 | |
| WB1F | 152 3,888,454.40 | 3,871,370.75 | | 17,083.65 | | .00 | 17,083.65 |
| | 3,691,753.170 | | | | | | |
| 31390BFU7 | FNMA POOL 641079 | | 2032/05/01 6.500 | 07JAN03 | 14JAN03 | 1.000000 | |
| WB1E | 761 1,791,850.92 | 1,770,978.50 | | 20,872.42 | | .00 | 20,872.42 |
| | 1,719,446.120 | | | | | | |
| WB1E | 393 130,260.77 | 134,676.15 | | 27JAN03 -4,415.38 | 27JAN03 | 1.000000 .00 | -4,415.38 |
| | 130,260.760 | | | | | | |
| 31390BFU7 | TOTAL | 1,922,111.69 | 1,905,654.65 | 16,457.04 L | | .00 | 16,457.04 L |
| 31390BL22 | FNMA POOL 641245 | | 2017/05/01 6.000 | 02JUN03 | 17JUN03 | 1.000000 | |
| WB2J | 321 31,115.74 | 30,432.10 | | 683.64 | | .00 | 683.64 |
| | 29,871.860 | | | | | | |
| WB2J | 321 -31,115.74 | -30,432.10 | | 02JUN03 -683.64 | 17JUN03 | 1.000000 .00 | -683.64 |
| | -29,871.860 | | | | | | |
| WB2J | 423 29,983.30 | 29,324.54 | | 02JUN03 658.76 | 17JUN03 | 000000 .00 | |
| | | | | | | | |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECTY GN/L BASE SECTY GN/L | STL DT BASE CURR GN/L | SELL RATE GN/L | NET SECTY GN/L NET BAS SECTY GN/L |
|-------------------------|--|-------------------------------------|-------------------------------------|---|--------------------------|-------------------|--------------------------------------|
| | 28,784.690 | | | | | | |
| WB2J | 676 1,087.17 | 1,108.81 | | 25JUN03 -21.64 | 25JUN03 | 1.000000 .00 | -21.64 |
| | 1,087.170 | | | | | | |
| 31390BL22 | TOTAL | 31,078.47 | 30,433.35 | 637.12 L | | .00 | 637.12 L |
| 31390BPE2 | FNMA POOL 641321 | | 2032/04/01 6.500 | 12MAY03 | 14MAY03 | 1.000000 | |
| WB1E | 271 58,565.86 | 58,569.45 | | -4.39 | | .00 | -4.39 |
| | 56,177.520 | | | | | | |
| 31390BUX4 | FNMA POOL 641498 | | 2032/08/01 6.500 | 05SEP03 | 15OCT03 | 1.000000 | |
| WB1E | 310 10,353,653.62 | 10,230,228.44 | | 123,425.18 | | .00 | 123,425.18 |
| | 9,999,001.530 | | | | | | |
| WB1E | 311 797,058.71 | 787,549.13 | | 05SEP03 9,501.58 | 15OCT03 | 1.000000 .00 | 9,501.58 |
| | 769,748.690 | | | | | | |
| 31390BUX4 | TOTAL | 11,150,704.33 | 11,017,777.57 | 132,926.76 L | | .00 | 132,926.76 L |
| 31390BVJ4 | FNMA POOL 641517 | | 2032/04/01 6.500 | 10JUN03 | 12JUN03 | 1.000000 | |
| WB2N | 813 312,891.86 | 313,594.18 | | -783.12 | | .00 | -783.12 |
| | 300,000.480 | | | | | | |
| WB1E | 720 689,559.79 | 695,362.15 | | 28AUG03 -5,782.36 | 15SEP03 | 1.000000 .00 | -5,782.36 |
| | 666,794.990 | | | | | | |
| 31390BVJ4 | TOTAL | 1,002,450.85 | 1,008,936.33 | -6,485.48 L | | .00 | -6,485.48 L |
| 31390BYK8 | FNMA POOL 641614 | | 2017/04/01 6.000 | 04FEB03 | 19FEB03 | 1.000000 | |
| WB1E | 426 788,332.77 | 784,684.84 | | 3,647.93 | | .00 | 3,647.93 |
| | 676,717.380 | | | | | | |

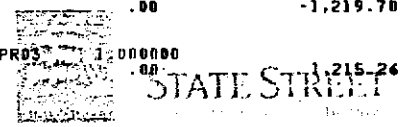


STATE STREET
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ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------------|-------------|------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | | NET SECTY GN/LS |
| | SHARES/PAR BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | | | NET BAS SECTY GN/LS |
| 31390CA97 | FNMA POOL 641832 | 2017/04/01 | 6.400 | 04FEB03 | 02APR03 | 1.000000 | |
| ** WB1E ** | 433 704,812.76 | 701,182.96 | | 3,629.80 | | .00 | 3,629.80 |
| | 673,354.480 | | | | | | |
| 31390CJK3 | FNMA POOL 642066 | 2032/05/01 | 6.500 | 07JAN03 | 14JAN03 | 1.000000 | |
| ** WB1E ** | 773 103,251.94 | 102,049.20 | | 1,202.74 | | .00 | 1,202.74 |
| | 99,079.750 | | | | | | |
| ** WB1E ** | 395 6,687.06 | 6,913.74 | | -226.68 | 27JAN03 | 1.000000 | -226.68 |
| | 6,687.060 | | | | | .00 | |
| 31390CJK5 | TOTAL | | | 976.06 L | | .00 | 976.06 L |
| | 109,939.00 | 108,962.94 | | | | | |
| 31390CXG6 | FNMA POOL 642479 | 2032/05/01 | 7.500 | 10NOV03 | 13NOV03 | 1.000000 | |
| ** WB1H ** | 135 106,520.82 | 106,489.57 | | 31.25 | | .00 | 31.25 |
| | 99,990.210 | | | | | | |
| ** WB1H ** | 135 -106,520.82 | -106,489.57 | | -31.25 | 13NOV03 | 1.000000 | -31.25 |
| | | | | | | .00 | |
| ** WB1H ** | 392 745,644.98 | 746,301.16 | | -656.18 | 23DEC03 | 1.000000 | -656.18 |
| | 699,930.750 | | | | | .00 | |
| 31390CXG6 | TOTAL | | | -656.18 L | | .00 | -656.18 L |
| | 745,644.98 | 746,301.16 | | | | | |
| 31390CX92 | FNMA POOL 642504 | 2017/06/01 | 6.500 | 01MAR03 | 25MAR03 | 1.000000 | |
| ** WB2J ** | 651 7,138.75 | 7,540.01 | | -401.26 | | .00 | -401.26 |
| | 7,138.750 | | | | | | |
| ** WB2J ** | 384 250,604.98 | 249,385.28 | | 1,219.70 | 18MAR03 | 1.000000 | 1,219.70 |
| | 236,768.800 | | | | | .00 | |
| ** WB2J ** | 384 -250,604.98 | -249,385.28 | | -1,219.70 | 18MAR03 | 1.000000 | -1,219.70 |
| | | | | | | .00 | |
| ** WB2J ** | 518 249,693.48 | 248,478.22 | | 1,215.26 | 18MAR03 | 1.000000 | 1,215.26 |
| | 235,907.630 | | | | | .00 | |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------------|-------------|------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | | NET SECTY GN/LS |
| | SHARES/PAR BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | | | NET BAS SECTY GN/LS |
| ** WB2J ** | 518 -249,693.48 | -248,478.22 | | -1,215.26 | 18MAR03 | 1.000000 | -1,215.26 |
| | | | | | | .00 | |
| | | | | | | | |
| ** WB2J ** | 652 249,693.48 | 249,103.76 | | 589.72 | 18MAR03 | 1.000000 | 589.72 |
| | 235,907.630 | | | | | .00 | |
| ** WB2J ** | 653 861.17 | 909.31 | | -48.14 | 25APR03 | 1.000000 | -48.14 |
| | 861.170 | | | | | .00 | |
| 31390CX92 | TOTAL | | | 140.32 L | | .00 | 140.32 L |
| | 257,693.40 | 257,553.08 | | | | | |
| 31390DJH8 | FNMA POOL 642964 | 2032/04/01 | 7.000 | 08JUL03 | 13AUG03 | 1.000000 | |
| ** WB1Q ** | 659 889,790.26 | 890,516.95 | | -726.69 | | .00 | -726.69 |
| | 845,594.730 | | | | | | |
| 31390DNZ3 | FNMA POOL 643108 | 2017/04/01 | 6.000 | 30APR03 | 19MAY03 | 1.000000 | |
| ** WB2J ** | 860 624,314.78 | 617,361.04 | | 6,953.74 | | .00 | 6,953.74 |
| | 595,826.810 | | | | | | |
| ** WB2J ** | 673 654,316.23 | 647,028.33 | | 7,287.90 | 30APR03 | 1.000000 | 7,287.90 |
| | 624,459.270 | | | | | .00 | |
| ** WB2J ** | 673 -654,316.23 | -647,028.33 | | -7,287.90 | 30APR03 | 1.000000 | -7,287.90 |
| | | | | | | .00 | |
| ** WB2J ** | 807 624,314.78 | 617,361.04 | | 6,953.74 | 30APR03 | 1.000000 | 6,953.74 |
| | 595,826.810 | | | | | .00 | |
| ** WB2J ** | 807 -624,314.78 | -617,361.04 | | -6,953.74 | 30APR03 | 1.000000 | -6,953.74 |
| | | | | | | .00 | |
| ** WB2J ** | 279 28,632.46 | 29,709.54 | | -1,077.08 | 27MAY03 | 1.000000 | -1,077.08 |
| | 28,632.460 | | | | | .00 | |



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ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|-------------|-------------------|------------|-----------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL SECTY GN/LS | BASE | BASE CURR | GN/LS | NET BAS SECTY GN/LS |
| 31390DNZ3 | TOTAL | | 647,070.50 | 5,876.66 L | | .00 | 5,876.66 L |
| 31390DPY4 | FNMA POOL 643139 | 2032/05/01 | 7.000 | 10NOV03 | 11DEC03 | 1.000000 | |
| WB1Q | 413 | 203,590.39 | 203,167.44 | 422.95 | | .00 | 422.95 |
| | 193,348.940 | | | | | | |
| 31390DP57 | FNMA POOL 643144 | 2017/05/01 | 6.000 | 30APR03 | 19MAY03 | 1.000000 | |
| WB2J | 050 | 23,452.09 | 22,799.13 | 652.94 | | .00 | 652.94 |
| | 22,381.950 | | | | | | |
| WB2J | 683 | 25,297.42 | 24,593.08 | 704.34 | | .00 | 704.34 |
| | 24,143.080 | | | | | | |
| WB2J | CXL 683 | -25,297.42 | -24,593.08 | -704.34 | | .00 | -704.34 |
| | -24,143.080 | | | | | | |
| WB2J | 801 | 23,452.09 | 22,799.13 | 652.94 | | .00 | 652.94 |
| | 22,381.950 | | | | | | |
| WB2J | CXL 801 | -23,452.09 | -22,799.13 | -652.94 | | .00 | -652.94 |
| | -22,381.950 | | | | | | |
| WB2J | 280 | 1,761.13 | 1,796.39 | -35.26 | | .00 | -35.26 |
| | 1,761.130 | | | | | | |
| 31390DP57 | TOTAL | | 24,595.52 | 617.70 L | | .00 | 617.70 L |
| 31390DRH9 | FNMA POOL 643188 | 2017/04/01 | 6.500 | 18MAR03 | 21APR03 | 1.000000 | |
| WB2J | 379 | 453,260.97 | 451,061.54 | 2,199.43 | | .00 | 2,199.43 |
| | 428,235.930 | | | | | | |
| WB2J | CXL 379 | -453,260.97 | -451,061.54 | -2,199.43 | | .00 | -2,199.43 |
| | -428,235.930 | | | | | | |
| WB2J | 519 | 451,673.95 | 449,482.22 | 2,191.73 | | .00 | 2,191.73 |
| | 426,736.530 | | | | | | |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|-------------|-------------------|------------|-----------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL SECTY GN/LS | BASE | BASE CURR | GN/LS | NET BAS SECTY GN/LS |
| WB2J | CXL 519 | -451,673.95 | -449,482.22 | -2,191.73 | | .00 | -2,191.73 |
| | -426,736.530 | | | | | | |
| WB2J | 694 | 451,673.95 | 450,603.40 | 1,070.55 | | .00 | 1,070.55 |
| | 426,736.530 | | | | | | |
| WB2J | 695 | 1,499.40 | 1,583.20 | -83.80 | | .00 | -83.80 |
| | 1,499.400 | | | | | | |
| 31390DRH9 | TOTAL | | 452,186.60 | 986.75 L | | .00 | 986.75 L |
| 31390DV68 | FNMA POOL 643337 | 2017/03/01 | 6.000 | 04FEB03 | 19FEB03 | 1.000000 | |
| WB1E | 432 | 28,247.47 | 28,102.00 | 145.47 | | .00 | 145.47 |
| | 26,986.690 | | | | | | |
| 31390EJC7 | FNMA POOL 643859 | 2032/05/01 | 7.000 | 10NOV03 | 11DEC03 | 1.000000 | |
| WB1Q | 418 | 210,593.60 | 207,542.92 | 3,030.76 | | .00 | 3,030.76 |
| | 199,999.940 | | | | | | |
| WB1Q | 412 | 397,402.91 | 391,683.68 | 5,719.23 | | .00 | 5,719.23 |
| | 377,411.870 | | | | | | |
| 31390EJC7 | TOTAL | | 599,246.60 | 8,749.99 L | | .00 | 8,749.99 L |
| 31390ESU7 | FNMA POOL 644131 | 2032/05/01 | 6.500 | 15MAY03 | 16MAY03 | 1.000000 | |
| WB1E | 225 | 778,951.04 | 776,430.16 | 2,520.88 | | .00 | 2,520.88 |
| | 746,747.550 | | | | | | |
| 31390E620 | FNMA POOL 644488 | 2032/06/01 | 7.000 | 10NOV03 | 11DEC03 | 1.000000 | |
| WB1Q | 421 | 81,473.29 | 80,300.35 | 1,172.94 | | .00 | 1,172.94 |
| | 77,374.840 | | | | | | |
| 31390E7G1 | FNMA POOL 644495 | 2017/06/01 | 5.500 | 14MAY03 | 19MAY03 | 1.000000 | |
| WB1E | 169 | 669,873.43 | 664,118.37 | 5,755.06 | | .00 | 5,755.06 |
| | 643,359.960 | | | | | | |



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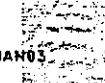
| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECTY GN/L BASE SECTY GN/L | STL DT BASE CURR GN/L | SELL RATE GN/L | NET SECTY GN/L NET BAS SECTY GN/L |
|-------------------------|--|-------------------------------------|-------------------------------------|---|--------------------------|-------------------|--------------------------------------|
| 31390FEZ1 ** WB1E ** | FNMA POOL 644556 134 88,975.510 | 2032/06/01 | 6.000 91,742.09 | 30JUN03 611.71 | 29AUG03 | 1.000000 .00 | 611.71 |
| 31390FC31 ** WB1E ** | FNMA POOL 644590 314 97,824.890 | 2032/05/01 | 6.500 100,087.09 | 05SEP03 1,207.53 | 28OCT03 | 1.000000 .00 | 1,207.53 |
| 31390FJ91 ** WB1F ** | FNMA POOL 644788 144 5,998,143.350 | 2032/06/01 | 7.000 6,287,137.10 | 09JUL03 30,594.82 | 14JUL03 | 1.000000 .00 | 30,594.82 |
| 31390FRH4 ** WB1E ** | FNMA POOL 644988 510 714,517.840 | 2017/05/01 | 6.000 744,047.52 | 04FEB03 3,851.70 | 19FEB03 | 1.000000 .00 | 3,851.70 |
| 31390FXF1 ** WB1E ** | FNMA POOL 645178 772 296,862.820 | 2032/08/01 | 6.500 305,758.96 | 07JAN03 3,604.57 | 14JAN03 | 1.000000 .00 | 3,604.57 |
| ** WB1E ** | 397 19,301.080 | | 19,955.37 | 27JAN03 -654.29 | 27JAN03 | 1.000000 .00 | -654.29 |
| 31390FXF1 | TOTAL | | 325,714.33 | 2,950.28 L | | .00 | 2,950.28 L |
| 31390FXR5 ** WB1E ** | FNMA POOL 645188 329 849,082.010 | 2032/08/01 | 6.500 885,234.33 | 12MAY03 -66.33 | 14MAY03 | 1.000000 .00 | -66.33 |
| 31390GCF2 ** WB1F ** | FNMA POOL 645470 404 2,058,583.630 | 2032/06/01 | 7.000 2,161,097.31 | 16APR03 5,883.62 | 12JUN03 | 1.000000 .00 | 5,883.62 |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECTY GN/L BASE SECTY GN/L | STL DT BASE CURR GN/L | SELL RATE GN/L | NET SECTY GN/L NET BAS SECTY GN/L |
|-------------------------|--|-------------------------------------|-------------------------------------|---|--------------------------|-------------------|--------------------------------------|
| 31390GK71 ** WB1E ** | FNMA POOL 645718 622 257,750.410 | 2032/06/01 | 7.000 269,751.91 | 08JAN03 1,671.35 | 14JAN03 | 1.000000 .00 | 1,671.35 |
| 31390GXD4 ** WB1F ** | FNMA POOL 646876 496 74,508.950 | 2032/06/01 | 7.000 78,149.80 | 14AUG03 -241.38 | 15SEP03 | 1.000000 .00 | -241.38 |
| ** WB1F ** | 713 81,845.480 | | 85,844.83 | 14AUG03 553.30 | 15SEP03 | 1.000000 .00 | 553.30 |
| ** WB1F ** | CXL 713 -81,845.480 | | -85,844.83 | 14AUG03 -553.30 | 15SEP03 | 1.000000 .00 | -553.30 |
| ** WB1F ** | 736 81,845.480 | | 85,579.68 | 14AUG03 -265.15 | 15SEP03 | 1.000000 .00 | -265.15 |
| ** WB1F ** | CXL 736 -81,845.480 | | -85,579.68 | 14AUG03 265.15 | 15SEP03 | 1.000000 .00 | 265.15 |
| ** WB1F ** | 679 7,336.530 | | 7,721.84 | 25SEP03 -385.31 | 25SEP03 | 1.000000 .00 | -385.31 |
| 31390GXD4 | TOTAL | | 85,871.64 | -626.69 L | | .00 | -626.69 L |
| 31390HCK9 ** WB1E ** | FNMA POOL 646374 430 781,702.160 | 2017/05/01 | 6.000 814,008.44 | 04FEB03 4,213.87 | 02APR03 | 1.000000 .00 | 4,213.87 |
| 31390HCT0 ** WB1Q ** | FNMA POOL 646382 677 860,095.720 | 2017/06/01 | 6.500 890,757.89 | 15JAN03 18,255.77 | 21JAN03 | 1.000000 .00 | 18,255.77 |
| ** WB1Q ** | 680 532,277.330 | | 551,252.86 | 15JAN03 11,297.74 | 21JAN03 | 1.000000 .00 | 11,297.74 |
| ** WB1Q ** | 683 525,522.32 | | 514,968.23 | 15JAN03 10,554.09 | 21JAN03 | 1.000000 .00 | 10,554.09 |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| | 497,241.700 | | | | | | |
| WB1Q | 688 422,733.940 | 446,776.95 | 437,804.29 | 15JAN03 8,972.66 | 21JAN03 | 1.000000 .00 | 8,972.66 |
| WB1Q | 690 599,432.810 | 633,524.71 | 620,881.51 | 15JAN03 12,723.20 | 21JAN03 | 1.000000 .00 | 12,723.20 |
| WB1Q | 695 24,789.140 | 26,199.04 | 25,472.85 | 15JAN03 526.19 | 21JAN03 | 1.000000 .00 | 526.19 |
| 31390HCT0 | TOTAL | 3,103,587.28 | 3,041,257.63 | 62,329.65 S | | .00 | 62,329.65 S |
| 31390HCY5 | FNMA POOL 646384 | | 2017/06/01 6.000 | 12DEC02 | 17DEC02 | 1.000000 | |
| WB2P | CXL 181 -136,292.910 | -142,282.35 | -138,848.24 | -4,234.11 | | .00 | -4,234.11 |
| WB2P | 270 136,292.920 | 142,282.35 | 138,428.91 | 3,861.44 | 12DEC02 22JAN03 | 1.000000 .00 | 3,861.44 |
| 31390HCY5 | TOTAL | .00 | 372.67 | -372.67 L | | .00 | -372.67 L |
| 31390HEP6 | FNMA POOL 646442 | | 2032/06/01 7.000 | 08JUL03 | 13AUG03 | 1.000000 | |
| WB1Q | 563 332,633.320 | 349,628.88 | 350,018.61 | -389.81 | | .00 | -389.81 |
| 31390HFAB | FNMA POOL 646441 | | 2032/06/01 7.000 | 10NOV03 | 11DEC03 | 1.000000 | |
| WB1Q | 488 468,334.170 | 484,717.49 | 483,710.52 | 1,086.97 | | .00 | 1,086.97 |
| 31390HG2 | FNMA POOL 646500 | | 2032/07/01 6.500 | 07JAN03 | 14JAN03 | 1.000000 | |
| WB1E | 763 538,593.130 | 561,272.95 | 554,733.81 | 6,539.14 | | .00 | 6,539.14 |
| WB1E | 398 45,625.330 | 45,625.34 | 47,171.94 | -1,546.60 | 27JAN03 27JAN03 | 1.000000 .00 | -1,546.60 |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 31390HG2 | TOTAL | 686,898.29 | 681,905.75 | 4,992.54 L | | .00 | 4,992.54 L |
| 31390HHT5 | FNMA POOL 646542 | | 2032/08/01 6.500 | 25DEC02 | 25DEC02 | 1.000000 | |
| WB1E | 550 71.890 | 71.89 | 74.33 | -2.44 | | .00 | -2.44 |
| WB1E | 551 76,146.860 | 79,353.34 | 78,730.33 | 623.83 | 07JAN03 14JAN03 | 1.000000 .00 | 623.83 |
| WB1E | 769 76,146.860 | 79,353.34 | 78,428.74 | 924.68 | 07JAN03 14JAN03 | 1.000000 .00 | 924.68 |
| WB1E | CXL 769 -76,146.860 | -79,353.34 | -78,428.74 | -924.68 | 07JAN03 14JAN03 | 1.000000 .00 | -924.68 |
| WB1E | 552 281.800 | 281.80 | 291.35 | -9.55 | 25JAN03 25JAN03 | 1.000000 .00 | -9.55 |
| 31390HHT5 | TOTAL | 79,787.85 | 79,096.81 | 611.84 L | | .00 | 611.84 L |
| 31390HZP3 | FNMA POOL 647850 | | 2032/06/01 7.000 | 10OCT03 | 15OCT03 | 1.000000 | |
| WB1F | 285 277,843.700 | 293,146.21 | 291,338.22 | 1,887.99 | | .00 | 1,887.99 |
| 31390JH20 | FNMA POOL 647449 | | 2032/05/01 7.000 | 16APR03 | 12JUN03 | 1.000000 | |
| WB1F | 381 283,946.690 | 298,898.24 | 297,738.70 | 1,167.56 | | .00 | 1,167.56 |
| 31390JJ44 | FNMA POOL 647483 | | 2032/06/01 7.000 | 16APR03 | 12JUN03 | 1.000000 | |
| WB1F | 485 3,898,451.960 | 4,103,729.82 | 4,887,695.41 | 16,834.41 | | .00 | 16,834.41 |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------------|---------------|------------|-------------------|-----------------|-----------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET SECTY GN/LS |
| | SHARES/PAR BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | | | NET BAS SECTY GN/LS |
| 31390JLN9 | FNMA POOL 647533 | 2017/05/01 | 6.000 | 30APR03 | 19MAY03 | 1.000000 | |
| WB2J | 062 187,093.41 | 185,007.78 | | 2,085.63 | | .00 | 2,085.63 |
| | 178,556.190 | | | | | | |
| WB2J | 676 204,369.73 | 202,091.51 | | 2,278.22 | | 1.000000 | 2,278.22 |
| | 195,044.180 | | | | | .00 | |
| WB2J | CXL 676 -204,369.73 | -202,091.51 | | -2,278.22 | | 1.000000 | -2,278.22 |
| | -195,044.180 | | | | | .00 | |
| WB2J | 781 187,093.41 | 185,007.78 | | 2,085.63 | | 1.000000 | 2,085.63 |
| | 178,556.190 | | | | | .00 | |
| WB2J | CXL 781 -187,093.41 | -185,007.78 | | -2,085.63 | | 1.000000 | -2,085.63 |
| | -178,556.190 | | | | | .00 | |
| WB2J | 281 16,487.99 | 17,108.36 | | -620.37 | | 1.000000 | -620.37 |
| | 16,487.990 | | | | | .00 | |
| 31390JLN9 | TOTAL | | 202,116.14 | 1,465.26 L | | .00 | 1,465.26 L |
| 31390J205 | FNMA POOL 647983 | 2032/03/01 | 7.000 | 16APR03 | 12JUN03 | 1.000000 | |
| WB1F | 378 328,604.67 | 327,321.79 | | 1,282.88 | | .00 | 1,282.88 |
| | 312,167.120 | | | | | | |
| 31390KHV3 | FNMA POOL 648344 | 2017/03/01 | 6.000 | 04FEB03 | 19FEB03 | 1.000000 | |
| WB1E | 431 260,486.31 | 259,144.80 | | 1,341.51 | | .00 | 1,341.51 |
| | 248,859.890 | | | | | | |
| 31390KJA7 | FNMA POOL 648357 | 2017/06/01 | 6.000 | 30APR03 | 19MAY03 | 1.000000 | |
| WB2J | 059 1,365,899.94 | 1,331,717.33 | | 34,182.61 | | .00 | 34,182.61 |
| | 1,303,572.860 | | | | | | |
| WB2J | 667 1,446,737.54 | 1,410,531.92 | | 36,205.62 | | 1.000000 | 36,205.62 |
| | 1,380,721.780 | | | | | .00 | |
| WB2J | CXL 667 -1,446,737.54 | -1,410,531.92 | | -36,205.62 | | 1.000000 | -36,205.62 |
| | | | | | | .00 | |

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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------------|---------------|--------------|-------------------|-----------------|-----------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET SECTY GN/LS |
| | SHARES/PAR BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | | | NET BAS SECTY GN/LS |
| | -1,380,721.780 | | | | | | |
| WB2J | 783 1,365,899.94 | 1,331,717.33 | | 34,182.61 | | 1.000000 | 34,182.61 |
| | 1,303,572.860 | | | | | .00 | |
| WB2J | CXL 783 -1,365,899.94 | -1,331,717.33 | | -34,182.61 | | 1.000000 | -34,182.61 |
| | -1,303,572.860 | | | | | .00 | |
| WB2J | 282 77,148.92 | 78,918.71 | | -1,769.79 | | 1.000000 | -1,769.79 |
| | 77,148.920 | | | | | .00 | |
| 31390KJA7 | TOTAL | | 1,410,636.04 | 32,412.82 L | | .00 | 32,412.82 L |
| 31390KU08 | FNMA POOL 648695 | 2032/07/01 | 6.000 | 14APR03 | 17JUN03 | 1.000000 | |
| WB1E | 294 39,295.51 | 39,298.49 | | -2.98 | | .00 | -2.98 |
| | 38,142.300 | | | | | | |
| 31390KV54 | FNMA POOL 648736 | 2032/08/01 | 6.500 | 28MAR03 | 14APR03 | 1.000000 | |
| WB1E | 036 50,614.60 | 50,300.20 | | 314.40 | | .00 | 314.40 |
| | 48,554.810 | | | | | | |
| WB1E | CXL 036 -50,614.60 | -50,300.20 | | -314.40 | | 1.000000 | -314.40 |
| | -48,554.810 | | | | | .00 | |
| WB1E | 282 46,219.96 | 45,932.87 | | 287.09 | | 1.000000 | 287.09 |
| | 44,339.020 | | | | | .00 | |
| WB1E | 774 4,215.79 | 4,383.62 | | -167.83 | | 1.000000 | -167.83 |
| | 4,215.790 | | | | | .00 | |
| 31390KV54 | TOTAL | | 50,316.49 | 119.26 L | | .00 | 119.26 L |
| 31390KXY9 | FNMA POOL 648795 | 2032/08/01 | 6.500 | 07JAN03 | 14JAN03 | 1.000000 | |
| WB1E | 764 744,464.21 | 735,790.05 | | 8,674.16 | | .00 | 8,674.16 |
| | 714,382.030 | | | | | | |
| WB1E | 399 53,500.27 | 55,313.86 | | -1,813.59 | | 1.000000 | -1,813.59 |
| | 53,500.260 | | | | | .00 | |

STATE STREET

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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------------|-------------|-------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | | NET BAS SECTY GN/LS |
| | SHARES/PAR BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | | | |
| 31390KX9 | TOTAL | | | | | | |
| | 797,964.48 | | 791,103.91 | 6,860.57 L | | .00 | 6,860.57 L |
| 31390K4P0 | FNMA POOL 648930 | 2032/10/01 | 6.500 | 12MAY03 | 14MAY03 | 1.000000 | |
| WB1E | 424 | 934,678.72 | 928,871.86 | 5,806.86 | | .00 | 5,806.86 |
| | 896,574.310 | | | | | | |
| 31390K6D5 | FNMA POOL 648968 | 2032/12/01 | 6.000 | 15OCT03 | 21NOV03 | 1.000000 | |
| WB1E | 589 | 566,168.14 | 567,500.64 | -1,340.50 | | .00 | -1,340.50 |
| | 553,498.220 | | | | | | |
| 31390LBH5 | FNMA POOL 649045 | 2032/06/01 | 6.500 | 06NOV03 | 13NOV03 | 1.000000 | |
| WB1Q | 547 | 118,308.24 | 115,309.08 | 2,999.18 | | .00 | 2,999.18 |
| | 113,929.110 | | | | | | |
| 31390LDB6 | FNMA POOL 649127 | 2017/07/01 | 6.000 | 30APR03 | 19MAY03 | 1.000000 | |
| WB2J | 066 | 745,755.60 | 742,109.94 | 3,645.66 | | .00 | 3,645.66 |
| | 711,726.190 | | | | | | |
| WB2J | 662 | 780,929.30 | 777,111.70 | 3,817.60 | 19MAY03 | 1.000000 | 3,817.60 |
| | 745,294.890 | | | | | .00 | |
| WB2J | 662 | -780,929.30 | -777,111.70 | -3,817.60 | 19MAY03 | 1.000000 | -3,817.60 |
| | -745,294.890 | | | | | .00 | |
| WB2J | 798 | 745,755.60 | 742,109.94 | 3,645.66 | 19MAY03 | 1.000000 | 3,645.66 |
| | 711,726.190 | | | | | .00 | |
| WB2J | 798 | -745,755.60 | -742,109.94 | -3,645.66 | 19MAY03 | 1.000000 | -3,645.66 |
| | -711,726.190 | | | | | .00 | |
| WB2J | 283 | 33,568.70 | 35,104.07 | -1,537.37 | 27MAY03 | 1.000000 | -1,537.37 |
| | 33,568.700 | | | | | .00 | |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------------|--------------|--------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | | NET BAS SECTY GN/LS |
| | SHARES/PAR BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | | | |
| 31390LDB6 | TOTAL | | | | | | |
| | 779,324.30 | | 777,216.01 | 2,108.29 L | | .00 | 2,108.29 L |
| 31390LV60 | FNMA POOL 649637 | 2032/07/01 | 7.000 | 08JUL03 | 13AUG03 | 1.000000 | |
| WB1Q | 691 | 284,877.07 | 285,067.43 | -190.36 | | .00 | -190.36 |
| | 278,727.340 | | | | | | |
| 31390LW2 | FNMA POOL 649661 | 2032/07/01 | 6.500 | 07JAN03 | 14JAN03 | 1.000000 | |
| WB1E | 771 | 26,615.14 | 26,305.08 | 310.00 | | .00 | 310.00 |
| | 25,539.700 | | | | | | |
| WB1E | 400 | 6,600.22 | 6,823.97 | -223.75 | 27JAN03 | 1.000000 | -223.75 |
| | 6,600.220 | | | | | .00 | |
| 31390LW2 | TOTAL | | | | | | |
| | 33,215.30 | | 33,129.05 | 86.33 L | | .00 | 86.33 L |
| 31390LX35 | FNMA POOL 649698 | 2032/06/01 | 7.000 | 16APR03 | 12JUN03 | 1.000000 | |
| WB1F | 382 | 1,275,933.23 | 1,270,377.40 | 5,555.83 | | .00 | 5,555.83 |
| | 1,212,108.140 | | | | | | |
| 31390MF25 | FNMA POOL 650085 | 2032/07/01 | 6.500 | 12MAY03 | 14MAY03 | 1.000000 | |
| WB1E | 223 | 342,958.38 | 342,984.08 | -25.70 | | .00 | -25.70 |
| | 328,976.860 | | | | | | |
| 31390MNH3 | FNMA POOL 650292 | 2032/08/01 | 6.500 | 07JAN03 | 14JAN03 | 1.000000 | |
| WB1E | 747 | 134,283.80 | 132,640.21 | 1,563.67 | | .00 | 1,563.67 |
| | 128,780.990 | | | | | | |
| WB1E | 401 | 5,422.15 | 5,685.96 | -183.81 | 27JAN03 | 1.000000 | -183.81 |
| | 5,422.150 | | | | | .00 | |
| 31390MNH3 | TOTAL | | | | | | |
| | 139,626.83 | | 138,246.17 | 1,379.86 L | | .00 | 1,379.86 L |



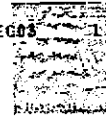
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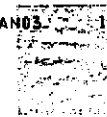
| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 31390NDL3 | FNMA POOL 650907 | 2032/07/01 | 7.000 | 16APR03 | 12JUN03 | 1.000000 | |
| WBIF | 391 298,185.80 | 297,020.39 | | 1,165.41 | | .00 | 1,165.41 |
| | 283,269.870 | | | | | | |
| 31390NPX4 | FNMA POOL 651238 | 2032/07/01 | 6.500 | 28AUG03 | 15SEP03 | 1.000000 | |
| WBIE | 721 284,271.35 | 286,655.13 | | -2,383.78 | | .00 | -2,383.78 |
| | 274,886.550 | | | | | | |
| 31390NP48 | FNMA POOL 651243 | 2032/07/01 | 6.500 | 15MAY03 | 16MAY03 | 1.000000 | |
| WBIE | 229 589,454.24 | 587,547.93 | | 1,906.31 | | .00 | 1,906.31 |
| | 565,084.950 | | | | | | |
| 31390N4JB | FNMA POOL 651625 | 2032/06/01 | 6.500 | 06NOV03 | 13NOV03 | 1.000000 | |
| WB1Q | 546 89,225.35 | 88,744.80 | | 480.55 | | .00 | 480.55 |
| | 85,922.700 | | | | | | |
| 31390PAX5 | FNMA POOL 651722 | 2032/08/01 | 6.500 | 28AUG03 | 15SEP03 | 1.000000 | |
| WBIE | 723 127,579.50 | 128,475.84 | | -896.34 | | .00 | -896.34 |
| | 123,367.650 | | | | | | |
| WBIE | 724 243,284.53 | 244,993.79 | | -1,709.26 | | .00 | -1,709.26 |
| | 235,252.850 | | | | | | |
| WBIE | 725 287,567.49 | 289,587.87 | | -2,020.38 | | .00 | -2,020.38 |
| | 278,073.870 | | | | | | |
| WBIE | 724 234,527.02 | 236,174.76 | | -1,647.74 | | .00 | -1,647.74 |
| | 226,784.470 | | | | | | |
| WBIE | 729 130,169.13 | 131,083.67 | | -914.54 | | .00 | -914.54 |
| | 125,871.790 | | | | | | |
| WBIE | 237 41,100.28 | 41,106.45 | | -6.17 | | .00 | -6.17 |
| | 39,472.060 | | | | | | |
| WBIE | 238 881,180.96 | 881,313.20 | | -132.24 | | .00 | -132.24 |
| | 846,272.230 | | | | | | |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS | |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|-------------|
| 31390PAX5 | TOTAL | | 1,945,408.91 | 1,952,735.58 | | -7,326.67 L | .00 | -7,326.67 L |
| 31390PDE4 | FNMA POOL 651801 | 2032/08/01 | 6.500 | 28AUG03 | 15SEP03 | 1.000000 | | |
| WBIE | 731 154,094.73 | 155,177.36 | | -1,082.63 | | .00 | -1,082.63 | |
| | 149,007.520 | | | | | | | |
| WBIE | 732 525,475.24 | 529,167.10 | | -3,691.86 | | .00 | -3,691.86 | |
| | 508,127.450 | | | | | | | |
| WBIE | 734 459,061.47 | 462,286.73 | | -3,225.26 | | .00 | -3,225.26 | |
| | 443,906.230 | | | | | | | |
| WBIE | 244 760,737.76 | 760,851.91 | | -114.15 | | .00 | -114.15 | |
| | 730,600.490 | | | | | | | |
| 31390PDE4 | TOTAL | | 1,899,369.28 | 1,907,483.10 | | -8,113.90 L | .00 | -8,113.90 L |
| 31390PD20 | FNMA POOL 651821 | 2032/08/01 | 6.500 | 28AUG03 | 15SEP03 | 1.000000 | | |
| WBIE | 727 344,477.59 | 346,897.80 | | -2,420.21 | | .00 | -2,420.21 | |
| | 333,105.170 | | | | | | | |
| WBIE | 728 402,882.11 | 405,712.65 | | -2,830.54 | | .00 | -2,830.54 | |
| | 389,581.540 | | | | | | | |
| WBIE | 730 418,861.31 | 421,804.11 | | -2,942.80 | | .00 | -2,942.80 | |
| | 405,033.210 | | | | | | | |
| 31390PD20 | TOTAL | | 1,166,221.01 | 1,174,414.56 | | -8,193.55 L | .00 | -8,193.55 L |
| 31390PGK7 | FNMA POOL 651902 | 2032/08/01 | 6.500 | 07JAN03 | 14JAN03 | 1.000000 | | |
| WBIE | 744 543,759.58 | 539,498.10 | | 4,261.48 | | .00 | 4,261.48 | |
| | 521,787.440 | | | | | | | |
| WBIE | 402 16,187.78 | 16,736.53 | | -548.75 | | .00 | -548.75 | |
| | 16,187.780 | | | | | | | |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------------|--------------|--------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | | NET BAS SECTY GN/LS |
| | SHARES/PAR BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | | | |
| 31390PGK7 | TOTAL | | | | | | |
| | 559,947.36 | 556,234.63 | | 3,712.73 L | | .00 | 3,712.73 L |
| 31390PMH4 | FNMA POOL 652065 | 2032/08/01 | 6.500 | 07JAN03 | 14JAN03 | 1.000000 | |
| » WBIE » | 737 | 6,262,919.79 | 6,189,946.89 | 72,972.90 | | .00 | 72,972.90 |
| | 6,009,848.818 | | | | | | |
| » WBIE » | 619 | 102,641.92 | 102,657.34 | 10JAN03 | 27FEB03 | 1.000000 | -15.42 |
| | 98,679.338 | | | -15.42 | | .00 | |
| » WBIE » | 624 | 1,040,052.36 | 1,040,208.59 | 10JAN03 | 27FEB03 | 1.000000 | -156.23 |
| | 999,900.120 | | | -156.23 | | .00 | |
| » WBIE » | 403 | 446,828.32 | 461,966.98 | 27JAN03 | 27JAN03 | 1.000000 | -15,146.66 |
| | 446,828.328 | | | -15,146.66 | | .00 | |
| 31390PMH4 | TOTAL | | | | | | |
| | 7,852,434.39 | 7,794,779.88 | | 57,654.59 L | | .00 | 57,654.59 L |
| 31390PR02 | FNMA POOL 652211 | 2017/07/01 | 6.000 | 04FEB03 | 19FEB03 | 1.000000 | |
| » WBIE » | 434 | 258,192.99 | 256,843.29 | 1,329.70 | | .00 | 1,329.70 |
| | 244,668.938 | | | | | | |
| 31390PU54 | FNMA POOL 652304 | 2032/09/01 | 6.000 | 05MAR03 | 22MAY03 | 1.000000 | |
| » WBIE » | 213 | 829,477.84 | 826,605.53 | 2,872.33 | | .00 | 2,872.33 |
| | 799,255.998 | | | | | | |
| 31390PV20 | FNMA POOL 652333 | 2032/09/01 | 6.500 | 05SEP03 | 15OCT03 | 1.000000 | |
| » WBIE » | 313 | 74,574.89 | 73,685.89 | 889.00 | | .00 | 889.00 |
| | 72,020.428 | | | | | | |
| 31390P6W2 | FNMA POOL 652505 | 2032/08/01 | 6.500 | 14AUG03 | 29SEP03 | 1.000000 | |
| » WBIE » | 579 | 19,888.22 | 19,852.23 | 27.99 | | .00 | 27.99 |
| | 19,370.988 | | | | | | |
| » WBIE » | 722 | 19,997.51 | 20,208.38 | 04SEP03 | 26SEP03 | 1.000000 | -202.79 |
| | 19,370.988 | | | -202.79 | | .00 | |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------------|--------------|--------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | | NET BAS SECTY GN/LS |
| | SHARES/PAR BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | | | |
| 31390P6W2 | TOTAL | | | | | | |
| | 39,877.73 | 40,052.53 | | -174.80 L | | .00 | -174.80 L |
| 313900GR0 | FNMA POOL 652808 | 2032/08/01 | 6.000 | 14APR03 | 12JUN03 | 1.000000 | |
| » WBIE » | 143 | 110,778.23 | 110,778.63 | -0.40 | | .00 | -0.40 |
| | 107,519.458 | | | | | | |
| 313900HJ7 | FNMA POOL 652833 | 2032/09/01 | 6.500 | 15MAY03 | 16MAY03 | 1.000000 | |
| » WBIE » | 221 | 2,458,563.74 | 2,441,841.70 | 16,722.86 | | .00 | 16,722.86 |
| | 2,354,921.528 | | | | | | |
| 313900HS7 | FNMA POOL 652852 | 2032/09/01 | 6.000 | 10JAN03 | 13FEB03 | 1.000000 | |
| » WBIE » | 105 | 53,444.26 | 53,772.82 | -328.56 | | .00 | -328.56 |
| | 51,919.148 | | | | | | |
| » WBIE » | 107 | 1,029,375.75 | 1,035,703.88 | 10JAN03 | 13FEB03 | 1.000000 | -6,328.13 |
| | 1,008,000.738 | | | -6,328.13 | | .00 | |
| » WBIE » | 108 | 1,029,375.75 | 1,035,703.88 | 10JAN03 | 13FEB03 | 1.000000 | -6,328.13 |
| | 1,008,000.738 | | | -6,328.13 | | .00 | |
| 313900HS7 | TOTAL | | | | | | |
| | 2,112,195.76 | 2,125,188.58 | | -12,984.82 L | | .00 | -12,984.82 L |
| 313900N24 | FNMA POOL 653008 | 2032/07/01 | 6.500 | 25DEC02 | 25DEC02 | 1.000000 | |
| » WBIE » | 559 | 776.96 | 803.36 | -26.40 | | .00 | -26.40 |
| | 776.960 | | | | | | |
| » WBIE » | 568 | 849,977.89 | 843,383.89 | 07JAN03 | 14JAN03 | 1.000000 | 6,674.88 |
| | 815,631.368 | | | 6,674.88 | | .00 | |
| » WBIE » | 745 | 849,977.89 | 848,074.37 | 07JAN03 | 14JAN03 | 1.000000 | 9,902.72 |
| | 815,631.368 | | | 9,902.72 | | .00 | |
| » WBIE » | 745 | -849,977.89 | -848,074.37 | 07JAN03 | 14JAN03 | 1.000000 | -9,902.72 |
| | -815,631.368 | | | -9,902.72 | | .00 | |
| » WBIE » | 561 | 872.63 | 902.21 | 25JAN03 | 25JAN03 | 000000 | -29.58 |
| | 872.638 | | | -29.58 | | .00 | |



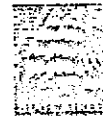
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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|---------------|---------------|-------------------|-----------------|-----------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| | SHARES/PAR | BASE | BASE | BASE | | | |
| 31390QNZ4 | TOTAL | 851,626.68 | 845,008.66 | 6,618.02 L | | .00 | 6,618.02 L |
| 31390QTD7 | FNMA POOL 653148 | 2017/08/01 | 6.500 | 18MAR03 | 21APR03 | 1.000000 | |
| ** WB2J ** | 380 | 3,111,654.84 | 3,088,054.30 | 23,600.54 | | .00 | 23,600.54 |
| | 2,939,856.950 | | | | | | |
| ** WB2J ** | CXL 380 | -3,111,654.84 | -3,088,054.30 | -23,600.54 | | .00 | -23,600.54 |
| | -2,939,856.950 | | | | | | |
| ** WB2J ** | 521 | 3,100,410.53 | 3,076,895.28 | 23,515.25 | | .00 | 23,515.25 |
| | 2,929,233.450 | | | | | | |
| ** WB2J ** | 637 | 10,623.50 | 11,187.89 | -564.39 | | .00 | -564.39 |
| | 10,623.500 | | | | | | |
| 31390QTD7 | TOTAL | 3,111,034.83 | 3,088,083.17 | 22,950.86 L | | .00 | 22,950.86 L |
| 31390QC7 | FNMA POOL 653179 | 2017/09/01 | 6.000 | 05AUG03 | 18AUG03 | 1.000000 | |
| ** WB2L ** | 306 | 1,379,391.80 | 1,384,279.27 | -4,887.47 | | .00 | -4,887.47 |
| | 1,333,550.980 | | | | | | |
| ** WB2L ** | CXL 306 | -1,379,391.80 | -1,384,279.27 | 4,887.47 | | .00 | 4,887.47 |
| | -1,333,550.980 | | | | | | |
| ** WB2L ** | 453 | 1,216,929.70 | 1,221,241.54 | -4,311.84 | | .00 | -4,311.84 |
| | 1,176,487.930 | | | | | | |
| ** WB2L ** | 592 | 157,063.05 | 163,461.88 | -6,398.83 | | .00 | -6,398.83 |
| | 157,063.050 | | | | | | |
| 31390QC7 | TOTAL | 1,373,992.75 | 1,384,703.42 | -10,710.67 L | | .00 | -10,710.67 L |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|--------------|--------------|-------------------|-----------------|-----------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| | SHARES/PAR | BASE | BASE | BASE | | | |
| 31390QUGB | FNMA POOL 653183 | 2017/08/01 | 5.500 | 12DEC03 | 16DEC03 | 1.000000 | |
| ** WB1E ** | 672 | 348,131.10 | 344,187.71 | 3,943.39 | | .00 | 3,943.39 |
| | 335,383.890 | | | | | | |
| 31390QXP5 | FNMA POOL 653286 | 2032/07/01 | 7.000 | 16APR03 | 12JUN03 | 1.000000 | |
| ** WB1F ** | 384 | 120,446.32 | 119,921.73 | 524.59 | | .00 | 524.59 |
| | 114,421.320 | | | | | | |
| 31390QX75 | FNMA POOL 653302 | 2032/07/01 | 6.500 | 10JAN03 | 26FEB03 | 1.000000 | |
| ** WB1E ** | 582 | 493,427.48 | 493,501.60 | -74.12 | | .00 | -74.12 |
| | 474,378.230 | | | | | | |
| 31390RBBB | FNMA POOL 653534 | 2032/08/01 | 6.500 | 07JAN03 | 14JAN03 | 1.000000 | |
| ** WB1E ** | 734 | 894,414.82 | 883,993.51 | 10,421.31 | | .00 | 10,421.31 |
| | 858,273.460 | | | | | | |
| ** WB1E ** | 285 | 131,878.50 | 136,349.62 | -4,471.12 | | .00 | -4,471.12 |
| | 131,878.510 | | | | | | |
| ** WB1E ** | 534 | 131,878.50 | 136,349.61 | -4,471.11 | | .00 | -4,471.11 |
| | 131,878.500 | | | | | | |
| ** WB1E ** | CXL 534 | -131,878.50 | -136,349.61 | 4,471.11 | | .00 | 4,471.11 |
| | -131,878.500 | | | | | | |
| 31390RBBB | TOTAL | 1,026,293.32 | 1,020,343.13 | 5,950.19 L | | .00 | 5,950.19 L |
| 31390RBC6 | FNMA POOL 653535 | 2032/08/01 | 6.500 | 14AUG03 | 29SEP03 | 1.000000 | |
| ** WB1E ** | 576 | 163,120.90 | 162,891.18 | 229.72 | | .00 | 229.72 |
| | 158,942.450 | | | | | | |
| ** WB1E ** | 738 | 164,083.24 | 165,747.17 | -1,663.93 | | .00 | -1,663.93 |
| | 158,942.450 | | | | | | |



STATE STREET

FOR PUBLIC DISCLOSURE

ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------------|------------|--------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | | NET BAS SECTY GN/LS |
| | SHARES/PAR BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | | | |
| 31390RDC6 | TOTAL | | | | | | |
| | 327,204.14 | | 328,638.35 | -1,434.21 L | | .00 | -1,434.21 L |
| 31390REL3 | FNMA POOL 653639 | 2032/07/01 | 6.500 | 07JAN03 | 14JAN03 | 1.000000 | |
| » WBIE » | 746 | | 66,692.89 | 786.16 | | .00 | 786.16 |
| | 64,752.378 | | | | | | |
| » WBIE » | 404 | | 4,963.43 | -162.74 | 27JAN03 | 1.000000 | -162.74 |
| | 4,800.690 | | | | | .00 | |
| 31390REL3 | TOTAL | | | | | | |
| | 72,279.74 | | 71,656.32 | 623.42 L | | .00 | 623.42 L |
| 31390RMV2 | FNMA POOL 653872 | 2032/08/01 | 6.500 | 25DEC02 | 25DEC02 | 1.000000 | |
| » WBIE » | 553 | | 2,092.86 | -68.74 | | .00 | -68.74 |
| | 2,023.320 | | | | | | |
| » WBIE » | 554 | | 53,524.44 | 423.55 | 07JAN03 | 1.000000 | 423.55 |
| | 51,768.070 | | | | | .00 | |
| » WBIE » | 732 | | 53,319.41 | 628.58 | 07JAN03 | 1.000000 | 628.58 |
| | 51,768.070 | | | | | .00 | |
| » WBIE » | CXL 732 | | -53,319.41 | -628.58 | 07JAN03 | 1.000000 | -628.58 |
| | -51,768.070 | | | | | .00 | |
| » WBIE » | 555 | | 421.69 | -13.83 | 25JAN03 | 1.000000 | -13.83 |
| | 407.860 | | | | | .00 | |
| 31390RMV2 | TOTAL | | | | | | |
| | 56,379.17 | | 56,038.19 | 340.98 L | | .00 | 340.98 L |
| 31390SDM0 | FNMA POOL 654508 | 2017/09/01 | 5.500 | 14MAY03 | 19MAY03 | 1.000000 | |
| » WBIE » | 175 | | 1,035,521.81 | 5,585.38 | | .00 | 5,585.38 |
| | 999,900.360 | | | | | | |



STATE STREET
 Serving Institutional Investors Worldwide

FOR PUBLIC DISCLOSURE

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------------|------------|-------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | | NET BAS SECTY GN/LS |
| | SHARES/PAR BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | | | |
| 31390SWS6 | FNMA POOL 655057 | 2032/07/01 | 6.500 | 07JAN03 | 14JAN03 | 1.000000 | |
| » WBIE » | 733 | | 28,748.48 | 338.88 | | .00 | 338.88 |
| | 27,911.938 | | | | | | |
| » WBIE » | 485 | | 614.78 | -20.15 | 27JAN03 | 1.000000 | -20.15 |
| | 594.540 | | | | | .00 | |
| 31390SWS6 | TOTAL | | | | | | |
| | 29,681.83 | | 29,363.18 | 318.73 L | | .00 | 318.73 L |
| 31390SWV9 | FNMA POOL 655068 | 2032/07/01 | 6.500 | 15MAY03 | 16MAY03 | 1.000000 | |
| » WBIE » | 218 | | 46,886.33 | 151.86 | | .00 | 151.86 |
| | 45,016.840 | | | | | | |
| » WBIE » | 734 | | 189,877.23 | -1,607.19 | 28AUG03 | 1.000000 | -1,607.19 |
| | 182,054.580 | | | | | .00 | |
| 31390SWV9 | TOTAL | | | | | | |
| | 235,228.23 | | 236,683.56 | -1,455.33 L | | .00 | -1,455.33 L |
| 31390S6K2 | FNMA POOL 655274 | 2032/08/01 | 6.500 | 28MAR03 | 14APR03 | 1.000000 | |
| » WBIE » | 051 | | 846,824.24 | 5,292.91 | | .00 | 5,292.91 |
| | 817,439.820 | | | | | | |
| » WBIE » | CXL 051 | | -846,824.24 | -5,292.91 | 28MAR03 | 1.000000 | -5,292.91 |
| | -817,439.820 | | | | | .00 | |
| » WBIE » | 285 | | 845,948.80 | 5,287.56 | 28MAR03 | 1.000000 | 5,287.56 |
| | 816,613.290 | | | | | .00 | |
| » WBIE » | 775 | | 859.44 | -32.91 | 25APR03 | 1.000000 | -32.91 |
| | 826.530 | | | | | .00 | |
| 31390S6K2 | TOTAL | | | | | | |
| | 852,082.09 | | 846,827.44 | 5,254.65 L | | .00 | 5,254.65 L |



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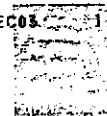
| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|--------------|--------------|-------------------|-----------------|-----------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| 31390S6P1 | FNMA POOL 655278 | 2032/08/01 | 6.500 | 01DEC03 | 11DEC03 | 1.000000 | |
| WBIE | 235 | 364,721.53 | 358,701.22 | 6,020.31 | .00 | 6,020.31 | |
| | 350,272.780 | | | | | | |
| 31390TAL3 | FNMA POOL 655311 | 2032/08/01 | 6.500 | 07JAN03 | 14JAN03 | 1.000000 | |
| WBIE | 792 | 58,571.73 | 57,487.46 | 1,084.27 | .00 | 1,084.27 | |
| | 56,204.970 | | | | | | |
| WBIE | 377 | 82.09 | 83.63 | -1.54 | 1.000000 | .00 | -1.54 |
| | 82.090 | | | | | | |
| 31390TAL3 | TOTAL | | 57,571.09 | 1,082.73 L | .00 | 1,082.73 L | |
| 31390TAUS | FNMA POOL 655319 | 2032/09/01 | 6.500 | 28MAR03 | 14APR03 | 1.000000 | |
| WBIE | 040 | 895,456.01 | 889,892.84 | 5,563.17 | .00 | 5,563.17 | |
| | 859,014.980 | | | | | | |
| WBIE | 040 | -895,456.01 | -889,892.84 | -5,563.17 | 1.000000 | .00 | -5,563.17 |
| | -859,014.980 | | | | | | |
| WBIE | 284 | 840,587.65 | 835,365.36 | 5,222.29 | 1.000000 | .00 | 5,222.29 |
| | 806,379.520 | | | | | | |
| WBIE | 776 | 52,635.46 | 54,730.81 | -2,095.35 | 1.000000 | .00 | -2,095.35 |
| | 52,635.460 | | | | | | |
| 31390TAUS | TOTAL | | 890,096.17 | 3,126.94 L | .00 | 3,126.94 L | |
| 31390TKHJ | FNMA POOL 655596 | 2032/08/01 | 6.000 | 10JAN03 | 13FEB03 | 1.000000 | |
| WBIE | 109 | 50,831.54 | 51,128.59 | -297.05 | .00 | -297.05 | |
| | 49,380.970 | | | | | | |
| WBIE | 110 | 1,029,375.19 | 1,035,390.81 | -6,015.62 | 1.000000 | .00 | -6,015.62 |
| | 1,000,000.180 | | | | | | |
| WBIE | 111 | 1,029,375.19 | 1,035,390.81 | -6,015.62 | 1.000000 | .00 | -6,015.62 |
| | 1,000,000.180 | | | | | | |



STATE STREET

FOR PUBLIC DISCLOSURE

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|--------------|--------------|-------------------|-----------------|-----------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| WBIE | 112 | 1,029,375.19 | 1,035,390.81 | -6,015.62 | 1.000000 | .00 | -6,015.62 |
| | 1,000,000.180 | | | | | | |
| WBIE | 113 | 1,029,375.19 | 1,035,390.81 | -6,015.62 | 1.000000 | .00 | -6,015.62 |
| | 1,000,000.180 | | | | | | |
| 31390TKHJ | TOTAL | | 4,168,332.30 | 4,192,691.83 | -24,359.53 L | .00 | -24,359.53 L |
| 31390TK57 | FNMA POOL 655616 | 2032/08/01 | 6.500 | 07JAN03 | 14JAN03 | 1.000000 | |
| WBIE | 743 | 178,612.75 | 176,531.62 | 2,081.13 | .00 | 2,081.13 | |
| | 171,395.400 | | | | | | |
| WBIE | 378 | 13,654.05 | 14,116.90 | -462.85 | 1.000000 | .00 | -462.85 |
| | 13,654.040 | | | | | | |
| 31390TK57 | TOTAL | | 192,266.80 | 190,648.52 | 1,618.28 L | .00 | 1,618.28 L |
| 31390TME6 | FNMA POOL 655657 | 2032/08/01 | 6.500 | 28AUG03 | 15SEP03 | 1.000000 | |
| WBIE | 735 | 631,155.40 | 636,448.01 | -5,292.61 | .00 | -5,292.61 | |
| | 610,318.740 | | | | | | |
| 31390TM89 | FNMA POOL 655683 | 2032/08/01 | 6.500 | 12MAY03 | 14MAY03 | 1.000000 | |
| WBIE | 256 | 986,576.17 | 986,650.10 | -73.93 | .00 | -73.93 | |
| | 946,356.040 | | | | | | |
| WBIE | 353 | 267,382.70 | 267,402.75 | -20.05 | 1.000000 | .00 | -20.05 |
| | 256,482.220 | | | | | | |
| 31390TM89 | TOTAL | | 1,253,958.87 | 1,254,052.85 | -93.98 L | .00 | -93.98 L |
| 31390TH2 | FNMA POOL 655852 | 2032/09/01 | 6.500 | 01DEC03 | 11DEC03 | 1.000000 | |
| WBIE | 225 | 1,013,000.95 | 1,013,152.97 | -152.02 | .00 | -152.02 | |
| | 972,870.060 | | | | | | |
| WBIE | 236 | 986,003.01 | 986,150.98 | -147.97 | 1.000000 | .00 | -147.97 |
| | 946,941.670 | | | | | | |



STATE STREET

FOR PUBLIC DISCLOSURE

ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|--------------|------------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET SECTY GN/LS |
| | SHARES/PAR | BASE | BASE | BASE | | | NET BAS SECTY GN/LS |
| 31390TTH2 | TOTAL | 1,999,003.96 | 1,999,303.95 | -299.99 L | | .00 | -299.99 L |
| 31390TYS2 | FNMA POOL 656021 | | 2032/09/01 6.500 | 28AUG03 | 15SEP03 | 1.000000 | |
| WBIE | 733 | 212,601.30 | 214,416.21 | -1,814.91 | | .00 | -1,814.91 |
| | 205,582.500 | | | | | | |
| 31390T3C1 | FNMA POOL 656095 | | 2032/09/01 6.500 | 25DEC02 | 25DEC02 | 1.000000 | |
| WBIE | 562 | 1,152.79 | 1,191.96 | -39.17 | | .00 | -39.17 |
| | 1,152.790 | | | | | | |
| WBIE | 563 | 903,427.57 | 896,334.96 | 7,092.61 | 14JAN03 | 1.000000 | 7,092.61 |
| | 866,922.020 | | | | | .00 | |
| WBIE | 563 | -903,427.57 | -896,334.96 | -7,092.61 | 14JAN03 | 1.000000 | -7,092.61 |
| | 866,922.020 | | | | | .00 | |
| WBIE | 564 | 903,427.57 | 896,334.96 | 7,092.61 | 14JAN03 | 1.000000 | 7,092.61 |
| | 866,922.020 | | | | | .00 | |
| WBIE | 742 | 903,427.57 | 892,900.30 | 10,527.27 | 14JAN03 | 1.000000 | 10,527.27 |
| | 866,922.020 | | | | | .00 | |
| WBIE | 742 | -903,427.57 | -892,900.30 | -10,527.27 | 14JAN03 | 1.000000 | -10,527.27 |
| | 866,922.020 | | | | | .00 | |
| WBIE | 565 | 1,124.20 | 1,162.40 | -38.12 | 25JAN03 | 1.000000 | -38.12 |
| | 1,124.200 | | | | | .00 | |
| 31390T3C1 | TOTAL | 905,704.64 | 898,609.32 | 7,015.32 L | | .00 | 7,015.32 L |
| 31390UEK0 | FNMA POOL 656330 | | 2017/12/01 5.000 | 19MAY03 | 17JUN03 | 1.000000 | |
| WBIE | 570 | 720,711.63 | 716,140.79 | 4,562.04 | | .00 | 4,562.04 |
| | 695,290.090 | | | | | | |



STATE STREET

Securing Institutional Investors Worldwide

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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|---------------|------------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET SECTY GN/LS |
| | SHARES/PAR | BASE | BASE | BASE | | | NET BAS SECTY GN/LS |
| 31390UEQ5 | FNMA POOL 656343 | | 2018/01/01 5.500 | 14MAY03 | 19MAY03 | 1.000000 | |
| WBIE | 173 | 964,659.47 | 956,371.04 | 8,287.63 | | .00 | 8,287.63 |
| | 924,478.430 | | | | | | |
| WBIE | 173 | -964,659.47 | -956,371.04 | -8,287.63 | 14MAY03 | 1.000000 | -8,287.63 |
| | 924,478.430 | | | | | .00 | |
| WBIE | 174 | 246,830.75 | 244,710.16 | 2,120.59 | 19MAY03 | 1.000000 | 2,120.59 |
| | 237,061.230 | | | | | .00 | |
| WBIE | 174 | -246,830.75 | -244,710.16 | -2,120.59 | 19MAY03 | 1.000000 | -2,120.59 |
| | 237,061.230 | | | | | .00 | |
| WBIE | 761 | 246,830.75 | 244,710.16 | 2,120.59 | 19MAY03 | 1.000000 | 2,120.59 |
| | 237,061.230 | | | | | .00 | |
| 31390UEQ5 | TOTAL | 246,830.75 | 244,710.16 | 2,120.59 L | | .00 | 2,120.59 L |
| 31390UGV2 | FNMA POOL 656412 | | 2032/08/01 6.500 | 10JAN03 | 13FEB03 | 1.000000 | |
| WBIE | 210 | 185,116.47 | 185,144.40 | -27.81 | | .00 | -27.81 |
| | 177,970.060 | | | | | | |
| WBIE | 210 | -185,116.47 | -185,144.40 | 27.81 | 10JAN03 | 1.000000 | 27.81 |
| | 177,970.060 | | | | | .00 | |
| WBIE | 045 | 3,730,604.43 | 3,708,557.00 | 22,047.35 | 14APR03 | 1.000000 | 22,047.35 |
| | 3,578,785.640 | | | | | .00 | |
| WBIE | 045 | -3,730,604.43 | -3,708,557.00 | -22,047.35 | 14APR03 | 1.000000 | -22,047.35 |
| | 3,578,785.640 | | | | | .00 | |
| WBIE | 200 | 3,480,507.95 | 3,467,891.36 | 20,616.59 | 14APR03 | 1.000000 | 20,616.59 |
| | 3,346,541.400 | | | | | .00 | |
| WBIE | 200 | -3,480,507.95 | -3,467,891.36 | -20,616.59 | 14APR03 | 1.000000 | -20,616.59 |
| | 3,346,541.400 | | | | | .00 | |



STATE STREET

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ATTACHMENT O

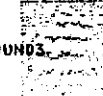
| ASSET ID SH SELL/BTC | SECURITY LOT | DESCRIPTION LOCAL PRINCIPAL NET | MAT DATE LOCAL COST | MAT RATE BASE COST | TRD DT LOCAL SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY NET BAS SECY GN/LS |
|-------------------------|------------------|------------------------------------|------------------------|-----------------------|----------------------------|---------------------------|--------------------|--------------------------------|
| ** WB1E ** | 367 | 3,488,507.95 | 3,239,331.69 | | 28MAR03 249,176.26 | 14APR03 | 1.000000 .00 | 249,176.26 |
| | 3,114,297.480 | | | | | | | |
| ** WB1E ** | CXL 367 | -3,488,507.95 | -3,239,331.69 | | 28MAR03 -249,176.26 | 14APR03 | 1.000000 .00 | -249,176.26 |
| | -3,114,297.480 | | | | | | | |
| ** WB1E ** | 368 | 3,488,507.95 | 3,722,467.99 | | 28MAR03 -233,960.04 | 14APR03 | 1.000000 .00 | -233,960.04 |
| | 3,578,785.320 | | | | | | | |
| ** WB1E ** | 338 | 653,457.92 | 679,691.48 | | 31MAR03 -26,233.56 | 15APR03 | 1.000000 .00 | -26,233.56 |
| | 653,457.920 | | | | | | | |
| ** WB1E ** | CXL 338 | -653,457.92 | -679,691.48 | | 31MAR03 26,233.56 | 15APR03 | 1.000000 .00 | 26,233.56 |
| | -653,457.920 | | | | | | | |
| ** WB1E ** | 365 | 653,457.92 | 679,691.48 | | 31MAR03 -26,233.56 | 15APR03 | 1.000000 .00 | -26,233.56 |
| | 653,457.920 | | | | | | | |
| ** WB1E ** | CXL 365 | -653,457.92 | -679,691.48 | | 31MAR03 26,233.56 | 15APR03 | 1.000000 .00 | 26,233.56 |
| | -653,457.920 | | | | | | | |
| ** WB1E ** | 369 | 421,214.00 | 438,140.95 | | 31MAR03 -16,926.95 | 31MAR03 | 1.000000 .00 | -16,926.95 |
| | 421,214.000 | | | | | | | |
| 31390UGV2 | TOTAL | 3,909,721.95 | 4,160,608.94 | | -250,886.99 L | | .00 | -250,886.99 L |
| 31390ULN4 | FNMA POOL 656533 | | 2017/09/01 5.500 | | 15JUL03 | 17JUL03 | 1.000000 | |
| ** WB2J ** | 054 | 568,954.59 | 562,888.39 | | 6,066.20 | | .00 | 6,066.20 |
| | 548,555.190 | | | | | | | |
| 31390UQB5 | FNMA POOL 656650 | | 2032/05/01 6.500 | | 05SEP03 | 15OCT03 | 1.000000 | |
| ** WB1E ** | 317 | 22,854.87 | 22,582.42 | | 272.45 | | .00 | 272.45 |
| | 22,072.000 | | | | | | | |



STATE STREET

FOR PUBLIC DISCLOSURE

| ASSET ID SH SELL/BTC | SECURITY LOT | DESCRIPTION LOCAL PRINCIPAL NET | MAT DATE LOCAL COST | MAT RATE BASE COST | TRD DT LOCAL SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY NET BAS SECY GN/LS |
|-------------------------|------------------|------------------------------------|------------------------|-----------------------|----------------------------|---------------------------|--------------------|--------------------------------|
| 31390USL1 | FNMA POOL 656723 | | 2032/08/01 6.500 | | 07JAN03 | 14JAN03 | 1.000000 | |
| ** WB1E ** | 796 | 698,664.00 | 690,523.48 | | 8,140.52 | | .00 | 8,140.52 |
| | 670,432.518 | | | | | | | |
| ** WB1E ** | 379 | 93,108.38 | 96,264.56 | | 27JAN03 -3,156.26 | 27JAN03 | 1.000000 .00 | -3,156.26 |
| | 93,108.300 | | | | | | | |
| ** WB1E ** | 737 | 615,176.03 | 620,427.58 | | 28AUG03 -5,251.55 | 15SEP03 | 1.000000 .00 | -5,251.55 |
| | 594,866.900 | | | | | | | |
| 31390USL1 | TOTAL | 1,406,948.33 | 1,407,215.62 | | -267.29 L | | .00 | -267.29 L |
| 31390UXA9 | FNMA POOL 656873 | | 2032/08/01 6.500 | | 28AUG03 | 15SEP03 | 1.000000 | |
| ** WB1E ** | 744 | 906,458.18 | 914,059.36 | | -7,601.18 | | .00 | -7,601.18 |
| | 876,532.888 | | | | | | | |
| 31390UYK6 | FNMA POOL 656914 | | 2032/09/01 6.500 | | 07JAN03 | 14JAN03 | 1.000000 | |
| ** WB1E ** | 795 | 68,530.55 | 67,732.81 | | 798.54 | | .00 | 798.54 |
| | 65,761.380 | | | | | | | |
| ** WB1E ** | 380 | 1,534.89 | 1,586.93 | | 27JAN03 -52.04 | 27JAN03 | 1.000000 .00 | -52.04 |
| | 1,534.890 | | | | | | | |
| 31390UYK6 | TOTAL | 70,065.44 | 69,318.94 | | 746.50 L | | .00 | 746.50 L |
| 31390VKY9 | FNMA POOL 657411 | | 2017/11/01 5.000 | | 19MAY03 | 17JUN03 | 1.000000 | |
| ** WB1E ** | 579 | 401,360.67 | 400,891.79 | | 468.88 | | .00 | 468.88 |
| | 387,203.540 | | | | | | | |
| ** WB1E ** | 580 | 803,056.52 | 802,118.37 | | 938.15 | | .00 | 938.15 |
| | 774,730.440 | | | | | | | |
| ** WB1E ** | 581 | 1,036,562.35 | 1,035,351.42 | | 1,210.93 | | .00 | 1,210.93 |
| | 999,999.860 | | | | | | | |
| ** WB1E ** | 582 | 1,036,562.35 | 1,035,351.42 | | 1,210.93 | | .00 | 1,210.93 |
| | 999,999.860 | | | | | | | |



STATE STREET

FOR PUBLIC DISCLOSURE

ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------------|--------------|--------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET SECTY GN/LS |
| | SHARES/PAR BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | | | NET BAS SECTY GN/LS |
| 31390VKY9 | TOTAL | | 3,273,713.00 | 3,828.89 L | | .00 | 3,828.89 L |
| 31390WED8 | FNMA POOL 658132 | 2033/01/01 | 6.000 | 02DEC02 | 14JAN03 | 1.000000 | |
| WBIE | 623 | 1,017,186.64 | 1,034,686.62 | -17,499.98 | | .00 | -17,499.98 |
| | 999,999.150 | | | | | | |
| WBIE | 624 | 555,951.32 | 563,848.78 | -7,897.46 | 04DEC02 | 1.000000 | -7,897.46 |
| | 544,945.978 | | | | | .00 | |
| WBIE | 625 | 1,020,194.45 | 1,034,686.62 | -14,492.17 | 04DEC02 | 1.000000 | -14,492.17 |
| | 999,999.150 | | | | | .00 | |
| WBIE | 626 | 1,020,194.45 | 1,034,686.62 | -14,492.17 | 04DEC02 | 1.000000 | -14,492.17 |
| | 999,999.150 | | | | | .00 | |
| WBIE | 627 | 1,020,194.45 | 1,034,686.62 | -14,492.17 | 04DEC02 | 1.000000 | -14,492.17 |
| | 999,999.150 | | | | | .00 | |
| 31390WED8 | TOTAL | | 4,702,595.26 | -68,873.95 L | | .00 | -68,873.95 L |
| 31390WKF8 | FNMA POOL 658294 | 2033/04/01 | 6.000 | 24MAR03 | 14APR03 | 1.000000 | |
| WBIE | 218 | 152,064.000 | 157,267.44 | -578.24 | | .00 | -578.24 |
| | 152,064.000 | | | | | | |
| WBIE | CXL 218 | -152,064.000 | -157,267.44 | 578.24 | 24MAR03 | 1.000000 | 578.24 |
| | | | | | | .00 | |
| 31390WKF8 | TOTAL | | .00 | .00 L | | .00 | .00 L |
| 31390WT85 | FNMA POOL 658575 | 2033/10/01 | 5.500 | 10SEP03 | 15OCT03 | 1.000000 | |
| WBIE | 318 | 971,078.000 | 977,871.37 | -3,869.14 | | .00 | -3,869.14 |
| | | | | | | | |



STATE STREET

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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------------|--------------|--------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET SECTY GN/LS |
| | SHARES/PAR BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | | | NET BAS SECTY GN/LS |
| 31390XL24 | FNMA POOL 659245 | 2032/09/01 | 6.500 | 28AUG03 | 15SEP03 | 1.000000 | |
| WBIE | 748 | 414,474.050 | 434,386.43 | -3,611.63 | | .00 | -3,611.63 |
| | | | | | | | |
| 31390XYF1 | FNMA POOL 659610 | 2033/01/01 | 6.000 | 10JAN03 | 13FEB03 | 1.000000 | |
| WBIE | 114 | 999,900.110 | 1,035,287.20 | -4,726.09 | | .00 | -4,726.09 |
| | | | | | | | |
| WBIE | 115 | 999,900.110 | 1,035,287.20 | -4,726.09 | 10JAN03 | 1.000000 | -4,726.09 |
| | | | | | | .00 | |
| WBIE | 116 | 840,581.170 | 870,329.86 | -5,056.62 | 10JAN03 | 1.000000 | -5,056.62 |
| | | | | | | .00 | |
| WBIE | 117 | 1,029,272.18 | 1,035,287.20 | -6,015.82 | 10JAN03 | 1.000000 | -6,015.82 |
| | | | | | | .00 | |
| 31390XYF1 | TOTAL | | 3,976,191.46 | -20,523.82 L | | .00 | -20,523.82 L |
| 31390YPN2 | FNMA POOL 660229 | 2032/09/01 | 6.000 | 14APR03 | 17JUN03 | 1.000000 | |
| WBIE | 293 | 55,610.570 | 57,294.27 | -4.35 | | .00 | -4.35 |
| | | | | | | | |
| 31390YZM3 | FNMA POOL 660548 | 2032/08/01 | 6.000 | 14APR03 | 17JUN03 | 1.000000 | |
| WBIE | 369 | 610,374.898 | 628,876.88 | -47.69 | | .00 | -47.69 |
| | | | | | | | |
| 31390Y204 | FNMA POOL 660551 | 2032/08/01 | 6.500 | 07JAN03 | 14JAN03 | 1.000000 | |
| WBIE | 794 | 46,001.388 | 47,379.91 | 558.56 | | .00 | 558.56 |
| | | | | | | | |
| WBIE | 382 | 2,269.520 | 2,346.46 | -76.94 | 27JAN03 | 1.000000 | -76.94 |
| | | | | | | .00 | |



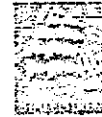
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ATTACHMENT O

| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|--|---|---------------------------|--------------------|--------------------------------------|
| 31390Y204 | TOTAL | 50,207.99 | 49,726.37 | 481.62 L | .00 | 481.62 L |
| 31390Y2M9 | FNMA POOL 660580 | 2017/09/01 5.000 | 08JUL03 | 18AUG03 | 1.000000 | |
| .. WB1E .. | 477 212,229.30 | 212,487.18 | -257.88 | | .00 | -257.88 |
| | 204,298.230 | | | | | |
| 31390Y200 | FNMA POOL 660583 | 2017/09/01 5.500 | 12DEC03 | 14DEC03 | 1.000000 | |
| .. WB1E .. | 646 141,181.54 | 139,582.34 | 1,599.20 | | .00 | 1,599.20 |
| | 136,012.020 | | | | | |
| 31390Y508 | FNMA POOL 660659 | 2017/10/01 5.500 | 15JUL03 | 17JUL03 | 1.000000 | |
| .. WB2J .. | 053 322,578.16 | 319,135.56 | 3,442.60 | | .00 | 3,442.60 |
| | 311,012.398 | | | | | |
| 31391AD71 | FNMA POOL 660826 | 2017/10/01 5.500 | 14MAY03 | 19MAY03 | 1.000000 | |
| .. WB1E .. | 176 43,288.26 | 42,916.36 | 371.90 | | .00 | 371.90 |
| | 41,574.920 | | | | | |
| 31391BCV7 | FNMA POOL 661684 | 2032/10/01 6.000 | 06OCT03 | 15OCT03 | 1.000000 | |
| .. WB1E .. | 316 179,929.27 | 177,382.52 | 2,546.75 | | .00 | 2,546.75 |
| | 175,260.230 | | | | | |
| 31391BGV3 | FNMA POOL 661812 | 2032/10/01 6.500 | 07JAN03 | 14JAN03 | 1.000000 | |
| .. WB1E .. | 797 746,110.54 | 737,415.68 | 8,694.86 | | .00 | 8,694.86 |
| | 715,961.830 | | | | | |
| .. WB1E .. | 383 59,777.50 | 61,803.98 | -2,026.48 | 27JAN03 | 1.000000 | -2,026.48 |
| | 59,777.500 | | | | .00 | |
| 31391BGV3 | TOTAL | 805,888.04 | 799,219.66 | 6,668.38 L | .00 | 6,668.38 L |
| 31391BP0A | FNMA POOL 662020 | 2032/09/01 5.500 | 10SEP03 | 15OCT03 | 1.000000 | |
| .. WB1E .. | 322 45,980.55 | 46,220.54 | -239.99 | | .00 | -239.99 |
| | 45,848.020 | | | | | |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|--|---|---------------------------|--------------------|--------------------------------------|
| 31391BQ23 | FNMA POOL 662072 | 2032/09/01 6.500 | 07JAN03 | 14JAN03 | 1.000000 | |
| .. WB1E .. | 803 147,014.65 | 145,301.54 | 1,713.09 | | .00 | 1,713.09 |
| | 141,074.110 | | | | | |
| .. WB1E .. | 384 3,394.96 | 3,510.06 | -115.10 | 27JAN03 | 1.000000 | -115.10 |
| | 3,394.960 | | | | .00 | |
| 31391BQ23 | TOTAL | 150,409.61 | 148,811.62 | 1,597.99 L | .00 | 1,597.99 L |
| 31391BR90 | FNMA POOL 662112 | 2032/09/01 6.500 | 12MAY03 | 14MAY03 | 1.000000 | |
| .. WB1E .. | 423 790,318.10 | 785,409.36 | 4,908.74 | | .00 | 4,908.74 |
| | 758,098.900 | | | | | |
| 31391BV53 | FNMA POOL 662236 | 2018/01/01 5.000 | 19MAY03 | 11JUL03 | 1.000000 | |
| .. WB1E .. | 584 115,547.62 | 115,412.64 | 134.98 | | .00 | 134.98 |
| | 111,471.930 | | | | | |
| .. WB1E .. | 585 638,890.10 | 638,143.73 | 746.37 | 19MAY03 | 1.000000 | 746.37 |
| | 616,354.630 | | | | .00 | |
| .. WB1E .. | 586 115,445.39 | 115,310.52 | 134.87 | 19MAY03 | 1.000000 | 134.87 |
| | 111,373.300 | | | | .00 | |
| .. WB1E .. | 587 638,992.32 | 638,245.84 | 746.48 | 19MAY03 | 1.000000 | 746.48 |
| | 616,453.250 | | | | .00 | |
| 31391BV53 | TOTAL | 1,508,875.43 | 1,507,112.73 | 1,762.78 L | .00 | 1,762.78 L |
| 31391BYD3 | FNMA POOL 662308 | 2032/10/01 6.500 | 12MAY03 | 14MAY03 | 1.000000 | |
| .. WB1E .. | 354 242,602.24 | 242,620.42 | -18.18 | | .00 | -18.18 |
| | 232,711.980 | | | | | |



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ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECY GN/LS |
|-------------|-------------------------|--------------|--------------|------------------|-----------------|-----------|--------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECY GN/LS | BASE CURR GN/LS | | NET BAS SECY GN/LS |
| | SHARES/PAR | BASE | BASE | BASE | | | |
| 31391B301 | FNMA POOL 662394 | 2017/12/01 | 5.500 | 12DEC03 | 16DEC03 | 1.000000 | |
| WBIE | 641 | 38,178.45 | 37,738.08 | 432.37 | | .00 | 432.37 |
| | 34,772.790 | | | | | | |
| WBIE | 644 | 753,373.00 | 744,839.33 | 8,533.67 | | .00 | 8,533.67 |
| | 725,787.410 | | | | | | |
| 31391B301 | TOTAL | | 782,577.41 | 8,966.04 L | | .00 | 8,966.04 L |
| 31391B3R6 | FNMA POOL 662400 | 2018/01/01 | 5.000 | 16MAY03 | 25JUN03 | 1.000000 | |
| WBIE | 734 | 162,627.87 | 159,633.52 | 2,994.35 | | .00 | 2,994.35 |
| | 157,080.950 | | | | | | |
| WBIE | 583 | 121,611.16 | 120,841.24 | 769.92 | | .00 | 769.92 |
| | 117,321.590 | | | | | | |
| 31391B3R6 | TOTAL | | 280,474.76 | 3,764.27 L | | .00 | 3,764.27 L |
| 31391B3S4 | FNMA POOL 662409 | 2018/01/01 | 5.000 | 16MAY03 | 24JUN03 | 1.000000 | |
| WBIE | 732 | 1,035,209.52 | 1,016,148.91 | 19,060.61 | | .00 | 19,060.61 |
| | 999,900.530 | | | | | | |
| WBIE | 735 | 389,358.64 | 382,189.64 | 7,169.00 | | .00 | 7,169.00 |
| | 376,078.370 | | | | | | |
| WBIE | 734 | 509,500.02 | 500,118.94 | 9,381.00 | | .00 | 9,381.00 |
| | 492,121.960 | | | | | | |
| WBIE | 737 | 1,035,209.52 | 1,016,148.91 | 19,060.61 | | .00 | 19,060.61 |
| | 999,900.530 | | | | | | |
| WBIE | 738 | 1,035,209.52 | 1,016,148.91 | 19,060.61 | | .00 | 19,060.61 |
| | 999,900.530 | | | | | | |
| WBIE | 739 | 1,035,209.52 | 1,016,148.91 | 19,060.61 | | .00 | 19,060.61 |
| | 999,900.530 | | | | | | |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECY GN/LS |
|-------------|-------------------------|--------------|--------------|------------------|-----------------|-----------|--------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECY GN/LS | BASE CURR GN/LS | | NET BAS SECY GN/LS |
| | SHARES/PAR | BASE | BASE | BASE | | | |
| WBIE | 740 | 1,035,209.52 | 1,016,148.91 | 19,060.61 | | .00 | 19,060.61 |
| | 999,900.530 | | | | | | |
| WBIE | 741 | 1,035,209.52 | 1,016,148.91 | 19,060.61 | | .00 | 19,060.61 |
| | 999,900.530 | | | | | | |
| 31391B3S4 | TOTAL | 7,110,115.78 | 6,979,202.84 | 130,913.74 L | | .00 | 130,913.74 L |
| 31391CDH5 | FNMA POOL 662604 | 2032/10/01 | 6.500 | 15MAY03 | 16MAY03 | 1.000000 | |
| WBIE | 219 | 673,271.18 | 671,095.99 | 2,175.19 | | .00 | 2,175.19 |
| | 645,436.720 | | | | | | |
| WBIE | 740 | 983,868.58 | 911,447.97 | -7,579.47 | | .00 | -7,579.47 |
| | 874,028.620 | | | | | | |
| 31391CDH5 | TOTAL | 1,577,139.68 | 1,582,543.96 | -5,404.28 L | | .00 | -5,404.28 L |
| 31391CD36 | FNMA POOL 662622 | 2032/10/01 | 6.000 | 14APR03 | 12JUN03 | 1.000000 | |
| WBIE | 145 | 181,769.62 | 181,777.34 | -7.72 | | .00 | -7.72 |
| | 98,782.980 | | | | | | |
| WBIE | 147 | 740,214.23 | 740,278.36 | -54.13 | | .00 | -54.13 |
| | 718,491.100 | | | | | | |
| 31391CD36 | TOTAL | 841,983.85 | 842,047.70 | -63.85 L | | .00 | -63.85 L |
| 31391CN27 | FNMA POOL 662909 | 2032/12/01 | 6.000 | 15OCT03 | 13NOV03 | 1.000000 | |
| WBIE | 846 | 925,593.43 | 927,784.94 | -2,191.51 | | .00 | -2,191.51 |
| | 904,888.160 | | | | | | |
| 31391CS22 | FNMA POOL 663037 | 2032/09/01 | 6.000 | 06FEB03 | 11APR03 | 1.000000 | |
| WBIE | 372 | 281,657.07 | 283,906.83 | -2,249.76 | | .00 | -2,249.76 |
| | 272,956.580 | | | | | | |

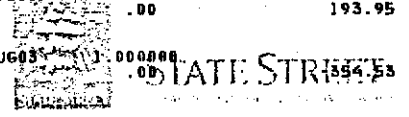


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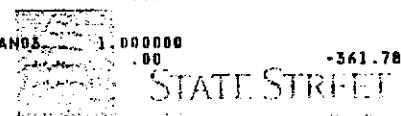
ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|-------------|------------|-------------------|-----------------|---------------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | NET BAS SECTY GN/LS | NET BAS SECTY GN/LS |
| 31391CS89 | FNMA POOL 663043 | 2017/10/01 | 5.500 | 12DEC03 | 16DEC03 | 1.000000 | |
| ** WB1E ** | 657 196,009.21 | 193,788.95 | | 2,220.26 | .00 | 2,220.26 | |
| | 188,832.110 | | | | | | |
| 31391CT88 | FNMA POOL 663075 | 2017/10/01 | 5.500 | 15JUL03 | 17JUL03 | 1.000000 | |
| ** WB2J ** | 857 533,102.57 | 528,881.40 | | 4,221.17 | .00 | 4,221.17 | |
| | 513,988.620 | | | | | | |
| 31391CU60 | FNMA POOL 663105 | 2018/01/01 | 5.500 | 07JUL03 | 17JUL03 | 1.000000 | |
| ** WB1E ** | 653 219,723.84 | 220,054.55 | | -330.71 | .00 | -330.71 | |
| | 211,654.510 | | | | | | |
| 31391CV46 | FNMA POOL 663135 | 2018/05/01 | 5.000 | 19MAY03 | 26JUN03 | 1.000000 | |
| ** WB1E ** | 744 522,565.84 | 516,736.01 | | 5,829.03 | .00 | 5,829.03 | |
| | 504,132.690 | | | | | | |
| 31391CYE9 | FNMA POOL 663209 | 2017/10/01 | 5.000 | 19MAY03 | 25JUL03 | 1.000000 | |
| ** WB1E ** | 412 39,946.05 | 39,899.38 | | 46.67 | .00 | 46.67 | |
| | 38,537.040 | | | | | | |
| 31391CYP4 | FNMA POOL 663218 | 2017/10/01 | 5.500 | 15JUL03 | 17JUL03 | 1.000000 | |
| ** WB2J ** | 054 792,073.94 | 783,620.87 | | 8,453.87 | .00 | 8,453.87 | |
| | 763,674.780 | | | | | | |
| 31391CYQ2 | FNMA POOL 663219 | 2017/10/01 | 5.000 | 19MAY03 | 17JUN03 | 1.000000 | |
| ** WB1E ** | 130 664,741.37 | 663,964.81 | | 776.56 | .00 | 776.56 | |
| | 641,294.060 | | | | | | |
| ** WB1E ** | CXL 130 -664,741.37 | -663,964.81 | | -776.56 | 1.000000 | .00 | -776.56 |
| ** WB1E ** | 262 909,444.50 | 908,382.06 | | 1,062.44 | 1.000000 | .00 | 1,062.44 |
| | 877,365.810 | | | | | | |
| ** WB1E ** | 411 166,018.09 | 165,824.14 | | 193.95 | 1.000000 | .00 | 193.95 |
| | 160,162.160 | | | | | | |
| ** WB1E ** | 479 291,779.97 | 292,134.50 | | -354.53 | 1.000000 | .00 | -354.53 |



FOR PUBLIC DISCLOSURE

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|--------------|--------------|-------------------|-----------------|---------------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | NET BAS SECTY GN/LS | NET BAS SECTY GN/LS |
| | 283,625.730 | | | | | | |
| ** WB1E ** | CXL 479 -291,779.97 | -292,134.50 | | 354.53 | 1.000000 | .00 | 354.53 |
| | -283,625.730 | | | | | | |
| 31391CYQ2 | TOTAL | 1,075,462.59 | 1,074,206.20 | 1,256.39 L | .00 | 1,256.39 L | |
| 31391DAV5 | FNMA POOL 663420 | 2032/07/01 | 6.500 | 25DEC02 | 25DEC02 | 1.000000 | |
| ** WB1E ** | 567 1,025.61 | 1,060.45 | | -34.84 | .00 | -34.84 | |
| | 1,025.610 | | | | | | |
| ** WB1E ** | 568 965,491.58 | 957,910.56 | | 7,581.02 | 1.000000 | .00 | 7,581.02 |
| | 926,478.160 | | | | | | |
| ** WB1E ** | 801 965,491.58 | 954,243.07 | | 11,248.51 | 1.000000 | .00 | 11,248.51 |
| | 926,478.160 | | | | | | |
| ** WB1E ** | CXL 801 -965,491.58 | -954,243.07 | | -11,248.51 | 1.000000 | .00 | -11,248.51 |
| ** WB1E ** | 569 1,030.41 | 1,065.34 | | -34.93 | 1.000000 | .00 | -34.93 |
| | 1,030.410 | | | | | | |
| 31391DAV5 | TOTAL | 967,547.60 | 960,036.35 | 7,511.25 L | .00 | 7,511.25 L | |
| 31391DCV9 | FNMA POOL 663612 | 2032/10/01 | 6.500 | 25DEC02 | 26DEC02 | 1.000000 | |
| ** WB1E ** | 537 25.19 | 26.05 | | -.86 | .00 | -.86 | |
| | 25.190 | | | | | | |
| ** WB1E ** | 539 31,045.77 | 30,802.08 | | 243.69 | 1.000000 | .00 | 243.69 |
| | 29,791.280 | | | | | | |
| ** WB1E ** | 804 31,045.77 | 30,683.99 | | 361.78 | 1.000000 | .00 | 361.78 |
| | 29,791.280 | | | | | | |
| ** WB1E ** | CXL 804 -31,045.77 | -30,683.99 | | -361.78 | 1.000000 | .00 | -361.78 |
| | -29,791.280 | | | | | | |



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ATTACHMENT O

| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| ** WB1E ** | 540 28,280 | | 29.24 | 25JAN03 -.96 | 25JAN03 | 1.000000 .00 | -0.96 |
| 31391DGV9 | TOTAL | | 30,857.37 | 241.87 L | | .00 | 241.87 L |
| 31391DPK3 | FNMA POOL 663826 | 2018/01/01 | 5.000 | 15JUL03 | 17JUL03 | 1.000000 | |
| ** WB2J ** | 049 464,359.180 | | 476,693.72 | -2,369.45 | | .00 | -2,369.45 |
| 31391DQJ5 | FNMA POOL 663857 | 2017/09/01 | 5.500 | 15JUL03 | 17JUL03 | 1.000000 | |
| ** WB2J ** | 055 37,874.920 | | 39,283.39 | 418.04 | | .00 | 418.04 |
| 31391DRF2 | FNMA POOL 663806 | 2032/10/01 | 6.000 | 14APR03 | 12JUN03 | 1.000000 | |
| ** WB1E ** | 169 42,772.220 | | 44,065.61 | -3.34 | | .00 | -3.34 |
| ** WB1E ** | 150 795,300.640 | | 819,346.06 | 14APR03 -62.13 | 12JUN03 | 1.000000 .00 | -62.13 |
| 31391DRF2 | TOTAL | | 863,411.47 | -65.47 L | | .00 | -65.47 L |
| 31391DTJ2 | FNMA POOL 663953 | 2017/09/01 | 5.500 | 14MAY03 | 19MAY03 | 1.000000 | |
| ** WB1E ** | 177 356,548.530 | | 371,242.23 | 3,189.44 | | .00 | 3,189.44 |
| ** WB1E ** | 654 437,610.310 | | 454,294.20 | 07JUL03 -683.77 | 17JUL03 | 1.000000 .00 | -683.77 |
| 31391DTJ2 | TOTAL | | 823,030.76 | 2,505.67 L | | .00 | 2,505.67 L |
| 31391DY56 | FNMA POOL 664132 | 2017/11/01 | 5.500 | 14MAY03 | 19MAY03 | 1.000000 | |
| ** WB1E ** | 178 42,953.750 | | 44,723.91 | 384.23 | | .00 | 384.23 |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 31391DY64 | FNMA POOL 664133 | 2017/11/01 | 5.500 | 15JUL03 | 17JUL03 | 1.000000 | |
| ** WB2J ** | 059 598,792.990 | | 621,060.60 | 4,920.78 | | .00 | 4,920.78 |
| 31391EB67 | FNMA POOL 664361 | 2017/10/01 | 6.000 | 02JUN03 | 17JUN03 | 1.000000 | |
| ** WB2J ** | 322 218,358.240 | | 227,450.83 | -124.79 | | .00 | -124.79 |
| ** WB2J ** | CXL 322 -218,358.240 | | -227,450.83 | 02JUN03 124.79 | 17JUN03 | 1.000000 .00 | 124.79 |
| ** WB2J ** | 419 217,352.980 | | 224,403.70 | -124.20 | | .00 | -124.20 |
| ** WB2J ** | 696 1,005.280 | | 1,005.28 | 25JUN03 -45.58 | 25JUN03 | 1.000000 .00 | -45.58 |
| 31391EB67 | TOTAL | | 227,408.98 | -149.78 L | | .00 | -149.78 L |
| 31391EVD0 | FNMA POOL 664912 | 2017/10/01 | 5.500 | 16JUL03 | 18AUG03 | 1.000000 | |
| ** WB1E ** | 478 420,794.460 | | 435,588.02 | -723.24 | | .00 | -723.24 |
| 31391ESY3 | FNMA POOL 665163 | 2018/04/01 | 5.000 | 16MAY03 | 17JUN03 | 1.000000 | |
| ** WB1E ** | 457 300,138.920 | | 310,737.50 | 5,721.40 | | .00 | 5,721.40 |
| 31391FCY2 | FNMA POOL 665287 | 2017/10/01 | 5.500 | 07JUL03 | 17JUL03 | 1.000000 | |
| ** WB1E ** | 656 126,012.080 | | 130,016.29 | -196.89 | | .00 | -196.89 |
| 31391FG93 | FNMA POOL 665424 | 2032/10/01 | 6.500 | 25DEC02 | 25DEC02 | 1.000000 | |
| ** WB1E ** | 556 28,021.520 | | 28,021.52 | -951.96 | | .00 | -951.96 |
| ** WB1E ** | 557 730,928.140 | | 761,707.07 | 07JAN03 5,979.55 | 14JAN03 | 000000 .00 | 5,979.55 |

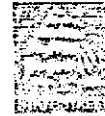


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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|--------------|--------------|-------------------|-----------------|-----------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| ** WB1E ** | 800 | 761,707.07 | 752,830.48 | 07JAN03 | 14JAN03 | 1.000000 | 8,876.59 |
| | 730,928.140 | | | | | .00 | |
| ** WB1E ** | 800 | -761,707.07 | -752,830.48 | 07JAN03 | 14JAN03 | 1.000000 | -8,876.59 |
| | -730,928.140 | | | | | .00 | |
| ** WB1E ** | 558 | 734.20 | 759.09 | 25JAN03 | 25JAN03 | 1.000000 | -24.89 |
| | 734.200 | | | | | .00 | |
| 31391FC95 | TOTAL | 790,462.79 | 785,460.09 | 5,002.70 L | | .00 | 5,002.70 L |
| 31391FKC1 | FNMA POOL 665491 | 2032/10/01 | 6.000 | 10JAN03 | 13FEB03 | 1.000000 | |
| ** WB1E ** | 118 | 323,388.35 | 325,278.22 | -1,889.87 | | .00 | -1,889.87 |
| | 314,159.980 | | | | | | |
| ** WB1E ** | 119 | 377,409.16 | 379,614.73 | -2,205.57 | 10JAN03 | 13FEB03 | -2,205.57 |
| | 366,639.140 | | | | | .00 | |
| ** WB1E ** | 120 | 1,029,375.05 | 1,035,390.68 | -6,015.63 | 10JAN03 | 13FEB03 | -6,015.63 |
| | 1,000,000.050 | | | | | .00 | |
| ** WB1E ** | 121 | 1,029,375.05 | 1,035,390.68 | -6,015.63 | 10JAN03 | 13FEB03 | -6,015.63 |
| | 1,000,000.050 | | | | | .00 | |
| ** WB1E ** | 122 | 1,029,375.05 | 1,035,390.68 | -6,015.63 | 10JAN03 | 13FEB03 | -6,015.63 |
| | 1,000,000.050 | | | | | .00 | |
| ** WB1E ** | 123 | 1,029,375.05 | 1,035,390.68 | -6,015.63 | 10JAN03 | 13FEB03 | -6,015.63 |
| | 1,000,000.050 | | | | | .00 | |
| ** WB1E ** | 124 | 1,029,375.05 | 1,035,390.68 | -6,015.63 | 10JAN03 | 13FEB03 | -6,015.63 |
| | 1,000,000.050 | | | | | .00 | |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|--------------|--------------|-------------------|-----------------|-----------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| 31391FKC1 | TOTAL | 5,847,672.76 | 5,881,846.35 | -34,173.59 L | | .00 | -34,173.59 L |
| 31391FMM5 | FNMA POOL 665565 | 2032/09/01 | 6.000 | 06FEB03 | 13MAR03 | 1.000000 | |
| ** WB1E ** | 362 | 448,435.27 | 452,017.19 | -3,581.92 | | .00 | -3,581.92 |
| | 434,582.940 | | | | | | |
| 31391FQC6 | FNMA POOL 665655 | 2017/11/01 | 5.500 | 15JUL03 | 17JUL03 | 1.000000 | |
| ** WB2J ** | 058 | 205,485.05 | 203,856.96 | 1,628.09 | | .00 | 1,628.09 |
| | 198,117.550 | | | | | | |
| 31391F004 | FNMA POOL 665663 | 2032/06/01 | 6.500 | 12MAY03 | 14MAY03 | 1.000000 | |
| ** WB1E ** | 246 | 19,197.62 | 19,199.06 | -1.44 | | .00 | -1.44 |
| | 18,414.980 | | | | | | |
| 31391GMW2 | FNMA POOL 666505 | 2032/11/01 | 6.500 | 07JAN03 | 14JAN03 | 1.000000 | |
| ** WB1E ** | 790 | 546,814.40 | 540,441.52 | 6,372.88 | | .00 | 6,372.88 |
| | 524,718.820 | | | | | | |
| ** WB1E ** | 394 | 50,431.34 | 52,141.02 | -1,709.68 | 27JAN03 | 1.000000 | -1,709.68 |
| | 50,431.340 | | | | | .00 | |
| 31391GMW2 | TOTAL | 597,245.74 | 592,582.54 | 4,663.20 L | | .00 | 4,663.20 L |
| 31391GU61 | FNMA POOL 666705 | 2017/11/01 | 5.500 | 14MAY03 | 19MAY03 | 1.000000 | |
| ** WB1E ** | 180 | 345,814.17 | 342,843.19 | 2,970.98 | | .00 | 2,970.98 |
| | 332,126.910 | | | | | | |
| 31391GVE3 | FNMA POOL 666713 | 2032/11/01 | 6.000 | 06OCT03 | 15OCT03 | 1.000000 | |
| ** WB1E ** | 319 | 25,275.21 | 24,917.46 | 357.75 | | .00 | 357.75 |
| | 24,619.340 | | | | | | |
| ** WB1E ** | 320 | 669,613.45 | 660,135.63 | 9,477.82 | 06OCT03 | 1.000000 | 9,477.82 |
| | 652,237.440 | | | | | .00 | |



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|-------------------------|--|-------------------------------------|-------------------------------------|---|--------------------------|-------------------|------------------------------------|
| 31391GVE3 | TOTAL | | 694,888.66 | 685,053.09 | 9,835.57 L | .00 | 9,835.57 L |
| 31391HE83 | FNMA POOL 667159 | 2017/10/01 | 5.000 | 10DEC02 | 06FEB03 | 1.000000 | |
| WB10 | 010 | | 1,016,288.21 | 1,006,474.46 | 9,813.75 | .00 | 9,813.75 |
| | 999,999.170 | | | | | | |
| WB10 | CXL 239 | | -1,016,288.21 | -1,003,394.89 | 10DEC02 | 17DEC02 | 1.000000 |
| | -999,999.160 | | | | -12,893.32 | .00 | -12,893.32 |
| WB1E | 459 | | 410,264.57 | 402,710.65 | 16MAY03 | 17JUN03 | 1.000000 |
| | 396,271.240 | | | | 7,553.92 | .00 | 7,553.92 |
| 31391HE83 | TOTAL | | 410,264.57 | 402,710.65 | 7,553.92 L | .00 | 7,553.92 L |
| | | | .00 | 3,079.57 | -3,079.57 S | .00 | -3,079.57 S |
| 31391HYV0 | FNMA POOL 667724 | 2033/03/01 | 5.500 | 05FEB03 | 13MAR03 | 1.000000 | |
| WB1E | 360 | | 337,117.73 | 337,065.68 | 52.05 | .00 | 52.05 |
| | 333,110.000 | | | | | | |
| WB1E | 361 | | 337,708.71 | 337,736.55 | 05FEB03 | 13MAR03 | 1.000000 |
| | 333,773.000 | | | | 52.16 | .00 | 52.16 |
| WB1E | 363 | | 337,850.54 | 337,806.37 | 05FEB03 | 13MAR03 | 1.000000 |
| | 333,842.000 | | | | 52.17 | .00 | 52.17 |
| WB1E | 364 | | 337,870.68 | 337,810.52 | 05FEB03 | 13MAR03 | 1.000000 |
| | 333,854.000 | | | | 52.16 | .00 | 52.16 |
| 31391HYV0 | TOTAL | | 1,350,635.66 | 1,350,427.12 | 208.54 L | .00 | 208.54 L |



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|-------------------------|--|-------------------------------------|-------------------------------------|---|--------------------------|-------------------|------------------------------------|
| 31391H5M2 | FNMA POOL 667852 | 2018/04/01 | 5.000 | 19MAY03 | 17JUN03 | 1.000000 | |
| WB1E | 253 | | 301,681.24 | 301,328.82 | 352.42 | .00 | 352.42 |
| | 291,040.890 | | | | | | |
| WB1E | CXL 253 | | -301,681.24 | -301,328.82 | 19MAY03 | 17JUN03 | 1.000000 |
| | -291,040.890 | | | | -352.42 | .00 | -352.42 |
| WB1E | 254 | | 205,860.98 | 205,620.40 | 19MAY03 | 17JUN03 | 1.000000 |
| | 198,599.600 | | | | 240.50 | .00 | 240.50 |
| WB1E | CXL 254 | | -205,860.98 | -205,620.40 | 19MAY03 | 17JUN03 | 1.000000 |
| | -198,599.600 | | | | -240.50 | .00 | -240.50 |
| WB1E | 255 | | 607,762.79 | 607,052.70 | 19MAY03 | 17JUN03 | 1.000000 |
| | 586,325.270 | | | | 710.81 | .00 | 710.81 |
| WB1E | 403 | | 301,681.24 | 301,328.81 | 19MAY03 | 17JUN03 | 1.000000 |
| | 291,040.890 | | | | 352.43 | .00 | 352.43 |
| WB1E | 661 | | 301,681.24 | 301,328.82 | 19MAY03 | 17JUN03 | 1.000000 |
| | 291,040.890 | | | | 352.42 | .00 | 352.42 |
| WB1E | CXL 661 | | -301,681.24 | -301,328.82 | 19MAY03 | 17JUN03 | 1.000000 |
| | -291,040.890 | | | | -352.42 | .00 | -352.42 |
| WB1E | 662 | | 205,860.98 | 205,620.41 | 19MAY03 | 17JUN03 | 1.000000 |
| | 198,599.600 | | | | 240.49 | .00 | 240.49 |
| WB1E | CXL 662 | | -205,860.98 | -205,620.41 | 19MAY03 | 17JUN03 | 1.000000 |
| | -198,599.600 | | | | -240.49 | .00 | -240.49 |
| WB1E | 663 | | 607,762.79 | 607,052.70 | 19MAY03 | 17JUN03 | 1.000000 |
| | 586,325.270 | | | | 710.81 | .00 | 710.81 |
| WB1E | CXL 663 | | -607,762.79 | -607,052.70 | 19MAY03 | 17JUN03 | 1.000000 |
| | -586,325.270 | | | | -710.81 | .00 | -710.81 |

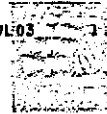


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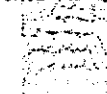
| ASSET ID SH SELL/BTC | SECURITY LOT | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| ** WB1E ** | 664 | 909,444.02 | | 908,381.58 | 19MAY03 1,062.44 | 17JUN03 | 1.000000 .00 | 1,062.44 |
| | 877,365.350 | | | | | | | |
| ** WB1E ** | CXL 664 | -909,444.02 | | -908,381.58 | 19MAY03 -1,062.44 | 17JUN03 | 1.000000 .00 | -1,062.44 |
| | -877,365.350 | | | | | | | |
| ** WB1E ** | 665 | 703,583.13 | | 702,761.19 | 19MAY03 821.94 | 17JUN03 | 1.000000 .00 | 821.94 |
| | 678,765.760 | | | | | | | |
| ** WB1E ** | CXL 665 | -703,583.13 | | -702,761.19 | 19MAY03 -821.94 | 17JUN03 | 1.000000 .00 | -821.94 |
| | -678,765.760 | | | | | | | |
| 31391J5M2 | TOTAL | 909,444.03 | | 908,381.59 | 1,062.44 L | | .00 | 1,062.44 L |
| 31391JEG1 | FNMA POOL 668035 | | 2017/10/01 | 5.000 | 16MAY03 | 26JUN03 | 1.000000 | |
| ** WB1E ** | 742 | 872,581.99 | | 856,515.73 | 16,066.26 | | .00 | 16,066.26 |
| | 842,819.910 | | | | | | | |
| ** WB1E ** | 747 | 162,823.84 | | 161,007.59 | 19MAY03 1,816.25 | 26JUN03 | 1.000000 .00 | 1,816.25 |
| | 157,080.580 | | | | | | | |
| 31391JEG1 | TOTAL | 1,035,405.83 | | 1,017,523.32 | 17,882.51 L | | .00 | 17,882.51 L |
| 31391JE63 | FNMA POOL 668057 | | 2017/10/01 | 5.500 | 31JUL03 | 12SEP03 | 1.000000 | |
| ** WB1E ** | 478 | 323,921.94 | | 328,347.71 | -4,425.77 | | .00 | -4,425.77 |
| | 316,479.720 | | | | | | | |
| 31391JG64 | FNMA POOL 668113 | | 2032/10/01 | 6.000 | 06OCT03 | 15OCT03 | 1.000000 | |
| ** WB1E ** | 321 | 39,090.49 | | 38,278.40 | 812.09 | | .00 | 812.09 |
| | 38,076.120 | | | | | | | |
| 31391JPR5 | FNMA POOL 668332 | | 2017/10/01 | 5.000 | 08JUL03 | 18AUG03 | 1.000000 | |
| ** WB1E ** | 483 | 168,840.26 | | 169,045.41 | -205.15 | | .00 | -205.15 |
| | 164,121.740 | | | | | | | |
| ** WB2J ** | 052 | 49,352.96 | | 49,629.14 | 15JUL03 -276.20 | 17JUL03 | 1.000000 .00 | -276.20 |
| | 48,075.940 | | | | | | | |



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|-------------------------|------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 31391JPR5 | TOTAL | 218,193.22 | | 218,674.57 | -481.35 L | | .00 | -481.35 L |
| 31391JPY0 | FNMA POOL 668339 | | 2017/11/01 | 5.500 | 14MAY03 | 19MAY03 | 1.000000 | |
| ** WB1E ** | 181 | 344,348.35 | | 341,389.97 | 2,958.38 | | .00 | 2,958.38 |
| | 330,719.110 | | | | | | | |
| 31391JQ37 | FNMA POOL 668374 | | 2032/11/01 | 6.500 | 12MAY03 | 14MAY03 | 1.000000 | |
| ** WB1E ** | 335 | 174,973.67 | | 174,986.78 | -13.11 | | .00 | -13.11 |
| | 167,840.450 | | | | | | | |
| 31391JU24 | FNMA POOL 668501 | | 2017/10/01 | 5.500 | 31JUL03 | 18SEP03 | 1.000000 | |
| ** WB1E ** | 481 | 45,407.18 | | 46,027.58 | -620.40 | | .00 | -620.40 |
| | 44,363.938 | | | | | | | |
| ** WB1E ** | 482 | 345,001.87 | | 349,715.65 | -4,713.78 | 18SEP03 | 1.000000 .00 | -4,713.78 |
| | 337,075.338 | | | | | | | |
| 31391JU24 | TOTAL | 390,409.05 | | 395,743.23 | -5,334.18 L | | .00 | -5,334.18 L |
| 31391J6K1 | FNMA POOL 668774 | | 2017/11/01 | 5.000 | 08JUL03 | 18AUG03 | 1.000000 | |
| ** WB1E ** | 480 | 280,804.45 | | 281,145.65 | -341.20 | | .00 | -341.20 |
| | 272,956.940 | | | | | | | |
| 31391KAP2 | FNMA POOL 668814 | | 2017/11/01 | 5.000 | 19MAY03 | 17JUN03 | 1.000000 | |
| ** WB1E ** | 588 | 253,802.84 | | 253,506.34 | 296.50 | | .00 | 296.50 |
| | 244,850.490 | | | | | | | |
| ** WB1E ** | 589 | 332,876.44 | | 332,487.56 | 388.88 | 17JUN03 | 1.000000 .00 | 388.88 |
| | 321,134.940 | | | | | | | |
| ** WB1E ** | 590 | 439,833.71 | | 439,319.89 | 513.82 | 17JUN03 | 1.000000 .00 | 513.82 |
| | 424,319.530 | | | | | | | |
| ** WB1E ** | 592 | 518,907.31 | | 518,301.11 | 606.20 | 17JUN03 | 1.000000 .00 | 606.20 |
| | 500,603.980 | | | | | | | |



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|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|----------------------------|--------------------------------------|
| 31391KAPZ | TOTAL | | 1,545,420.30 | 1,543,614.98 | 1,805.40 L | .00 | 1,805.40 L |
| 31391KF44 | FNMA POOL 668987 | 2032/11/01 | 6.000 | 14APR03 | 25JUL03 | 1.000000 | |
| WBIE | 259 387,809.500 | | 399,534.68 | 399,544.98 | -30.30 | .00 | -30.30 |
| WBIE | 371 428,304.400 | | 441,253.92 | 441,287.38 | 14APR03 -33.46 | 26JUN03 1.000000 .00 | -33.46 |
| 31391KF44 | TOTAL | | 840,788.60 | 840,852.36 | -63.76 L | .00 | -63.76 L |
| 31391KZED | FNMA POOL 669541 | 2032/11/01 | 5.500 | 10JAN03 | 14JAN03 | 1.000000 | |
| WB2N | 538 999,999.500 | | 999,999.50 | 1,001,249.50 | -1,250.00 | .00 | -1,250.00 |
| WB2N | 543 999,999.500 | | 999,999.50 | 1,001,249.50 | 10JAN03 -1,250.00 | 14JAN03 1.000000 .00 | -1,250.00 |
| WB2N | 544 999,999.500 | | 999,999.50 | 1,001,249.50 | 10JAN03 -1,250.00 | 14JAN03 1.000000 .00 | -1,250.00 |
| WB2N | 545 999,999.500 | | 999,999.50 | 1,001,249.50 | 10JAN03 -1,250.00 | 14JAN03 1.000000 .00 | -1,250.00 |
| 31391KZE0 | TOTAL | | 3,999,998.00 | 4,004,998.00 | -5,000.00 L | .00 | -5,000.00 L |
| 31391K3W5 | FNMA POOL 669613 | 2017/10/01 | 5.000 | 14MAY03 | 27JUN03 | 1.000000 | |
| WBIE | 743 507,778.850 | | 525,709.79 | 516,030.24 | 9,679.53 | .00 | 9,679.53 |
| WBIE | 745 842,820.200 | | 873,635.81 | 863,890.71 | 19MAY03 9,745.10 | 26JUN03 1.000000 .00 | 9,745.10 |
| WBIE | 746 505,535.820 | | 524,019.47 | 518,174.22 | 19MAY03 5,845.25 | 27JUN03 0.000000 .00 | 5,845.25 |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|----------------------------|--------------------------------------|
| 31391K3W5 | TOTAL | | 1,923,345.07 | 1,898,095.19 | 25,269.88 L | .00 | 25,269.88 L |
| 31391KSX1 | FNMA POOL 669662 | 2032/05/01 | 6.500 | 28APR03 | 14MAY03 | 1.000000 | |
| WBIE | 589 399,017.690 | | 416,599.40 | 415,508.34 | 1,091.06 | .00 | 1,091.06 |
| WBIE | CXL 589 -399,017.690 | | -416,599.40 | -415,508.34 | 28APR03 -1,091.06 | 14MAY03 1.000000 .00 | -1,091.06 |
| WBIE | 590 399,018.290 | | 416,600.03 | 415,508.97 | 1,091.04 | .00 | 1,091.06 |
| WBIE | CXL 590 -399,018.290 | | -416,600.03 | -415,508.97 | 28APR03 -1,091.06 | 14MAY03 1.000000 .00 | -1,091.06 |
| WBIE | 591 399,017.690 | | 416,599.40 | 415,508.35 | 1,091.05 | .00 | 1,091.05 |
| WBIE | CXL 591 -399,017.690 | | -416,599.40 | -415,508.35 | 28APR03 -1,091.05 | 14MAY03 1.000000 .00 | -1,091.05 |
| WBIE | 592 399,018.280 | | 416,600.03 | 415,508.96 | 1,091.07 | .00 | 1,091.07 |
| WBIE | CXL 592 -399,018.280 | | -416,600.03 | -415,508.96 | 28APR03 -1,091.07 | 14MAY03 1.000000 .00 | -1,091.07 |
| WBIE | 593 399,018.280 | | 416,600.03 | 415,508.95 | 1,091.08 | .00 | 1,091.08 |
| WBIE | CXL 593 -399,018.280 | | -416,600.03 | -415,508.95 | 28APR03 -1,091.08 | 14MAY03 1.000000 .00 | -1,091.08 |
| WBIE | 594 399,018.290 | | 416,600.03 | 415,508.97 | 1,091.06 | .00 | 1,091.06 |
| WBIE | | | | | 28APR03 | 14MAY03 0.000000 .00 | |



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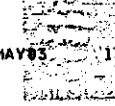
| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST | MAT RATE BASE COST | TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS | STL DT BASE CURR | SELL RATE GN/LS | NET SECTY GN/LS NET BAS SECTY GN/LS |
|-------------------------|--|------------------------|-----------------------|---|---------------------|--------------------|--|
| | CXL 594 -399,018.290 | -416,600.03 | -415,508.97 | -1,091.06 | | .00 | -1,091.06 |
| WBIE | 595 399,018.900 | 416,600.67 | 415,509.61 | 28APR03 1,091.06 | 14MAY03 | 1.000000 .00 | 1,091.06 |
| WBIE | CXL 595 -399,018.900 | -416,600.67 | -415,509.61 | 28APR03 -1,091.06 | 14MAY03 | 1.000000 .00 | -1,091.06 |
| WBIE | 596 399,018.290 | 416,600.03 | 415,508.96 | 28APR03 1,091.07 | 14MAY03 | 1.000000 .00 | 1,091.07 |
| WBIE | CXL 596 -399,018.290 | -416,600.03 | -415,508.96 | 28APR03 -1,091.07 | 14MAY03 | 1.000000 .00 | -1,091.07 |
| WBIE | 597 399,017.680 | 416,599.40 | 415,508.33 | 28APR03 1,091.07 | 14MAY03 | 1.000000 .00 | 1,091.07 |
| WBIE | CXL 597 -399,017.680 | -416,599.40 | -415,508.33 | 28APR03 -1,091.07 | 14MAY03 | 1.000000 .00 | -1,091.07 |
| WBIE | 598 399,018.890 | 416,600.67 | 415,509.59 | 28APR03 1,091.08 | 14MAY03 | 1.000000 .00 | 1,091.08 |
| WBIE | CXL 598 -399,018.890 | -416,600.67 | -415,509.59 | 28APR03 -1,091.08 | 14MAY03 | 1.000000 .00 | -1,091.08 |
| WBIE | 599 399,018.900 | 416,600.67 | 415,509.61 | 28APR03 1,091.06 | 14MAY03 | 1.000000 .00 | 1,091.06 |
| WBIE | CXL 599 -399,018.900 | -416,600.67 | -415,509.61 | 28APR03 -1,091.06 | 14MAY03 | 1.000000 .00 | -1,091.06 |
| WBIE | 600 399,018.290 | 416,600.03 | 415,508.96 | 28APR03 1,091.07 | 14MAY03 | 1.000000 .00 | 1,091.07 |
| WBIE | CXL 600 -399,018.290 | -416,600.03 | -415,508.96 | 28APR03 -1,091.07 | 14MAY03 | 1.000000 .00 | -1,091.07 |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST | MAT RATE BASE COST | TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS | STL DT BASE CURR | SELL RATE GN/LS | NET SECTY GN/LS NET BAS SECTY GN/LS |
|-------------------------|--|------------------------|-----------------------|---|---------------------|--------------------|--|
| WBIE | 601 399,018.290 | 416,600.03 | 415,508.97 | 28APR03 1,091.06 | 14MAY03 | 1.000000 .00 | 1,091.06 |
| WBIE | CXL 601 -399,018.290 | -416,600.03 | -415,508.97 | 28APR03 -1,091.06 | 14MAY03 | 1.000000 .00 | -1,091.06 |
| WBIE | 603 399,018.900 | 416,600.67 | 415,509.60 | 28APR03 1,091.07 | 14MAY03 | 1.000000 .00 | 1,091.07 |
| WBIE | CXL 603 -399,018.900 | -416,600.67 | -415,509.60 | 28APR03 -1,091.07 | 14MAY03 | 1.000000 .00 | -1,091.07 |
| WBIE | 604 399,019.500 | 416,601.31 | 415,510.23 | 28APR03 1,091.08 | 14MAY03 | 1.000000 .00 | 1,091.08 |
| WBIE | CXL 604 -399,019.500 | -416,601.31 | -415,510.23 | 28APR03 -1,091.08 | 14MAY03 | 1.000000 .00 | -1,091.08 |
| WBIE | 605 399,018.900 | 416,600.67 | 415,509.60 | 28APR03 1,091.07 | 14MAY03 | 1.000000 .00 | 1,091.07 |
| WBIE | CXL 605 -399,018.900 | -416,600.67 | -415,509.60 | 28APR03 -1,091.07 | 14MAY03 | 1.000000 .00 | -1,091.07 |
| WBIE | 606 399,019.510 | 416,601.31 | 415,510.24 | 28APR03 1,091.07 | 14MAY03 | 1.000000 .00 | 1,091.07 |
| WBIE | CXL 606 -399,019.510 | -416,601.31 | -415,510.24 | 28APR03 -1,091.07 | 14MAY03 | 1.000000 .00 | -1,091.07 |
| WBIE | 607 399,018.890 | 416,600.67 | 415,509.59 | 28APR03 1,091.08 | 14MAY03 | 1.000000 .00 | 1,091.08 |
| WBIE | CXL 607 -399,018.890 | -416,600.67 | -415,509.59 | 28APR03 -1,091.08 | 14MAY03 | 1.000000 .00 | -1,091.08 |
| WBIE | 608 399,018.290 | 416,601.31 | 415,510.25 | 28APR03 1,091.06 | 14MAY03 | 1.000000 .00 | 1,091.06 |



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ATTACHMENT O

| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|-------------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| | 399,019.510 | | | | | | | |
| ** WB1E ** | CXL 608 | -416,601.31 | | -415,510.25 | 28APR03 -1,091.06 | 14MAY03 | 1.000000 .00 | -1,091.06 |
| | -399,019.510 | | | | | | | |
| ** WB1E ** | 609 | 416,601.31 | | 415,510.23 | 28APR03 1,091.00 | 14MAY03 | 1.000000 .00 | 1,091.00 |
| | 399,019.500 | | | | | | | |
| ** WB1E ** | CXL 609 | -416,601.31 | | -415,510.23 | 28APR03 -1,091.00 | 14MAY03 | 1.000000 .00 | -1,091.00 |
| | -399,019.500 | | | | | | | |
| ** WB1E ** | 610 | 416,601.31 | | 415,510.24 | 28APR03 1,091.07 | 14MAY03 | 1.000000 .00 | 1,091.07 |
| | 399,019.510 | | | | | | | |
| ** WB1E ** | CXL 610 | -416,601.31 | | -415,510.24 | 28APR03 -1,091.07 | 14MAY03 | 1.000000 .00 | -1,091.07 |
| | -399,019.510 | | | | | | | |
| ** WB1E ** | 612 | 416,601.93 | | 415,510.06 | 28APR03 1,091.07 | 14MAY03 | 1.000000 .00 | 1,091.07 |
| | 399,020.110 | | | | | | | |
| ** WB1E ** | CXL 612 | -416,601.93 | | -415,510.06 | 28APR03 -1,091.07 | 14MAY03 | 1.000000 .00 | -1,091.07 |
| | -399,020.110 | | | | | | | |
| ** WB1E ** | 614 | 416,601.31 | | 415,510.24 | 28APR03 1,091.07 | 14MAY03 | 1.000000 .00 | 1,091.07 |
| | 399,019.510 | | | | | | | |
| ** WB1E ** | CXL 614 | -416,601.31 | | -415,510.24 | 28APR03 -1,091.07 | 14MAY03 | 1.000000 .00 | -1,091.07 |
| | -399,019.510 | | | | | | | |
| ** WB1E ** | 817 | 35,770.90 | | 35,663.03 | 28APR03 107.07 | 14MAY03 | 1.000000 .00 | 107.07 |
| | 34,261.260 | | | | | | | |
| ** WB1E ** | 040 | 21,021,098.15 | | 20,918,659.14 | 10JUN03 102,439.01 | 12JUN03 | 1.000000 .00 | 102,439.01 |
| | 20,155,060.390 | | | | | | | |
| ** WB2M ** | | | | | -2,500.25 | | .00 | -2,500.25 |
| ** WB1E ** | CXL 040 | -21,021,098.15 | | -20,918,659.14 | 10JUN03 -102,439.01 | 12JUN03 | 1.000000 .00 | -102,439.01 |



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| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|-------------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| | -20,155,060.390 | | | | | | | |
| ** WB1E ** | 417 | 21,021,098.15 | | 21,000,331.78 | 10JUN03 20,766.37 | 12JUN03 | 1.000000 .00 | 20,766.37 |
| | 20,155,060.400 | | | | | | | |
| 31391K5X1 | TOTAL | 22,099,941.50 | | 22,081,568.39 | 18,373.19 L | | .00 | 18,373.19 L |
| 31391LX75 | FNMA POOL 670402 | | 2032/06/01 | 6.500 | 12MAY03 | 02JUN03 | 1.000000 | |
| ** WB1E ** | 608 | 695,112.60 | | 695,164.69 | -52.09 | | .00 | -52.09 |
| | 666,774.680 | | | | | | | |
| ** WB1E ** | 609 | 704,499.65 | | 704,552.45 | 12MAY03 -52.00 | 14MAY03 | 1.000000 .00 | -52.00 |
| | 675,779.040 | | | | | | | |
| ** WB1E ** | 610 | 104,542.20 | | 104,570.03 | 12MAY03 -7.03 | 02JUN03 | 1.000000 .00 | -7.03 |
| | 100,299.470 | | | | | | | |
| ** WB1E ** | 041 | 31,231.65 | | 31,219.95 | 10JUN03 11.70 | 12JUN03 | 1.000000 .00 | 11.70 |
| | 29,944.950 | | | | | | | |
| ** WB1E ** | 006 | 3,405.53 | | 3,550.53 | 25JUN03 -145.00 | 25JUN03 | 1.000000 .00 | -145.00 |
| | 3,405.530 | | | | | | | |
| 31391LX75 | TOTAL | 1,538,811.63 | | 1,539,057.45 | -246.02 L | | .00 | -246.02 L |
| 31391LYA7 | FNMA POOL 670405 | | 2032/07/01 | 6.500 | 28AUG03 | 15SEP03 | 1.000000 | |
| ** WB1E ** | 749 | 241,119.39 | | 243,177.75 | -2,058.36 | | .00 | -2,058.36 |
| | 233,159.190 | | | | | | | |
| 31391L400 | FNMA POOL 670510 | | 2032/11/01 | 6.500 | 05SEP03 | 15OCT03 | 1.000000 | |
| ** WB1E ** | 323 | 25,075.01 | | 24,776.10 | 298.91 | | .00 | 298.91 |
| | 24,214.100 | | | | | | | |



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ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------------|--------------|--------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| | SHARES/PAR BASE PRINCIPAL NET | BASE | BASE | BASE SECTY GN/LS | | | |
| 31391L5L5 | FNMA POOL 670551 | 2032/08/01 | 6.500 | 28APR03 | 14MAY03 | 1.000000 | |
| ** WB1E ** | 816 | 1,043,958.26 | 1,040,833.57 | 3,124.69 | | .00 | 3,124.69 |
| | 999,900.160 | | | | | | |
| ** WB1E ** | 819 | 1,043,958.26 | 1,040,833.57 | 3,124.69 | 28APR03 | 1.000000 | 3,124.69 |
| | 999,900.160 | | | | 14MAY03 | .00 | |
| 31391L5L5 | TOTAL | | 2,081,667.14 | 6,249.38 L | | .00 | 6,249.38 L |
| 31391MMQ3 | FNMA POOL 670967 | 2032/12/01 | 7.000 | 08JUL03 | 13AUG03 | 1.000000 | |
| ** WB1Q ** | 658 | 91,351.55 | 91,426.16 | -74.61 | | .00 | -74.61 |
| | 86,814.160 | | | | | | |
| 31391M4X8 | FNMA POOL 671438 | 2032/10/01 | 7.000 | 08JAN03 | 14JAN03 | 1.000000 | |
| ** WB1E ** | 628 | 216,348.16 | 215,015.95 | 1,332.21 | | .00 | 1,332.21 |
| | 205,449.700 | | | | | | |
| 31391NVG3 | FNMA POOL 672115 | 2032/10/01 | 6.000 | 14APR03 | 12JUN03 | 1.000000 | |
| ** WB1E ** | 297 | 73,275.70 | 73,281.25 | -5.55 | | .00 | -5.55 |
| | 71,125.270 | | | | | | |
| ** WB1E ** | CXL 297 | -73,275.70 | -73,281.25 | 5.55 | 14APR03 | 1.000000 | 5.55 |
| | -71,125.270 | | | | 12JUN03 | .00 | |
| 31391NVG3 | TOTAL | | .00 | .00 L | | .00 | .00 L |
| 31391PLP9 | FNMA POOL 672734 | 2017/12/01 | 5.500 | 07JUL03 | 17JUL03 | 1.000000 | |
| ** WB1E ** | 655 | 103,361.20 | 103,516.77 | -155.57 | | .00 | -155.57 |
| | 99,565.270 | | | | | | |
| 31391PNA0 | FNMA POOL 672785 | 2032/09/01 | 6.000 | 09APR03 | 10JUN03 | 1.000000 | |
| ** WB1E ** | 787 | 1,033,100.22 | 1,034,389.15 | -1,288.95 | | .00 | -1,288.95 |
| | 999,900.400 | | | | | | |
| ** WB1E ** | 151 | 189,012.56 | 189,026.89 | -14.33 | 14APR03 | 1.000000 | -14.33 |
| | 183,465.590 | | | | 12JUN03 | .00 | |
| ** WB1E ** | | | | | 14APR03 | 1.000000 | |

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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------------|-------------|--------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| | SHARES/PAR BASE PRINCIPAL NET | BASE | BASE | BASE SECTY GN/LS | | | |
| | 152 | 628,390.25 | 628,437.98 | -47.65 | | .00 | -47.65 |
| | 609,948.830 | | | | | | |
| ** WB1E ** | 258 | 401,106.41 | 401,136.83 | -38.42 | 14APR03 | 1.000000 | -38.42 |
| | 389,335.110 | | | | 12JUN03 | .00 | |
| ** WB1E ** | 372 | 401,106.41 | 401,136.83 | -38.42 | 14APR03 | 1.000000 | -38.42 |
| | 389,335.110 | | | | 12JUN03 | .00 | |
| ** WB1E ** | CXL 372 | -401,106.41 | -401,136.83 | 38.42 | 14APR03 | 1.000000 | 38.42 |
| | -389,335.110 | | | | 12JUN03 | .00 | |
| ** WB1E ** | 373 | 399,484.18 | 399,514.47 | -30.29 | 14APR03 | 1.000000 | -30.29 |
| | 387,760.488 | | | | 12JUN03 | .00 | |
| ** WB1E ** | CXL 373 | -399,484.18 | -399,514.47 | 30.29 | 14APR03 | 1.000000 | 30.29 |
| | -387,760.488 | | | | 12JUN03 | .00 | |
| 31391PNA0 | TOTAL | | 2,252,990.77 | -1,381.33 L | | .00 | -1,381.33 L |
| 31391PWA0 | FNMA POOL 673041 | 2017/12/01 | 5.500 | 16JUL03 | 20AUG03 | 1.000000 | |
| ** WB1E ** | 840 | 325,515.09 | 326,153.84 | -638.75 | | .00 | -638.75 |
| | 314,459.860 | | | | | | |
| 31391P7D2 | FNMA POOL 673292 | 2017/11/01 | 6.000 | 02JUN03 | 17JUN03 | 1.000000 | |
| ** WB2J ** | 323 | 734,767.23 | 730,980.30 | 3,786.93 | | .00 | 3,786.93 |
| | 705,394.180 | | | | | | |
| ** WB2J ** | CXL 323 | -734,767.23 | -730,980.30 | -3,786.93 | 02JUN03 | 1.000000 | -3,786.93 |
| | -705,394.180 | | | | 17JUN03 | .00 | |
| ** WB2J ** | 420 | 718,049.34 | 714,348.57 | 3,700.77 | 02JUN03 | 1.000000 | 3,700.77 |
| | 689,344.600 | | | | 17JUN03 | .00 | |
| ** WB2J ** | 697 | 16,049.58 | 16,651.02 | -601.44 | 25JUN03 | 1.000000 | -601.44 |
| | 16,049.588 | | | | 25JUN03 | .00 | |

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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|--------------|--------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | | NET SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | | | NET BAS SECTY GN/LS |
| 31391P7D2 | TOTAL | | | | | | |
| | 734,098.92 | | 730,999.59 | 3,099.33 L | | .00 | 3,099.33 L |
| 31391QCB4 | FNMA POOL 673494 | 2017/12/01 | 5.500 | 14MAY03 | 05AUG03 | 1.000000 | |
| WBIE | 182 | 41,685.86 | 41,327.72 | 358.14 | | .00 | 358.14 |
| | 40,835.940 | | | | | | |
| 31391QJT2 | FNMA POOL 673574 | 2032/12/01 | 6.000 | 10JAN03 | 13FEB03 | 1.000000 | |
| WBIE | 125 | 478,929.78 | 481,874.82 | -2,944.24 | | .00 | -2,944.24 |
| | 465,262.690 | | | | | | |
| WBIE | 126 | 783,315.17 | 788,130.63 | -4,815.46 | | .00 | -4,815.46 |
| | 760,961.910 | | | | | | |
| WBIE | 127 | 1,029,375.85 | 1,035,703.98 | -6,328.13 | | .00 | -6,328.13 |
| | 1,000,000.830 | | | | | | |
| WBIE | 128 | 1,029,375.85 | 1,035,703.98 | -6,328.13 | | .00 | -6,328.13 |
| | 1,000,000.830 | | | | | | |
| WBIE | 129 | 1,029,375.85 | 1,035,703.98 | -6,328.13 | | .00 | -6,328.13 |
| | 1,000,000.830 | | | | | | |
| WBIE | 130 | 1,029,375.85 | 1,035,703.98 | -6,328.13 | | .00 | -6,328.13 |
| | 1,000,000.830 | | | | | | |
| WBIE | 131 | 1,029,375.85 | 1,035,703.98 | -6,328.13 | | .00 | -6,328.13 |
| | 1,000,000.830 | | | | | | |
| WBIE | 132 | 1,029,375.85 | 1,035,703.98 | -6,328.13 | | .00 | -6,328.13 |
| | 1,000,000.830 | | | | | | |
| 31391QJT2 | TOTAL | 7,438,500.85 | 7,484,228.53 | -45,728.48 L | | .00 | -45,728.48 L |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|---------------|---------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | | NET SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | | | NET BAS SECTY GN/LS |
| 31391QXK5 | FNMA POOL 673982 | 2018/01/01 | 5.500 | 16JUL03 | 20AUG03 | 1.000000 | |
| WBIE | 835 | 499,184.11 | 500,163.64 | -979.53 | | .00 | -979.53 |
| | 482,230.690 | | | | | | |
| 31391RA77 | FNMA POOL 674230 | 2018/01/01 | 5.500 | 14MAY03 | 05AUG03 | 1.000000 | |
| WBIE | 184 | 34,762.15 | 34,463.58 | 298.65 | | .00 | 298.65 |
| | 33,386.270 | | | | | | |
| 31391RS45 | FNMA POOL 674739 | 2033/01/01 | 5.500 | 06AUG03 | 19SEP03 | 1.000000 | |
| WBIE | 335 | 313,333.31 | 314,862.49 | -1,529.18 | | .00 | -1,529.18 |
| | 315,701.870 | | | | | | |
| 31391R2F8 | FNMA POOL 674974 | 2032/12/01 | 5.500 | 10JAN03 | 14JAN03 | 1.000000 | |
| WB2N | 536 | 999,999.52 | 1,001,249.52 | -1,250.00 | | .00 | -1,250.00 |
| | 999,999.520 | | | | | | |
| 31391SFG0 | FNMA POOL 675267 | 2032/12/01 | 6.000 | 06FEB03 | 13MAR03 | 1.000000 | |
| WBIE | 365 | 609,077.32 | 613,942.38 | -4,865.06 | | .00 | -4,865.06 |
| | 590,262.780 | | | | | | |
| WBIE | 365 | -609,077.32 | -613,942.38 | 4,865.06 | | .00 | 4,865.06 |
| | -590,262.780 | | | | | | |
| WBIE | 366 | 1,031,772.10 | 1,040,013.47 | -8,241.37 | | .00 | -8,241.37 |
| | 999,900.280 | | | | | | |
| WBIE | 366 | -1,031,772.10 | -1,040,013.47 | 8,241.37 | | .00 | 8,241.37 |
| | -999,900.280 | | | | | | |
| WBIE | 367 | 1,031,772.10 | 1,040,013.47 | -8,241.37 | | .00 | -8,241.37 |
| | 999,900.280 | | | | | | |
| WBIE | 367 | -1,031,772.10 | -1,040,013.47 | 8,241.37 | | .00 | 8,241.37 |
| | -999,900.280 | | | | | | |
| WBIE | 371 | 327,518.83 | 330,134.11 | -2,616.08 | 11APR03 | 000000 | -2,616.08 |
| | 317,400.880 | | | | | | |



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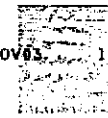
| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|--------------|--------------|-------------------|-----------------|-----------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | | | |
| 31391SFG0 | TOTAL | | 327,518.03 | 330,134.11 | -2,616.08 L | .00 | -2,616.08 L |
| 31391SJ92 | FNMA POOL 675388 | 2033/01/01 | 6.000 | 10JAN03 | 13FEB03 | 1.000000 | |
| WBIE | 133 | 728,402.57 | 730,641.51 | -2,238.94 | .00 | -2,238.94 | |
| | 707,616.340 | | | | | | |
| WBIE | 134 | 300,971.70 | 301,896.82 | -925.12 | .00 | -925.12 | |
| | 292,382.950 | | | | | | |
| WBIE | 135 | 1,029,374.27 | 1,032,538.33 | -3,164.06 | .00 | -3,164.06 | |
| | 999,999.290 | | | | | | |
| WBIE | 136 | 1,029,374.27 | 1,032,538.33 | -3,164.06 | .00 | -3,164.06 | |
| | 999,999.290 | | | | | | |
| WBIE | 137 | 1,029,374.27 | 1,032,538.33 | -3,164.06 | .00 | -3,164.06 | |
| | 999,999.290 | | | | | | |
| WBIE | 138 | 1,029,374.27 | 1,032,538.33 | -3,164.06 | .00 | -3,164.06 | |
| | 999,999.290 | | | | | | |
| 31391SJ92 | TOTAL | | 5,146,871.35 | 5,162,691.65 | -15,820.30 L | .00 | -15,820.30 L |
| 31391SKF4 | FNMA POOL 675394 | 2018/02/01 | 5.500 | 16JUL03 | 18AUG03 | 1.000000 | |
| WBIE | 484 | 839,183.58 | 840,576.95 | -1,393.37 | .00 | -1,393.37 | |
| | 810,683.010 | | | | | | |
| 31391SRX0 | FNMA POOL 675602 | 2032/01/01 | 7.000 | 08JAN03 | 14JAN03 | 1.000000 | |
| WBIE | 476 | 731,315.79 | 726,812.55 | 4,503.24 | .00 | 4,503.24 | |
| | 694,476.010 | | | | | | |
| 31391TD96 | FNMA POOL 676128 | 2032/12/01 | 6.000 | 10JAN03 | 13FEB03 | 1.000000 | |
| WBIE | 139 | 36,533.05 | 36,645.35 | -112.30 | .00 | -112.30 | |
| | 35,490.520 | | | | | | |
| WBIE | 140 | 728,299.91 | 730,538.54 | -2,238.63 | .00 | -2,238.63 | |
| | 707,516.610 | | | | | | |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|--------------|--------------|-------------------|-----------------|-----------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | | | |
| WBIE | 141 | 1,029,374.25 | 1,032,538.31 | -3,164.06 | .00 | -3,164.06 | |
| | 999,999.270 | | | | | | |
| WBIE | 143 | 1,029,374.25 | 1,032,538.31 | -3,164.06 | .00 | -3,164.06 | |
| | 999,999.270 | | | | | | |
| 31391TD96 | TOTAL | | 2,823,581.46 | 2,832,260.51 | -8,679.05 L | .00 | -8,679.05 L |
| 31391TX89 | FNMA POOL 676674 | 2017/12/01 | 5.000 | 19MAY03 | 17JUN03 | 1.000000 | |
| WBIE | 593 | 434,188.43 | 431,439.57 | 2,748.86 | .00 | 2,748.86 | |
| | 418,873.370 | | | | | | |
| 31391TXC7 | FNMA POOL 676675 | 2032/12/01 | 6.000 | 06OCT03 | 15OCT03 | 1.000000 | |
| WBIE | 324 | 233,709.26 | 230,401.29 | 3,307.97 | .00 | 3,307.97 | |
| | 227,644.660 | | | | | | |
| 31391T4J4 | FNMA POOL 676825 | 2033/01/01 | 6.000 | 24MAR03 | 13MAY03 | 1.000000 | |
| WBIE | 211 | 748,288.88 | 751,011.99 | -2,723.11 | .00 | -2,723.11 | |
| | 726,163.580 | | | | | | |
| 31391UH24 | FNMA POOL 677149 | 2018/01/01 | 5.500 | 16JUL03 | 18AUG03 | 1.000000 | |
| WBIE | 836 | 95,516.18 | 95,703.60 | -187.42 | .00 | -187.42 | |
| | 92,272.230 | | | | | | |
| WBIE | 837 | 259,355.01 | 259,863.94 | -508.93 | .00 | -508.93 | |
| | 250,546.730 | | | | | | |
| WBIE | 838 | 842,764.71 | 844,418.43 | -1,653.72 | .00 | -1,653.72 | |
| | 814,142.510 | | | | | | |
| 31391UH24 | TOTAL | | 1,197,635.90 | 1,199,985.97 | -2,350.07 L | .00 | -2,350.07 L |
| 31391UKS3 | FNMA POOL 677205 | 2033/01/01 | 6.000 | 06OCT03 | 15OCT03 | 1.000000 | |
| WBIE | 325 | 229,500.86 | 226,252.47 | 3,248.39 | .00 | 3,248.39 | |
| | 223,545.470 | | | | | | |
| WBIE | 592 | 839,602.52 | 841,590.42 | -1,987.90 | .00 | -1,987.90 | |
| | 820,813.580 | | | | | | |



STATE STREET

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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT SELL RATE BASE CURR GN/LS | NET SECY GN/LS NET BAS SECY GN/LS | |
|-------------------------|--|------------|-------------------------------------|---|--|--------------------------------------|------------|
| 31391UKS3 | TOTAL | | 1,069,103.30 | 1,067,842.89 | 1,260.49 L | .00 | 1,260.49 L |
| 31391UP90 | FNMA POOL 677340 | 2018/01/01 | 5.500 | 12DEC03 | 23DEC03 | 1.000000 | |
| WBIE ** | 653 | | 634,754.23 | 627,564.18 | 7,190.05 | .00 | 7,190.05 |
| | 611,511.990 | | | | | | |
| WBIE ** | 656 | | 20,197.87 | 19,969.00 | 228.79 | 1.000000 | 228.79 |
| | 19,458.300 | | | | | .00 | |
| 31391UP90 | TOTAL | | 654,952.10 | 647,533.26 | 7,418.84 L | .00 | 7,418.84 L |
| 31391UTM7 | FNMA POOL 677456 | 2018/01/01 | 5.000 | 08JUL03 | 12SEP03 | 1.000000 | |
| WBIE ** | 379 | | 484,033.33 | 483,518.71 | 514.62 | .00 | 514.62 |
| | 470,506.278 | | | | | | |
| 31391UTU9 | FNMA POOL 677463 | 2033/01/01 | 6.000 | 30JUN03 | 29AUG03 | 1.000000 | |
| WBIE ** | 139 | | 93,158.44 | 92,541.41 | 617.03 | .00 | 617.03 |
| | 89,750.720 | | | | | | |
| 31391UU60 | FNMA POOL 677505 | 2033/01/01 | 5.500 | 28JAN03 | 13FEB03 | 1.000000 | |
| WBIE ** | 152 | | 233,638.84 | 232,396.56 | 1,242.20 | .00 | 1,242.20 |
| | 230,452.120 | | | | | | |
| WBIE ** | 153 | | 233,659.84 | 232,416.64 | 1,242.40 | 1.000000 | 1,242.40 |
| | 230,472.040 | | | | | .00 | |
| WBIE ** | 154 | | 233,629.74 | 232,387.53 | 1,242.23 | 1.000000 | 1,242.23 |
| | 230,443.160 | | | | | .00 | |
| WBIE ** | 155 | | 233,650.94 | 232,400.61 | 1,242.35 | 1.000000 | 1,242.35 |
| | 230,464.870 | | | | | .00 | |
| WBIE ** | 156 | | 233,672.17 | 232,429.71 | 1,242.46 | 1.000000 | 1,242.46 |
| | 230,484.990 | | | | | .00 | |
| WBIE ** | 157 | | 233,680.24 | 232,437.73 | 1,242.51 | 1.000000 | 1,242.51 |
| | 230,492.950 | | | | | .00 | |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT SELL RATE BASE CURR GN/LS | NET SECY GN/LS NET BAS SECY GN/LS | |
|-------------------------|--|------------|-------------------------------------|---|--|--------------------------------------|------------|
| WBIE ** | 158 | | 233,692.34 | 232,449.79 | 1,242.57 | 1.000000 | 1,242.57 |
| | 230,504.910 | | | | | .00 | |
| WBIE ** | 159 | | 233,701.44 | 232,458.84 | 1,242.60 | 1.000000 | 1,242.60 |
| | 230,513.870 | | | | | .00 | |
| 31391UU60 | TOTAL | | 1,869,324.81 | 1,859,305.41 | 9,939.40 L | .00 | 9,939.40 L |
| 31391UW76 | FNMA POOL 677570 | 2033/02/01 | 6.000 | 02DEC02 | 14JAN03 | 1.000000 | |
| WBIE ** | 007 | | 1,017,187.50 | 1,034,687.50 | -17,500.00 | .00 | -17,500.00 |
| | 1,000,000.000 | | | | | | |
| WBIE ** | 630 | | 1,017,187.50 | 1,034,687.50 | -17,500.00 | 1.000000 | -17,500.00 |
| | 1,000,000.000 | | | | | .00 | |
| WBIE ** | CXL 630 | | -1,017,187.50 | -1,034,687.50 | 17,500.00 | 1.000000 | 17,500.00 |
| | -1,000,000.000 | | | | | .00 | |
| WBIE ** | 631 | | 1,017,187.50 | 1,034,687.50 | -17,500.00 | 1.000000 | -17,500.00 |
| | 1,000,000.000 | | | | | .00 | |
| WBIE ** | CXL 631 | | -1,017,187.50 | -1,034,687.50 | 17,500.00 | 1.000000 | 17,500.00 |
| | -1,000,000.000 | | | | | .00 | |
| WBIE ** | 018 | | 464,243.96 | 470,838.69 | -6,594.73 | 1.000000 | -6,594.73 |
| | 455,054.000 | | | | | .00 | |
| WBIE ** | 632 | | 464,243.96 | 470,838.69 | -6,594.73 | 1.000000 | -6,594.73 |
| | 455,054.000 | | | | | .00 | |
| WBIE ** | CXL 632 | | -464,243.96 | -470,838.69 | 6,594.73 | 1.000000 | 6,594.73 |
| | -455,054.000 | | | | | .00 | |



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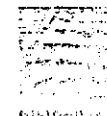
| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|---------------|---------------|-------------------|-----------------|-----------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| | SHARES/PAR | BASE | BASE | BASE | | | |
| 31391UW76 | TOTAL | 1,481,431.46 | 1,505,526.19 | -24,094.73 L | | .00 | -24,094.73 L |
| 31391UZR9 | FNMA POOL 677652 | 2033/02/01 | 6.000 | 12MAR03 | 14APR03 | 1.000000 | |
| WB1Q | 036 | 3,819,005.35 | 3,822,450.03 | -3,444.68 | | .00 | -3,444.68 |
| | 3,674,328.660 | | | | | | |
| WB1Q | 036 | -3,819,005.35 | -3,822,450.03 | 3,444.68 | 12MAR03 | 14APR03 | 1.000000 |
| | -3,674,328.660 | | | | | | 3,444.68 |
| WB1Q | 607 | 3,781,398.18 | 3,784,808.93 | -3,410.75 | 12MAR03 | 14APR03 | 1.000000 |
| | 3,638,146.170 | | | | | | .00 |
| WB1Q | 113 | 36,182.49 | 37,641.10 | -1,458.61 | 25APR03 | 25APR03 | 1.000000 |
| | 36,182.490 | | | | | | .00 |
| 31391UZR9 | TOTAL | 3,817,580.67 | 3,822,450.03 | -4,869.36 S | | .00 | -4,869.36 S |
| 31391UZ24 | FNMA POOL 677659 | 2033/02/01 | 5.500 | 22NOV02 | 14JAN03 | 1.000000 | |
| WB1E | 633 | 998,849.88 | 1,012,523.12 | -13,673.24 | | .00 | -13,673.24 |
| | 1,000,100.000 | | | | | | |
| 31391U3J2 | FNMA POOL 677701 | 2018/02/01 | 5.000 | 08JUL03 | 18AUG03 | 1.000000 | |
| WB1E | 724 | 784,110.48 | 786,492.35 | -2,381.87 | | .00 | -2,381.87 |
| | 762,197.310 | | | | | | |
| 31391U3M5 | FNMA POOL 677704 | 2018/01/01 | 5.000 | 16MAY03 | 17JUN03 | 1.000000 | |
| WB1E | 458 | 314,310.14 | 308,522.96 | 5,787.18 | | .00 | 5,787.18 |
| | 303,589.630 | | | | | | |
| 31391U3S2 | FNMA POOL 677709 | 2033/02/01 | 5.500 | 22NOV02 | 14JAN03 | 1.000000 | |
| WB1E | 629 | 998,849.88 | 1,012,523.12 | -13,673.24 | | .00 | -13,673.24 |
| | 1,000,100.000 | | | | | | |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|--------------|--------------|-------------------|-----------------|-----------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| | SHARES/PAR | BASE | BASE | BASE | | | |
| 31391U4E2 | FNMA POOL 677721 | 2032/12/01 | 6.000 | 10JAN03 | 13FEB03 | 1.000000 | |
| WB1E | 142 | 201,282.38 | 201,901.08 | -618.70 | | .00 | -618.70 |
| | 195,538.440 | | | | | | |
| WB1E | 144 | 828,091.77 | 830,637.14 | -2,545.37 | 10JAN03 | 13FEB03 | 1.000000 |
| | 804,460.740 | | | | | | .00 |
| WB1E | 145 | 1,029,374.16 | 1,032,538.22 | -3,164.06 | 10JAN03 | 13FEB03 | 1.000000 |
| | 999,999.180 | | | | | | .00 |
| WB1E | 146 | 1,029,374.16 | 1,032,538.22 | -3,164.06 | 10JAN03 | 13FEB03 | 1.000000 |
| | 999,999.180 | | | | | | .00 |
| WB1E | 147 | 1,029,374.16 | 1,032,538.22 | -3,164.06 | 10JAN03 | 13FEB03 | 1.000000 |
| | 999,999.180 | | | | | | .00 |
| WB1E | 148 | 1,029,374.16 | 1,032,538.22 | -3,164.06 | 10JAN03 | 13FEB03 | 1.000000 |
| | 999,999.180 | | | | | | .00 |
| WB1E | 149 | 1,029,374.16 | 1,032,538.22 | -3,164.06 | 10JAN03 | 13FEB03 | 1.000000 |
| | 999,999.180 | | | | | | .00 |
| WB1E | 150 | 1,029,374.16 | 1,032,538.22 | -3,164.06 | 10JAN03 | 13FEB03 | 1.000000 |
| | 999,999.180 | | | | | | .00 |
| WB1E | 151 | 1,029,374.16 | 1,032,538.22 | -3,164.06 | 10JAN03 | 13FEB03 | 1.000000 |
| | 999,999.180 | | | | | | .00 |
| 31391U4E2 | TOTAL | 8,234,993.27 | 8,260,305.76 | -25,312.49 L | | .00 | -25,312.49 L |
| 31391VH48 | FNMA POOL 678051 | 2032/12/01 | 6.000 | 30JUN03 | 29AUG03 | 1.000000 | |
| WB1E | 137 | 616,075.88 | 611,995.29 | 4,080.59 | | .00 | 4,080.59 |
| | 593,539.910 | | | | | | |



STATE STREET

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ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECY GN/LS |
|-------------|-------------------------------|--------------|--------------|------------------|-----------------|--------------------|----------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECY GN/LS | BASE CURR GN/LS | NET SECY GN/LS | NET SECY GN/LS |
| | SHARES/PAR BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECY GN/LS | BASE CURR GN/LS | NET BAS SECY GN/LS | NET SECY GN/LS |
| 31391VT52 | FNMA POOL 678372 | 2033/01/01 | 6.000 | 10JAN03 | 13FEB03 | 1.000000 | |
| WBIE | 160 | 828,092.03 | 830,437.39 | -2,545.36 | .00 | | -2,545.36 |
| | 804,460.990 | | | | | | |
| WBIE | 161 | 910,897.03 | 913,696.92 | -2,799.89 | .00 | | -2,799.89 |
| | 884,903.000 | | | | | | |
| WBIE | 162 | 1,029,374.50 | 1,032,538.56 | -3,164.06 | .00 | | -3,164.06 |
| | 999,999.510 | | | | | | |
| WBIE | 163 | 1,029,374.50 | 1,032,538.56 | -3,164.06 | .00 | | -3,164.06 |
| | 999,999.510 | | | | | | |
| WBIE | 164 | 1,029,374.50 | 1,032,538.56 | -3,164.06 | .00 | | -3,164.06 |
| | 999,999.510 | | | | | | |
| WBIE | 165 | 1,029,374.50 | 1,032,538.56 | -3,164.06 | .00 | | -3,164.06 |
| | 999,999.510 | | | | | | |
| 31391VT52 | TOTAL | | 5,874,488.55 | -18,001.49 L | | .00 | -18,001.49 L |
| | 5,856,487.06 | | | | | | |
| 31391VY23 | FNMA POOL 678529 | 2033/01/01 | 6.000 | 10JAN03 | 13FEB03 | 1.000000 | |
| WBIE | 166 | 163,998.99 | 164,957.39 | -958.40 | .00 | | -958.40 |
| | 159,318.990 | | | | | | |
| WBIE | 167 | 336,789.96 | 338,758.14 | -1,968.18 | .00 | | -1,968.18 |
| | 327,179.070 | | | | | | |
| 31391VY23 | TOTAL | | 503,715.53 | -2,926.58 L | | .00 | -2,926.58 L |
| | 500,788.95 | | | | | | |
| 31391WA92 | FNMA POOL 678732 | 2032/12/01 | 6.000 | 15OCT03 | 21NOV03 | 1.000000 | |
| WBIE | 591 | 92,647.79 | 92,867.15 | -219.36 | .00 | | -219.36 |
| | 90,574.480 | | | | | | |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECY GN/LS |
|-------------|-------------------------------|--------------|--------------|------------------|-----------------|--------------------|----------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECY GN/LS | BASE CURR GN/LS | NET SECY GN/LS | NET SECY GN/LS |
| | SHARES/PAR BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECY GN/LS | BASE CURR GN/LS | NET BAS SECY GN/LS | NET SECY GN/LS |
| 31391WFT3 | FNMA POOL 678878 | 2032/12/01 | 6.500 | 12MAY03 | 14MAY03 | 1.000000 | |
| WBIE | 352 | 240,267.97 | 240,285.97 | -18.00 | .00 | | -18.00 |
| | 230,472.870 | | | | | | |
| 31391WGES | FNMA POOL 678897 | 2033/01/01 | 6.000 | 10JAN03 | 13FEB03 | 1.000000 | |
| WBIE | 168 | 381,074.87 | 302,000.31 | -925.44 | .00 | | -925.44 |
| | 292,483.180 | | | | | | |
| WBIE | 169 | 728,299.70 | 730,538.33 | -2,238.63 | .00 | | -2,238.63 |
| | 707,516.410 | | | | | | |
| WBIE | 170 | 1,029,374.50 | 1,032,538.64 | -3,164.06 | .00 | | -3,164.06 |
| | 999,999.590 | | | | | | |
| WBIE | 171 | 1,029,374.50 | 1,032,538.64 | -3,164.06 | .00 | | -3,164.06 |
| | 999,999.590 | | | | | | |
| 31391WGES | TOTAL | | 3,097,415.92 | -9,492.19 L | | .00 | -9,492.19 L |
| | 3,088,123.73 | | | | | | |
| 31391WGH0 | FNMA POOL 678900 | 2033/01/01 | 6.000 | 10JAN03 | 13FEB03 | 1.000000 | |
| WBIE | 172 | 201,282.82 | 201,901.52 | -618.70 | .00 | | -618.70 |
| | 195,538.870 | | | | | | |
| WBIE | 173 | 1,029,374.04 | 1,032,538.10 | -3,164.06 | .00 | | -3,164.06 |
| | 999,999.070 | | | | | | |
| WBIE | 174 | 1,029,374.04 | 1,032,538.10 | -3,164.06 | .00 | | -3,164.06 |
| | 999,999.070 | | | | | | |
| WBIE | 175 | 1,029,374.04 | 1,032,538.10 | -3,164.06 | .00 | | -3,164.06 |
| | 999,999.070 | | | | | | |
| WBIE | 176 | 1,029,374.04 | 1,032,538.10 | -3,164.06 | .00 | | -3,164.06 |
| | 999,999.070 | | | | | | |
| WBIE | 177 | 1,029,374.04 | 1,032,538.10 | -3,164.06 | .00 | | -3,164.06 |
| | 999,999.070 | | | | | | |



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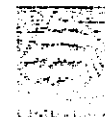
| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|--------------|--------------|-------------------|-----------------|-----------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| 31391WGH8 | TOTAL | | | | | | |
| | 5,348,153.02 | 5,364,592.02 | | -16,439.00 L | | .00 | -16,439.00 L |
| 31391WNT4 | FNMA POOL 679102 | 2018/05/01 | 5.000 | 07JUL03 | 21AUG03 | 1.000000 | |
| WBIE | 381 | 1,028,071.37 | 1,027,758.85 | 312.52 | | .00 | 312.52 |
| | 1,000,099.848 | | | | | | |
| WBIE | 382 | 1,028,071.37 | 1,027,758.84 | 312.53 | 21AUG03 | 1.000000 | 312.53 |
| | 1,000,099.850 | | | | | .00 | |
| WBIE | 384 | 549,479.66 | 548,895.46 | 584.20 | 21AUG03 | 1.000000 | 584.20 |
| | 534,123.600 | | | | | .00 | |
| 31391WNT4 | TOTAL | | | | | | |
| | 2,605,622.40 | 2,604,413.15 | | 1,209.25 L | | .00 | 1,209.25 L |
| 31391WQE4 | FNMA POOL 679153 | 2018/01/01 | 5.500 | 16JUL03 | 18AUG03 | 1.000000 | |
| WBIE | 485 | 923,850.17 | 925,384.11 | -1,533.94 | | .00 | -1,533.94 |
| | 892,474.130 | | | | | | |
| 31391WVE8 | FNMA POOL 679313 | 2033/01/01 | 5.500 | 22NOV02 | 14JAN03 | 1.000000 | |
| WBIE | 634 | 93,323.20 | 93,177.28 | 146.00 | | .00 | 146.00 |
| | 93,440.000 | | | | | | |
| WBIE | 635 | 998,750.00 | 997,187.50 | 1,562.50 | 14JAN03 | 1.000000 | 1,562.50 |
| | 1,000,000.000 | | | | | .00 | |
| WBIE | 636 | 998,750.00 | 997,187.50 | 1,562.50 | 14JAN03 | 1.000000 | 1,562.50 |
| | 1,000,000.000 | | | | | .00 | |
| WBIE | 637 | 998,750.00 | 997,187.50 | 1,562.50 | 14JAN03 | 1.000000 | 1,562.50 |
| | 1,000,000.000 | | | | | .00 | |
| 31391WVE8 | TOTAL | | | | | | |
| | 3,089,573.20 | 3,084,739.70 | | 4,833.50 L | | .00 | 4,833.50 L |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|--------------|-------------|-------------------|-----------------|-----------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| 31391W4W8 | FNMA POOL 679537 | 2033/03/01 | 5.500 | 05FEB03 | 13MAR03 | 1.000000 | |
| WBIE | 368 | 336,394.13 | 336,342.19 | 51.94 | | .00 | 51.94 |
| | 332,395.000 | | | | | | |
| WBIE | 369 | 336,400.20 | 336,348.27 | 51.93 | 13MAR03 | 1.000000 | 51.93 |
| | 332,401.000 | | | | | .00 | |
| WBIE | 370 | 337,616.66 | 337,564.53 | 52.13 | 13MAR03 | 1.000000 | 52.13 |
| | 333,603.000 | | | | | .00 | |
| WBIE | 371 | 338,253.23 | 338,201.01 | 52.22 | 13MAR03 | 1.000000 | 52.22 |
| | 334,232.000 | | | | | .00 | |
| 31391W4W8 | TOTAL | | | | | | |
| | 1,348,664.22 | 1,348,456.00 | | 208.22 L | | .00 | 208.22 L |
| 31391XA25 | FNMA POOL 679625 | 2018/01/01 | 5.500 | 12DEC03 | 16DEC03 | 1.000000 | |
| WBIE | 674 | 38,577.93 | 38,140.95 | 436.98 | | .00 | 436.98 |
| | 37,165.360 | | | | | | |
| WBIE | 676 | 615,636.61 | 608,663.12 | 6,973.49 | 16DEC03 | 1.000000 | 6,973.49 |
| | 593,094.390 | | | | | .00 | |
| 31391XA25 | TOTAL | | | | | | |
| | 654,214.54 | 646,804.07 | | 7,410.47 L | | .00 | 7,410.47 L |
| 31391XP07 | FNMA POOL 680035 | 2018/01/01 | 5.500 | 07JUL03 | 17JUL03 | 1.000000 | |
| WBIE | 659 | 165,804.98 | 166,054.53 | -249.55 | | .00 | -249.55 |
| | 159,715.810 | | | | | | |
| 31391X0N2 | FNMA POOL 680061 | 2018/01/01 | 5.000 | 16MAY03 | 17JUN03 | 1.000000 | |
| WBIE | 748 | 323,852.500 | 329,115.10 | 6,173.44 | | .00 | 6,173.44 |
| | | | | | | | |
| WBIE | CXL 748 | -323,852.500 | -329,115.10 | -6,173.44 | 17JUN03 | 1.000000 | -6,173.44 |
| | | | | | | .00 | |



STATE STREET

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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 31391XQZ | TOTAL | | .00 | .00 | .00 L | .00 | .00 L |
| 31391XQX0 | FNMA POOL 680070 | 2033/01/01 | 5.500 | 07JUL03 | 13AUG03 | 1.000000 | |
| WB1E | 261 924,018.31 | | 923,062.93 | 2,955.38 | | .00 | 2,955.38 |
| | 900,686.500 | | | | | | |
| WB1E | 263 1,028,125.46 | | 1,024,844.21 | 3,281.25 | 13AUG03 | 1.000000 | 3,281.25 |
| | 1,000,000.450 | | | | | .00 | |
| WB1E | 266 1,028,125.46 | | 1,024,844.21 | 3,281.25 | 13AUG03 | 1.000000 | 3,281.25 |
| | 1,000,000.450 | | | | | .00 | |
| WB1E | 267 1,028,125.46 | | 1,024,844.21 | 3,281.25 | 13AUG03 | 1.000000 | 3,281.25 |
| | 1,000,000.450 | | | | | .00 | |
| WB1E | 268 1,028,125.46 | | 1,024,844.21 | 3,281.25 | 13AUG03 | 1.000000 | 3,281.25 |
| | 1,000,000.450 | | | | | .00 | |
| WB1E | 269 1,028,125.46 | | 1,024,844.21 | 3,281.25 | 13AUG03 | 1.000000 | 3,281.25 |
| | 1,000,000.450 | | | | | .00 | |
| WB1E | 270 1,028,125.46 | | 1,024,844.21 | 3,281.25 | 13AUG03 | 1.000000 | 3,281.25 |
| | 1,000,000.450 | | | | | .00 | |
| WB1E | 325 36,497.93 | | 35,398.05 | 1,099.88 | 13AUG03 | 1.000000 | 1,099.88 |
| | 35,914.320 | | | | | .00 | |
| 31391XQX0 | TOTAL | 7,131,249.00 | 7,107,526.24 | 23,742.76 L | | .00 | 23,742.76 L |
| 31391XRJ0 | FNMA POOL 680089 | 2033/01/01 | 6.000 | 14APR03 | 12JUN03 | 1.000000 | |
| WB1E | 153 586,192.37 | | 586,236.02 | -44.45 | | .00 | -44.45 |
| | 568,989.330 | | | | | | |
| WB1E | 154 203,993.48 | | 204,000.95 | -15.47 | 12JUN03 | 0.000000 | -15.47 |
| | 198,806.870 | | | | | .00 | |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 31391XRJ0 | TOTAL | 790,185.05 | 790,245.77 | -59.92 L | | .00 | -59.92 L |
| 31391XWF2 | FNMA POOL 680246 | 2033/01/01 | 6.000 | 14OCT03 | 13NOV03 | 1.000000 | |
| WB1E | 105 1,023,495.42 | | 1,022,347.17 | 1,328.25 | | .00 | 1,328.25 |
| | 1,000,099.330 | | | | | | |
| 31391YH95 | FNMA POOL 680084 | 2033/01/01 | 6.500 | 01MAR03 | 25MAR03 | 1.000000 | |
| WB1E | 010 233,324.83 | | 242,632.76 | -9,307.93 | | .00 | -9,307.93 |
| | 233,324.830 | | | | | | |
| WB1E | 011 1,664,411.74 | | 1,660,490.21 | 4,121.53 | 14APR03 | 1.000000 | 4,121.53 |
| | 1,596,869.550 | | | | | .00 | |
| WB1E | 034 1,666,094.46 | | 1,655,735.73 | 10,358.73 | 14APR03 | 1.000000 | 10,358.73 |
| | 1,598,291.920 | | | | | .00 | |
| WB1E | 034 CXL -1,598,291.920 | | -1,666,094.46 | -10,358.73 | 14APR03 | 1.000000 | -10,358.73 |
| | | | | | | .00 | |
| WB1E | 287 1,664,411.74 | | 1,654,262.24 | 10,349.50 | 14APR03 | 1.000000 | 10,349.50 |
| | 1,596,869.550 | | | | | .00 | |
| WB1E | 287 CXL -1,596,869.550 | | -1,664,411.74 | -10,349.50 | 14APR03 | 1.000000 | -10,349.50 |
| | | | | | | .00 | |
| WB1E | 012 1,422.37 | | 1,479.00 | -56.63 | 25APR03 | 1.000000 | -56.63 |
| | 1,422.370 | | | | | .00 | |
| 31391YH95 | TOTAL | 1,899,350.94 | 1,904,681.97 | -5,243.03 L | | .00 | -5,243.03 L |
| 31391YR41 | FNMA POOL 681007 | 2018/01/01 | 5.500 | 16JUL03 | 20AUG03 | 1.000000 | |
| WB1E | 842 336,488.75 | | 337,149.03 | -660.28 | | .00 | -660.28 |
| | 325,060.830 | | | | | | |



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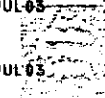
| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|--------------|--------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| 31391YR90 | FNMA POOL 681012 | 2033/02/01 | 6.000 | 14APR03 | 12JUN03 | 1.000000 | |
| WBIE | 295 | 433,709.88 | 433,742.77 | -32.89 | | .00 | -32.89 |
| | 420,981.760 | | | | | | |
| WBIE | 301 | 568,329.86 | 568,372.96 | -43.10 | 14APR03 | 1.000000 | -43.10 |
| | 551,651.040 | | | | 12JUN03 | .00 | |
| 31391YR90 | TOTAL | | 1,002,115.73 | -75.99 L | | .00 | -75.99 L |
| 31391YUM7 | FNMA POOL 681088 | 2033/01/01 | 6.000 | 10JAN03 | 13FEB03 | 1.000000 | |
| WBIE | 178 | 36,533.55 | 36,645.84 | -112.29 | | .00 | -112.29 |
| | 35,491.000 | | | | | | |
| WBIE | 179 | 992,841.45 | 995,893.22 | -3,051.77 | 10JAN03 | 1.000000 | -3,051.77 |
| | 964,509.000 | | | | 13FEB03 | .00 | |
| WBIE | 180 | 1,029,375.00 | 1,032,539.06 | -3,164.06 | 10JAN03 | 1.000000 | -3,164.06 |
| | 1,000,000.000 | | | | 13FEB03 | .00 | |
| 31391YUM7 | TOTAL | | 2,065,078.12 | -6,328.12 L | | .00 | -6,328.12 L |
| 31391YUV7 | FNMA POOL 681096 | 2033/02/01 | 6.000 | 10JAN03 | 13FEB03 | 1.000000 | |
| WBIE | 181 | 118,477.97 | 118,842.15 | -364.18 | | .00 | -364.18 |
| | 115,097.000 | | | | | | |
| WBIE | 182 | 308,971.75 | 301,896.87 | -925.12 | 10JAN03 | 1.000000 | -925.12 |
| | 292,383.000 | | | | 13FEB03 | .00 | |
| WBIE | 183 | 1,029,375.00 | 1,032,539.06 | -3,164.06 | 10JAN03 | 1.000000 | -3,164.06 |
| | 1,000,000.000 | | | | 13FEB03 | .00 | |
| WBIE | 184 | 1,029,375.00 | 1,032,539.06 | -3,164.06 | 10JAN03 | 1.000000 | -3,164.06 |
| | 1,000,000.000 | | | | 13FEB03 | .00 | |
| WBIE | 185 | 1,029,375.00 | 1,032,539.06 | -3,164.06 | 10JAN03 | 1.000000 | -3,164.06 |
| | 1,000,000.000 | | | | 13FEB03 | .00 | |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|--------------|--------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| WBIE | 186 | 1,029,375.00 | 1,032,539.06 | -3,164.06 | 10JAN03 | 1.000000 | -3,164.06 |
| | 1,000,000.000 | | | | 13FEB03 | .00 | |
| WBIE | 187 | 1,029,375.00 | 1,032,539.06 | -3,164.06 | 10JAN03 | 1.000000 | -3,164.06 |
| | 1,000,000.000 | | | | 13FEB03 | .00 | |
| 31391YUV7 | TOTAL | | 5,583,434.32 | -17,109.60 L | | .00 | -17,109.60 L |
| 31391Y2W6 | FNMA POOL 681289 | 2018/01/01 | 5.500 | 07JUL03 | 17JUL03 | 1.000000 | |
| WBIE | 657 | 697,511.97 | 698,541.81 | -1,049.84 | | .00 | -1,049.84 |
| | 671,895.940 | | | | | | |
| WBIE | 658 | 458,891.44 | 459,883.34 | -991.70 | 07JUL03 | 1.000000 | -991.70 |
| | 634,693.930 | | | | 17JUL03 | .00 | |
| WBIE | 660 | 750,735.22 | 751,865.17 | -1,129.95 | 07JUL03 | 1.000000 | -1,129.95 |
| | 723,164.570 | | | | 17JUL03 | .00 | |
| WBIE | 661 | 817,943.67 | 819,174.77 | -1,231.10 | 07JUL03 | 1.000000 | -1,231.10 |
| | 787,904.880 | | | | 17JUL03 | .00 | |
| WBIE | 662 | 840,284.26 | 841,548.98 | -1,264.72 | 07JUL03 | 1.000000 | -1,264.72 |
| | 809,424.930 | | | | 17JUL03 | .00 | |
| WBIE | 663 | 874,192.93 | 875,508.69 | -1,315.76 | 07JUL03 | 1.000000 | -1,315.76 |
| | 842,088.310 | | | | 17JUL03 | .00 | |
| WBIE | 664 | 915,661.42 | 917,039.40 | -1,378.18 | 07JUL03 | 1.000000 | -1,378.18 |
| | 882,033.880 | | | | 17JUL03 | .00 | |
| WBIE | 665 | 1,038,124.89 | 1,039,687.39 | -1,562.50 | 07JUL03 | 1.000000 | -1,562.50 |
| | 999,999.890 | | | | 17JUL03 | .00 | |
| WBIE | 666 | 1,038,124.89 | 1,039,687.39 | -1,562.50 | 07JUL03 | 1.000000 | -1,562.50 |
| | 999,999.890 | | | | 17JUL03 | .00 | |
| WBIE | 667 | 1,038,124.89 | 1,039,687.39 | -1,562.50 | 07JUL03 | 1.000000 | -1,562.50 |
| | | | | | 17JUL03 | .00 | |



STATE STREET

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| ASSET ID | SECURITY | DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY |
|-------------|------------------|---------------------|------------------|------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT | LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | GN/LS | GN/LS |
| SHARES/PAR | BASE | PRINCIPAL NET | BASE | BASE | SECTY GN/LS | | | NET SECTY |
| | | | | | | | | NET BAS SECTY GN/LS |
| 999,999.898 | | | | | | | | |
| WBIE | 668 | 1,038,124.89 | 1,039,687.39 | | 07JUL03 | 17JUL03 | 1.000000 | -1,562.50 |
| 999,999.898 | | | | | | | | |
| WBIE | 669 | 1,038,124.89 | 1,039,687.39 | | 07JUL03 | 17JUL03 | 1.000000 | -1,562.50 |
| 999,999.898 | | | | | | | | |
| WBIE | 670 | 1,038,124.89 | 1,039,687.39 | | 07JUL03 | 17JUL03 | 1.000000 | -1,562.50 |
| 999,999.898 | | | | | | | | |
| WBIE | 671 | 1,038,124.89 | 1,039,687.39 | | 07JUL03 | 17JUL03 | 1.000000 | -1,562.50 |
| 999,999.898 | | | | | | | | |
| 31391Y2W6 | TOTAL | 12,822,095.34 | 12,841,394.09 | | | | | -19,298.75 L |
| 31391Y2X4 | FNMA POOL 681290 | | 2018/01/01 6.000 | | 15OCT03 | 18NOV03 | 1.000000 | |
| WBIE | 840 | 1,038,255.74 | 1,040,052.45 | | | | | -1,796.69 |
| 999,900.210 | | | | | | | | |
| WBIE | 841 | 1,038,255.74 | 1,040,052.45 | | 15OCT03 | 18NOV03 | 1.000000 | -1,796.69 |
| 999,900.210 | | | | | | | | |
| 31391Y2X4 | TOTAL | 2,076,511.52 | 2,088,104.90 | | | | | -3,593.38 S |
| 31391Y6H5 | FNMA POOL 681372 | | 2018/01/01 5.500 | | 14MAY03 | 19MAY03 | 1.000000 | |
| WBIE | 179 | 95,283.67 | 94,772.49 | | | | | 511.18 |
| 91,512.360 | | | | | | | | |
| WBIE | 183 | 501,170.95 | 498,482.25 | | 14MAY03 | 19MAY03 | 1.000000 | 2,688.70 |
| 481,334.700 | | | | | | | | |
| WBIE | 185 | 195,355.40 | 194,307.35 | | 14MAY03 | 22MAY03 | 1.000000 | 1,048.05 |
| 187,623.270 | | | | | | | | |
| WBIE | 186 | 1,041,107.09 | 1,035,521.71 | | 14MAY03 | 19MAY03 | 000000 | 5,585.38 |
| 999,900.260 | | | | | 5,585.38 | | | |



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| ASSET ID | SECURITY | DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY |
|--------------|------------------|---------------------|------------------|------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT | LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | GN/LS | GN/LS |
| SHARES/PAR | BASE | PRINCIPAL NET | BASE | BASE | SECTY GN/LS | | | NET SECTY |
| | | | | | | | | NET BAS SECTY GN/LS |
| WBIE | 187 | 519,143.56 | 516,356.44 | | 14MAY03 | 19MAY03 | 1.000000 | 2,785.12 |
| 498,594.050 | | | | | 2,785.12 | | | |
| WBIE | 204 | 727,579.72 | 723,676.37 | | 14MAY03 | 19MAY03 | 1.000000 | 3,983.35 |
| 498,782.250 | | | | | 3,983.35 | | | |
| 31391Y6H5 | TOTAL | 3,079,638.39 | 3,063,116.61 | | | | | 16,521.78 L |
| 31391Y6N2 | FNMA POOL 681377 | | 2018/01/01 5.000 | | 16MAY03 | 17JUN03 | 1.000000 | |
| WBIE | 461 | 350,723.31 | 344,265.68 | | | | | 6,457.63 |
| 338,760.820 | | | | | | | | |
| WBIE | 749 | 512,440.19 | 504,724.09 | | 19MAY03 | 24JUN03 | 1.000000 | 5,716.18 |
| 494,364.970 | | | | | 5,716.18 | | | |
| WBIE | 750 | 513,894.41 | 508,162.18 | | 19MAY03 | 24JUN03 | 1.000000 | 5,732.31 |
| 495,767.980 | | | | | 5,732.31 | | | |
| WBIE | 751 | 1,036,459.35 | 1,024,898.08 | | 19MAY03 | 24JUN03 | 1.000000 | 11,561.35 |
| 999,900.490 | | | | | 11,561.35 | | | |
| 31391Y6N2 | TOTAL | 2,413,517.26 | 2,384,049.87 | | | | | 29,467.39 L |
| 31391Y6X0 | FNMA POOL 681386 | | 2018/02/01 5.500 | | 14MAY03 | 19MAY03 | 1.000000 | |
| WBIE | 188 | 1,041,107.63 | 1,035,522.25 | | | | | 5,585.38 |
| 999,900.780 | | | | | 5,585.38 | | | |
| WBIE | 188 | -1,041,107.63 | -1,035,522.25 | | 14MAY03 | 19MAY03 | 1.000000 | -5,585.38 |
| -999,900.780 | | | | | -5,585.38 | | | |
| WBIE | 189 | 313,527.78 | 311,845.75 | | 14MAY03 | 19MAY03 | 1.000000 | 1,682.03 |
| 301,118.410 | | | | | 1,682.03 | | | |
| WBIE | 190 | 1,041,107.63 | 1,035,522.25 | | 14MAY03 | 19MAY03 | 000000 | 5,585.38 |
| 999,900.780 | | | | | 5,585.38 | | | |
| WBIE | 190 | -1,041,107.63 | -1,035,522.25 | | 14MAY03 | 19MAY03 | 000000 | -5,585.38 |
| -999,900.780 | | | | | -5,585.38 | | | |

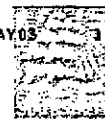


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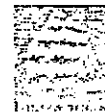
| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE | TRD DT LOCAL SECY GN/L BASE SECY GN/L | STL DT BASE CURR GN/L | SELL RATE GN/L | NET SECY GN/L NET BAS SECY GN/L |
|-------------------------|-------------------------------|--|-------------------------------------|----------|---|--------------------------|-------------------|------------------------------------|
| -999,900.780 | | | | | | | | |
| ** WBIE ** | 191 | 1,041,107.63 | 1,035,522.25 | | 14MAY03 5,585.38 | 19MAY03 | 1.000000 .00 | 5,585.38 |
| 999,900.780 | | | | | | | | |
| ** WBIE ** | CXL 191 | -1,041,107.63 | -1,035,522.25 | | 14MAY03 -5,585.38 | 19MAY03 | 1.000000 .00 | -5,585.38 |
| -999,900.780 | | | | | | | | |
| ** WBIE ** | 192 | 1,041,107.63 | 1,035,522.25 | | 14MAY03 5,585.38 | 19MAY03 | 1.000000 .00 | 5,585.38 |
| 999,900.780 | | | | | | | | |
| ** WBIE ** | CXL 192 | -1,041,107.63 | -1,035,522.25 | | 14MAY03 -5,585.38 | 19MAY03 | 1.000000 .00 | -5,585.38 |
| -999,900.780 | | | | | | | | |
| ** WBIE ** | 193 | 1,041,107.63 | 1,035,522.25 | | 14MAY03 5,585.38 | 19MAY03 | 1.000000 .00 | 5,585.38 |
| 999,900.780 | | | | | | | | |
| ** WBIE ** | CXL 193 | -1,041,107.63 | -1,035,522.25 | | 14MAY03 -5,585.38 | 19MAY03 | 1.000000 .00 | -5,585.38 |
| -999,900.780 | | | | | | | | |
| ** WBIE ** | 194 | 1,041,107.63 | 1,035,522.25 | | 14MAY03 5,585.38 | 19MAY03 | 1.000000 .00 | 5,585.38 |
| 999,900.780 | | | | | | | | |
| ** WBIE ** | CXL 194 | -1,041,107.63 | -1,035,522.25 | | 14MAY03 -5,585.38 | 19MAY03 | 1.000000 .00 | -5,585.38 |
| -999,900.780 | | | | | | | | |
| ** WBIE ** | 195 | 1,041,107.63 | 1,035,522.25 | | 14MAY03 5,585.38 | 19MAY03 | 1.000000 .00 | 5,585.38 |
| 999,900.780 | | | | | | | | |
| ** WBIE ** | CXL 195 | -1,041,107.63 | -1,035,522.25 | | 14MAY03 -5,585.38 | 19MAY03 | 1.000000 .00 | -5,585.38 |
| -999,900.780 | | | | | | | | |
| ** WBIE ** | 196 | 1,041,107.63 | 1,035,522.25 | | 14MAY03 5,585.38 | 19MAY03 | 1.000000 .00 | 5,585.38 |
| 999,900.780 | | | | | | | | |
| ** WBIE ** | CXL 196 | -1,041,107.63 | -1,035,522.25 | | 14MAY03 -5,585.38 | 19MAY03 | 1.000000 .00 | -5,585.38 |
| -999,900.780 | | | | | | | | |



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|-------------------------|-------------------------------|--|-------------------------------------|----------|---|--------------------------|-------------------|------------------------------------|
| ** WBIE ** | 197 | 1,041,107.63 | 1,035,522.25 | | 14MAY03 5,585.38 | 19MAY03 | 1.000000 .00 | 5,585.38 |
| 999,900.780 | | | | | | | | |
| ** WBIE ** | CXL 197 | -1,041,107.63 | -1,035,522.25 | | 14MAY03 -5,585.38 | 19MAY03 | 1.000000 .00 | -5,585.38 |
| -999,900.780 | | | | | | | | |
| ** WBIE ** | 198 | 1,041,107.63 | 1,035,522.25 | | 14MAY03 5,585.38 | 19MAY03 | 1.000000 .00 | 5,585.38 |
| 999,900.780 | | | | | | | | |
| ** WBIE ** | CXL 198 | -1,041,107.63 | -1,035,522.25 | | 14MAY03 -5,585.38 | 19MAY03 | 1.000000 .00 | -5,585.38 |
| -999,900.780 | | | | | | | | |
| ** WBIE ** | 199 | 1,041,107.63 | 1,035,522.25 | | 14MAY03 5,585.38 | 19MAY03 | 1.000000 .00 | 5,585.38 |
| 999,900.780 | | | | | | | | |
| ** WBIE ** | CXL 199 | -1,041,107.63 | -1,035,522.25 | | 14MAY03 -5,585.38 | 19MAY03 | 1.000000 .00 | -5,585.38 |
| -999,900.780 | | | | | | | | |
| ** WBIE ** | 200 | 1,041,107.63 | 1,035,522.25 | | 14MAY03 5,585.38 | 19MAY03 | 1.000000 .00 | 5,585.38 |
| 999,900.780 | | | | | | | | |
| ** WBIE ** | CXL 200 | -1,041,107.63 | -1,035,522.25 | | 14MAY03 -5,585.38 | 19MAY03 | 1.000000 .00 | -5,585.38 |
| -999,900.780 | | | | | | | | |
| ** WBIE ** | 201 | 1,041,107.63 | 1,035,522.25 | | 14MAY03 5,585.38 | 19MAY03 | 1.000000 .00 | 5,585.38 |
| 999,900.780 | | | | | | | | |
| ** WBIE ** | CXL 201 | -1,041,107.63 | -1,035,522.25 | | 14MAY03 -5,585.38 | 19MAY03 | 1.000000 .00 | -5,585.38 |
| -999,900.780 | | | | | | | | |
| ** WBIE ** | 723 | 964,759.13 | 956,478.63 | | 14MAY03 8,288.50 | 04JUN03 | 1.000000 .00 | 8,288.50 |
| 926,574.140 | | | | | | | | |



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|-------------------------|------------------|--|-------------------------------------|----------|---|---------------------------|--------------------|--------------------------------------|
| 31391Y6X0 | TOTAL | 1,278,286.91 | 1,268,316.38 | | 9,970.53 L | | .00 | 9,970.53 L |
| 31391Y7B7 | FNMA POOL 681390 | | 2018/02/01 | 5.500 | 16JUL03 | 20AUG03 | 1.000000 | |
| WB1E | 839 | 520,842.19 | 521,864.22 | | -1,022.03 | | .00 | -1,022.03 |
| | 503,153.210 | | | | | | | |
| WB1E | 841 | 520,842.19 | 521,864.22 | | -1,022.03 | 20AUG03 | 1.000000 | -1,022.03 |
| | 503,153.210 | | | | | | .00 | |
| WB1E | 486 | 436,917.88 | 443,020.12 | | -6,103.04 | 18AUG03 | 1.000000 | -6,103.04 |
| | 426,878.760 | | | | | | .00 | |
| WB1E | 487 | 436,916.34 | 443,019.37 | | -6,103.03 | 18AUG03 | 1.000000 | -6,103.03 |
| | 426,878.040 | | | | | | .00 | |
| WB1E | 488 | 436,917.88 | 443,020.11 | | -6,103.03 | 18AUG03 | 1.000000 | -6,103.03 |
| | 426,878.760 | | | | | | .00 | |
| WB1E | 489 | 436,916.34 | 443,019.36 | | -6,103.02 | 18AUG03 | 1.000000 | -6,103.02 |
| | 426,878.040 | | | | | | .00 | |
| WB1E | 490 | 436,917.88 | 443,020.11 | | -6,103.03 | 18AUG03 | 1.000000 | -6,103.03 |
| | 426,878.760 | | | | | | .00 | |
| WB1E | 730 | 285,637.77 | 289,453.25 | | -3,815.48 | 18AUG03 | 1.000000 | -3,815.48 |
| | 279,075.140 | | | | | | .00 | |
| WB1E | 731 | 511,339.57 | 518,169.92 | | -6,830.35 | 18AUG03 | 1.000000 | -6,830.35 |
| | 499,591.370 | | | | | | .00 | |
| 31391Y7B7 | TOTAL | 4,023,245.64 | 4,066,450.68 | | -43,205.04 L | | .00 | -43,205.04 L |



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|-------------------------|-----------------|--|-------------------------------------|----------|---|---------------------------|--------------------|--------------------------------------|
| 31392A788 | FEDERAL | NATL MTC ASS PREASSIGN | 2031/11/25 | 7.888 | 09MAY03 | 27MAY03 | 1.000000 | |
| WB1Q | 123 | 1,758,897.88 | 1,667,824.54 | | 82,272.46 | | .00 | 82,272.46 |
| | 1,611,600.120 | | | | | | | |
| WB1Q | 524 | 1,801,182.52 | 1,712,357.27 | | 88,745.25 | 14MAY03 | 1.000000 | 88,745.25 |
| | 1,658,569.230 | | | | | | .00 | |
| WB1Q | 524 | -1,801,182.52 | -1,712,357.27 | | -88,745.25 | 14MAY03 | 1.000000 | -88,745.25 |
| | -1,658,569.230 | | | | | | .00 | |
| WB1Q | 557 | 46,969.89 | 48,686.31 | | -1,637.22 | 27MAY03 | 1.000000 | -1,637.22 |
| | 46,969.090 | | | | | | .00 | |
| 31392A788 | TOTAL | 1,797,066.89 | 1,716,438.85 | | 80,635.24 L | | .00 | 80,635.24 L |
| 31392B4U5 | FEDERAL | NATL MTC ASS PREASSIGN | 2041/12/25 | 7.888 | 12MAY03 | 27MAY03 | 1.000000 | |
| WB1Q | 884 | 1,341,143.84 | 1,268,079.81 | | 73,063.23 | | .00 | 73,063.23 |
| | 1,233,234.980 | | | | | | | |
| WB1Q | 543 | 1,385,971.26 | 1,386,697.42 | | 79,273.84 | 14MAY03 | 1.000000 | 79,273.84 |
| | 1,274,456.330 | | | | | | .00 | |
| WB1Q | 543 | -1,385,971.26 | -1,386,697.42 | | -79,273.84 | 14MAY03 | 1.000000 | -79,273.84 |
| | -1,274,456.330 | | | | | | .00 | |
| WB1Q | 122 | 41,221.36 | 42,385.85 | | -1,163.69 | 27MAY03 | 1.000000 | -1,163.69 |
| | 41,221.360 | | | | | | .00 | |
| 31392B4U5 | TOTAL | 1,382,364.40 | 1,310,464.86 | | 71,899.54 L | | .00 | 71,899.54 L |
| 31392CGY4 | FEDERAL | NATL MTC ASS PREASSIGN | 2008/06/25 | 5.500 | 27FEB03 | 15MAR03 | 1.000000 | |
| WB1F | 635 | 81,437.29 | 82,901.17 | | -1,463.88 | | .00 | -1,463.88 |
| | 81,437.290 | | | | | | | |
| WB1F | 635 | -81,437.29 | -82,901.17 | | 1,463.88 | 15MAR03 | 1.000000 | 1,463.88 |
| | -81,437.290 | | | | | | .00 | |



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|-------------------------|-------------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| ** WB1F ** | 307 22,220.180 | 22,220.18 | | 22,588.84 | 25JUL03 -368.66 | 25JUL03 | 1.000000 .00 | -368.66 |
| 31392CGY4 | TOTAL | 22,220.18 | | 22,588.84 | -368.66 L | | .00 | -368.66 L |
| 31392CS39 | FEDERAL | NATL MTG ASS PREASSIGN 2017/02/25 | | 4.750 | 25NOV03 | 25NOV03 | 1.000000 | |
| ** WB1F ** | 249 8,766.270 | 8,766.39 | | 8,844.41 | -78.82 | | .00 | -78.82 |
| ** WB1F ** | CXL 249 -8,766.270 | -8,766.39 | | -8,844.41 | 25NOV03 78.82 | 25NOV03 | 1.000000 .00 | 78.82 |
| ** WB1F ** | 301 8,766.390 | 8,766.39 | | 8,844.53 | -78.14 | | .00 | -78.14 |
| 31392CS39 | TOTAL | 8,766.39 | | 8,844.53 | -78.14 L | | .00 | -78.14 L |
| 31392C207 | FEDERAL | NATL MTG ASS PREASGN 0 2025/02/25 | | 1.000 | 25NOV03 | 25NOV03 | 1.000000 | |
| ** WB1E ** | 590 293,796.570 | 293,796.57 | | 293,753.64 | 42.93 | | .00 | 42.93 |
| 31392DC67 | FEDERAL | NATL MTG ASS PREASSIGN 2029/12/25 | | 0.000 | 29JAN03 | 29JAN03 | 1.000000 | |
| ** WB1F ** | 115 299,905.420 | .00 | | 21,221.06 | -21,221.06 | | .00 | -21,221.06 |
| ** WB1F ** | 628 243,218.560 | .00 | | 17,253.84 | -17,253.84 | 27FEB03 | 1.000000 .00 | -17,253.84 |
| ** WB1F ** | 294 232,540.680 | .00 | | 16,542.31 | -16,542.31 | 28MAR03 | 1.000000 .00 | -16,542.31 |
| ** WB1F ** | 752 219,621.960 | .00 | | 15,667.48 | -15,667.48 | 29APR03 | 1.000000 .00 | -15,667.48 |
| ** WB1F ** | 705 216,820.170 | .00 | | 15,508.38 | -15,508.38 | 28MAY03 | 1.000000 .00 | -15,508.38 |
| ** WB1F ** | | | | | 27JUN03 | 27JUN03 | 1.000000 | |

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|-------------------------|-------------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| | 581 196,799.130 | .00 | | 14,113.84 | -14,113.84 | | .00 | -14,113.84 |
| ** WB1F ** | 324 180,277.110 | .00 | | 12,966.79 | -12,966.79 | 29JUL03 | 1.000000 .00 | -12,966.79 |
| ** WB1F ** | 859 175,290.030 | .00 | | 12,640.70 | -12,640.70 | 27AUG03 | 1.000000 .00 | -12,640.70 |
| ** WB1F ** | 495 171,308.570 | .00 | | 12,413.25 | -12,413.25 | 25SEP03 | 1.000000 .00 | -12,413.25 |
| ** WB1F ** | 403 139,073.170 | .00 | | 10,086.67 | -10,086.67 | 29OCT03 | 1.000000 .00 | -10,086.67 |
| ** WB1F ** | 269 97,753.820 | .00 | | 7,107.78 | -7,107.78 | 26NOV03 | 1.000000 .00 | -7,107.78 |
| ** WB1F ** | 187 64,663.060 | .00 | | 4,716.19 | -4,716.19 | 29DEC03 | 1.000000 .00 | -4,716.19 |
| 31392DC67 | TOTAL | .00 | | 160,238.29 | -160,238.29 L | | .00 | -160,238.29 L |
| 31392DS26 | FEDERAL | NATL MTG ASS REMIC TR 2025/11/25 | | 6.000 | 25AUG03 | 25AUG03 | 1.000000 | |
| ** WB2L ** | 683 1,087,593.000 | 1,087,593.00 | | 1,088,952.50 | -1,359.50 | | .00 | -1,359.50 |
| ** WB2L ** | 226 259,567.890 | 259,567.89 | | 259,884.75 | -316.86 | 25SEP03 | 1.000000 .00 | -316.86 |
| 31392DS26 | TOTAL | 1,347,160.89 | | 1,348,837.25 | -1,676.36 L | | .00 | -1,676.36 L |
| 31392DT19 | FEDERAL | NATL MTG ASS PRSIGN 00 2042/05/25 | | 4.500 | 25DEC03 | 24DEC03 | 1.000000 | |
| ** WB1F ** | 166 34,383.470 | 34,383.40 | | 34,789.79 | -406.39 | | .00 | -406.39 |

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|-------------------------|-------------------------------|--|------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 31392EETS | FEDERAL | NATL MTG ASS PREASSIGN | 2009/02/25 | 5.500 | | 27OCT03 | 27OCT03 | 1.000000 |
| WB2J | 229 | 48,732.33 | | 50,296.57 | -1,564.24 | | .00 | -1,564.24 |
| | 48,732.330 | | | | | | | |
| 31392GKLB | FEDERAL | NATL MTG ASS PREASSIGN | 2017/09/25 | 5.500 | | 31DEC03 | 31DEC03 | 1.000000 |
| WB1F | 208 | .00 | | 15,950.00 | -15,950.00 | | .00 | -15,950.00 |
| | 151,985.550 | | | | | | | |
| 31392GVV4 | FEDERAL | NATL MTG ASS PREASSIGN | 2042/07/25 | 0.010 | | 28FEB03 | 15MAR03 | 1.000000 |
| WB1E | 009 | 74,213.07 | | 57,886.19 | 16,326.88 | | .00 | 16,326.88 |
| | 74,213.070 | | | | | | | |
| WB1E | CXL 009 | -74,213.07 | | -57,886.19 | -16,326.88 | 28FEB03 | 15MAR03 | 1.000000 |
| | -74,213.070 | | | | | | .00 | -16,326.88 |
| WB1E | 094 | 54,353.34 | | 42,395.61 | 11,957.73 | 01MAR03 | 25MAR03 | 1.000000 |
| | 54,353.340 | | | | | | .00 | 11,957.73 |
| WB1E | 016 | 151,801.79 | | 118,405.40 | 33,396.39 | 25APR03 | 25APR03 | 1.000000 |
| | 151,801.790 | | | | | | .00 | 33,396.39 |
| WB1E | 680 | 121,882.19 | | 95,068.11 | 26,814.08 | 27MAY03 | 27MAY03 | 1.000000 |
| | 121,882.190 | | | | | | .00 | 26,814.08 |
| WB1E | 103 | 4,997,860.35 | | 4,640,870.32 | 356,990.03 | 18JUN03 | 23JUN03 | 1.000000 |
| | 5,949,833.750 | | | | | | .00 | 356,990.03 |
| WB1E | 157 | 5,116,941.13 | | 4,640,870.32 | 476,070.81 | 18JUN03 | 23JUN03 | 1.000000 |
| | 5,949,833.750 | | | | | | .00 | 476,070.81 |
| WB1E | CXL 157 | -5,116,941.13 | | -4,640,870.32 | -476,070.81 | 18JUN03 | 23JUN03 | 1.000000 |
| | -5,949,833.750 | | | | | | .00 | -476,070.81 |
| WB1E | 690 | 5,116,941.13 | | 4,751,445.33 | 365,495.80 | 18JUN03 | 23JUN03 | 1.000000 |
| | 6,091,596.590 | | | | | | .00 | 365,495.80 |
| WB1E | CXL 690 | -5,116,941.13 | | -4,751,445.33 | -365,495.80 | 18JUN03 | 23JUN03 | 1.000000 |
| | -5,949,833.750 | | | | | | .00 | -365,495.80 |



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|-------------------------|-------------------------------|--|------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| | | | | | | | | -6,091,596.590 |
| WB1E | 150 | 141,762.84 | | 110,575.03 | 31,187.83 | 25JUN03 | 1.000000 | 31,187.83 |
| | 141,762.860 | | | | | | .00 | |
| 31392GVV4 | TOTAL | 5,467,660.53 | | 5,007,314.47 | 460,346.06 L | | .00 | 460,346.06 L |
| 31392HPK3 | FEDERAL | HOME LN MTG SER 2560 | 2018/02/25 | 0.010 | | 27MAY03 | 27MAY03 | 1.000000 |
| WB2P | 305 | 62,023.30 | | 59,154.72 | 2,868.58 | | .00 | 2,868.58 |
| | 62,023.300 | | | | | | | |
| WB2P | 435 | 48,770.19 | | 46,522.20 | 2,255.99 | 25JUN03 | 1.000000 | 2,255.99 |
| | 48,770.190 | | | | | | .00 | |
| WB2P | 566 | 51,869.20 | | 49,470.25 | 2,398.95 | 25JUL03 | 1.000000 | 2,398.95 |
| | 51,869.200 | | | | | | .00 | |
| WB2P | 771 | 45,871.86 | | 43,664.45 | 2,207.41 | 25AUG03 | 1.000000 | 2,207.41 |
| | 45,781.860 | | | | | | .00 | |
| WB2P | CXL 771 | -45,871.86 | | -43,664.45 | -2,207.41 | 25AUG03 | 1.000000 | -2,207.41 |
| | -45,781.860 | | | | | | .00 | |
| WB2P | 780 | 45,781.86 | | 43,664.45 | 2,117.41 | 25AUG03 | 1.000000 | 2,117.41 |
| | 45,781.860 | | | | | | .00 | |
| WB2P | 140 | 47,881.17 | | 45,666.67 | 2,214.50 | 25SEP03 | 1.000000 | 2,214.50 |
| | 47,881.170 | | | | | | .00 | |
| WB2P | 270 | 44,557.23 | | 42,496.46 | 2,060.77 | 25OCT03 | 1.000000 | 2,060.77 |
| | 44,557.230 | | | | | | .00 | |
| WB2P | 474 | 35,077.01 | | 33,454.70 | 1,622.31 | 25NOV03 | 1.000000 | 1,622.31 |
| | 35,077.010 | | | | | | .00 | |
| WB2P | 649 | 31,005.71 | | 29,571.70 | 1,434.01 | 26DEC03 | 1.000000 | 1,434.01 |
| | 31,005.710 | | | | | | .00 | |

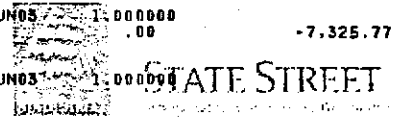


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ATTACHMENT O

| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE | TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECTY GN/LS NET BAS SECTY GN/LS |
|-------------------------|-------------------------------|--|-------------------------------------|----------|---|---------------------------|--------------------|--|
| 31392HPK3 | TOTAL | 366,973.67 | 350,001.15 | | 16,972.52 L | | .00 | 16,972.52 L |
| 31392JG94 | FEDERAL | NATL MTG ASS PREASSIGN | 2033/03/25 | 5.500 | 25APR03 | 25APR03 | 1.000000 | |
| WB1Q | 103 | 124,909.62 | 123,973.93 | | 935.69 | | .00 | 935.69 |
| | 124,909.620 | | | | | | | |
| WB1Q | CXL 103 | -124,909.62 | -123,973.93 | | -935.69 | | .00 | -935.69 |
| | -124,909.620 | | | | | | | |
| WB1Q | 114 | 124,909.62 | 123,973.93 | | 935.69 | | .00 | 935.69 |
| | 124,909.620 | | | | | | | |
| WB1Q | CXL 114 | -124,909.62 | -123,973.93 | | -935.69 | | .00 | -935.69 |
| | -124,909.620 | | | | | | | |
| WB1Q | 488 | 119,477.14 | 118,582.14 | | 895.00 | | .00 | 895.00 |
| | 119,477.140 | | | | | | | |
| WB1Q | 013 | 61,773.55 | 62,455.16 | | -681.61 | | .00 | -681.61 |
| | 62,494.370 | | | | | | | |
| WB1Q | CXL 013 | -61,773.55 | -62,455.16 | | 681.61 | | .00 | 681.61 |
| | -62,494.370 | | | | | | | |
| WB1Q | 074 | 61,773.55 | 62,455.16 | | -681.61 | | .00 | -681.61 |
| | 62,494.370 | | | | | | | |
| WB1Q | 466 | 594,608.56 | 601,169.50 | | -6,560.94 | | .00 | -6,560.94 |
| | 603,472.060 | | | | | | | |
| WB1Q | CXL 466 | -594,608.56 | -601,169.50 | | 6,560.94 | | .00 | 6,560.94 |
| | -603,472.060 | | | | | | | |
| WB1Q | 489 | 1,050,496.78 | 1,057,822.55 | | -7,325.77 | | .00 | -7,325.77 |
| | 1,045,790.580 | | | | | | | |
| WB1Q | | | | | 29APR03 | 27JUN03 | 1.000000 | |



FOR PUBLIC DISCLOSURE

| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE | TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECTY GN/LS NET BAS SECTY GN/LS |
|-------------------------|-------------------------------|--|-------------------------------------|----------|---|---------------------------|--------------------|--|
| | CXL 489 | -1,050,496.78 | -1,057,822.55 | | 7,325.77 | | .00 | 7,325.77 |
| | -1,045,790.580 | | | | | | | |
| WB1Q | 625 | 462,318.52 | 458,858.53 | | 3,459.99 | | .00 | 3,459.99 |
| | 462,318.520 | | | | | | | |
| WB1Q | 079 | 543,543.60 | 536,734.49 | | 6,809.11 | | .00 | 6,809.11 |
| | 540,777.690 | | | | | | | |
| 31392JG94 | TOTAL | 1,187,112.81 | 1,176,430.32 | | 10,482.49 S | | .00 | 10,482.49 S |
| 31392JR92 | FEDERAL | NATL MTG ASS SER 2003 | 2033/03/25 | 1.000 | 30JUL03 | 04AUG03 | 1.000000 | |
| WB2P | 599 | 525,820.31 | 525,566.65 | | 253.64 | | .00 | 253.64 |
| | 525,000.000 | | | | | | | |
| 31392MGVR | FEDERAL | HOME LN MTG PREASSIGN | 2042/02/25 | 4.750 | 25OCT03 | 25OCT03 | 1.000000 | |
| WB1F | 387 | 1,853.58 | 1,872.81 | | -19.23 | | .00 | -19.23 |
| | 1,853.580 | | | | | | | |
| 31392M4Y5 | FEDERAL | HOME LN MTG PREASSIGN | 2024/10/15 | 6.500 | 15JUL03 | 15JUL03 | 1.000000 | |
| WB2P | 358 | 55,716.36 | 57,965.49 | | -2,249.13 | | .00 | -2,249.13 |
| | 55,716.360 | | | | | | | |
| 31392TIT4 | FEDERAL | HOME LN MTG PREASSIGN | 2008/08/15 | 5.000 | 15SEP03 | 15SEP03 | 1.000000 | |
| WB2J | 651 | 29,293.12 | 30,088.02 | | -794.90 | | .00 | -794.90 |
| | 29,293.120 | | | | | | | |
| 31392TWS2 | FEDERAL | HOME LN MTG SR 2478 C | 2006/01/15 | 5.000 | 16JUN03 | 16JUN03 | 1.000000 | |
| WB1Z | 491 | 196,236.20 | 198,757.48 | | -2,521.28 | | .00 | -2,521.28 |
| | 196,236.200 | | | | | | | |
| 31392UWR1 | FEDERAL | HOME LN MTG PREASSIGN | 2032/03/15 | 0.000 | 29JAN03 | 29JAN03 | 1.000000 | |
| WB1F | 118 | .00 | 29,853.63 | | -29,853.63 | | .00 | -29,853.63 |
| | 375,401.480 | | | | | | | |
| WB1F | 631 | .00 | 27,135.10 | | -27,135.10 | | .00 | -27,135.10 |
| | 340,394.880 | | | | | | | |
| WB1F | 297 | .00 | 25,415.21 | | -25,415.21 | | .00 | -25,415.21 |



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ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|---|---------------|--------------|-------------------|-----------------|---------------------|-----------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | NET BAS SECTY GN/LS | NET SECTY GN/LS |
| | 318,038.400 | | | | | | |
| ** WB1F ** | 755 | .00 | 25,868.38 | 29APR03 | 29APR03 | 1.000000 | -25,868.38 |
| | 322,867.840 | | | | | .00 | |
| ** WB1F ** | 708 | .00 | 28,016.28 | 28MAY03 | 28MAY03 | 1.000000 | -28,016.28 |
| | 348,846.720 | | | | | .00 | |
| ** WB3F ** | 584 | .00 | 25,202.18 | 27JUN03 | 27JUN03 | 1.000000 | -25,202.18 |
| | 313,037.860 | | | | | .00 | |
| ** WB1F ** | 327 | .00 | 21,222.83 | 29JUL03 | 29JUL03 | 1.000000 | -21,222.83 |
| | 262,905.470 | | | | | .00 | |
| ** WB1F ** | 062 | .00 | 24,166.52 | 27AUG03 | 27AUG03 | 1.000000 | -24,166.52 |
| | 298,678.400 | | | | | .00 | |
| ** WB1F ** | 698 | .00 | 28,954.14 | 29SEP03 | 29SEP03 | 1.000000 | -28,954.14 |
| | 258,270.590 | | | | | .00 | |
| ** WB1F ** | 406 | .00 | 16,578.48 | 29OCT03 | 29OCT03 | 1.000000 | -16,578.48 |
| | 203,827.710 | | | | | .00 | |
| ** WB3F ** | 272 | .00 | 12,962.58 | 26NOV03 | 26NOV03 | 1.000000 | -12,962.58 |
| | 159,001.678 | | | | | .00 | |
| ** WB1F ** | 198 | .00 | 9,483.95 | 29DEC03 | 29DEC03 | 1.000000 | -9,483.95 |
| | 116,010.248 | | | | | .00 | |
| 31392UWR1 | TOTAL | .00 | 266,858.32 | | | .00 | -266,858.32 L |
| 313920YD6 | FEDERAL NATL MTG ASS PREASSIGN 2028/08/25 | 4.498 | | 27JAN03 | 27JAN03 | 1.000000 | |
| ** WB1Z ** | 018 | 4,359,518.800 | 4,358,187.51 | | | .00 | 1,331.29 |
| | 4,359,518.800 | | | | | | |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|---|---------------|--------------|-------------------|-----------------|---------------------|-----------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | NET BAS SECTY GN/LS | NET SECTY GN/LS |
| 313921YH5 | FEDERAL NATL MTG ASS PREASSIGN 2014/11/25 | 5.500 | | 25FEB03 | 25FEB03 | 1.000000 | |
| ** WB2J ** | 258 | 71,418.83 | 73,041.42 | | | .00 | -1,623.39 |
| | 71,418.058 | | | | | | |
| 31393APX9 | FEDERAL NATL MTG ASS 2003 25 C 2633/04/25 | 7.000 | | 30JUN03 | 30JUN03 | 1.000000 | |
| ** WB1F ** | 609 | .00 | 25,898.40 | | | .00 | -25,898.40 |
| | 242,758.088 | | | | | | |
| ** WB1F ** | 330 | .00 | 24,198.75 | 30JUL03 | 30JUL03 | 1.000000 | -24,198.75 |
| | 226,637.748 | | | | | .00 | |
| ** WB1F ** | 066 | .00 | 23,889.94 | 27AUG03 | 27AUG03 | 1.000000 | -23,889.94 |
| | 223,649.438 | | | | | .00 | |
| ** WB1F ** | 702 | .00 | 22,868.18 | 29SEP03 | 29SEP03 | 1.000000 | -22,868.18 |
| | 213,885.658 | | | | | .00 | |
| ** WB1F ** | 410 | .00 | 18,305.97 | 29OCT03 | 29OCT03 | 1.000000 | -18,305.97 |
| | 171,073.798 | | | | | .00 | |
| ** WB1F ** | 276 | .00 | 15,123.48 | 26NOV03 | 26NOV03 | 1.000000 | -15,123.48 |
| | 143,219.868 | | | | | .00 | |
| ** WB1F ** | 194 | .00 | 18,552.51 | 29DEC03 | 29DEC03 | 1.000000 | -18,552.51 |
| | 98,446.048 | | | | | .00 | |
| 31393APX9 | TOTAL | .00 | 148,821.23 | | | .00 | -148,821.23 L |
| 31393CTX1 | FEDERAL NATL MTG ASS PREASSIGN 2033/04/25 | 1.000 | | 29MAY03 | 03JUN03 | 1.000000 | |
| ** WB1E ** | 689 | 7,839,375.800 | 7,000,000.88 | | | .00 | 39,375.00 |
| | 7,000,000.888 | | | | | | |



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ATTACHMENT O

| ASSET ID SH SELL/BTC | SECURITY LOT | DESCRIPTION LOCAL PRINCIPAL NET | MAT DATE | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS | STL DT BASE CURR | SELL RATE GN/LS | NET SECTY GN/LS NET BAS SECTY GN/LS |
|-------------------------|-----------------|---|----------|-------------------------------------|---|---------------------|--------------------|--|
| 31393DDF5 | | FEDERAL NATL MTG ASS 2003 58 C 2033/07/25 | | 6.000 | | 30JUL03 | 30JUL03 | 1.000000 |
| WBIF | 332 | .00 | | 10,513.75 | -10,513.75 | | .00 | -10,513.75 |
| | 93,035.600 | | | | | | | |
| WBIF | 065 | .00 | | 18,278.82 | -18,278.82 | 25AUG03 | 27AUG03 | 1.000000 |
| | 161,602.350 | | | | | | .00 | -18,278.82 |
| WBIF | 701 | .00 | | 16,355.90 | -16,355.90 | 29SEP03 | 29SEP03 | 1.000000 |
| | 144,420.550 | | | | | | .00 | -16,355.90 |
| WBIF | 409 | .00 | | 9,469.20 | -9,469.20 | 29OCT03 | 29OCT03 | 1.000000 |
| | 83,523.540 | | | | | | .00 | -9,469.20 |
| WBIF | 275 | .00 | | 8,324.70 | -8,324.70 | 26NOV03 | 26NOV03 | 1.000000 |
| | 73,353.610 | | | | | | .00 | -8,324.70 |
| WBIF | 193 | .00 | | 7,196.46 | -7,196.46 | 29DEC03 | 29DEC03 | 1.000000 |
| | 63,337.310 | | | | | | .00 | -7,196.46 |
| 31393DDF5 | TOTAL | .00 | | 70,138.83 | -70,138.83 | | .00 | -70,138.83 |
| 31393EF79 | | FEDERAL NATL MTG ASS PRESGN 00 2017/03/25 | | 5.000 | | 04NOV03 | 07NOV03 | 1.000000 |
| WB2P | 293 | 1,042,968.75 | | 1,036,718.75 | 6,250.00 | | .00 | 6,250.00 |
| | 1,000,000.000 | | | | | | | |
| 31393EU80 | | FEDERAL NATL MTG ASS 2003 20 C 2032/08/25 | | 6.000 | | 30NOV03 | 30NOV03 | 1.000000 |
| WBIF | 765 | .00 | | 2,789.71 | -2,789.71 | | .00 | -2,789.71 |
| | 15,286.100 | | | | | | | |
| WBIF | 197 | .00 | | 2,167.15 | -2,167.15 | 29DEC03 | 29DEC03 | 1.000000 |
| | 11,874.780 | | | | | | .00 | -2,167.15 |



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| ASSET ID SH SELL/BTC | SECURITY LOT | DESCRIPTION LOCAL PRINCIPAL NET | MAT DATE | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS | STL DT BASE CURR | SELL RATE GN/LS | NET SECTY GN/LS NET BAS SECTY GN/LS |
|-------------------------|-----------------|--|----------|-------------------------------------|---|---------------------|--------------------|--|
| 31393EU80 | TOTAL | .00 | | 4,956.86 | -4,956.86 | | .00 | -4,956.86 |
| 31393FER3 | | FEDERAL HOME LN MTG SER H001 2005/12/15 | | 1.693 | | 15JUN03 | 15JUN03 | 1.000000 |
| WB12 | 687 | 6,539,665.44 | | 6,539,665.45 | -.01 | | .00 | -.01 |
| | 6,539,665.440 | | | | | | | |
| 31393HMSB | | FEDERAL HOME LN MTG SERIES 25 2030/08/15 | | 1.000 | | 15JUL03 | 15JUL03 | 1.000000 |
| WB2P | 356 | 25,132.97 | | 25,134.93 | -1.96 | | .00 | -1.96 |
| | 25,132.970 | | | | | | | |
| 31393HQ39 | | FEDERAL HOME LN MTG SER H003 2007/11/15 | | 1.880 | | 06JUN03 | 06JUN03 | 1.000000 |
| WB1U | 637 | 797,618.97 | | 796,088.12 | 1,530.85 | | .00 | 1,530.85 |
| | 797,618.970 | | | | | | | |
| WB1U | 134 | 3,354,997.60 | | 3,349,750.15 | 5,247.45 | 01JUL03 | 15AUG03 | 1.000000 |
| | 3,356,234.630 | | | | | | .00 | 5,247.45 |
| WB1U | 039 | 2,553,144.20 | | 2,548,225.64 | 4,918.56 | 15JUL03 | 15JUL03 | 1.000000 |
| | 2,553,144.200 | | | | | | .00 | 4,918.56 |
| WB1U | 057 | 13,276,385.95 | | 13,238,157.24 | 38,228.71 | 17JUL03 | 22JUL03 | 1.000000 |
| | 13,293,002.200 | | | | | | .00 | 38,228.71 |
| WB1U | CXL 057 | -13,276,385.95 | | -13,238,157.24 | -38,228.71 | 17JUL03 | 22JUL03 | 1.000000 |
| | -13,293,002.200 | | | | | | .00 | -38,228.71 |
| WB1U | 083 | 16,627,189.80 | | 16,567,999.58 | 59,190.22 | 17JUL03 | 22JUL03 | 1.000000 |
| | 16,600,000.000 | | | | | | .00 | 59,190.22 |
| WB1U | CXL 083 | -16,627,189.80 | | -16,567,999.58 | -59,190.22 | 17JUL03 | 22JUL03 | 1.000000 |
| | -16,600,000.000 | | | | | | .00 | -59,190.22 |
| WB1U | 130 | 13,276,385.95 | | 13,267,376.60 | 9,009.35 | 17JUL03 | 22JUL03 | 1.000000 |
| | 13,293,002.000 | | | | | | .00 | 9,009.35 |
| WB1U | CXL 130 | -13,276,385.95 | | -13,267,376.60 | -9,009.35 | 17JUL03 | 22JUL03 | 1.000000 |
| | -13,293,002.000 | | | | | | .00 | -9,009.35 |



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| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|--|-------------------------------------|----------|---|---------------------------|--------------------|--------------------------------------|
| ** WB1U ** | 131 | 13,276,385.95 | 16,617,141.50 | | 17JUL03 | 22JUL03 | 1.000000 | -3,340,755.55 |
| | 16,649,236.830 | | | | | | .00 | |
| ** WB1U ** | CXL 131 | -13,276,385.95 | -16,617,141.50 | | 17JUL03 | 22JUL03 | 1.000000 | 3,340,755.55 |
| | -16,649,236.830 | | | | | | .00 | |
| ** WB1U ** | 132 | 13,290,963.94 | 16,615,906.86 | | 17JUL03 | 22JUL03 | 1.000000 | -3,324,942.92 |
| | 16,647,999.800 | | | | | | .00 | |
| ** WB1U ** | CXL 132 | -13,290,963.94 | -16,615,906.86 | | 17JUL03 | 22JUL03 | 1.000000 | 3,324,942.92 |
| | -16,647,999.800 | | | | | | .00 | |
| ** WB1U ** | 133 | 13,276,385.95 | 13,267,376.80 | | 17JUL03 | 22JUL03 | 1.000000 | 9,009.15 |
| | 13,293,002.200 | | | | | | .00 | |
| 31393HQ39 | TOTAL | 19,982,146.72 | 19,961,440.71 | | 20,706.01 S | | .00 | 20,706.01 S |
| 31393JBD9 | FEDERAL HOME LN MTG PREASSIGN 2018/02/15 | 4.500 | | | 04NOV03 | 07NOV03 | 1.000000 | |
| ** WB2P ** | 296 | 1,274,747.57 | 1,270,459.76 | | 4,287.81 | | .00 | 4,287.81 |
| | 1,248,222.840 | | | | | | | |
| ** WB2P ** | CXL 296 | -1,274,747.57 | -1,270,459.76 | | 04NOV03 | 07NOV03 | 1.000000 | -4,287.81 |
| | -1,248,222.840 | | | | -4,287.81 | | .00 | |
| ** WB2P ** | 326 | 1,250,302.33 | 1,244,823.26 | | 04NOV03 | 07NOV03 | 1.000000 | 5,479.07 |
| | 1,224,286.260 | | | | 5,479.07 | | .00 | |
| ** WB2P ** | 425 | 23,936.58 | 24,362.21 | | 17NOV03 | 17NOV03 | 1.000000 | -425.63 |
| | 23,936.580 | | | | -425.63 | | .00 | |
| 31393JBD9 | TOTAL | 1,274,238.91 | 1,269,185.67 | | 5,053.44 L | | .00 | 5,053.44 L |



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| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|--|-------------------------------------|----------|---|---------------------------|--------------------|--------------------------------------|
| 31393JND6 | FEDERAL HOME LN MTG PREASSIGN 2026/01/15 | 1.000 | | | 30JUL03 | 04AUG03 | 1.000000 | |
| ** WB2P ** | 597 | 600,937.58 | 600,643.86 | | 293.64 | | .00 | 293.64 |
| | 600,000.000 | | | | | | | |
| 31393J3Y2 | FEDERAL HOME LN MTG PREASSIGN 2029/11/15 | 5.500 | | | 04NOV03 | 07NOV03 | 1.000000 | |
| ** WB2P ** | 289 | 1,125,839.23 | 1,108,598.36 | | 17,248.87 | | .00 | 17,248.87 |
| | 1,095,787.200 | | | | | | | |
| ** WB2P ** | CXL 289 | -1,125,839.23 | -1,108,598.36 | | 04NOV03 | 07NOV03 | 1.000000 | -17,248.87 |
| | -1,095,787.200 | | | | -17,248.87 | | .00 | |
| ** WB2P ** | 593 | 1,099,096.77 | 1,084,292.41 | | 04NOV03 | 07NOV03 | 1.000000 | 14,804.36 |
| | 1,069,783.790 | | | | 14,804.36 | | .00 | |
| ** WB2P ** | 594 | 26,003.49 | 26,357.81 | | 17NOV03 | 17NOV03 | 1.000000 | -354.32 |
| | 26,003.490 | | | | -354.32 | | .00 | |
| 31393J3Y2 | TOTAL | 1,125,109.26 | 1,110,650.22 | | 14,450.04 L | | .00 | 14,450.04 L |
| 31393L6J7 | FEDERAL HOME LN MTG PREASSIGN 2018/02/15 | 1.000 | | | 30JUL03 | 04AUG03 | 1.000000 | |
| ** WB2P ** | 598 | 916,797.39 | 916,990.89 | | -193.50 | | .00 | -193.50 |
| | 916,153.220 | | | | | | | |
| 31393HU02 | FEDERAL HOME LN MTG PREASSIGN 2016/12/15 | 5.500 | | | 04NOV03 | 07NOV03 | 1.000000 | |
| ** WB2P ** | 298 | 1,037,831.25 | 1,046,891.82 | | -9,868.57 | | .00 | -9,868.57 |
| | 1,000,000.000 | | | | | | | |
| 31393MH03 | FEDERAL HOME LN MTG PREASSIGN 2033/03/15 | 6.500 | | | 30JUL03 | 30JUL03 | 1.000000 | |
| ** WB1F ** | 331 | .00 | 32,912.01 | | -32,912.01 | | .00 | -32,912.01 |
| | 406,057.540 | | | | | | | |
| ** WB1F ** | 067 | .00 | 42,804.47 | | 27AUG03 | 27AUG03 | 1.000000 | -42,804.47 |
| | 527,662.560 | | | | -42,804.47 | | .00 | |
| ** WB1F ** | 783 | .00 | 32,252.59 | | 29SEP03 | 29SEP03 | 1.000000 | -32,252.59 |
| | 397,178.320 | | | | -32,252.59 | | .00 | |
| ** WB1F ** | | | | | 29OCT03 | 29OCT03 | 1.000000 | |

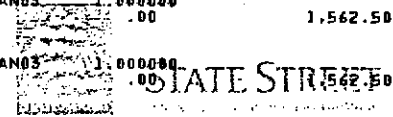


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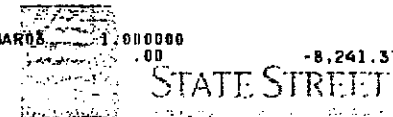
ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|---------------|---|--------------|--------------|-------------------|-----------------|---------------------|-----------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | NET BAS SECTY GN/LS | NET SECTY GN/LS |
| | 411 | .00 | 20,528.55 | -20,528.55 | | .00 | -20,528.55 |
| 252,569.720 | | | | | | | |
| WBIF | 277 | .00 | 12,911.79 | -12,911.79 | 26NOV03 | 1.000000 | -12,911.79 |
| 158,717.770 | | | | | | .00 | |
| WBIF | 195 | .00 | 10,316.56 | -10,316.56 | 29DEC03 | 1.000000 | -10,316.56 |
| 126,686.270 | | | | | | .00 | |
| 31393MWB3 | TOTAL | .00 | 151,725.97 | -151,725.97 | | .00 | -151,725.97 |
| 313930XW7 | FEDERAL HOME LN MTG PREASSIGN 2033/05/15 | 4.000 | | 15AUG03 | 15AUG03 | 1.000000 | |
| WB2P | 357 | 76,439.06 | 76,512.83 | -73.77 | | .00 | -73.77 |
| 76,439.060 | | | | | | | |
| 31393RCS7 | FEDERAL HOME LN MTG PREASSIGN 2020/05/15 | 5.500 | | 15SEP03 | 17SEP03 | 1.000000 | |
| WB1E | 258 | 773,173.48 | 773,629.97 | -456.49 | | .00 | -456.49 |
| 773,173.480 | | | | | | | |
| 31393TBB1 | FEDERAL NATL MTG ASS 2003 92 B 2014/04/25 | 5.000 | | 04NOV03 | 07NOV03 | 1.000000 | |
| WB2P | 299 | 1,040,425.00 | 1,041,290.80 | -665.80 | | .00 | -665.80 |
| 1,000,000.000 | | | | | | | |
| 31394HFZ9 | FEDERAL HOME LN MTG PREASSIGN 2008/08/15 | 5.000 | | 05SEP03 | 10SEP03 | 1.000000 | |
| WB10 | 432 | 1,176,500.00 | 1,165,531.25 | 10,968.75 | | .00 | 10,968.75 |
| 1,300,000.000 | | | | | | | |
| 31400AAY4 | FNMA POOL 681423 | 2007/12/01 | 5.500 | 14MAY03 | 19MAY03 | 1.000000 | |
| WB1E | 203 | 945,823.00 | 940,749.44 | 5,074.20 | | .00 | 5,074.20 |
| 908,388.110 | | | | | | | |
| 31400AUR7 | FNMA POOL 681992 | 2003/01/01 | 5.500 | 22NOV02 | 14JAN03 | 1.000000 | |
| WB1E | 638 | 905,426.80 | 904,010.30 | 1,416.50 | | .00 | 1,416.50 |
| 906,560.000 | | | | | | | |
| WB1E | 639 | 998,750.00 | 997,187.50 | 1,562.50 | 22NOV02 | 1.000000 | 1,562.50 |
| 1,000,000.000 | | | | | | .00 | |
| WB1E | 640 | 998,750.00 | 997,187.50 | 1,562.50 | 22NOV02 | 1.000000 | 1,562.50 |
| | | | | | | .00 | |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|---------------|-------------------------|--------------|--------------|-------------------|-----------------|---------------------|-----------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | NET BAS SECTY GN/LS | NET SECTY GN/LS |
| | 1,000,000.000 | | | | | | |
| WB1E | 641 | 998,750.00 | 997,187.50 | 1,562.50 | 22NOV02 | 1.000000 | 1,562.50 |
| 1,000,000.000 | | | | | | .00 | |
| WB1E | 642 | 998,750.00 | 997,187.50 | 1,562.50 | 22NOV02 | 1.000000 | 1,562.50 |
| 1,000,000.000 | | | | | | .00 | |
| WB1E | 643 | 998,750.00 | 997,187.50 | 1,562.50 | 22NOV02 | 1.000000 | 1,562.50 |
| 1,000,000.000 | | | | | | .00 | |
| WB1E | 644 | 998,750.00 | 997,187.50 | 1,562.50 | 22NOV02 | 1.000000 | 1,562.50 |
| 1,000,000.000 | | | | | | .00 | |
| 31400AUR7 | TOTAL | 6,887,926.80 | 6,887,135.30 | 10,791.50 | | .00 | 10,791.50 |
| 31400A3Y2 | FNMA POOL 682215 | 2032/11/01 | 6.000 | 06FEB03 | 13MAR03 | 1.000000 | |
| WB1E | 527 | 294,036.93 | 296,385.57 | -2,348.64 | | .00 | -2,348.64 |
| 284,954.020 | | | | | | | |
| WB1E | 528 | 422,695.13 | 426,071.44 | -3,376.31 | 06FEB03 | 1.000000 | -3,376.31 |
| 409,637.920 | | | | | | .00 | |
| WB1E | 529 | 1,031,772.62 | 1,040,013.99 | -8,241.37 | 06FEB03 | 1.000000 | -8,241.37 |
| 999,900.780 | | | | | | .00 | |
| WB1E | 530 | 1,031,772.62 | 1,040,013.99 | -8,241.37 | 06FEB03 | 1.000000 | -8,241.37 |
| 999,900.780 | | | | | | .00 | |
| WB1E | 531 | 1,031,772.62 | 1,040,013.99 | -8,241.37 | 06FEB03 | 1.000000 | -8,241.37 |
| 999,900.780 | | | | | | .00 | |
| WB1E | 532 | 1,031,772.62 | 1,040,013.99 | -8,241.37 | 06FEB03 | 1.000000 | -8,241.37 |
| 999,900.780 | | | | | | .00 | |
| WB1E | 533 | 1,031,772.62 | 1,040,013.99 | -8,241.37 | 06FEB03 | 1.000000 | -8,241.37 |
| 999,900.780 | | | | | | .00 | |



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ATTACHMENT O

| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LB BASE SECY GN/LB | STL DT BASE CURR GN/LB | SELL RATE GN/LB | NET SECY GN/LB NET BAS SECY GN/LB |
|-------------------------|-------------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| ** WBIE ** | 534 999,900.788 | 1,031,772.62 | 1,040,013.99 | | 06FEB03 -8,241.37 | 13MAR03 | 1.000000 .00 | -8,241.37 |
| ** WBIE ** | 535 999,900.788 | 1,031,772.62 | 1,040,013.99 | | 06FEB03 -8,241.37 | 13MAR03 | 1.000000 .00 | -8,241.37 |
| ** WBIE ** | 538 999,900.788 | 1,031,772.62 | 1,040,013.99 | | 06FEB03 -8,241.37 | 13MAR03 | 1.000000 .00 | -8,241.37 |
| 31400A3Y2 | TOTAL | 8,970,913.02 | 9,042,568.93 | | -71,655.91 L | | .00 | -71,655.91 L |
| 31400BJ31 | FNMA POOL 682582 | | 2029/09/01 | 6.000 | 14APR03 | 16JUN03 | 1.000000 | |
| ** WBIE ** | 155 188,802.150 | 194,510.47 | 194,525.22 | | -14.75 | | .00 | -14.75 |
| 31400B6B7 | FNMA POOL 683166 | | 2018/02/01 | 5.000 | 19MAY03 | 30JUL03 | 1.000000 | |
| ** WBIE ** | 128 37,571.288 | 38,944.98 | 38,899.48 | | 45.50 | | .00 | 45.50 |
| 31400CBES | FNMA POOL 683237 | | 2018/02/01 | 5.500 | 12DEC03 | 16DEC03 | 1.000000 | |
| ** WBIE ** | 666 667,628.298 | 693,003.38 | 685,153.54 | | 7,849.04 | | .00 | 7,849.04 |
| ** WBIE ** | 673 34,174.080 | 35,472.97 | 35,071.35 | | 12DEC03 401.82 | 16DEC03 | 1.000000 .00 | 401.82 |
| 31400CBES | TOTAL | 728,476.35 | 720,224.69 | | 8,251.66 L | | .00 | 8,251.66 L |
| 31400CCG7 | FNMA POOL 683271 | | 2033/02/01 | 5.500 | 28JAN03 | 13FEB03 | 1.000000 | |
| ** WBIE ** | 188 688,124.878 | 697,640.35 | 693,930.92 | | 3,709.43 | | .00 | 3,709.43 |
| ** WBIE ** | 189 688,150.838 | 697,666.47 | 693,957.18 | | 28JAN03 3,709.57 | 13FEB03 | 1.000000 .00 | 3,709.57 |
| ** WBIE ** | 190 688,187.778 | 697,704.12 | 693,994.35 | | 28JAN03 3,709.77 | 13FEB03 | 1.000000 .00 | 3,709.77 |



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| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LB BASE SECY GN/LB | STL DT BASE CURR GN/LB | SELL RATE GN/LB | NET SECY GN/LB NET BAS SECY GN/LB |
|-------------------------|-------------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| ** WBIE ** | 191 688,212.738 | 697,729.42 | 694,019.52 | | 28JAN03 3,709.98 | 13FEB03 | 1.000000 .00 | 3,709.98 |
| ** WBIE ** | 192 688,248.688 | 697,765.87 | 694,055.78 | | 28JAN03 3,710.89 | 13FEB03 | 1.000000 .00 | 3,710.89 |
| ** WBIE ** | 193 688,273.640 | 697,791.17 | 694,088.95 | | 28JAN03 3,710.22 | 13FEB03 | 1.000000 .00 | 3,710.22 |
| ** WBIE ** | 194 688,310.588 | 697,828.62 | 694,118.28 | | 28JAN03 3,710.42 | 13FEB03 | 1.000000 .00 | 3,710.42 |
| ** WBIE ** | 196 688,334.540 | 697,852.92 | 694,142.36 | | 28JAN03 3,710.56 | 13FEB03 | 1.000000 .00 | 3,710.56 |
| 31400CCG7 | TOTAL | 5,581,979.14 | 5,552,299.18 | | 29,679.96 L | | .00 | 29,679.96 L |
| 31400CCQ5 | FNMA POOL 683279 | | 2032/10/01 | 6.000 | 10JAN03 | 13FEB03 | 1.000000 | |
| ** WBIE ** | 195 739,911.338 | 761,646.23 | 766,097.25 | | -4,451.02 | | .00 | -4,451.02 |
| ** WBIE ** | 197 576,685.630 | 593,625.77 | 597,094.89 | | 10JAN03 -3,469.12 | 13FEB03 | 1.000000 .00 | -3,469.12 |
| ** WBIE ** | 198 1,000,000.900 | 1,029,375.93 | 1,035,391.56 | | 10JAN03 -6,015.63 | 13FEB03 | 1.000000 .00 | -6,015.63 |
| ** WBIE ** | 199 1,000,000.900 | 1,029,375.93 | 1,035,391.56 | | 10JAN03 -6,015.63 | 13FEB03 | 1.000000 .00 | -6,015.63 |
| ** WBIE ** | 200 1,000,000.900 | 1,029,375.93 | 1,035,391.56 | | 10JAN03 -6,015.63 | 13FEB03 | 1.000000 .00 | -6,015.63 |
| ** WBIE ** | 201 1,000,000.900 | 1,029,375.93 | 1,035,391.56 | | 10JAN03 -6,015.63 | 13FEB03 | 1.000000 .00 | -6,015.63 |
| ** WBIE ** | 202 | 1,029,375.93 | 1,035,391.56 | | 10JAN03 -6,015.63 | 13FEB03 | 1.000000 .00 | -6,015.63 |

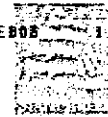


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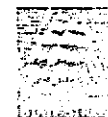
| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECY GN/LS |
|------------------|-------------------------|--------------|--------------|------------------|-----------------|----------------|--------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECY GN/LS | BASE CURR GN/LS | NET SECY GN/LS | NET BAS SECY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECY GN/LS | BASE CURR GN/LS | NET SECY GN/LS | NET BAS SECY GN/LS |
| 1,000,000.900 | | | | | | | |
| 31400CCQ5 | TOTAL | | | | | | |
| | 6,502,151.65 | 6,540,149.94 | | -37,998.29 L | | .00 | -37,998.29 L |
| 31400CCX0 | FNMA POOL 683286 | 2018/02/01 | 5.000 | 19MAY03 | 17JUL03 | 1.000000 | |
| WBIE | 672 | 792,788.10 | 790,749.16 | 2,038.94 | | .00 | 2,038.94 |
| | 767,601.190 | | | | | | |
| WBIE | 673 | 1,032,915.33 | 1,030,258.81 | 2,656.52 | | .00 | 2,656.52 |
| | 1,000,099.560 | | | | | | |
| WBIE | 674 | 1,032,915.33 | 1,030,258.81 | 2,656.52 | | .00 | 2,656.52 |
| | 1,000,099.560 | | | | | | |
| WBIE | 675 | 1,032,915.33 | 1,030,258.81 | 2,656.52 | | .00 | 2,656.52 |
| | 1,000,099.560 | | | | | | |
| WBIE | 676 | 1,032,915.33 | 1,030,258.81 | 2,656.52 | | .00 | 2,656.52 |
| | 1,000,099.560 | | | | | | |
| 31400CCX0 | TOTAL | | | | | | |
| | 4,924,449.42 | 4,911,784.40 | | 12,665.02 L | | .00 | 12,665.02 L |
| 31400CF22 | FNMA POOL 683384 | 2032/12/01 | 6.000 | 10JAN03 | 13FEB03 | 1.000000 | |
| WBIE | 203 | 435,749.43 | 438,295.93 | -2,546.50 | | .00 | -2,546.50 |
| | 423,314.560 | | | | | | |
| WBIE | 204 | 978,544.01 | 984,262.58 | -5,718.57 | | .00 | -5,718.57 |
| | 950,619.560 | | | | | | |
| WBIE | 205 | 1,029,375.34 | 1,035,390.97 | -6,015.63 | | .00 | -6,015.63 |
| | 1,000,000.330 | | | | | | |
| WBIE | 206 | 1,029,375.34 | 1,035,390.97 | -6,015.63 | | .00 | -6,015.63 |
| | 1,000,000.330 | | | | | | |
| WBIE | 207 | 1,029,375.34 | 1,035,390.97 | -6,015.63 | | .00 | -6,015.63 |
| | 1,000,000.330 | | | | | | |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECY GN/LS |
|------------------|-------------------------|---------------|---------------|------------------|-----------------|----------------|--------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECY GN/LS | BASE CURR GN/LS | NET SECY GN/LS | NET BAS SECY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECY GN/LS | BASE CURR GN/LS | NET SECY GN/LS | NET BAS SECY GN/LS |
| WBIE | 208 | 1,029,375.34 | 1,035,390.97 | -6,015.63 | | .00 | -6,015.63 |
| | 1,000,000.330 | | | | | | |
| WBIE | 209 | 1,029,375.34 | 1,035,390.97 | -6,015.63 | | .00 | -6,015.63 |
| | 1,000,000.330 | | | | | | |
| 31400CF22 | TOTAL | | | | | | |
| | 6,561,170.14 | 6,599,513.36 | | -38,343.22 L | | .00 | -38,343.22 L |
| 31400CHN7 | FNMA POOL 683437 | 2033/02/01 | 6.000 | 12MAR03 | 14MAR03 | 1.000000 | |
| WB1Q | 039 | 6,105,319.52 | 6,091,367.38 | 13,952.14 | | .00 | 13,952.14 |
| | 5,855,324.610 | | | | | | |
| WB1Q | CXL 039 | -6,105,319.52 | -6,091,367.38 | -13,952.14 | | .00 | -13,952.14 |
| | -5,855,324.610 | | | | | | |
| WB1Q | 046 | 6,105,319.52 | 6,091,367.38 | 13,952.14 | | .00 | 13,952.14 |
| | 5,855,324.610 | | | | | | |
| 31400CHN7 | TOTAL | | | | | | |
| | 6,105,319.52 | 6,091,367.38 | | 13,952.14 S | | .00 | 13,952.14 S |
| 31400CMP6 | FNMA POOL 683566 | 2033/07/01 | 5.500 | 16JUL03 | 21AUG03 | 1.000000 | |
| WBIE | 326 | 61,682.48 | 59,823.66 | 1,858.82 | | .00 | 1,858.82 |
| | 60,696.170 | | | | | | |
| WBIE | 257 | 568,225.08 | 576,627.67 | -8,402.59 | | .00 | -8,402.59 |
| | 560,172.600 | | | | | | |
| WBIE | CXL 257 | -568,225.08 | -576,627.67 | 8,402.59 | | .00 | 8,402.59 |
| | -560,172.600 | | | | | | |
| 31400CMP6 | TOTAL | | | | | | |
| | 61,682.48 | 59,823.66 | | 1,858.82 L | | .00 | 1,858.82 L |



STATE STREET

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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECTY GM/LS BASE SECTY GM/LS | STL DT BASE CURR GM/LS | SELL RATE GM/LS | NET SECTY GM/LS NET BAS SECTY GM/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--|
| 31400CM6B | FNMA POOL 683581 | 2033/12/01 | 5.000 | 29OCT03 | 26DEC03 | 1.000000 | |
| WBIE | 078- 652,339.000 | 644,898.25 | 636,336.30 | 8,561.95 | | .00 | 8,561.95 |
| WBIE | 079 321,204.000 | 317,540.26 | 313,324.46 | 4,215.80 | 26DEC03 | 1.000000 | 4,215.80 |
| 31400CM6B | TOTAL | 962,438.51 | 949,660.76 | 12,777.75 L | | .00 | 12,777.75 L |
| 31400CQY3 | FNMA POOL 683671 | 2033/07/01 | 5.500 | 21MAY03 | 14JUL03 | 1.000000 | |
| WBIE | 443 356,221.000 | 368,020.82 | 366,239.72 | 1,781.10 | | .00 | 1,781.10 |
| 31400CT46 | FNMA POOL 683771 | 2033/02/01 | 6.000 | 10JAN03 | 13FEB03 | 1.000000 | |
| WBIE | 210 35,491.000 | 36,533.55 | 36,645.84 | -112.29 | | .00 | -112.29 |
| WBIE | 211 964,509.000 | 992,841.45 | 995,893.22 | -3,051.77 | 13FEB03 | 1.000000 | -3,051.77 |
| WBIE | 213 1,000,000.000 | 1,029,375.00 | 1,032,539.06 | -3,164.86 | 13FEB03 | 1.000000 | -3,164.86 |
| 31400CT46 | TOTAL | 2,058,750.00 | 2,065,078.12 | -6,328.12 L | | .00 | -6,328.12 L |
| 31400C3P7 | FNMA POOL 684006 | 2033/02/01 | 5.500 | 11FEB03 | 13FEB03 | 1.000000 | |
| WB2N | 064 999,900.000 | 1,016,773.31 | 1,012,554.98 | 4,218.33 | | .00 | 4,218.33 |
| 31400DBTB | FNMA POOL 684150 | 2033/02/01 | 6.000 | 06FEB03 | 13MAR03 | 1.000000 | |
| WBIE | 534 565,317.320 | 583,336.81 | 587,996.26 | -4,659.45 | | .00 | -4,659.45 |
| WBIE | 537 714,946.600 | 737,735.52 | 743,628.25 | -5,892.73 | 13MAR03 | 1.000000 | -5,892.73 |
| WBIE | 539 1,031,772.00 | 1,031,772.00 | 1,040,013.45 | -8,241.37 | 13MAR03 | 1.000000 | -8,241.37 |



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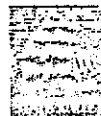
| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECTY GM/LS BASE SECTY GM/LS | STL DT BASE CURR GM/LS | SELL RATE GM/LS | NET SECTY GM/LS NET BAS SECTY GM/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--|
| 31400DBTB | TOTAL | 5,448,168.65 | 5,491,678.31 | -43,517.66 L | | .00 | -43,517.66 L |
| 31400DED0 | FNMA POOL 684232 | 2018/01/01 | 5.000 | 19MAY03 | 17JUN03 | 1.000000 | |
| WBIE | 591 225,169.690 | 233,402.46 | 233,129.79 | 272.67 | | .00 | 272.67 |
| WBIE | 594 413,674.610 | 428,799.59 | 428,298.65 | 508.94 | 17JUN03 | 1.000000 | 508.94 |
| WBIE | 595 612,796.190 | 635,201.55 | 634,459.50 | 742.85 | 17JUN03 | 1.000000 | 742.85 |
| WBIE | 596 801,301.110 | 830,598.68 | 829,628.35 | 978.33 | 17JUN03 | 1.000000 | 978.33 |
| 31400DED0 | TOTAL | 2,128,802.28 | 2,125,516.29 | 2,485.99 L | | .00 | 2,485.99 L |
| 31400DEK4 | FNMA POOL 684238 | 2018/01/01 | 5.000 | 16MAY03 | 24JUN03 | 1.000000 | |
| WBIE | 753 999,900.360 | 1,035,209.34 | 1,016,148.74 | 19,068.60 | | .00 | 19,068.60 |
| 31400DQF2 | FNMA POOL 684554 | 2033/02/01 | 5.500 | 11FEB03 | 13FEB03 | 1.000000 | |
| WB2N | 078 899,918.000 | 915,095.90 | 911,299.40 | 3,796.50 | | .00 | 3,796.50 |



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ATTACHMENT O

| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 314000VT6 " WB1E " | FNMA POOL 684726 595 46,085.290 47,140.21 | 2033/03/01 | 6.000 47,251.82 | 15OCT03 -111.61 | 21NOV03 | 1.000000 .00 | -111.61 |
| 314000YY2 " WB1Q " | FNMA POOL 684827 066 497,471.050 504,622.20 | 2018/04/01 | 4.500 485,034.28 | 11JUL03 39,587.92 | 28AUG03 | 1.000000 .00 | 19,587.92 |
| " WB1Q " | 067 497,472.920 497,939.30 | | 485,036.10 | 16JUL03 12,903.20 | 28AUG03 | 1.000000 .00 | 12,903.20 |
| " WB1Q " | 068 115,802.800 115,911.37 | | 112,907.73 | 16JUL03 3,003.64 | 28AUG03 | 1.000000 .00 | 3,003.64 |
| " WB1Q " | 052 141,103.010 141,588.05 | | 137,575.43 | 18JUL03 4,012.62 | 28AUG03 | 1.000000 .00 | 4,012.62 |
| 314000VY2 | TOTAL 1,260,060.92 | | 1,220,553.54 | 39,507.38 S | | .00 | 39,507.38 S |
| 3140003F7 " WB1E " | FNMA POOL 684898 491 31,542.178 31,487.96 | 2018/05/01 | 4.500 31,916.73 | 23JUL03 -428.77 | 18AUG03 | 1.000000 .00 | -428.77 |
| 3140003H3 " WB1E " | FNMA POOL 684900 460 572,198.068 582,122.12 | 2018/05/01 | 4.500 576,757.76 | 08MAY03 5,364.36 | 17JUN03 | 1.000000 .00 | 5,364.36 |
| 3140007A4 " WB1E " | FNMA POOL 684989 331 509,541.000 493,657.65 | 2033/10/01 | 5.000 497,837.48 | 05SEP03 -4,179.83 | 15OCT03 | 1.000000 .00 | -4,179.83 |
| 314000EFU9 " WB1E " | FNMA POOL 685179 597 463,804.560 480,762.41 | 2018/03/01 | 5.000 477,718.70 | 19MAY03 3,043.71 | 17JUN03 | 1.000000 .00 | 3,043.71 |



STATE STREET

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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 314000FZ8 " WB1E " | FNMA POOL 685184 843 560,038.570 579,727.43 | 2018/02/01 | 5.500 580,865.00 | 16JUL03 -1,137.57 | 20AUG03 | 1.000000 .00 | -1,137.57 |
| 314000PY6 " WB1E " | FNMA POOL 685436 611 892,332.360 918,823.48 | 2033/03/01 | 6.000 919,311.47 | 07APR03 -487.99 | 14MAY03 | 1.000000 .00 | -487.99 |
| 314000EQ6 " WB1E " | FNMA POOL 685463 727 237,802.930 244,639.74 | 2018/03/01 | 5.000 245,382.90 | 08JUL03 -743.14 | 18AUG03 | 1.000000 .00 | -743.14 |
| " WB1E " | 728 1,000,000.660 1,028,750.68 | | 1,031,875.68 | 08JUL03 -3,125.00 | 18AUG03 | 1.000000 .00 | -3,125.00 |
| " WB1E " | 729 1,000,000.660 1,028,750.68 | | 1,031,875.68 | 08JUL03 -3,125.00 | 18AUG03 | 1.000000 .00 | -3,125.00 |
| 314000EQ6 | TOTAL 2,302,141.12 | | 2,309,134.26 | -6,993.14 L | | .00 | -6,993.14 L |
| 314000QR4 " WB2J " | FNMA POOL 685464 324 304,942.340 317,640.33 | 2018/03/01 | 6.000 317,808.41 | 02JUN03 -168.08 | 17JUN03 | 1.000000 .00 | -168.08 |
| " WB2J " | CXL 324 -304,942.340 -317,640.33 | | -317,808.41 | 02JUN03 168.08 | 17JUN03 | 1.000000 .00 | 168.08 |
| " WB2J " | 421 282,730.270 294,503.34 | | 294,659.17 | 02JUN03 -155.83 | 17JUN03 | 1.000000 .00 | -155.83 |
| " WB2J " | 701 22,212.070 22,212.07 | | 23,219.15 | 25JUN03 -1,007.08 | 25JUN03 | 1.000000 .00 | -1,007.08 |



STATE STREET

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ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECY GN/LS |
|-------------|-------------------------|--------------|------------------|------------------|-----------------|--------------------|----------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECY GN/LS | BASE CURR GN/LS | NET BAS SECY GN/LS | NET SECY GN/LS |
| | SHARES/PAR | BASE | BASE | BASE | | | |
| 31400EQR4 | TOTAL | 316,715.41 | 317,878.32 | -1,162.91 L | | .00 | -1,162.91 L |
| 31400EQW3 | FNMA POOL 685469 | | 2018/04/01 5.500 | 12DEC03 | 16DEC03 | 1.000000 | |
| WBIE | 650 | 805,491.72 | 796,367.68 | 9,124.04 | | .00 | 9,124.04 |
| | 775,997.740 | | | | | | |
| WBIE | 660 | 738,444.69 | 730,080.11 | 8,364.58 | | .00 | 8,364.58 |
| | 711,405.710 | | | | | | |
| WBIE | 671 | 645,819.95 | 638,504.56 | 7,315.39 | | .00 | 7,315.39 |
| | 622,172.540 | | | | | | |
| 31400EOWS | TOTAL | 2,189,756.36 | 2,164,952.35 | 24,804.01 L | | .00 | 24,804.01 L |
| 31400EVL1 | FNMA POOL 685619 | | 2033/02/01 5.500 | 28JAN03 | 13FEB03 | 1.000000 | |
| WBIE | 212 | 1,813,726.74 | 1,008,024.19 | 5,702.55 | | .00 | 5,702.55 |
| | 999,900.000 | | | | | | |
| 31400FC62 | FNMA POOL 685993 | | 2033/03/01 5.500 | 05FEB03 | 13MAR03 | 1.000000 | |
| WBIE | 372 | 337,009.44 | 336,957.41 | 52.03 | | .00 | 52.03 |
| | 333,803.000 | | | | | | |
| WBIE | 373 | 337,355.56 | 337,303.47 | 52.09 | 13MAR03... | 1.000000... | 52.09 |
| | 333,345.000 | | | | | | |
| WBIE | 374 | 337,183.51 | 337,131.45 | 52.06 | 13MAR03 | 1.000000 | 52.06 |
| | 333,175.000 | | | | | | |
| WBIE | 375 | 337,361.63 | 337,309.54 | 52.09 | 13MAR03 | 1.000000 | 52.09 |
| | 333,351.000 | | | | | | |
| 31400FC62 | TOTAL | 1,348,918.14 | 1,348,781.87 | 208.27 L | | .00 | 208.27 L |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECY GN/LS |
|-------------|-------------------------|--------------|------------------|------------------|-----------------|--------------------|----------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECY GN/LS | BASE CURR GN/LS | NET BAS SECY GN/LS | NET SECY GN/LS |
| | SHARES/PAR | BASE | BASE | BASE | | | |
| 31400FLZ8 | FNMA POOL 686244 | | 2033/02/01 6.000 | 10JAN03 | 13FEB03 | 1.000000 | |
| WBIE | 214 | 757,096.05 | 759,423.19 | -2,327.14 | | .00 | -2,327.14 |
| | 735,491.000 | | | | | | |
| WBIE | 215 | 992,841.45 | 995,893.22 | -3,051.77 | 10JAN03 | 1.000000 | -3,051.77 |
| | 964,509.000 | | | | | .00 | |
| 31400FLZ8 | TOTAL | 1,749,937.50 | 1,755,316.41 | -5,378.91 L | | .00 | -5,378.91 L |
| 31400FPB7 | FNMA POOL 686318 | | 2018/03/01 5.000 | 19MAY03 | 17JUN03 | 1.000000 | |
| WBIE | 599 | 74,944.44 | 74,469.97 | 474.47 | | .00 | 474.47 |
| | 72,300.940 | | | | | | |
| 31400FR98 | FNMA POOL 686412 | | 2033/03/01 5.500 | 05FEB03 | 13MAR03 | 1.000000 | |
| WBIE | 376 | 336,645.11 | 336,593.14 | 51.97 | | .00 | 51.97 |
| | 332,643.000 | | | | | | |
| WBIE | 377 | 337,532.64 | 337,480.55 | 52.11 | 13MAR03 | 1.000000 | 52.11 |
| | 333,520.000 | | | | | .00 | |
| WBIE | 378 | 337,588.23 | 337,528.11 | 52.12 | 13MAR03 | 1.000000 | 52.12 |
| | 333,567.000 | | | | | .00 | |
| WBIE | 379 | 337,586.30 | 337,534.18 | 52.12 | 13MAR03 | 1.000000 | 52.12 |
| | 333,573.000 | | | | | .00 | |
| 31400FR98 | TOTAL | 1,349,344.38 | 1,349,135.98 | 208.32 L | | .00 | 208.32 L |
| 31400FV20 | FNMA POOL 686533 | | 2033/03/01 5.500 | 05FEB03 | 13MAR03 | 1.000000 | |
| WBIE | 380 | 336,431.57 | 336,379.63 | 51.94 | | .00 | 51.94 |
| | 332,432.000 | | | | | | |
| WBIE | 381 | 336,997.30 | 336,945.27 | 52.03 | 13MAR03 | 1.000000 | 52.03 |
| | 332,991.000 | | | | | .00 | |
| WBIE | 382 | 337,057.01 | 337,004.97 | 52.04 | 13MAR03 | 1.000000 | 52.04 |
| | 333,050.000 | | | | | .00 | |

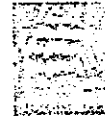


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ATTACHMENT O

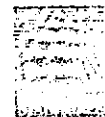
| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|--------------|--------------|-------------------|-----------------|---------------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET BAS SECTY GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | NET BAS SECTY GN/LS | NET BAS SECTY GN/LS |
| ** WB1E ** | 384 | 337,063.08 | 337,011.04 | 05FEB03 52.04 | 13MAR03 | 1.000000 .00 | 52.04 |
| 333,056.000 | | | | | | | |
| 31400FY20 | TOTAL | 1,347,548.94 | 1,347,340.91 | 208.05 L | | .00 | 208.05 L |
| 31400FV95 | FNMA POOL 686540 | 2033/03/01 | 5.500 | 05FEB03 | 13MAR03 | 1.000000 | |
| ** WB1E ** | 383 | 337,820.08 | 337,767.92 | 52.16 | | .00 | 52.16 |
| 333,804.000 | | | | | | | |
| ** WB1E ** | 385 | 337,825.14 | 337,772.98 | 05FEB03 52.16 | 13MAR03 | 1.000000 .00 | 52.16 |
| 333,809.000 | | | | | | | |
| ** WB1E ** | 386 | 338,834.13 | 338,781.82 | 05FEB03 52.31 | 13MAR03 | 1.000000 .00 | 52.31 |
| 334,806.000 | | | | | | | |
| ** WB1E ** | 387 | 338,846.28 | 338,793.96 | 05FEB03 52.32 | 13MAR03 | 1.000000 .00 | 52.32 |
| 334,818.000 | | | | | | | |
| 31400FV95 | TOTAL | 1,353,325.65 | 1,353,116.68 | 208.95 L | | .00 | 208.95 L |
| 31400FVJ2 | FNMA POOL 686549 | 2033/03/01 | 5.500 | 05FEB03 | 13MAR03 | 1.000000 | |
| ** WB1E ** | 388 | 337,185.54 | 337,133.48 | 52.06 | | .00 | 52.06 |
| 333,177.000 | | | | | | | |
| ** WB1E ** | 389 | 337,370.74 | 337,318.65 | 05FEB03 52.09 | 13MAR03 | 1.000000 .00 | 52.09 |
| 333,360.000 | | | | | | | |
| ** WB1E ** | 390 | 337,373.77 | 337,321.69 | 05FEB03 52.08 | 13MAR03 | 1.000000 .00 | 52.08 |
| 333,363.000 | | | | | | | |
| ** WB1E ** | 391 | 337,379.85 | 337,327.76 | 05FEB03 52.09 | 13MAR03 | 1.000000 .00 | 52.09 |
| 333,369.000 | | | | | | | |



STATE STREET

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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|--------------|--------------|---------------------|-----------------|---------------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET BAS SECTY GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | NET BAS SECTY GN/LS | NET BAS SECTY GN/LS |
| 31400FWJ2 | TOTAL | 1,349,309.90 | 1,349,101.58 | 208.32 L | | .00 | 208.32 L |
| 31400FXS1 | FNMA POOL 686589 | 2018/02/01 | 5.500 | 12DEC03 | 16DEC03 | 1.000000 | |
| ** WB1E ** | 465 | 30,467.84 | 30,122.72 | 345.12 | | .00 | 345.12 |
| 29,352.230 | | | | | | | |
| ** WB1E ** | 669 | 460,221.87 | 455,008.80 | 12DEC03 5,213.07 | 16DEC03 | 1.000000 .00 | 5,213.07 |
| 443,370.330 | | | | | | | |
| 31400FXS1 | TOTAL | 490,689.71 | 485,131.52 | 5,558.19 L | | .00 | 5,558.19 L |
| 31400GL7B | FNMA POOL 687150 | 2018/02/01 | 5.500 | 12DEC03 | 16DEC03 | 1.000000 | |
| ** WB1E ** | 664 | 666,832.67 | 659,279.26 | 7,553.41 | | .00 | 7,553.41 |
| 642,415.840 | | | | | | | |
| ** WB1E ** | 670 | 74,343.52 | 73,501.41 | 12DEC03 842.11 | 16DEC03 | 1.000000 .00 | 842.11 |
| 71,621.350 | | | | | | | |
| 31400GL7B | TOTAL | 741,176.19 | 732,780.67 | 8,395.52 L | | .00 | 8,395.52 L |
| 31400GM77 | FNMA POOL 687182 | 2033/02/01 | 6.000 | 07APR03 | 14MAY03 | 1.000000 | |
| ** WB1E ** | 613 | 198,846.64 | 198,952.25 | -105.61 | | .00 | -105.61 |
| 193,113.580 | | | | | | | |
| 31400GPE9 | FNMA POOL 687221 | 2033/03/01 | 6.000 | 07APR03 | 14MAY03 | 1.000000 | |
| ** WB1E ** | 614 | 52,633.36 | 52,661.32 | -27.96 | | .00 | -27.96 |
| 51,115.860 | | | | | | | |
| ** WB1E ** | 615 | 54,715.31 | 54,744.37 | 07APR03 -29.06 | 14MAY03 | 1.000000 .00 | -29.06 |
| 53,137.780 | | | | | | | |
| 31400GPE9 | TOTAL | 107,348.67 | 107,485.69 | -57.02 L | | .00 | -57.02 L |



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ATTACHMENT O

| ASSET ID SM SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-----------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 31400CX8 ** WBIE ** | FNMA POOL 687494 492 41,291.280 41,220.31 | 2018/06/01 | 4.500 41,781.61 | 23JUL03 -561.30 | 18AUG03 | 1.000000 .00 | -561.30 |
| 31400HB93 ** WBIE ** | FNMA POOL 687764 216 534,730.000 550,445.93 | 2033/02/01 | 6.000 553,829.82 | 10JAN03 -3,383.89 | 13FEB03 | 1.000000 .00 | -3,383.89 |
| ** WBIE ** | 217 1,000,000.000 1,029,375.00 | | 1,035,703.12 | 10JAN03 -6,328.12 | 13FEB03 | 1.000000 .00 | -6,328.12 |
| ** WBIE ** | 218 948,081.000 975,930.88 | | 981,930.46 | 10JAN03 -5,999.58 | 13FEB03 | 1.000000 .00 | -5,999.58 |
| ** WBIE ** | 219 1,000,000.000 1,029,375.00 | | 1,035,703.13 | 10JAN03 -6,328.13 | 13FEB03 | 1.000000 .00 | -6,328.13 |
| ** WBIE ** | 220 1,000,000.000 1,029,375.00 | | 1,035,703.13 | 10JAN03 -6,328.13 | 13FEB03 | 1.000000 .00 | -6,328.13 |
| ** WBIE ** | 221 1,000,000.000 1,029,375.00 | | 1,035,703.13 | 10JAN03 -6,328.13 | 13FEB03 | 1.000000 .00 | -6,328.13 |
| 31400HB93 ----- TOTAL | 5,643,876.81 | | 5,678,572.79 | -34,695.98 L | | .00 | -34,695.98 L |
| 31400HCT0 ** WB2M ** | FNMA POOL 687782 063 999,908.000 1,016,773.31 | 2033/03/01 | 5.500 1,012,554.98 | 11FEB03 4,218.33 | 13FEB03 | 1.000000 .00 | 4,218.33 |
| 31400HDAB ** WBIE ** | FNMA POOL 687797 392 332,098.000 336,093.55 | 2033/03/01 | 5.500 336,041.64 | 05FEB03 51.89 | 13MAR03 | 1.000000 .00 | 51.89 |
| ** WBIE ** | 393 334,148.000 338,168.22 | | 338,118.81 | 05FEB03 52.21 | 13MAR03 | 1.000000 .00 | 52.21 |
| ** WBIE ** | 394 336,099.63 | | 336,047.74 | 05FEB03 51.89 | 13MAR03 | 1.000000 .00 | 51.89 |



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| ASSET ID SM SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-----------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 31400HDAB ----- TOTAL | 332,104.000 1,010,361.40 | | 1,010,205.41 | 155.99 L | | .00 | 155.99 L |
| 31400HE25 ** WBIE ** | FNMA POOL 687853 212 148,492.820 153,222.48 | 2032/12/01 | 6.000 153,780.88 | 24MAR03 -557.60 | 13MAY03 | 1.000000 .00 | -557.60 |
| 31400HE6 ** WBIE ** | FNMA POOL 687929 493 333,827.680 341,677.85 | 2018/02/01 | 5.500 344,450.54 | 31JUL03 -4,772.69 | 18AUG03 | 1.000000 .00 | -4,772.69 |
| ** WBIE ** | 494 333,827.680 341,677.85 | | 344,450.54 | 31JUL03 -4,772.69 | 18AUG03 | 1.000000 .00 | -4,772.69 |
| ** WBIE ** | 495 333,827.680 341,677.85 | | 344,450.54 | 31JUL03 -4,772.69 | 18AUG03 | 1.000000 .00 | -4,772.69 |
| ** WBIE ** | 496 333,828.560 341,678.75 | | 344,451.45 | 31JUL03 -4,772.70 | 18AUG03 | 1.000000 .00 | -4,772.70 |
| ** WBIE ** | 497 333,828.560 341,678.75 | | 344,451.45 | 31JUL03 -4,772.70 | 18AUG03 | 1.000000 .00 | -4,772.70 |
| ** WBIE ** | 732 175,275.370 179,397.88 | | 181,793.42 | 31JUL03 -2,396.34 | 18AUG03 | 1.000000 .00 | -2,396.34 |
| ** WBIE ** | 733 499,592.150 511,348.37 | | 518,170.74 | 31JUL03 -6,830.37 | 18AUG03 | 1.000000 .00 | -6,830.37 |
| ** WBIE ** | 734 721,024.490 737,979.83 | | 747,837.58 | 31JUL03 -9,857.75 | 18AUG03 | 1.000000 .00 | -9,857.75 |



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SUMMARY REALIZED GAIN/LOSS REPORT JANUARY 1, 2003 TO DECEMBER 31, 2003

ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|--------------|------------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | | NET BAS SECTY GN/LS |
| | SHARES/PAR | BASE | BASE | BASE | | | |
| 31400HHE6 | TOTAL | 3,137,108.33 | 3,180,056.26 | -42,947.93 L | | .00 | -42,947.93 L |
| 31400HKV4 | FNMA POOL 688008 | | 2033/03/01 6.000 | 15OCT03 | 13NOV03 | 1.000000 | |
| WBIE | 244 | 726,172.94 | 727,226.73 | -1,053.79 | | .00 | -1,053.79 |
| | 709,922.370 | | | | | | |
| WBIE | 273 | 1,022,890.11 | 1,024,374.49 | -1,484.38 | 13NOV03 | 1.000000 | -1,484.38 |
| | 999,999.500 | | | | | .00 | |
| WBIE | 281 | 1,022,890.11 | 1,024,374.49 | -1,484.38 | 13NOV03 | 1.000000 | -1,484.38 |
| | 999,999.500 | | | | | .00 | |
| WBIE | 283 | 1,022,890.11 | 1,024,374.49 | -1,484.38 | 13NOV03 | 1.000000 | -1,484.38 |
| | 999,999.500 | | | | | .00 | |
| 31400HKV4 | TOTAL | 3,794,843.27 | 3,800,350.20 | -5,506.93 L | | .00 | -5,506.93 L |
| 31400HKX0 | FNMA POOL 688010 | | 2033/03/01 6.000 | 10JAN03 | 13FEB03 | 1.000000 | |
| WBIE | 222 | 728,403.25 | 730,642.19 | -2,238.94 | | .00 | -2,238.94 |
| | 707,617.000 | | | | | | |
| WBIE | 223 | 301,074.69 | 302,000.12 | -925.43 | 10JAN03 | 1.000000 | -925.43 |
| | 292,483.000 | | | | 13FEB03 | .00 | |
| WBIE | 224 | 1,029,375.00 | 1,032,539.06 | -3,164.06 | 10JAN03 | 1.000000 | -3,164.06 |
| | 1,000,000.000 | | | | 13FEB03 | .00 | |
| WBIE | 225 | 1,029,375.00 | 1,032,539.06 | -3,164.06 | 10JAN03 | 1.000000 | -3,164.06 |
| | 1,000,000.000 | | | | 13FEB03 | .00 | |
| WBIE | 226 | 1,029,375.00 | 1,032,539.06 | -3,164.06 | 10JAN03 | 1.000000 | -3,164.06 |
| | 1,000,000.000 | | | | 13FEB03 | .00 | |

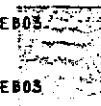


STATE STREET

FOR PUBLIC DISCLOSURE

SUMMARY REALIZED GAIN/LOSS REPORT JANUARY 1, 2003 TO DECEMBER 31, 2003

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|--------------|------------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | | NET BAS SECTY GN/LS |
| | SHARES/PAR | BASE | BASE | BASE | | | |
| 31400HKX0 | TOTAL | 4,117,602.94 | 4,130,259.49 | -12,656.55 L | | .00 | -12,656.55 L |
| 31400HQ4B | FNMA POOL 688175 | | 2018/03/01 5.500 | 12DEC03 | 24DEC03 | 1.000000 | |
| WBIE | 652 | 574,718.72 | 568,208.72 | 6,510.00 | | .00 | 6,510.00 |
| | 553,674.760 | | | | | | |
| WBIE | 658 | 46,357.32 | 45,832.22 | 525.10 | 12DEC03 | 1.000000 | 525.10 |
| | 44,659.900 | | | | 24DEC03 | .00 | |
| 31400HQ4B | TOTAL | 621,076.04 | 614,040.94 | 7,035.10 L | | .00 | 7,035.10 L |
| 31400HTN6 | FNMA POOL 688252 | | 2033/02/01 5.500 | 28JAN03 | 13FEB03 | 1.000000 | |
| WBIE | 227 | 82,206.25 | 81,769.16 | 437.09 | | .00 | 437.09 |
| | 81,085.000 | | | | | | |
| WBIE | 228 | 82,289.39 | 81,851.84 | 437.55 | 28JAN03 | 1.000000 | 437.55 |
| | 81,167.000 | | | | 13FEB03 | .00 | |
| WBIE | 229 | 82,456.67 | 82,018.24 | 438.43 | 28JAN03 | 1.000000 | 438.43 |
| | 81,332.000 | | | | 13FEB03 | .00 | |
| WBIE | 230 | 82,372.52 | 81,934.54 | 437.98 | 28JAN03 | 1.000000 | 437.98 |
| | 81,249.000 | | | | 13FEB03 | .00 | |
| 31400HTH6 | TOTAL | 329,324.83 | 327,573.78 | 1,751.05 L | | .00 | 1,751.05 L |
| 31400HTL7 | FNMA POOL 688255 | | 2033/02/01 5.500 | 28JAN03 | 13FEB03 | 1.000000 | |
| WBIE | 231 | 82,255.93 | 81,818.57 | 437.36 | | .00 | 437.36 |
| | 81,134.000 | | | | | | |
| WBIE | 232 | 82,172.80 | 81,735.88 | 436.92 | 28JAN03 | 1.000000 | 436.92 |
| | 81,052.000 | | | | 13FEB03 | .00 | |
| WBIE | 233 | 82,339.07 | 81,901.26 | 437.81 | 28JAN03 | 1.000000 | 437.81 |
| | 81,216.000 | | | | 13FEB03 | .00 | |
| WBIE | | | | 28JAN03 | 13FEB03 | 1.000000 | |



STATE STREET

FOR PUBLIC DISCLOSURE

ATTACHMENT O

| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT SELL RATE BASE CURR GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|--|---|--|--------------------------------------|
| | 234 81,298.000 | 82,422.20 | 81,983.95 | 438.25 | 438.25 |
| 31400HTL7 | TOTAL | 329,190.00 | 327,439.66 | 1,750.34 L | 1,750.34 L |
| 31400HY3 | FNMA POOL 688427 | 2033/02/01 5.500 | 10APR03 | 14APR03 1.000000 | |
| WB2N | 058 1,015,992.49 | 1,016,773.66 | -781.17 | .00 | -781.17 |
| | 999,900.400 | | | | |
| 31400HY64 | FNMA POOL 688433 | 2033/03/01 5.500 | 10APR03 | 14APR03 1.000000 | |
| WB2N | 059 1,015,993.04 | 1,016,774.21 | -781.17 | .00 | -781.17 |
| | 999,900.980 | | | | |
| 31400HZ55 | FNMA POOL 688453 | 2033/03/01 5.500 | 10APR03 | 14APR03 1.000000 | |
| WB2N | 054 1,015,992.60 | 1,016,773.78 | -781.18 | .00 | -781.18 |
| | 999,900.640 | | | | |
| 31400HZT3 | FNMA POOL 688454 | 2033/03/01 5.500 | 05FEB03 | 13MAR03 1.000000 | |
| WB1E | 395 338,024.51 | 337,972.32 | 52.19 | .00 | 52.19 |
| | 334,006.000 | | | | |
| WB1E | 396 336,711.91 | 336,659.92 | 51.99 | 1.000000 | 51.99 |
| | 332,709.000 | | | | |
| WB1E | 397 338,979.87 | 338,927.53 | 52.34 | 1.000000 | 52.34 |
| | 334,950.000 | | | | |
| WB1E | 398 338,030.58 | 337,978.39 | 52.19 | 1.000000 | 52.19 |
| | 334,012.000 | | | | |
| 31400HZT3 | TOTAL | 1,351,746.87 | 1,351,530.16 | 208.71 L | 208.71 L |
| 31400HY46 | FNMA POOL 688539 | 2033/03/01 5.500 | 09MAY03 | 14JUL03 1.000000 | |
| WB1E | 446 129,262.00 | 129,735.20 | -473.20 | .00 | -473.20 |
| | 126,186.210 | | | | |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT SELL RATE BASE CURR GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|--|---|--|--------------------------------------|
| 31400H5L3 | FNMA POOL 688551 | 2033/03/01 5.500 | 05FEB03 | 13MAR03 1.000000 | |
| WB1E | 543 335,940.13 | 335,888.26 | 51.87 | .00 | 51.87 |
| | 331,946.400 | | | | |
| WB1E | 544 335,935.08 | 335,883.22 | 51.86 | 1.000000 | 51.86 |
| | 331,941.410 | | | | |
| WB1E | 545 336,979.42 | 336,927.38 | 52.04 | 1.000000 | 52.04 |
| | 332,973.330 | | | | |
| 31400H5L3 | TOTAL | 1,008,854.43 | 1,008,698.86 | 155.77 L | 155.77 L |
| 31400JEL9 | FNMA POOL 688739 | 2018/06/01 5.000 | 07JUL03 | 18AUG03 1.000000 | |
| WB1E | 566 1,027,949.72 | 1,017,891.58 | 10,078.14 | .00 | 10,078.14 |
| | 1,000,000.940 | | | | |
| WB1E | 581 1,027,949.72 | 1,017,891.58 | 10,078.14 | 1.000000 | 10,078.14 |
| | 1,000,000.940 | | | | |
| WB1E | 591 977,050.29 | 966,736.65 | 10,313.64 | 1.000000 | 10,313.64 |
| | 949,745.120 | | | | |
| 31400JEL9 | TOTAL | 3,032,989.73 | 3,002,519.81 | 30,469.92 L | 30,469.92 L |
| 31400JFY0 | FNMA POOL 688783 | 2018/02/01 5.500 | 12DEC03 | 16DEC03 1.000000 | |
| WB1E | 654 212,421.00 | 210,015.72 | 2,406.16 | .00 | 2,406.16 |
| | 204,643.820 | | | | |
| 31400JCB9 | FNMA POOL 688794 | 2033/03/01 6.000 | 11FEB03 | 13FEB03 1.000000 | |
| WB2N | 895 1,035,625.00 | 1,033,828.12 | 1,796.88 | .00 | 1,796.88 |
| | 1,000,000.000 | | | | |
| WB2N | 896 1,035,625.00 | 1,033,828.12 | 1,796.88 | 1.000000 | 1,796.88 |
| | 1,000,000.000 | | | | |
| WB2N | 897 1,035,625.00 | 1,033,828.12 | 1,796.88 | 1.000000 | 1,796.88 |
| | 1,000,000.000 | | | | |



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ATTACHMENT 0

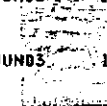
| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS | STL DT SELL RATE BASE CURR GN/LS | NET SECTY GN/LS NET BAS SECTY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|--|--|
| ** WB2N ** | 098 932,062.50 | | 930,445.31 | 11FEB03 1,617.19 | 13FEB03 1.000000 | 1,617.19 |
| 900,000.000 | | | | | .00 | |
| 31400JGB9 | TOTAL | 4,038,937.50 | 4,031,929.67 | 7,007.83 L | .00 | 7,007.83 L |
| 31400JN39 | FNMA POOL 689010 | 2028/05/01 | 5.500 | 06AUG03 | 16DEC03 | 1.000000 |
| ** WB1E ** | 251 645,100.30 | | 648,248.61 | -3,148.33 | .00 | -3,148.33 |
| 649,975.110 | | | | | | |
| 31400JQF9 | FNMA POOL 689054 | 2033/05/01 | 6.000 | 15OCT03 | 21NOV03 | 1.000000 |
| ** WB1E ** | 596 90,538.24 | | 90,752.60 | -214.36 | .00 | -214.36 |
| 88,512.140 | | | | | | |
| 31400JXB0 | FNMA POOL 689274 | 2033/03/01 | 5.500 | 05FEB03 | 13MAR03 | 1.000000 |
| ** WB1E ** | 399 336,443.72 | | 336,391.77 | 51.95 | .00 | 51.95 |
| 332,444.000 | | | | | | |
| ** WB1E ** | 400 336,448.78 | | 336,396.83 | 05FEB03 51.95 | 13MAR03 1.000000 | 51.95 |
| 332,449.000 | | | | | .00 | |
| ** WB1E ** | 401 336,596.53 | | 336,544.57 | 05FEB03 51.96 | 13MAR03 1.000000 | 51.96 |
| 332,595.000 | | | | | .00 | |
| ** WB1E ** | 402 337,845.38 | | 337,793.22 | 05FEB03 52.16 | 13MAR03 1.000000 | 52.16 |
| 333,829.000 | | | | | .00 | |
| 31400JXB0 | TOTAL | 1,347,334.41 | 1,347,126.39 | 208.02 L | .00 | 208.02 L |
| 31400JXL8 | FNMA POOL 689283 | 2033/03/01 | 5.500 | 05FEB03 | 13MAR03 | 1.000000 |
| ** WB1E ** | 403 335,508.60 | | 335,456.80 | 51.80 | .00 | 51.80 |
| 331,520.000 | | | | | | |
| ** WB1E ** | 404 336,879.90 | | 336,827.89 | 05FEB03 52.01 | 13MAR03 1.000000 | 52.01 |
| 332,875.000 | | | | | .00 | |
| ** WB1E ** | 405 336,820.19 | | 336,768.19 | 05FEB03 52.00 | 13MAR03 1.000000 | 52.00 |
| 332,816.000 | | | | | .00 | |



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|-------------------------|--|-------------------------------------|-------------------------------------|---|--|--|
| ** WB1E ** | 406 336,885.97 | | 336,833.96 | 05FEB03 52.01 | 13MAR03 1.000000 | 52.01 |
| 332,881.000 | | | | | .00 | |
| 31400JXL8 | TOTAL | 1,346,094.66 | 1,345,886.84 | 207.82 L | .00 | 207.82 L |
| 31400JXM6 | FNMA POOL 689284 | 2033/03/01 | 5.500 | 05FEB03 | 13MAR03 | 1.000000 |
| ** WB1E ** | 407 337,187.56 | | 337,135.50 | 52.06 | .00 | 52.06 |
| 333,179.000 | | | | | | |
| ** WB1E ** | 408 337,363.65 | | 337,311.57 | 05FEB03 52.08 | 13MAR03 1.000000 | 52.08 |
| 333,353.000 | | | | | .00 | |
| ** WB1E ** | 409 337,371.75 | | 337,319.67 | 05FEB03 52.08 | 13MAR03 1.000000 | 52.08 |
| 333,361.000 | | | | | .00 | |
| ** WB1E ** | 410 337,373.77 | | 337,321.68 | 05FEB03 52.09 | 13MAR03 1.000000 | 52.09 |
| 333,363.000 | | | | | .00 | |
| 31400JXM6 | TOTAL | 1,349,296.73 | 1,349,088.42 | 208.31 L | .00 | 208.31 L |
| 31400J4DB | FNMA POOL 689420 | 2033/02/01 | 5.500 | 28JAN03 | 13FEB03 | 1.000000 |
| ** WB1E ** | 235 1,013,828.13 | | 1,008,437.50 | 5,390.63 | .00 | 5,390.63 |
| 1,000,000.000 | | | | | | |
| ** WB1E ** | 236 1,013,828.13 | | 1,008,437.50 | 28JAN03 5,390.63 | 13FEB03 1.000000 | 5,390.63 |
| 1,000,000.000 | | | | | .00 | |
| 31400J4DB | TOTAL | 2,027,656.26 | 2,016,875.00 | 10,781.26 L | .00 | 10,781.26 L |
| 31400KDN3 | FNMA POOL 689609 | 2018/05/01 | 4.500 | 06MAY03 | 17JUN03 | 1.000000 |
| ** WB1E ** | 462 489,633.94 | | 483,768.27 | 5,865.67 | .00 | 5,865.67 |
| 481,286.630 | | | | | | |
| ** WB1E ** | 463 1,017,343.15 | | 1,005,155.66 | 08MAY03 12,187.49 | 17JUN03 1.000000 | 12,187.49 |
| 999,999.410 | | | | | .00 | |
| ** WB1E ** | 464 1,017,343.15 | | 1,005,155.65 | 08MAY03 12,187.50 | 17JUN03 1.000000 | 12,187.50 |
| | | | | | .00 | |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| | 999,999.410 | | | | | | |
| ** WBIE ** | 465 1,017,343.15 | | 1,005,155.64 | 08MAY03 12,187.49 | 17JUN03 | 1.000000 .00 | 12,187.49 |
| | 999,999.410 | | | | | | |
| ** WBIE ** | 466 953,461.64 | | 942,039.43 | 08MAY03 11,422.21 | 17JUN03 | 1.000000 .00 | 11,422.21 |
| | 937,206.968 | | | | | | |
| 31400KDW3 | TOTAL | 4,495,125.03 | 4,441,274.67 | 53,850.36 L | | .00 | 53,850.36 L |
| 31400KDPB | FNMA POOL 689610 | | 2018/05/01 5.000 | 16MAY03 | 17JUN03 | 1.000000 | |
| ** WBIE ** | 468 337,692.22 | | 331,474.52 | 6,217.70 | | .00 | 6,217.70 |
| | 326,174.198 | | | | | | |
| 31400KDW3 | FNMA POOL 689617 | | 2018/06/01 4.500 | 03NOV03 | 18NOV03 | 1.000000 | |
| ** WB2J ** | 249 316,587.28 | | 324,593.38 | -8,006.10 | | .00 | -8,006.10 |
| | 318,028.358 | | | | | | |
| ** WB2J ** | CXL 249 -316,587.28 | | -324,593.38 | 8,006.10 | 18NOV03 | 1.000000 .00 | 8,006.10 |
| | -318,028.358 | | | | | | |
| ** WB2J ** | 397 313,957.17 | | 321,896.75 | -7,939.58 | 18NOV03 | 1.000000 .00 | -7,939.58 |
| | 315,386.268 | | | | | | |
| ** WB2J ** | 578 2,642.09 | | 2,700.41 | -58.52 | 25NOV03 | 1.000000 .00 | -58.52 |
| | 2,642.098 | | | | | | |
| 31400KDW3 | TOTAL | 316,599.24 | 324,597.36 | -7,998.18 L | | .00 | -7,998.18 L |
| 31400KFR2 | FNMA POOL 689676 | | 2033/05/01 5.500 | 10SEP03 | 15OCT03 | 1.000000 | |
| ** WBIE ** | 329 432,818.65 | | 431,317.22 | 1,501.43 | | .00 | 1,501.43 |
| | 431,873.938 | | | | | | |



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|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 31400KFTB | FNMA POOL 689678 | | 2032/04/01 6.500 | 28AUG03 | 15SEP03 | 1.000000 | |
| ** WBIE ** | 741 449,248.82 | | 453,015.22 | -3,767.28 | | .00 | -3,767.28 |
| | 434,416.768 | | | | | | |
| 31400KHL3 | FNMA POOL 689735 | | 2033/03/01 5.500 | 05FEB03 | 13MAR03 | 1.000000 | |
| ** WBIE ** | 411 337,186.55 | | 337,134.49 | 52.06 | | .00 | 52.06 |
| | 333,178.088 | | | | | | |
| ** WBIE ** | 412 337,336.33 | | 337,284.25 | 52.08 | 13MAR03 | 1.000000 .00 | 52.08 |
| | 333,326.088 | | | | | | |
| ** WBIE ** | 413 337,342.48 | | 337,298.32 | 52.08 | 13MAR03 | 1.000000 .00 | 52.08 |
| | 333,332.088 | | | | | | |
| ** WBIE ** | 414 337,361.63 | | 337,309.54 | 52.09 | 13MAR03 | 1.000000 .00 | 52.09 |
| | 333,351.088 | | | | | | |
| 31400KHL3 | TOTAL | 1,349,226.91 | 1,349,018.60 | 208.31 L | | .00 | 208.31 L |
| 31400KJE7 | FNMA POOL 689761 | | 2033/03/01 5.500 | 05FEB03 | 13MAR03 | 1.000000 | |
| ** WBIE ** | 415 337,193.63 | | 337,141.57 | 52.06 | | .00 | 52.06 |
| | 333,185.088 | | | | | | |
| ** WBIE ** | 416 337,371.75 | | 337,319.66 | 52.09 | 13MAR03 | 1.000000 .00 | 52.09 |
| | 333,361.088 | | | | | | |
| 31400KJE7 | TOTAL | 674,565.38 | 674,461.23 | 104.15 L | | .00 | 104.15 L |
| 31400KNB9 | FNMA POOL 689854 | | 2018/05/01 4.500 | 03NOV03 | 18NOV03 | 1.000000 | |
| ** WB2J ** | 258 304,630.64 | | 312,335.95 | -7,705.31 | | .00 | -7,705.31 |
| | 306,017.288 | | | | | | |
| ** WB2J ** | CXL 258 -304,630.64 | | -312,335.95 | 7,705.31 | 18NOV03 | 1.000000 .00 | 7,705.31 |
| | -306,017.288 | | | | | | |
| ** WB2J ** | 392 303,310.12 | | 310,982.03 | -7,671.91 | 18NOV03 | 1.000000 .00 | -7,671.91 |
| | 304,698.758 | | | | | | |

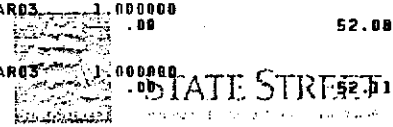


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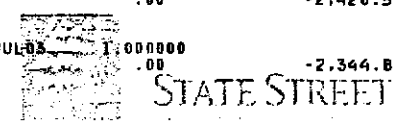
ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|--------------|--------------|-------------------|--------------------|---------------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | SECTY GN/LS | GN/LS | NET BAS SECTY GN/LS | NET BAS SECTY GN/LS |
| WB2J | 557 1,326.530 | 1,326.53 | 1,355.91 | 25NOV03 -29.38 | 25NOV03 | 1.000000 .00 | -29.38 |
| 31400KMB9 | TOTAL | 304,636.65 | 312,337.94 | -7,701.29 L | | .00 | -7,701.29 L |
| 31400K4A1 | FNMA POOL 690317 | 2033/04/01 | 5.500 | 10APR03 | 14APR03 | 1.000000 | |
| WB2N | 047 999,900.460 | 1,015,992.59 | 1,016,773.77 | -781.18 | | .00 | -781.18 |
| 31400K6W1 | FNMA POOL 690385 | 2018/05/01 | 4.500 | 15SEP03 | 18SEP03 | 1.000000 | |
| WB1Q | 788 326,780.120 | 326,167.41 | 328,894.31 | -2,726.90 | | .00 | -2,726.90 |
| 31400LDUS | FNMA POOL 690515 | 2033/08/01 | 5.500 | 23JUL03 | 13AUG03 | 1.000000 | |
| WB1E | 255 215,107.490 | 218,199.66 | 221,426.27 | -3,226.61 | | .00 | -3,226.61 |
| WB1E | CXL 255 -215,107.490 | -218,199.66 | -221,426.27 | 3,226.61 | 23JUL03 13AUG03 | 1.000000 .00 | 3,226.61 |
| 31400LDUS | TOTAL | .00 | .00 | .00 L | | .00 | .00 L |
| 31400LE1G | FNMA POOL 690547 | 2018/08/01 | 4.500 | 18JUL03 | 28AUG03 | 1.000000 | |
| WB1Q | 054 563,409.000 | 565,345.72 | 549,323.78 | 16,021.94 | | .00 | 16,021.94 |
| 31400N3R9 | FNMA POOL 693008 | 2018/05/01 | 5.000 | 16MAY03 | 17JUN03 | 1.000000 | |
| WB1E | 467 269,161.040 | 274,524.54 | 269,469.91 | 5,054.63 | | .00 | 5,054.63 |
| 31400PAB1 | FNMA POOL 693102 | 2033/03/01 | 5.500 | 05FEB03 | 13MAR03 | 1.000000 | |
| WB1E | 417 333,281.000 | 337,290.79 | 337,238.71 | 52.08 | | .00 | 52.08 |
| WB1E | 418 333,287.000 | 337,296.86 | 337,244.78 | 52.08 | 05FEB03 13MAR03 | 1.000000 .00 | 52.08 |
| WB1E | 419 337,511.41 | 337,511.41 | 337,459.30 | 52.11 | 05FEB03 13MAR03 | 1.000000 .00 | 52.11 |



FOR PUBLIC DISCLOSURE

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|--------------|--------------|-------------------|--------------------|---------------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | SECTY GN/LS | GN/LS | NET BAS SECTY GN/LS | NET BAS SECTY GN/LS |
| | 333,499.000 | | | | | | |
| WB1E | 421 333,906.000 | 337,923.31 | 337,871.13 | 52.10 | 05FEB03 13MAR03 | 1.000000 .00 | 52.10 |
| 31400PAB1 | TOTAL | 1,350,022.37 | 1,349,813.92 | 208.45 L | | .00 | 208.45 L |
| 31400PAF2 | FNMA POOL 693106 | 2033/03/01 | 5.500 | 05FEB03 | 13MAR03 | 1.000000 | |
| WB1E | 420 332,292.000 | 336,289.89 | 336,237.96 | 51.93 | | .00 | 51.93 |
| WB1E | 422 333,271.000 | 337,280.67 | 337,228.60 | 52.07 | 05FEB03 13MAR03 | 1.000000 .00 | 52.07 |
| WB1E | 424 334,055.000 | 338,074.10 | 338,021.90 | 52.20 | 05FEB03 13MAR03 | 1.000000 .00 | 52.20 |
| WB1E | 477 333,266.000 | 337,275.61 | 337,223.53 | 52.08 | 05FEB03 13MAR03 | 1.000000 .00 | 52.08 |
| 31400PAF2 | TOTAL | 1,348,920.27 | 1,348,711.99 | 208.28 L | | .00 | 208.28 L |
| 31400PDT9 | FNMA POOL 693214 | 2018/07/01 | 4.500 | 23JUL03 | 18AUG03 | 1.000000 | |
| WB1E | 498 909,910.600 | 908,346.69 | 920,715.79 | -12,369.10 | | .00 | -12,369.10 |
| WB1E | 500 928,049.660 | 926,454.57 | 939,070.25 | -12,615.68 | 23JUL03 18AUG03 | 1.000000 .00 | -12,615.68 |
| 31400PDT9 | TOTAL | 1,834,801.26 | 1,859,786.04 | -24,984.78 L | | .00 | -24,984.78 L |
| 31400PHV0 | FNMA POOL 693344 | 2033/02/01 | 1.000 | 08JUL03 | 23JUL03 | 1.000000 | |
| WB2F | 385 980,251.820 | 1,009,659.38 | 1,012,079.94 | -2,420.56 | | .00 | -2,420.56 |
| WB2F | 405 72,936.030 | 72,936.03 | 75,280.89 | -2,344.86 | 25JUL03 25JUL03 | 1.000000 .00 | -2,344.86 |



FOR PUBLIC DISCLOSURE

ATTACHMENT O

| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECTY BASE SECTY | STL DT BASE CURR | SELL RATE GN/L\$ | NET SECTY NET BAS SECTY | GN/L\$ GN/L\$ | |
|-------------------------|--|-------------------------------------|-------------------------------------|-------------------------------------|---------------------|---------------------|----------------------------|------------------|-------------|
| 31400PHV0 | TOTAL | | 1,082,595.41 | 1,087,360.83 | | | -4,765.42 L | .00 | -4,765.42 L |
| 31400PLV5 | FNMA POOL 693440 | 2033/03/01 | 5.500 | 05FEB03 | 13MAR03 | 1.000000 | | | |
| WBIE | 423 | | 337,179.46 | 337,127.41 | 52.05 | .00 | | 52.05 | |
| | 333,171.000 | | | | | | | | |
| WBIE | 425 | | 337,353.53 | 337,301.45 | 52.00 | 1.000000 | | 52.00 | |
| | 333,343.000 | | | | | .00 | | | |
| WBIE | 426 | | 337,188.57 | 337,136.51 | 52.06 | 1.000000 | | 52.06 | |
| | 333,180.000 | | | | | .00 | | | |
| WBIE | 427 | | 337,380.86 | 337,328.77 | 52.09 | 1.000000 | | 52.09 | |
| | 333,370.000 | | | | | .00 | | | |
| 31400PLV5 | TOTAL | | 1,349,102.42 | 1,348,894.14 | | | 208.28 L | .00 | 208.28 L |
| 31400PYR0 | FNMA POOL 693020 | 2033/03/01 | 5.500 | 05FEB03 | 13MAR03 | 1.000000 | | | |
| WBIE | 428 | | 331,492.000 | 335,480.24 | 51.79 | .00 | | 51.79 | |
| WBIE | 429 | | 336,937.59 | 336,885.57 | 52.02 | 1.000000 | | 52.02 | |
| | 332,932.000 | | | | | .00 | | | |
| WBIE | 430 | | 331,498.000 | 335,486.34 | 51.80 | 1.000000 | | 51.80 | |
| WBIE | 431 | | 338,182.39 | 338,130.17 | 52.22 | 1.000000 | | 52.22 | |
| | 334,162.000 | | | | | .00 | | | |
| 31400PYR0 | TOTAL | | 1,346,086.58 | 1,345,878.75 | | | 207.83 L | .00 | 207.83 L |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECTY BASE SECTY | STL DT BASE CURR | SELL RATE GN/L\$ | NET SECTY NET BAS SECTY | GN/L\$ GN/L\$ | |
|-------------------------|--|-------------------------------------|-------------------------------------|-------------------------------------|---------------------|---------------------|----------------------------|------------------|---------------|
| 31400PYYS | FNMA POOL 693827 | 2033/03/01 | 6.000 | 07FEB03 | 13MAR03 | 1.000000 | | | |
| WBIE | 003 | | 31,978,437.50 | 32,243,632.01 | -265,195.31 | .00 | | -265,195.31 | |
| | 31,000,000.000 | | | | | | | | |
| WBIE | 433 | | 31,978,437.50 | 32,243,632.01 | -265,195.31 | 1.000000 | | -265,195.31 | |
| | 31,000,000.000 | | | | | .00 | | | |
| WBIE | CXL 433 | | -31,978,437.50 | -32,243,632.01 | 265,195.31 | 1.000000 | | 265,195.31 | |
| | -31,000,000.000 | | | | | .00 | | | |
| 31400PYYS | TOTAL | | 31,978,437.50 | 32,243,632.01 | | | -265,195.31 L | .00 | -265,195.31 L |
| 31400PZ32 | FNMA POOL 693842 | 2033/03/01 | 5.500 | 05FEB03 | 13MAR03 | 1.000000 | | | |
| WBIE | 432 | | 331,796.000 | 335,787.92 | 51.04 | .00 | | 51.04 | |
| WBIE | 434 | | 335,792.98 | 335,741.14 | 51.04 | 1.000000 | | 51.04 | |
| | 331,801.000 | | | | | .00 | | | |
| WBIE | 435 | | 336,991.23 | 336,939.20 | 52.03 | 1.000000 | | 52.03 | |
| | 332,905.000 | | | | | .00 | | | |
| WBIE | 436 | | 336,997.30 | 336,945.27 | 52.03 | 1.000000 | | 52.03 | |
| | 332,991.000 | | | | | .00 | | | |
| 31400PZ32 | TOTAL | | 1,345,569.43 | 1,345,361.69 | | | 207.74 L | .00 | 207.74 L |
| 31400P2A2 | FNMA POOL 693849 | 2033/03/01 | 5.500 | 10APR03 | 14APR03 | 1.000000 | | | |
| WB2N | 071 | | 81,279.86 | 81,336.11 | -56.25 | .00 | | -56.25 | |
| | 79,992.490 | | | | | | | | |
| 31400P2S3 | FNMA POOL 693805 | 2032/10/01 | 6.000 | 14APR03 | 12JUN03 | 1.000000 | | | |
| WBIE | 156 | | 323,418.66 | 323,443.19 | -24.53 | .00 | | -24.53 | |
| | 313,927.270 | | | | | | | | |
| WBIE | 157 | | 512,167.54 | 512,206.38 | -38.04 | 000000 | | | |
| | 497,136.920 | | | | | .00 | | | |



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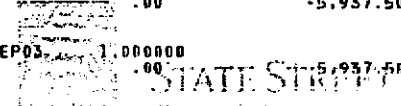
ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|------------|--------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | | | |
| 31400P2S3 | TOTAL | | 835,586.20 | | | | -63.37 L |
| | | | 835,649.57 | | | .00 | -63.37 L |
| 31400P7G4 | FNMA POOL 693995 | 2033/03/01 | 6.000 | 07APR03 | 14MAY03 | 1.000000 | |
| WBIE | 618 | | 56,148.82 | | | .00 | -29.82 |
| | 54,529.960 | | 56,178.64 | | | | |
| 31400QFY4 | FNMA POOL 694183 | 2033/02/01 | 6.000 | 06FEB03 | 13MAR03 | 1.000000 | |
| WBIE | 748 | | 25,747.60 | | | .00 | -205.82 |
| | 24,971.630 | | 25,973.42 | | | | |
| 31400QH97 | FNMA POOL 694256 | 2033/03/01 | 5.500 | 06AUG03 | 15SEP03 | 1.000000 | |
| WBIE | 342 | | 645,097.73 | | | .00 | -3,148.30 |
| | 649,972.520 | | 648,246.03 | | | | |
| WBIE | 342 | | -645,097.73 | | | 1.000000 | 3,148.30 |
| | -649,972.520 | | -648,246.03 | | | .00 | |
| 31400QH97 | TOTAL | | .00 | | | .00 | .00 L |
| | | | .00 | | | .00 | .00 L |
| 31400QMU4 | FNMA POOL 694371 | 2033/03/01 | 5.500 | 30APR03 | 12JUN03 | 1.000000 | |
| WBIE | 158 | | 198,235.78 | | | .00 | 2,243.04 |
| | 193,992.200 | | 195,992.74 | | | | |
| WBIE | 159 | | 718,369.03 | | | 1.000000 | 8,128.34 |
| | 702,991.100 | | 710,240.69 | | | .00 | |
| WBIE | 160 | | 616,423.84 | | | 1.000000 | 6,974.81 |
| | 603,227.440 | | 609,448.23 | | | .00 | |
| WBIE | 161 | | 1,021,773.14 | | | 1.000000 | 11,561.35 |
| | 999,900.320 | | 1,010,211.79 | | | .00 | |
| WBIE | 162 | | 1,021,773.14 | | | 1.000000 | 11,561.35 |
| | 999,900.320 | | 1,010,211.79 | | | .00 | |
| WBIE | 163 | | 1,021,773.14 | | | 1.000000 | 11,561.35 |
| | 999,900.320 | | 1,010,211.79 | | | .00 | |



FOR PUBLIC DISCLOSURE

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|------------|---------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | | | |
| WBIE | 166 | | 1,021,773.14 | | | 1.000000 | 11,561.35 |
| | 999,900.320 | | 1,010,211.79 | | | .00 | |
| 31400QMU4 | TOTAL | | 5,620,120.41 | | | .00 | 63,591.59 L |
| | | | 5,556,528.82 | | | | |
| 31400QY31 | FNMA POOL 694730 | 2033/04/01 | 5.500 | 21MAY03 | 14JUL03 | 1.000000 | |
| WBIE | 449 | | 440,012.56 | | | .00 | 2,129.53 |
| | 425,904.470 | | 437,883.03 | | | | |
| 31400QZ05 | FNMA POOL 694783 | 2033/04/01 | 5.500 | 28AUG03 | 26SEP03 | 1.000000 | |
| WBIE | 521 | | 378,292.35 | | | .00 | -2,257.40 |
| | 380,193.320 | | 380,549.75 | | | | |
| 31400Q3A9 | FNMA POOL 694793 | 2033/03/01 | 5.500 | 05FEB03 | 13MAR03 | 1.000000 | |
| WBIE | 437 | | 336,480.15 | | | .00 | 51.95 |
| | 332,480.000 | | 336,428.20 | | | | |
| WBIE | 438 | | 336,486.22 | | | 1.000000 | 51.95 |
| | 332,486.000 | | 336,434.27 | | | .00 | |
| WBIE | 439 | | 336,609.69 | | | 1.000000 | 51.97 |
| | 332,608.000 | | 336,557.72 | | | .00 | |
| WBIE | 440 | | 337,985.09 | | | 1.000000 | 52.17 |
| | 333,888.000 | | 337,852.92 | | | .00 | |
| 31400Q3A9 | TOTAL | | 1,347,481.15 | | | .00 | 208.04 L |
| | | | 1,347,273.11 | | | | |
| 31400RDND | FNMA POOL 695008 | 2033/03/01 | 6.000 | 14OCT03 | 13NOV03 | 1.000000 | |
| WBIE | 191 | | 1,023,695.66 | | | .00 | 1,328.26 |
| | 1,000,099.560 | | 1,022,367.40 | | | | |
| 31400RH95 | FNMA POOL 695156 | 2033/03/01 | 5.500 | 28AUG03 | 15SEP03 | 1.000000 | |
| WBIE | 339 | | 994,999.49 | | | .00 | -5,937.50 |
| | 999,999.490 | | 1,000,936.99 | | | | |
| WBIE | 339 | | -994,999.49 | | | 1.000000 | 5,937.50 |
| | -999,999.490 | | -1,000,936.99 | | | .00 | |



FOR PUBLIC DISCLOSURE

ATTACHMENT O

| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|-------------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| ** WBIE ** | 340 666,655.410 | 663,322.13 | | 667,280.40 | 28AUG03 -3,958.27 | 15SEP03 | 1.000000 .00 | -3,958.27 |
| ** WBIE ** | CXL 340 -666,655.410 | -663,322.13 | | -667,280.40 | 28AUG03 3,958.27 | 15SEP03 | 1.000000 .00 | 3,958.27 |
| ** WBIE ** | 523 999,999.490 | 994,999.49 | | 1,000,936.99 | 28AUG03 -5,937.50 | 25SEP03 | 1.000000 .00 | -5,937.50 |
| 31400RH95 | TOTAL | 994,999.49 | | 1,000,936.99 | -5,937.50 L | | .00 | -5,937.50 L |
| 31400RL25 | FNMA POOL 695245 | | 2033/03/01 | 5.500 | 10APR03 | 14APR03 | 1.000000 | |
| ** WB2N ** | 056 999,900.000 | 1,015,992.14 | | 1,016,773.31 | -781.17 | | .00 | -781.17 |
| 31400RQD6 | FNMA POOL 695352 | | 2033/02/01 | 5.500 | 05FEB03 | 13MAR03 | 1.000000 | |
| ** WBIE ** | 441 332,928.000 | 336,933.54 | | 336,881.52 | 52.02 | | .00 | 52.02 |
| ** WBIE ** | 442 332,934.000 | 336,939.61 | | 336,887.59 | 05FEB03 52.02 | 13MAR03 | 1.000000 .00 | 52.02 |
| 31400RQD6 | TOTAL | 673,873.15 | | 673,769.11 | 104.04 L | | .00 | 104.04 L |
| 31400RQ53 | FNMA POOL 695365 | | 2033/03/01 | 5.500 | 05FEB03 | 13MAR03 | 1.000000 | |
| ** WBIE ** | 443 333,069.000 | 337,076.24 | | 337,024.20 | 52.04 | | .00 | 52.04 |
| ** WBIE ** | 444 332,243.000 | 336,240.30 | | 336,188.38 | 05FEB03 51.92 | 13MAR03 | 1.000000 .00 | 51.92 |
| ** WBIE ** | 445 333,540.000 | 337,552.90 | | 337,500.79 | 05FEB03 52.11 | 13MAR03 | 1.000000 .00 | 52.11 |
| ** WBIE ** | 446 333,528.000 | 337,548.76 | | 337,488.65 | 05FEB03 52.11 | 13MAR03 | 1.000000 .00 | 52.11 |



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| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|-------------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 31400RQ53 | TOTAL | 1,348,410.20 | | 1,348,202.02 | 208.18 L | | .00 | 208.18 L |
| 31400RQ71 | FNMA POOL 695366 | | 2033/03/01 | 5.500 | 05FEB03 | 13MAR03 | 1.000000 | |
| ** WBIE ** | 447 332,600.000 | 336,601.59 | | 336,549.63 | 51.96 | | .00 | 51.96 |
| ** WBIE ** | 448 333,254.000 | 337,263.46 | | 337,211.39 | 05FEB03 52.07 | 13MAR03 | 1.000000 .00 | 52.07 |
| ** WBIE ** | 449 333,260.000 | 337,269.53 | | 337,217.46 | 05FEB03 52.07 | 13MAR03 | 1.000000 .00 | 52.07 |
| 31400RQ71 | TOTAL | 1,011,134.58 | | 1,010,978.48 | 156.18 L | | .00 | 156.18 L |
| 31400RUE9 | FNMA POOL 695481 | | 2033/04/01 | 5.500 | 05FEB03 | 13MAR03 | 1.000000 | |
| ** WBIE ** | 450 333,581.000 | 337,594.48 | | 337,542.27 | 52.13 | | .00 | 52.13 |
| ** WBIE ** | 451 333,927.000 | 337,944.56 | | 337,892.38 | 05FEB03 52.18 | 13MAR03 | 1.000000 .00 | 52.18 |
| ** WBIE ** | 452 334,007.000 | 338,025.52 | | 337,973.33 | 05FEB03 52.19 | 13MAR03 | 1.000000 .00 | 52.19 |
| ** WBIE ** | 453 334,019.000 | 338,037.67 | | 337,985.48 | 05FEB03 52.19 | 13MAR03 | 1.000000 .00 | 52.19 |
| 31400RUE9 | TOTAL | 1,351,602.15 | | 1,351,393.46 | 208.69 L | | .00 | 208.69 L |
| 31400RUF6 | FNMA POOL 695482 | | 2033/03/01 | 5.500 | 05FEB03 | 13MAR03 | 1.000000 | |
| ** WBIE ** | 454 332,688.000 | 336,682.56 | | 336,630.58 | 51.98 | | .00 | 51.98 |
| ** WBIE ** | 455 333,284.000 | 337,295.85 | | 337,243.77 | 05FEB03 52.08 | 13MAR03 | 1.000000 .00 | 52.08 |
| ** WBIE ** | | | | | 05FEB03 | 13MAR03 | 1.000000 | |



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ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/L |
|-------------|-------------------------|--------------|--------------|------------------|----------------|-----------|--------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/L | BASE CURR GN/L | GN/L | NET BAS SECTY GN/L |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/L | BASE CURR GN/L | GN/L | NET BAS SECTY GN/L |
| 31400RUF6 | TOTAL | | | | | | |
| | 456 | 338,426.29 | 338,374.04 | 52.25 | | .00 | 52.25 |
| 334,403.000 | | | | | | | |
| WB1E | 458 | 338,414.14 | 338,361.89 | 05FEB03-52.25 | 13MAR03 | 1.000000 | 52.25 |
| 334,391.000 | | | | | | .00 | |
| 31400RUG4 | TOTAL | 1,350,818.84 | 1,350,610.28 | 208.56 L | | .00 | 208.56 L |
| 31400RUG4 | FNMA POOL 695483 | 2033/03/01 | 5.500 | 05FEB03 | 13MAR03 | 1.000000 | |
| WB1E | 457 | 337,076.24 | 337,024.19 | 52.05 | | .00 | 52.05 |
| 333,069.000 | | | | | | | |
| WB1E | 459 | 337,227.03 | 337,174.97 | 05FEB03-52.06 | 13MAR03 | 1.000000 | 52.06 |
| 333,218.000 | | | | | | .00 | |
| WB1E | 460 | 337,215.90 | 337,163.83 | 05FEB03-52.07 | 13MAR03 | 1.000000 | 52.07 |
| 333,207.000 | | | | | | .00 | |
| WB1E | 461 | 337,239.17 | 337,187.10 | 05FEB03-52.07 | 13MAR03 | 1.000000 | 52.07 |
| 333,230.000 | | | | | | .00 | |
| 31400RUG4 | TOTAL | 1,348,758.34 | 1,348,550.09 | 208.25 L | | .00 | 208.25 L |
| 31400RUN9 | FNMA POOL 695489 | 2033/03/01 | 5.500 | 05FEB03 | 13MAR03 | 1.000000 | |
| WB1E | 462 | 337,114.69 | 337,062.64 | 52.05 | | .00 | 52.05 |
| 333,107.000 | | | | | | | |
| WB1E | 463 | 338,312.94 | 338,260.71 | 05FEB03-52.23 | 13MAR03 | 1.000000 | 52.23 |
| 334,291.000 | | | | | | .00 | |
| WB1E | 464 | 337,120.77 | 337,068.72 | 05FEB03-52.05 | 13MAR03 | 1.000000 | 52.05 |
| 333,113.000 | | | | | | .00 | |
| WB1E | 465 | 338,323.06 | 338,270.83 | 05FEB03-52.23 | 13MAR03 | 1.000000 | 52.23 |
| 334,301.000 | | | | | | .00 | |



STATE STREET

FOR PUBLIC DISCLOSURE

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/L |
|-------------|-------------------------|--------------|--------------|------------------|----------------|-----------|--------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/L | BASE CURR GN/L | GN/L | NET BAS SECTY GN/L |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/L | BASE CURR GN/L | GN/L | NET BAS SECTY GN/L |
| 31400RUN9 | TOTAL | | | | | | |
| | 466 | 1,350,871.46 | 1,350,662.90 | 208.56 L | | .00 | 208.56 L |
| 31400RUU3 | FNMA POOL 695495 | 2033/03/01 | 5.500 | 05FEB03 | 13MAR03 | 1.000000 | |
| WB1E | 466 | 337,354.55 | 337,302.46 | 52.09 | | .00 | 52.09 |
| 333,344.000 | | | | | | | |
| WB1E | 467 | 337,357.58 | 337,305.50 | 05FEB03-52.08 | 13MAR03 | 1.000000 | 52.08 |
| 333,347.000 | | | | | | .00 | |
| WB1E | 468 | 337,358.59 | 337,306.51 | 05FEB03-52.08 | 13MAR03 | 1.000000 | 52.08 |
| 333,348.000 | | | | | | .00 | |
| WB1E | 470 | 337,568.08 | 337,515.97 | 05FEB03-52.11 | 13MAR03 | 1.000000 | 52.11 |
| 333,555.000 | | | | | | .00 | |
| 31400RUU3 | TOTAL | 1,349,638.80 | 1,349,430.44 | 208.36 L | | .00 | 208.36 L |
| 31400RW23 | FNMA POOL 695565 | 2033/03/01 | 5.500 | 05FEB03 | 13MAR03 | 1.000000 | |
| WB1E | 469 | 337,413.24 | 337,361.15 | 52.09 | | .00 | 52.09 |
| 333,402.000 | | | | | | | |
| WB1E | 471 | 338,514.33 | 338,462.07 | 05FEB03-52.26 | 13MAR03 | 1.000000 | 52.26 |
| 334,490.000 | | | | | | .00 | |
| WB1E | 472 | 338,596.31 | 338,544.03 | 05FEB03-52.28 | 13MAR03 | 1.000000 | 52.28 |
| 334,571.000 | | | | | | .00 | |
| WB1E | 474 | 338,607.44 | 338,555.16 | 05FEB03-52.28 | 13MAR03 | 1.000000 | 52.28 |
| 334,582.000 | | | | | | .00 | |
| 31400RW23 | TOTAL | 1,353,131.32 | 1,352,922.41 | 208.91 L | | .00 | 208.91 L |



STATE STREET

FOR PUBLIC DISCLOSURE

ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------------|--------------|--------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | | NET SECTY GN/LS |
| | SHARES/PAR BASE PRINCIPAL NET | BASE | BASE | BASE | | | NET BAS SECTY GN/LS |
| 31400R6P1 | FNMA POOL 695778 | 2018/04/01 | 5.000 | 16APR03 | 21APR03 | 1.000000 | |
| ** WB2N ** | 120 | 1,027,006.66 | 1,024,897.50 | 2,109.16 | | .00 | 2,109.16 |
| | 999,900.000 | | | | | | |
| ** WB2N ** | 121 | 1,027,006.66 | 1,024,897.50 | 2,109.16 | 16APR03 | 21APR03 | 1.000000 |
| | 999,900.000 | | | | | .00 | 2,109.16 |
| 31400R6P1 | TOTAL | 2,054,013.32 | 2,049,795.00 | 4,218.32 L | | .00 | 4,218.32 L |
| 31400SAG4 | FNMA POOL 695807 | 2018/05/01 | 4.500 | 03NOV03 | 18NOV03 | 1.000000 | |
| ** WB2J ** | 255 | 321,095.14 | 329,216.94 | -8,121.80 | | .00 | -8,121.80 |
| | 322,556.730 | | | | | | |
| ** WB2J ** | CXL 255 | -321,095.14 | -329,216.94 | 8,121.80 | 03NOV03 | 18NOV03 | 1.000000 |
| | -322,556.730 | | | | | .00 | 8,121.80 |
| ** WB2J ** | 393 | 318,016.11 | 326,060.02 | -8,043.91 | 03NOV03 | 18NOV03 | 1.000000 |
| | 319,463.600 | | | | | .00 | -8,043.91 |
| ** WB2J ** | 572 | 3,093.05 | 3,161.54 | -68.49 | 25NOV03 | 25NOV03 | 1.000000 |
| | 3,093.050 | | | | | .00 | -68.49 |
| 31400SAG4 | TOTAL | 321,109.16 | 329,221.56 | -8,112.40 L | | .00 | -8,112.40 L |
| 31400SC20 | FNMA POOL 695808 | 2018/05/01 | 5.500 | 16JUL03 | 18AUG03 | 1.000000 | |
| ** WB1E ** | 499 | 408,221.77 | 408,899.57 | -677.80 | | .00 | -677.80 |
| | 394,357.630 | | | | | | |
| 31400SC25 | FNMA POOL 695889 | 2018/05/01 | 5.000 | 08JUL03 | 25AUG03 | 1.000000 | |
| ** WB1E ** | 736 | 291,670.06 | 292,032.47 | -354.41 | | .00 | -354.41 |
| | 283,526.670 | | | | | | |
| ** WB1E ** | 081 | 172,260.95 | 175,326.56 | -3,065.61 | 12AUG03 | 18AUG03 | 1.000000 |
| | 170,600.100 | | | | | .00 | -3,065.61 |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------------|--------------|--------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | | NET SECTY GN/LS |
| | SHARES/PAR BASE PRINCIPAL NET | BASE | BASE | BASE | | | NET BAS SECTY GN/LS |
| 31400SC25 | TOTAL | 463,939.01 | 467,359.03 | -3,420.02 L | | .00 | -3,420.02 L |
| 31400SD50 | FNMA POOL 695922 | 2018/05/01 | 5.000 | 16OCT03 | 20OCT03 | 1.000000 | |
| ** WB2N ** | 774 | 1,017,071.00 | 1,016,250.69 | 820.31 | | .00 | 820.31 |
| | 1,000,000.700 | | | | | | |
| 31400SGH6 | FNMA POOL 694000 | 2033/03/01 | 5.500 | 05FEB03 | 13MAR03 | 1.000000 | |
| ** WB1E ** | 479 | 336,836.39 | 336,704.30 | 52.01 | | .00 | 52.01 |
| | 332,832.000 | | | | | | |
| ** WB1E ** | 480 | 336,842.46 | 336,790.45 | 52.01 | 05FEB03 | 13MAR03 | 1.000000 |
| | 332,838.000 | | | | | .00 | 52.01 |
| ** WB1E ** | 481 | 336,989.20 | 336,937.10 | 52.02 | 05FEB03 | 13MAR03 | 1.000000 |
| | 332,983.000 | | | | | .00 | 52.02 |
| ** WB1E ** | 482 | 339,009.22 | 338,956.07 | 52.35 | 05FEB03 | 13MAR03 | 1.000000 |
| | 334,979.000 | | | | | .00 | 52.35 |
| 31400SGH6 | TOTAL | 1,349,677.27 | 1,349,460.00 | 208.39 L | | .00 | 208.39 L |
| 31400SJC4 | FNMA POOL 696059 | 2033/04/01 | 5.500 | 10APR03 | 14APR03 | 1.000000 | |
| ** WB2N ** | 053 | 1,015,993.11 | 1,016,774.20 | -781.17 | | .00 | -781.17 |
| | 999,900.940 | | | | | | |
| 31400SY37 | FNMA POOL 696530 | 2033/03/01 | 5.500 | 05FEB03 | 13MAR03 | 1.000000 | |
| ** WB1E ** | 483 | 337,778.59 | 337,726.44 | 52.15 | | .00 | 52.15 |
| | 333,763.000 | | | | | | |
| ** WB1E ** | 484 | 338,610.48 | 338,550.20 | 52.28 | 05FEB03 | 13MAR03 | 1.000000 |
| | 334,505.000 | | | | | .00 | 52.28 |
| ** WB1E ** | 485 | 337,704.66 | 337,732.51 | 52.15 | 05FEB03 | 13MAR03 | 1.000000 |
| | 333,769.000 | | | | | .00 | 52.15 |

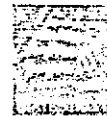


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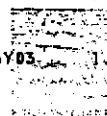
| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|------------|--------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | | | |
| 31400SY37 | TOTAL | | | | | | |
| | 1,014,173.73 | | 1,014,017.15 | 156.58 L | | .00 | 156.58 L |
| 31400SY78 | FNMA POOL 696534 | 2033/03/01 | 5.500 | 05FEB03 | 13MAR03 | 1.000000 | |
| WB1E | 486 | 336,986.17 | 336,934.14 | 52.03 | | .00 | 52.03 |
| | 332,980.000 | | | | | | |
| WB1E | 487 | 338,205.66 | 338,153.45 | 52.21 | 13MAR03 | 1.000000 | 52.21 |
| | 334,185.000 | | | | | .00 | |
| WB1E | 488 | 338,216.80 | 338,164.58 | 52.22 | 13MAR03 | 1.000000 | 52.22 |
| | 334,196.000 | | | | | .00 | |
| 31400SY78 | TOTAL | | | | | | |
| | 1,013,408.63 | | 1,013,252.17 | 156.46 L | | .00 | 156.46 L |
| 31400S3W7 | FNMA POOL 696613 | 2018/05/01 | 4.500 | 15SEP03 | 18SEP03 | 1.000000 | |
| WB1Q | 786 | 318,320.85 | 320,982.16 | -2,661.31 | | .00 | -2,661.31 |
| | 318,918.820 | | | | | | |
| 31400S3Z0 | FNMA POOL 696616 | 2018/05/01 | 4.500 | 15SEP03 | 18SEP03 | 1.000000 | |
| WB1Q | 787 | 324,006.28 | 326,715.13 | -2,708.85 | | .00 | -2,708.85 |
| | 324,614.930 | | | | | | |
| 31400S4M6 | FNMA POOL 696676 | 2033/04/01 | 5.500 | 05FEB03 | 13MAR03 | 1.000000 | |
| WB1E | 473 | 337,376.81 | 337,324.72 | 52.09 | | .00 | 52.09 |
| | 333,366.000 | | | | | | |
| WB1E | 475 | 337,382.88 | 337,330.79 | 52.09 | 13MAR03 | 1.000000 | 52.09 |
| | 333,372.000 | | | | | .00 | |
| WB1E | 476 | 337,385.92 | 337,333.83 | 52.09 | 13MAR03 | 1.000000 | 52.09 |
| | 333,375.000 | | | | | .00 | |
| WB1E | 478 | 337,386.93 | 337,334.84 | 52.09 | 13MAR03 | 1.000000 | 52.09 |
| | 333,376.000 | | | | | .00 | |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|--------------|--------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | | | |
| 31400S4M6 | TOTAL | | | | | | |
| | 1,349,532.54 | | 1,349,324.18 | 208.36 L | | .00 | 208.36 L |
| 31400TLH8 | FNMA POOL 697028 | 2018/05/01 | 4.500 | 15SEP03 | 18SEP03 | 1.000000 | |
| WB1Q | 784 | 311,398.37 | 314,001.79 | -2,603.42 | | .00 | -2,603.42 |
| | 311,983.340 | | | | | | |
| 31400TL19 | FNMA POOL 697031 | 2033/05/01 | 5.500 | 28AUG03 | 15OCT03 | 1.000000 | |
| WB1E | 336 | 415,078.28 | 417,555.19 | -2,476.91 | | .00 | -2,476.91 |
| | 417,164.100 | | | | | | |
| 31400TL70 | FNMA POOL 697050 | 2018/05/01 | 5.000 | 12AUG03 | 18AUG03 | 1.000000 | |
| WB1E | 532 | 709,431.10 | 722,056.39 | -12,625.29 | | .00 | -12,625.29 |
| | 702,624.430 | | | | | | |
| WB1E | 533 | 1,009,687.27 | 1,027,656.01 | -17,968.74 | 18AUG03 | 1.000000 | -17,968.74 |
| | 999,999.770 | | | | | .00 | |
| WB1E | 534 | 1,009,687.27 | 1,027,656.01 | -17,968.74 | 18AUG03 | 1.000000 | -17,968.74 |
| | 999,999.770 | | | | | .00 | |
| 31400TL70 | TOTAL | | | | | | |
| | 2,728,805.64 | | 2,777,368.41 | -48,562.77 L | | .00 | -48,562.77 L |
| 31400TMG9 | FNMA POOL 697059 | 2018/05/01 | 5.000 | 25FEB03 | 19MAY03 | 1.000000 | |
| WB1E | 375 | 1,017,500.00 | 1,014,375.00 | 3,125.00 | | .00 | 3,125.00 |
| | 1,000,000.000 | | | | | | |
| WB1E | 374 | 1,017,500.00 | 1,014,375.00 | 3,125.00 | 19MAY03 | 1.000000 | 3,125.00 |
| | 1,000,000.000 | | | | | .00 | |
| WB1E | 368 | 1,017,187.50 | 1,014,375.00 | 2,812.50 | 19MAY03 | 1.000000 | 2,812.50 |
| | 1,000,000.000 | | | | | .00 | |
| WB1E | 369 | 1,017,187.50 | 1,014,375.00 | 2,812.50 | 19MAY03 | 1.000000 | 2,812.50 |
| | 1,000,000.000 | | | | | .00 | |
| WB1E | 370 | 1,017,187.50 | 1,014,375.00 | 2,812.50 | 19MAY03 | 1.000000 | 2,812.50 |
| | 1,000,000.000 | | | | | .00 | |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | DATE DATE | RAT RATE | TRD DT LOCAL SECY GN/LS BASE | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|--------------|--------------|------------------------------------|---------------------------|--------------------|--------------------------------------|
| WB1E | 371 1,017,187.50 | 26FEB03 | 1,014,375.00 | 2,812.50 | 19MAY03 | 1.000000 .00 | 2,812.50 |
| WB1E | 372 1,017,187.50 | 26FEB03 | 1,014,375.00 | 2,812.50 | 19MAY03 | 1.000000 .00 | 2,812.50 |
| WB1E | 376 1,017,187.50 | 26FEB03 | 1,014,375.00 | 2,812.50 | 19MAY03 | 1.000000 .00 | 2,812.50 |
| 31400TMC9 | TOTAL | | 8,115,000.00 | 23,125.00 L | | .00 | 23,125.00 L |
| 31400TMS3 | FNMA POOL 697069 | 25FEB03 | 5.000 | 3,125.00 | 19MAY03 | 1.000000 .00 | 3,125.00 |
| WB1E | 295 1,017,500.00 | | 1,014,375.00 | | | | |
| WB1E | 294 1,017,500.00 | 25FEB03 | 1,014,375.00 | 3,125.00 | 19MAY03 | 1.000000 .00 | 3,125.00 |
| 31400TMS3 | TOTAL | | 2,028,750.00 | 6,250.00 L | | .00 | 6,250.00 L |
| 31400TND5 | FNMA POOL 697088 | 10APR03 | 5.500 | -781.17 | 14APR03 | 1.000000 .00 | -781.17 |
| WB2N | 052 999,900.000 | | 1,016,773.31 | | | | |
| 31400TN45 | FNMA POOL 697111 | 10APR03 | 5.500 | -781.17 | 14APR03 | 1.000000 .00 | -781.17 |
| WB2N | 055 999,900.000 | | 1,016,773.31 | | | | |
| 31400TSX4 | FNMA POOL 697234 | 10SEP03 | 5.500 | 676.26 | 15OCT03 | 1.000000 .00 | 676.26 |
| WB1E | 324 194,519.640 | | 194,945.15 | | | | |
| 31400TWV5 | FNMA POOL 697360 | 29APR03 | 5.500 | 5,938.09 | 14MAY03 | 1.000000 .00 | 5,938.09 |
| WB1E | 621 500,050.000 | | 508,144.30 | | | | |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | DATE DATE | RAT RATE | TRD DT LOCAL SECY GN/LS BASE | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|--------------|--------------|------------------------------------|---------------------------|--------------------|--------------------------------------|
| 31400T2A4 | FNMA POOL 697469 | 05FEB03 | 5.500 | 51.93 | 13MAR03 | 1.000000 .00 | 51.93 |
| WB1E | 489 332,342.000 | | 338,280.50 | | | | |
| WB1E | 490 333,680.000 | 05FEB03 | 337,640.45 | 52.14 | 13MAR03 | 1.000000 .00 | 52.14 |
| WB1E | 491 333,692.000 | 05FEB03 | 337,654.59 | 52.14 | 13MAR03 | 1.000000 .00 | 52.14 |
| WB1E | 492 333,722.000 | 05FEB03 | 337,684.95 | 52.14 | 13MAR03 | 1.000000 .00 | 52.14 |
| 31400T2A4 | TOTAL | | 1,349,270.50 | 208.35 L | | .00 | 208.35 L |
| 31400T2L8 | FNMA POOL 697479 | 07APR03 | 6.000 | -36.35 | 14MAY03 | 1.000000 .00 | -36.35 |
| WB1E | 617 66,469.070 | | 68,478.72 | | | | |
| 31400T3T2 | FNMA POOL 697510 | 10APR03 | 5.500 | -703.06 | 14APR03 | 1.000000 .00 | -703.06 |
| WB2N | 045 999,901.000 | | 1,016,496.21 | | | | |
| 31400UAD6 | FNMA POOL 697604 | 16MAY03 | 5.000 | 7,051.61 | 17JUN03 | 1.000000 .00 | 7,051.61 |
| WB1E | 470 369,920.560 | | 375,931.77 | | | | |
| 31400UAF1 | FNMA POOL 697606 | 31JUL03 | 5.500 | -11,276.90 | 18AUG03 | 1.000000 .00 | -11,276.90 |
| WB1E | 738 824,826.470 | | 855,497.65 | | | | |
| 31400UJES | FNMA POOL 697861 | 15SEP03 | 4.500 | -2,709.00 | 18SEP03 | 1.000000 .00 | -2,709.00 |
| WB1Q | 794 324,813.090 | | 326,913.07 | | | | |

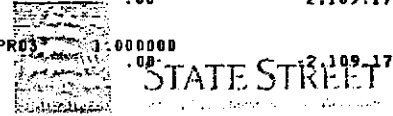


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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 31400UJF2 | FNMA POOL 697862 | 2018/05/01 | 4.500 | 23JUL03 | 02SEP03 | 1.000000 | |
| WB1E ** | 161 746,675.720 | | 755,542.49 | -10,150.12 | | .00 | -10,150.12 |
| WB1E ** | 501 48,827.330 | | 49,407.15 | 23JUL03 -663.74 | 18AUG03 | 1.000000 .00 | -663.74 |
| WB2J ** | 251 308,730.350 | | 315,105.09 | 03NOV03 -7,773.67 | 18NOV03 | 1.000000 .00 | -7,773.67 |
| WB2J ** | CXL 251 -308,730.350 | | -315,105.09 | 03NOV03 7,773.67 | 18NOV03 | 1.000000 .00 | 7,773.67 |
| WB2J ** | 398 306,765.990 | | 313,100.17 | 03NOV03 -7,724.21 | 18NOV03 | 1.000000 .00 | -7,724.21 |
| WB2J ** | 566 1,964.360 | | 2,007.86 | 25NOV03 -43.50 | 25NOV03 | 1.000000 .00 | -43.50 |
| 31400UJF2 | TOTAL | | 1,120,057.67 | -18,581.57 L | | .00 | -18,581.57 L |
| 31400UR08 | FNMA POOL 698084 | 2018/03/01 | 5.500 | 16JUL03 | 20AUG03 | 1.000000 | |
| WB1E ** | 845 1,000,000.590 | | 1,037,188.11 | -2,031.25 | | .00 | -2,031.25 |
| 31400V047 | FNMA POOL 698975 | 2018/04/01 | 5.000 | 16APR03 | 21APR03 | 1.000000 | |
| WB2N ** | 153 999,900.060 | | 1,024,897.58 | 2,109.17 | | .00 | 2,109.17 |
| WB2N ** | CXL 153 -999,900.060 | | -1,024,897.58 | 16APR03 -2,109.17 | 21APR03 | 1.000000 .00 | -2,109.17 |
| WB2N ** | 184 999,900.060 | | 1,024,897.58 | 16APR03 2,109.17 | 21APR03 | 1.000000 .00 | 2,109.17 |
| WB2N ** | CXL 184 -999,900.060 | | -1,024,897.58 | 16APR03 -2,109.17 | 21APR03 | 1.000000 .00 | -2,109.17 |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| WB1E ** | 752 299,969.720 | | 304,844.23 | 16MAY03 5,718.17 | 17JUN03 | 1.000000 .00 | 5,718.17 |
| WB1E ** | CXL 752 -299,969.720 | | -304,844.23 | 16MAY03 -5,718.17 | 17JUN03 | 1.000000 .00 | -5,718.17 |
| 31400V047 | TOTAL | | .00 | .00 L | | .00 | .00 L |
| 31400V054 | FNMA POOL 698974 | 2018/03/01 | 5.500 | 14MAY03 | 19MAY03 | 1.000000 | |
| WB1E ** | 202 501,308.660 | | 519,167.78 | 2,800.28 | | .00 | 2,800.28 |
| WB1E ** | 204 501,306.860 | | 519,165.92 | 14MAY03 2,800.27 | 19MAY03 | 1.000000 .00 | 2,800.27 |
| WB1E ** | 205 915,371.560 | | 944,906.60 | 14MAY03 8,188.28 | 19MAY03 | 1.000000 .00 | 8,188.28 |
| 31400V054 | TOTAL | | 1,983,240.30 | 13,788.83 L | | .00 | 13,788.83 L |
| 31400VRY0 | FNMA POOL 699003 | 2018/06/01 | 5.500 | 16JUL03 | 18AUG03 | 1.000000 | |
| WB1E ** | 592 113,067.770 | | 117,237.14 | -194.33 | | .00 | -194.33 |
| 31400V708 | FNMA POOL 699392 | 2018/04/01 | 5.000 | 16MAY03 | 17JUN03 | 1.000000 | |
| WB1E ** | 469 416,890.910 | | 423,665.39 | 7,946.98 | | .00 | 7,946.98 |
| 31400WBR0 | FNMA POOL 699448 | 2033/04/01 | 5.500 | 10APR03 | 14APR03 | 1.000000 | |
| WB2N ** | 057 999,900.000 | | 1,016,773.31 | -781.17 | | .00 | -781.17 |
| 31400WDC2 | FNMA POOL 699503 | 2018/04/01 | 5.500 | 16JUL03 | 20AUG03 | 1.000000 | |
| WB1E ** | 846 30,579.090 | | 31,716.25 | -62.11 | | .00 | -62.11 |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|--------------|--------------|-------------------|-----------------|---------------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | NET BAS SECTY GN/LS | NET BAS SECTY GN/LS |
| 31400WD20 | FNMA POOL 699520 | 2018/06/01 | 4.500 | 03NOV03 | 18NOV03 | 1.000000 | |
| WB2J | 252 | 315,779.50 | 323,765.16 | -7,985.66 | .00 | -7,985.66 | |
| | 317,216.890 | | | | | | |
| WB2J | CXL 252 | -315,779.50 | -323,765.16 | 7,985.66 | .00 | 7,985.66 | |
| | -317,216.890 | | | | | | |
| WB2J | 395 | 314,039.96 | 321,981.63 | -7,941.67 | .00 | -7,941.67 | |
| | 315,469.430 | | | | | | |
| WB2J | 565 | 1,747.46 | 1,786.16 | -38.70 | .00 | -38.70 | |
| | 1,747.460 | | | | | | |
| 31400WD20 | TOTAL | 315,787.42 | 323,767.79 | -7,980.37 L | .00 | -7,980.37 L | |
| 31400WD23 | FNMA POOL 699521 | 2018/06/01 | 5.000 | 08JUL03 | 18AUG03 | 1.000000 | |
| WB1E | 735 | 231,383.80 | 231,313.51 | 70.29 | .00 | 70.29 | |
| | 224,917.420 | | | | | | |
| WB1E | 736 | 1,028,750.71 | 1,028,438.21 | 312.50 | .00 | 312.50 | |
| | 1,000,008.690 | | | | | | |
| WB1E | 737 | 1,028,750.71 | 1,028,438.21 | 312.50 | .00 | 312.50 | |
| | 1,000,008.690 | | | | | | |
| WB1E | 739 | 548,281.18 | 548,114.55 | 166.55 | .00 | 166.55 | |
| | 532,958.540 | | | | | | |
| WB1E | 740 | 1,028,750.71 | 1,028,438.21 | 312.50 | .00 | 312.50 | |
| | 1,000,008.690 | | | | | | |
| 31400WD23 | TOTAL | 3,865,917.03 | 3,864,742.69 | 1,174.34 L | .00 | 1,174.34 L | |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|--------------|--------------|-------------------|-----------------|---------------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | NET BAS SECTY GN/LS | NET BAS SECTY GN/LS |
| 31400WFY1 | FNMA POOL 699503 | 2033/05/01 | 5.500 | 16JUL03 | 13AUG03 | 1.000000 | |
| WB1E | 330 | 156,134.85 | 151,429.68 | 4,705.17 | .00 | 4,705.17 | |
| | 153,638.230 | | | | | | |
| WB1E | CXL 330 | -156,134.85 | -151,429.68 | -4,705.17 | .00 | -4,705.17 | |
| | -153,638.230 | | | | | | |
| 31400WFY1 | TOTAL | .00 | .00 | .00 L | .00 | .00 L | |
| 31400WKT6 | FNMA POOL 699786 | 2018/04/01 | 4.500 | 23JUL03 | 18AUG03 | 1.000000 | |
| WB1E | 582 | 27,796.89 | 28,175.41 | -378.52 | .00 | -378.52 | |
| | 27,844.750 | | | | | | |
| 31400WML1 | FNMA POOL 699763 | 2033/04/01 | 5.500 | 10APR03 | 14APR03 | 1.000000 | |
| WB2N | 046 | 1,015,993.15 | 1,016,696.21 | -703.06 | .00 | -703.06 | |
| | 999,981.000 | | | | | | |
| 31400WHM9 | FNMA POOL 699764 | 2033/04/01 | 5.500 | 21MAY03 | 17JUL03 | 1.000000 | |
| WB1E | 530 | 343,481.54 | 343,184.81 | 376.73 | .00 | 376.73 | |
| | 332,569.120 | | | | | | |
| WB1E | 532 | 344,591.28 | 344,213.32 | 377.96 | .00 | 377.96 | |
| | 333,643.600 | | | | | | |
| 31400WHM9 | TOTAL | 688,072.82 | 687,318.13 | 754.69 L | .00 | 754.69 L | |
| 31400WS76 | FNMA POOL 699942 | 2033/01/01 | 6.000 | 07APR03 | 14MAY03 | 1.000000 | |
| WB1E | 619 | 778,287.35 | 778,620.67 | -413.32 | .00 | -413.32 | |
| | 755,770.420 | | | | | | |
| 31400X3A4 | FNMA POOL 701893 | 2018/04/01 | 5.500 | 16JUL03 | 18AUG03 | 1.000000 | |
| WB1E | 582 | 918,216.89 | 919,741.48 | -1,524.59 | .00 | -1,524.59 | |
| | 887,032.178 | | | | | | |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECY GN/LS |
|-------------|-------------------------|---------------|---------------|------------------|-----------------|--------------------|----------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECY GN/LS | BASE CURR GN/LS | NET SECY GN/LS | NET SECY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECY GN/LS | BASE CURR GN/LS | NET BAS SECY GN/LS | NET SECY GN/LS |
| 31400X4C9 | FNMA POOL 701119 | 2018/04/01 | 5.000 | 16MAY03 | 17JUN03 | 1.000000 | |
| WB1E | 472 | 360,380.11 | 353,744.67 | 6,635.44 | .00 | 6,635.44 | |
| | 348,088.240 | | | | | | |
| 31400YAC0 | FNMA POOL 701203 | 2033/05/01 | 6.000 | 17OCT03 | 13NOV03 | 1.000000 | |
| WB1E | 164 | 1,020,413.74 | 1,022,367.05 | -1,953.31 | .00 | -1,953.31 | |
| | 1,000,099.220 | | | | | | |
| 31400YAL0 | FNMA POOL 701211 | 2033/05/01 | 5.500 | 06MAR03 | 14APR03 | 1.000000 | |
| WB1E | 395 | 33,825,000.00 | 33,433,125.00 | 391,875.00 | .00 | 391,875.00 | |
| | 33,800,000.000 | | | | | | |
| WB1E | 394 | 5,089,042.50 | 5,065,625.00 | 23,437.50 | 14APR03 | 1.000000 | 23,437.50 |
| | 5,000,000.000 | | | | | | |
| 31400YAL0 | TOTAL | | | | | | |
| | 38,914,062.50 | 38,498,750.00 | | 415,312.50 L | .00 | 415,312.50 L | |
| 31400YAY2 | FNMA POOL 701223 | 2018/05/01 | 5.000 | 16APR03 | 21APR03 | 1.000000 | |
| WB2N | 151 | 1,027,006.66 | 1,024,897.50 | 2,109.16 | .00 | 2,109.16 | |
| | 999,900.000 | | | | | | |
| WB2N | 152 | 1,027,006.66 | 1,024,897.50 | 2,109.16 | 21APR03 | 1.000000 | 2,109.16 |
| | 999,900.000 | | | | | | |
| WB2N | 154 | 1,027,006.66 | 1,024,897.50 | 2,109.16 | 21APR03 | 1.000000 | 2,109.16 |
| | 999,900.000 | | | | | | |
| WB2N | 155 | 1,027,006.66 | 1,024,897.50 | 2,109.16 | 21APR03 | 1.000000 | 2,109.16 |
| | 999,900.000 | | | | | | |
| WB2N | 156 | 1,027,006.66 | 1,024,897.50 | 2,109.16 | 21APR03 | 1.000000 | 2,109.16 |
| | 999,900.000 | | | | | | |
| WB2N | 157 | 1,027,006.66 | 1,024,897.50 | 2,109.16 | 21APR03 | 1.000000 | 2,109.16 |
| | 999,900.000 | | | | | | |
| WB2N | 158 | 1,027,006.66 | 1,024,897.50 | 2,109.16 | 21APR03 | 1.000000 | 2,109.16 |
| | | | | | | | |

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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECY GN/LS |
|-------------|-------------------------|--------------|--------------|------------------|-----------------|--------------------|----------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECY GN/LS | BASE CURR GN/LS | NET SECY GN/LS | NET SECY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECY GN/LS | BASE CURR GN/LS | NET BAS SECY GN/LS | NET SECY GN/LS |
| | 999,900.000 | | | | | | |
| WB2N | 159 | 1,027,006.66 | 1,024,897.50 | 2,109.16 | 21APR03 | 1.000000 | 2,109.16 |
| | 999,900.000 | | | | | | |
| WB2N | 160 | 1,027,006.66 | 1,024,897.50 | 2,109.16 | 21APR03 | 1.000000 | 2,109.16 |
| | 999,900.000 | | | | | | |
| WB2N | 161 | 1,027,006.66 | 1,024,897.50 | 2,109.16 | 21APR03 | 1.000000 | 2,109.16 |
| | 999,900.000 | | | | | | |
| WB2N | 162 | 1,027,006.66 | 1,024,897.50 | 2,109.16 | 21APR03 | 1.000000 | 2,109.16 |
| | 999,900.000 | | | | | | |
| WB2N | 163 | 1,027,006.66 | 1,024,897.50 | 2,109.16 | 21APR03 | 1.000000 | 2,109.16 |
| | 999,900.000 | | | | | | |
| WB2N | 164 | 1,027,006.66 | 1,024,897.50 | 2,109.16 | 21APR03 | 1.000000 | 2,109.16 |
| | 999,900.000 | | | | | | |
| WB2N | 165 | 1,027,006.66 | 1,024,897.50 | 2,109.16 | 21APR03 | 1.000000 | 2,109.16 |
| | 999,900.000 | | | | | | |
| WB2N | 166 | 1,027,006.66 | 1,024,897.50 | 2,109.16 | 21APR03 | 1.000000 | 2,109.16 |
| | 999,900.000 | | | | | | |
| WB2N | 167 | 1,027,006.66 | 1,024,897.50 | 2,109.16 | 21APR03 | 1.000000 | 2,109.16 |
| | 999,900.000 | | | | | | |
| WB2N | 168 | 1,027,006.66 | 1,024,897.50 | 2,109.16 | 21APR03 | 1.000000 | 2,109.16 |
| | 999,900.000 | | | | | | |
| WB2N | 178 | 1,027,006.66 | 1,024,897.50 | 2,109.16 | 21APR03 | 1.000000 | 2,109.16 |
| | 999,900.000 | | | | | | |
| WB2N | 179 | 1,027,006.66 | 1,024,897.50 | 2,109.16 | 21APR03 | 1.000000 | 2,109.16 |
| | 999,900.000 | | | | | | |

STATE STREET

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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|----------------------------------|--|-------------------------------------|----------|---|---------------------------|--------------------|--------------------------------------|
| ** WB2N ** 180 999,900.000 | 1,027,006.66 | 1,024,897.50 | | 16APR03 2,109.16 | 21APR03 | 1.000000 .00 | 2,109.16 |
| ** WB2N ** 181 999,900.000 | 1,027,006.66 | 1,024,897.50 | | 16APR03 2,109.16 | 21APR03 | 1.000000 .00 | 2,109.16 |
| ** WB2N ** 182 999,900.000 | 1,027,006.66 | 1,024,897.50 | | 16APR03 2,109.16 | 21APR03 | 1.000000 .00 | 2,109.16 |
| ** WB2N ** 185 999,900.000 | 1,027,006.66 | 1,024,897.50 | | 16APR03 2,109.16 | 21APR03 | 1.000000 .00 | 2,109.16 |
| ** WB2N ** 188 999,900.000 | 1,027,006.66 | 1,024,897.50 | | 16APR03 2,109.16 | 21APR03 | 1.000000 .00 | 2,109.16 |
| ** WB2N ** 189 999,900.000 | 1,027,006.66 | 1,024,897.50 | | 16APR03 2,109.16 | 21APR03 | 1.000000 .00 | 2,109.16 |
| ** WB2N ** 190 999,900.000 | 1,027,006.66 | 1,024,897.50 | | 16APR03 2,109.16 | 21APR03 | 1.000000 .00 | 2,109.16 |
| ** WB2N ** 191 999,900.000 | 1,027,006.66 | 1,024,897.50 | | 16APR03 2,109.16 | 21APR03 | 1.000000 .00 | 2,109.16 |
| ** WB2N ** 192 999,900.000 | 1,027,006.66 | 1,024,897.50 | | 16APR03 2,109.16 | 21APR03 | 1.000000 .00 | 2,109.16 |
| ** WB2N ** 193 999,900.000 | 1,027,006.66 | 1,024,897.50 | | 16APR03 2,109.16 | 21APR03 | 1.000000 .00 | 2,109.16 |
| ** WB2N ** 194 999,900.000 | 1,027,006.66 | 1,024,897.50 | | 16APR03 2,109.16 | 21APR03 | 1.000000 .00 | 2,109.16 |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|----------------------------------|--|-------------------------------------|------------------|---|---------------------------|--------------------|--------------------------------------|
| 31400YAYZ | TOTAL | 30,810,199.80 | 30,746,925.00 | 63,274.80 L | | .00 | 63,274.80 L |
| 31400YE51 | FNMA POOL 701356 | | 2018/04/01 5.000 | 16APR03 | 21APR03 | 1.000000 | |
| ** WB2N ** 122 999,900.000 | 1,027,006.66 | 1,024,897.50 | | 2,109.16 | | .00 | 2,109.16 |
| 31400YE77 | FNMA POOL 701350 | | 2033/04/01 5.500 | 10APR03 | 14APR03 | 1.000000 | |
| ** WB2N ** 070 999,901.000 | 1,015,993.15 | 1,016,496.21 | | -703.06 | | .00 | -703.06 |
| 31400YR32 | FNMA POOL 701706 | | 2033/02/01 6.500 | 12MAY03 | 14MAY03 | 1.000000 | |
| ** WB1E ** 356 242,314.810 | 252,612.36 | 252,631.29 | | -18.93 | | .00 | -18.93 |
| 31400YW28 | FNMA POOL 701865 | | 2018/05/01 5.000 | 25FEB03 | 19MAY03 | 1.000000 | |
| ** WB1E ** 208 319,195.000 | 324,786.91 | 323,783.43 | | 997.48 | | .00 | 997.48 |
| 31400Y7H3 | FNMA POOL 702096 | | 2018/05/01 5.000 | 25FEB03 | 19MAY03 | 1.000000 | |
| ** WB1E ** 213 680,705.000 | 692,617.34 | 690,498.13 | | 2,127.21 | | .00 | 2,127.21 |
| 31401AAX5 | FNMA POOL 702122 | | 2018/03/01 5.500 | 16JUL03 | 18AUG03 | 1.000000 | |
| ** WB1E ** 503 107,625.790 | 111,409.51 | 111,594.49 | | -184.98 | | .00 | -184.98 |
| 31401ACF2 | FNMA POOL 702170 | | 2033/04/01 6.000 | 07APR03 | 14MAY03 | 1.000000 | |
| ** WB1E ** 620 898,283.230 | 916,713.51 | 917,200.39 | | -486.88 | | .00 | -486.88 |
| 31401AEE3 | FNMA POOL 702233 | | 2033/05/01 5.500 | 29APR03 | 14MAY03 | 1.000000 | |
| ** WB1E ** 645 999,980.800 | 1,024,042.02 | 1,009,276.69 | | 14,765.33 | | .00 | 14,765.33 |

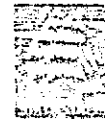


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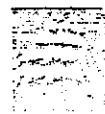
| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT SELL RATE BASE CURR GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|--|---|--|--------------------------------------|
| 31401AEZ6 | FNMA POOL 702252 | 2018/04/01 5.000 | 16OCT03 | 20OCT03 1.000000 | |
| ** WB2N ** | 779 1,017,070.74 | 1,016,250.43 | 820.31 | .00 | 820.31 |
| | 1,000,000.440 | | | | |
| ** WB2N ** | CXL 779 -1,017,070.74 | -1,016,250.43 | -820.31 | 16OCT03 20OCT03 1.000000 | -820.31 |
| | -1,000,000.440 | | | .00 | |
| 31401AEZ6 | TOTAL | .00 | .00 L | .00 | .00 L |
| 31401AGD3 | FNMA POOL 702296 | 2033/04/01 5.500 | 10APR03 | 14APR03 1.000000 | |
| ** WB2N ** | 049 965,192.53 | 965,934.64 | -742.11 | .00 | -742.11 |
| | 949,905.000 | | | | |
| 31401AKH9 | FNMA POOL 702396 | 2033/05/01 5.500 | 29APR03 | 14MAY03 1.000000 | |
| ** WB1E ** | 622 1,024,062.50 | 1,014,375.00 | 9,687.50 | .00 | 9,687.50 |
| | 1,000,000.000 | | | | |
| ** WB1E ** | 623 1,024,062.50 | 1,014,375.00 | 9,687.50 | 29APR03 14MAY03 1.000000 | 9,687.50 |
| | 1,000,000.000 | | | .00 | |
| ** WB1E ** | 624 1,024,062.50 | 1,014,375.00 | 9,687.50 | 29APR03 14MAY03 1.000000 | 9,687.50 |
| | 1,000,000.000 | | | .00 | |
| ** WB1E ** | 625 1,024,062.50 | 1,014,375.00 | 9,687.50 | 29APR03 14MAY03 1.000000 | 9,687.50 |
| | 1,000,000.000 | | | .00 | |
| 31401AKH9 | TOTAL | 4,096,250.00 | 4,057,500.00 | 38,750.00 L | .00 |
| | | | | | 38,750.00 L |
| 31401AM53 | FNMA POOL 702480 | 2033/05/01 5.500 | 07JUL03 | 18AUG03 1.000000 | |
| ** WB1E ** | 271 60,766.16 | 60,572.22 | 193.94 | .00 | 193.94 |
| | 59,103.860 | | | | |



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|-------------------------|--|--|---|--|--------------------------------------|
| 31401AST5 | FNMA POOL 702630 | 2018/06/01 5.000 | 16MAY03 | 17JUN03 1.000000 | |
| ** WB1E ** | 473 266,007.12 | 261,109.31 | 4,897.81 | .00 | 4,897.81 |
| | 256,934.130 | | | | |
| 31401AT72 | FNMA POOL 702674 | 2018/07/01 5.000 | 08JUL03 | 18AUG03 1.000000 | |
| ** WB1E ** | 741 1,028,750.69 | 1,028,438.19 | 312.50 | .00 | 312.50 |
| | 1,000,000.670 | | | | |
| ** WB1E ** | 743 480,469.33 | 480,323.38 | 145.95 | 08JUL03 18AUG03 1.000000 | 145.95 |
| | 467,041.880 | | | .00 | |
| ** WB1E ** | 745 1,028,750.69 | 1,028,438.19 | 312.50 | 08JUL03 18AUG03 1.000000 | 312.50 |
| | 1,000,000.670 | | | .00 | |
| ** WB1E ** | 752 1,028,750.69 | 1,028,438.19 | 312.50 | 08JUL03 18AUG03 1.000000 | 312.50 |
| | 1,000,000.670 | | | .00 | |
| 31401AT72 | TOTAL | 3,566,721.40 | 3,565,637.95 | 1,083.45 L | .00 |
| | | | | | 1,083.45 L |
| 31401AUD7 | FNMA POOL 702680 | 2018/07/01 4.500 | 23JUL03 | 18AUG03 1.000000 | |
| ** WB1E ** | 504 28,066.23 | 28,448.41 | -382.18 | .00 | -382.18 |
| | 28,114.550 | | | | |
| ** WB1E ** | 505 913,949.37 | 926,394.76 | -12,445.39 | 23JUL03 18AUG03 1.000000 | -12,445.39 |
| | 915,522.930 | | | .00 | |
| 31401AUD7 | TOTAL | 942,015.60 | 954,843.17 | -12,827.57 L | .00 |
| | | | | | -12,827.57 L |
| 31401AZJ9 | FNMA POOL 702845 | 2033/04/01 5.500 | 29APR03 | 14MAY03 1.000000 | |
| ** WB1E ** | 629 511,878.38 | 505,942.65 | 5,935.73 | .00 | 5,935.73 |
| | 499,850.720 | | | | |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE | MAT RATE LOCAL COST BASE | TRD DT LOCAL SECY GN/LS BASE | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|--------------------------------|--------------------------------|------------------------------------|---------------------------|--------------------|--------------------------------------|
| 31401AZV2 | FNMA POOL 702056 | 2018/04/01 | 4.500 | 08MAY03 | 17JUN03 | 1.000000 | |
| ** WB1E ** | 471 115,138.660 | | 117,027.65 | 115,763.83 | 1,263.82 | .00 | 1,263.82 |
| ** WB2J ** | 254 325,175.960 | | 323,702.51 | 331,892.00 | 03NOV03 -8,189.49 | 1.000000 .00 | -8,189.49 |
| ** WB2J ** | CXL 254 -325,175.960 | | -323,702.51 | -331,892.00 | 03NOV03 8,189.49 | 1.000000 .00 | 8,189.49 |
| ** WB2J ** | 394 322,059.930 | | 320,600.60 | 328,711.62 | 03NOV03 -8,111.02 | 1.000000 .00 | -8,111.02 |
| ** WB2J ** | 573 3,116.030 | | 3,116.03 | 3,105.01 | 25NOV03 -68.98 | 1.000000 .00 | -68.98 |
| 31401AZV2 | TOTAL | | 440,744.28 | 447,660.46 | -6,916.18 L | .00 | -6,916.18 L |
| 31401A2X4 | FNMA POOL 702090 | 2018/04/01 | 5.000 | 08JUL03 | 12SEP03 | 1.000000 | |
| ** WB1E ** | 380 233,943.670 | | 240,669.55 | 240,413.67 | 255.00 | .00 | 255.00 |
| 31401BKX0 | FNMA POOL 703290 | 2018/01/01 | 4.500 | 08MAY03 | 17JUN03 | 1.000000 | |
| ** WB1E ** | 474 833,623.600 | | 847,300.24 | 838,149.92 | 9,150.32 | .00 | 9,150.32 |
| 31401BN27 | FNMA POOL 703409 | 2033/04/01 | 6.000 | 14OCT03 | 13NOV03 | 1.000000 | |
| ** WB1E ** | 165 1,000,099.420 | | 1,023,695.52 | 1,022,367.26 | 1,328.26 | .00 | 1,328.26 |
| 31401BN04 | FNMA POOL 703415 | 2033/04/01 | 5.000 | 10JUL03 | 14JUL03 | 1.000000 | |
| ** WB2N ** | 361 1,000,099.750 | | 1,026,196.13 | 1,021,020.67 | 4,375.44 | .00 | 4,375.44 |
| ** WB2N ** | 364 300,029.440 | | 307,050.32 | 306,545.69 | 10JUL03 1,312.63 | 000000 .00 | 1,312.63 |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE | MAT RATE LOCAL COST BASE | TRD DT LOCAL SECY GN/LS BASE | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|--------------------------------|--------------------------------|------------------------------------|---------------------------|--------------------|--------------------------------------|
| 31401BN04 | TOTAL | | 1,334,054.43 | 1,328,366.36 | 5,688.07 L | .00 | 5,688.07 L |
| 31401BP74 | FNMA POOL 703446 | 2018/05/01 | 4.500 | 15SEP03 | 18SEP03 | 1.000000 | |
| ** WB1Q ** | 789 318,784.370 | | 318,186.45 | 320,046.83 | -2,660.18 | .00 | -2,660.18 |
| 31401BP02 | FNMA POOL 703447 | 2018/05/01 | 4.500 | 15SEP03 | 18SEP03 | 1.000000 | |
| ** WB1Q ** | 791 319,903.720 | | 319,303.90 | 321,973.44 | -2,669.54 | .00 | -2,669.54 |
| 31401BY66 | FNMA POOL 703733 | 2033/01/01 | 6.000 | 30JUN03 | 29AUG03 | 1.000000 | |
| ** WB1E ** | 138 53,411.840 | | 55,439.02 | 55,072.61 | 367.21 | .00 | 367.21 |
| 31401BZ01 | FNMA PDOL 703751 | 2033/01/01 | 5.000 | 04SEP03 | 28NOV03 | 1.000000 | |
| ** WB1E ** | 300 261,115.910 | | 251,140.07 | 255,110.40 | -3,957.53 | .00 | -3,957.53 |
| 31401CF01 | FNMA POOL 704091 | 2018/05/01 | 4.500 | 15SEP03 | 18SEP03 | 1.000000 | |
| ** WB1Q ** | 793 324,937.270 | | 324,320.01 | 327,039.55 | -2,711.54 | .00 | -2,711.54 |
| 31401CGJ6 | FNMA POOL 704101 | 2033/05/01 | 5.500 | 23JUL03 | 21AUG03 | 1.000000 | |
| ** WB1E ** | 334 500,098.930 | | 507,207.05 | 492,910.01 | 14,377.04 | .00 | 14,377.04 |
| 31401CKJ1 | FNMA POOL 704197 | 2018/04/01 | 5.000 | 07JUL03 | 20AUG03 | 1.000000 | |
| ** WB1E ** | 538 614,904.040 | | 632,102.96 | 631,910.01 | 192.15 | .00 | 192.15 |
| ** WB1E ** | 536 999,999.460 | | 1,009,406.95 | 1,027,455.69 | 12AUG03 -17,968.74 | 1.000000 .00 | -17,968.74 |

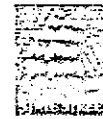


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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECTY GN/LS NET BAS SECTY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--|
| 31401CKJ1 | TOTAL | | 1,641,789.91 | 1,659,566.50 | -17,776.59 L | .00 | -17,776.59 L |
| 31401CPC1 | FNMA POOL 704319 | 2018/05/01 | 4.500 | 08MAY03 | 17JUN03 | 1.000000 | |
| WB1E | 477 | 1,017,343.36 | 1,005,155.87 | 12,187.49 | | .00 | 12,187.49 |
| | 999,999.620 | | | | | | |
| WB1E | 479 | 286,384.24 | 282,953.43 | 3,430.81 | 08MAY03 | 17JUN03 | 1.000000 |
| | 281,501.940 | | | | | .00 | 3,430.81 |
| 31401CPC1 | TOTAL | | 1,303,727.60 | 1,288,109.30 | 15,618.30 L | .00 | 15,618.30 L |
| 31401CQG1 | FNMA POOL 704355 | 2018/05/01 | 5.000 | 15JUL03 | 17JUL03 | 1.000000 | |
| WB2J | 051 | 112,926.40 | 113,486.35 | -559.95 | | .00 | -559.95 |
| | 110,004.410 | | | | | | |
| 31401CRD7 | FNMA POOL 704384 | 2018/05/01 | 4.500 | 15SEP03 | 18SEP03 | 1.000000 | |
| WB10 | 792 | 327,654.44 | 330,393.77 | -2,739.33 | | .00 | -2,739.33 |
| | 320,269.950 | | | | | | |
| 31401CRS4 | FNMA POOL 704397 | 2018/05/01 | 5.000 | 19MAY03 | 17JUN03 | 1.000000 | |
| WB1E | 598 | 650,606.40 | 646,487.40 | 4,119.00 | | .00 | 4,119.00 |
| | 627,657.670 | | | | | | |
| 31401CV03 | FNMA POOL 704523 | 2033/05/01 | 5.500 | 29APR03 | 14MAY03 | 1.000000 | |
| WB1E | 626 | 1,023,960.09 | 1,012,086.28 | 11,873.81 | | .00 | 11,873.81 |
| | 999,900.000 | | | | | | |
| WB1E | 627 | 1,023,960.09 | 1,012,086.28 | 11,873.81 | 29APR03 | 14MAY03 | 1.000000 |
| | 999,900.000 | | | | | .00 | 11,873.81 |
| 31401CV03 | TOTAL | | 2,047,920.18 | 2,024,172.56 | 23,747.62 L | .00 | 23,747.62 L |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECTY GN/LS NET BAS SECTY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--|
| 31401CX99 | FNMA POOL 704604 | 2018/06/01 | 4.500 | 03NOV03 | 18NOV03 | 1.000000 | |
| WB2J | 253 | 85,498.71 | 87,660.89 | -2,162.18 | | .00 | -2,162.18 |
| | 85,887.890 | | | | | | |
| WB2J | CXL 253 | -85,498.71 | -87,660.89 | 2,162.18 | 03NOV03 | 18NOV03 | 1.000000 |
| | -85,887.890 | | | | | .00 | 2,162.18 |
| WB2J | 379 | 85,103.09 | 87,255.26 | -2,152.17 | 03NOV03 | 18NOV03 | 1.000000 |
| | 85,490.470 | | | | | .00 | -2,152.17 |
| WB2J | 548 | 397.42 | 406.23 | -8.81 | 25NOV03 | 25NOV03 | 1.000000 |
| | 397.420 | | | | | .00 | -8.81 |
| 31401CX99 | TOTAL | | 85,500.51 | 87,661.49 | -2,160.98 L | .00 | -2,160.98 L |
| 31401CY56 | FNMA POOL 704632 | 2018/05/01 | 5.000 | 25FEB03 | 19MAY03 | 1.000000 | |
| WB1E | 207 | 1,017,500.00 | 1,014,375.00 | 3,125.00 | | .00 | 3,125.00 |
| | 1,000,000.000 | | | | | | |
| WB1E | 209 | 1,017,500.00 | 1,014,375.00 | 3,125.00 | 25FEB03 | 19MAY03 | 1.000000 |
| | 1,000,000.000 | | | | | .00 | 3,125.00 |
| WB1E | 210 | 1,017,500.00 | 1,014,375.00 | 3,125.00 | 25FEB03 | 19MAY03 | 1.000000 |
| | 1,000,000.000 | | | | | .00 | 3,125.00 |
| WB1E | 211 | 1,017,500.00 | 1,014,375.00 | 3,125.00 | 25FEB03 | 19MAY03 | 1.000000 |
| | 1,000,000.000 | | | | | .00 | 3,125.00 |
| WB1E | 212 | 1,017,500.00 | 1,014,375.00 | 3,125.00 | 25FEB03 | 19MAY03 | 1.000000 |
| | 1,000,000.000 | | | | | .00 | 3,125.00 |
| 31401CY56 | TOTAL | | 5,087,500.00 | 5,071,875.00 | 15,625.00 L | .00 | 15,625.00 L |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|------------|--------------|-------------------|-----------------|-----------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| 31401CZV8 | FNMA POOL 704656 | 2018/05/01 | 4.500 | 23JUL03 | 18AUG03 | 1.000000 | |
| WBIE | 508 | 902,099.31 | 914,383.33 | -12,284.02 | .00 | | -12,284.02 |
| | 903,652.460 | | | | | | |
| 31401CZ71 | FNMA POOL 704666 | 2032/10/01 | 6.000 | 14APR03 | 16JUN03 | 1.000000 | |
| WBIE | 296 | 931,425.70 | 931,496.41 | -70.63 | .00 | | -70.63 |
| | 904,091.150 | | | | | | |
| WBIE | 298 | 889,816.00 | 889,883.55 | -67.47 | .00 | | -67.47 |
| | 863,702.570 | | | | | | |
| WBIE | 299 | 950,892.02 | 950,964.93 | -72.11 | .00 | | -72.11 |
| | 922,986.890 | | | | | | |
| WBIE | 300 | 966,272.03 | 966,345.30 | -73.27 | .00 | | -73.27 |
| | 937,914.760 | | | | | | |
| WBIE | 302 | 972,731.58 | 972,805.34 | -73.76 | .00 | | -73.76 |
| | 944,184.740 | | | | | | |
| WBIE | 375 | 401,302.21 | 401,332.64 | -30.43 | .00 | | -30.43 |
| | 389,525.160 | | | | | | |
| 31401CZ71 | TOTAL | | 5,112,828.17 | -387.67 L | .00 | | -387.67 L |
| | 5,112,440.50 | | | | | | |
| 31401CZAW | FNMA POOL 704669 | 2032/10/01 | 6.000 | 14APR03 | 17JUN03 | 1.000000 | |
| WBIE | 374 | 452,224.92 | 452,259.22 | -34.30 | .00 | | -34.30 |
| | 438,953.440 | | | | | | |
| 31401CZF9 | FNMA POOL 704674 | 2018/04/01 | 5.500 | 16JUL03 | 18AUG03 | 1.000000 | |
| WBIE | 504 | 693,394.59 | 694,545.89 | -1,151.30 | .00 | | -1,151.30 |
| | 669,845.340 | | | | | | |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|--------------|--------------|-------------------|-----------------|-----------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| 31401C3V3 | FNMA POOL 704712 | 2018/05/01 | 4.500 | 08MAY03 | 17JUN03 | 1.000000 | |
| WBIE | 475 | 230,556.46 | 228,431.85 | 2,124.61 | .00 | | 2,124.61 |
| | 226,625.920 | | | | | | |
| WBIE | 476 | 1,017,343.24 | 1,007,968.25 | 9,374.99 | .00 | | 9,374.99 |
| | 999,999.500 | | | | | | |
| 31401C3V3 | TOTAL | | 1,236,400.10 | 11,499.60 L | .00 | | 11,499.60 L |
| | 1,247,899.70 | | | | | | |
| 31401C4F7 | FNMA POOL 704722 | 2018/05/01 | 5.000 | 16MAY03 | 17JUN03 | 1.000000 | |
| WBIE | 478 | 453,983.11 | 445,624.23 | 8,358.88 | .00 | | 8,358.88 |
| | 438,498.630 | | | | | | |
| 31401DCB5 | FNMA POOL 704866 | 2033/02/01 | 5.500 | 09MAY03 | 14JUL03 | 1.000000 | |
| WBIE | 447 | 442,496.31 | 444,116.18 | -1,619.87 | .00 | | -1,619.87 |
| | 431,967.110 | | | | | | |
| WBIE | 451 | 48,521.40 | 48,286.57 | 234.83 | .00 | | 234.83 |
| | 46,965.660 | | | | | | |
| WBIE | 332 | 26,747.44 | 25,941.39 | 806.05 | .00 | | 806.05 |
| | 26,319.740 | | | | | | |
| 31401DCB5 | TOTAL | | 518,344.14 | -578.99 L | .00 | | -578.99 L |
| | 517,765.15 | | | | | | |
| 31401DDZ1 | FNMA POOL 704920 | 2033/05/01 | 5.500 | 21MAY03 | 14JUL03 | 1.000000 | |
| WBIE | 448 | 183,851.88 | 182,962.02 | 889.78 | .00 | | 889.78 |
| | 177,956.980 | | | | | | |
| 31401DJ88 | FNMA POOL 705058 | 2018/05/01 | 5.000 | 16OCT03 | 28NOV03 | 1.000000 | |
| WBIE | 727 | 34,451.49 | 34,462.12 | -10.63 | .00 | | -10.63 |
| | 34,026.160 | | | | | | |

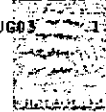


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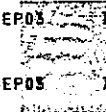
| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|--------------|--------------|-------------------|-----------------|---------------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | NET BAS SECTY GN/LS | NET BAS SECTY GN/LS |
| 31401DJN2 | FNMA POOL 705069 | 2018/05/01 | 4.500 | 08MAY03 | 17JUN03 | 1.000000 | |
| ** WBIE ** | | | | | | | |
| | 480 718,497.549 | 730,958.98 | 722,202.30 | 8,756.68 | | .00 | 8,756.68 |
| ** WBIE ** | 481 999,999.770 | 1,017,343.52 | 1,005,156.02 | 12,187.50 | 08MAY03 | 1.000000 | 12,187.50 |
| ** WBIE ** | 482 518,712.840 | 527,709.27 | 521,387.45 | 6,321.82 | 08MAY03 | 1.000000 | 6,321.82 |
| ** WBIE ** | 483 999,999.770 | 1,017,343.52 | 1,005,156.01 | 12,187.51 | 08MAY03 | 1.000000 | 12,187.51 |
| ** WBIE ** | 486 999,999.770 | 1,017,343.52 | 1,005,156.02 | 12,187.50 | 08MAY03 | 1.000000 | 12,187.50 |
| 31401DJN2 | TOTAL | 4,310,698.81 | 4,259,057.80 | 51,641.01 L | | .00 | 51,641.01 L |
| 31401DJX0 | FNMA POOL 705078 | 2018/05/01 | 4.500 | 08MAY03 | 17JUN03 | 1.000000 | |
| ** WBIE ** | | | | | | | |
| | 484 773,373.950 | 786,787.15 | 779,536.77 | 7,250.38 | | .00 | 7,250.38 |
| ** WBIE ** | 485 427,801.570 | 435,221.25 | 431,210.61 | 4,010.64 | 08MAY03 | 1.000000 | 4,010.64 |
| ** WBIE ** | 487 999,999.510 | 1,017,343.25 | 1,007,968.26 | 9,374.99 | 08MAY03 | 1.000000 | 9,374.99 |
| 31401DJX0 | TOTAL | 2,239,351.65 | 2,218,715.64 | 20,636.01 L | | .00 | 20,636.01 L |
| 31401DKN0 | FNMA POOL 705101 | 2018/06/01 | 5.000 | 07JUL03 | 18AUG03 | 1.000000 | |
| ** WBIE ** | | | | | | | |
| | 507 1,000,000.538 | 1,027,949.29 | 1,017,891.14 | 10,078.13 | | .00 | 10,078.13 |
| ** WBIE ** | 509 1,000,000.530 | 1,027,949.29 | 1,017,891.14 | 10,078.13 | 07JUL03 | 1.000000 | 10,078.13 |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|--------------|--------------|-------------------|-----------------|---------------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | NET BAS SECTY GN/LS | NET BAS SECTY GN/LS |
| ** WBIE ** | 387 482,006.900 | 495,864.60 | 495,337.40 | 527.20 | 08JUL03 | 1.000000 | 527.20 |
| ** WBIE ** | 510 50,255.410 | 51,700.25 | 51,154.51 | 545.74 | 08JUL03 | 1.000000 | 545.74 |
| ** WBIE ** | 512 1,000,000.530 | 1,028,750.55 | 1,017,891.14 | 10,859.39 | 08JUL03 | 1.000000 | 10,859.39 |
| 31401DKN0 | TOTAL | 3,637,253.98 | 3,600,165.39 | 32,088.59 L | | .00 | 32,088.59 L |
| 31401DQZ7 | FNMA POOL 705272 | 2018/05/01 | 4.500 | 23JUL03 | 18AUG03 | 1.000000 | |
| ** WBIE ** | | | | | | | |
| | 511 29,875.290 | 29,823.94 | 30,230.06 | -406.12 | | .00 | -406.12 |
| 31401DU74 | FNMA POOL 705406 | 2032/11/01 | 6.000 | 07AUG03 | 15SEP03 | 1.000000 | |
| ** WBIE ** | | | | | | | |
| | 739 399,008.910 | 408,578.89 | 405,866.88 | 2,712.01 | | .00 | 2,712.01 |
| ** WBIE ** | 742 399,009.540 | 408,579.54 | 405,867.51 | 2,712.03 | 07AUG03 | 1.000000 | 2,712.03 |
| ** WBIE ** | 743 399,010.180 | 408,580.19 | 405,868.16 | 2,712.03 | 07AUG03 | 1.000000 | 2,712.03 |
| ** WBIE ** | 745 399,010.810 | 408,580.85 | 405,868.81 | 2,712.04 | 07AUG03 | 1.000000 | 2,712.04 |
| ** WBIE ** | 747 399,010.820 | 408,580.85 | 405,868.81 | 2,712.04 | 07AUG03 | 1.000000 | 2,712.04 |
| ** WBIE ** | 746 398,999.370 | 409,161.39 | 405,857.17 | 3,304.22 | 08AUG03 | 1.000000 | 3,304.22 |
| ** WBIE ** | 750 398,998.100 | 409,160.08 | 405,855.89 | 3,304.19 | 08AUG03 | 1.000000 | 3,304.19 |
| ** WBIE ** | | | | | 08AUG03 | 1.000000 | |



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| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE MAY RATE LOCAL COST BASE COST | TRD DT CM/LS SECTY CM/LS | STL DT BASE CURR CM/LS | SELL RATE CM/LS | NET SECTY NET BAS SECTY CM/LS |
|-------------------------|-------------------------------|--|---|--------------------------------|------------------------------|--------------------|-------------------------------------|
| | 751 398,998.100 | 409,160.88 | 405,855.88 | 3,304.20 | | .00 | 3,304.20 |
| ** WBIE ** | 752 399,000.020 | 409,162.04 | 405,857.83 | 08AUG03 3,304.21 | 15SEP03 | 1.000000 .00 | 3,304.21 |
| ** WBIE ** | 753 399,001.280 | 409,163.34 | 405,859.11 | 08AUG03 3,304.23 | 15SEP03 | 1.000000 .00 | 3,304.23 |
| ** WBIE ** | 754 399,000.010 | 409,162.04 | 405,857.83 | 08AUG03 3,304.21 | 15SEP03 | 1.000000 .00 | 3,304.21 |
| ** WBIE ** | 755 499,950.350 | 512,683.45 | 508,543.24 | 08AUG03 4,140.21 | 15SEP03 | 1.000000 .00 | 4,140.21 |
| ** WBIE ** | 756 399,001.280 | 409,163.34 | 405,859.12 | 08AUG03 3,304.22 | 15SEP03 | 1.000000 .00 | 3,304.22 |
| ** WBIE ** | 758 399,002.550 | 409,164.65 | 405,860.41 | 08AUG03 3,304.24 | 15SEP03 | 1.000000 .00 | 3,304.24 |
| ** WBIE ** | 757 399,003.190 | 402,058.06 | 405,861.05 | 14AUG03 -3,802.99 | 15SEP03 | 1.000000 .00 | -3,802.99 |
| ** WBIE ** | 759 399,005.740 | 402,060.62 | 405,863.65 | 14AUG03 -3,803.83 | 15SEP03 | 1.000000 .00 | -3,803.83 |
| ** WBIE ** | 760 399,003.190 | 402,058.06 | 405,861.05 | 14AUG03 -3,802.99 | 15SEP03 | 1.000000 .00 | -3,802.99 |
| ** WBIE ** | 761 399,004.460 | 402,059.34 | 405,862.36 | 14AUG03 -3,803.82 | 15SEP03 | 1.000000 .00 | -3,803.82 |
| ** WBIE ** | 762 399,004.460 | 402,059.34 | 405,862.35 | 14AUG03 -3,803.81 | 15SEP03 | 1.000000 .00 | -3,803.81 |
| ** WBIE ** | 763 399,006.360 | 402,061.26 | 405,864.28 | 14AUG03 -3,803.82 | 15SEP03 | 1.000000 .00 | -3,803.82 |



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| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE MAY RATE LOCAL COST BASE COST | TRD DT CM/LS SECTY CM/LS | STL DT BASE CURR CM/LS | SELL RATE CM/LS | NET SECTY NET BAS SECTY CM/LS |
|-------------------------|-------------------------------|--|---|--------------------------------|------------------------------|--------------------|-------------------------------------|
| ** WBIE ** | 764 399,007.640 | 402,062.54 | 405,865.59 | 14AUG03 -3,803.85 | 15SEP03 | 1.000000 .00 | -3,803.85 |
| ** WBIE ** | 765 399,007.640 | 402,062.54 | 405,865.59 | 14AUG03 -3,803.85 | 15SEP03 | 1.000000 .00 | -3,803.85 |
| ** WBIE ** | 766 399,006.370 | 402,061.26 | 405,864.29 | 14AUG03 -3,803.83 | 15SEP03 | 1.000000 .00 | -3,803.83 |
| ** WBIE ** | 767 399,012.090 | 405,059.62 | 405,870.11 | 04SEP03 -810.49 | 15SEP03 | 1.000000 .00 | -810.49 |
| ** WBIE ** | 768 399,012.730 | 405,060.26 | 405,870.76 | 04SEP03 -810.58 | 15SEP03 | 1.000000 .00 | -810.58 |
| ** WBIE ** | 769 399,013.990 | 405,061.56 | 405,872.84 | 04SEP03 -810.48 | 15SEP03 | 1.000000 .00 | -810.48 |
| ** WBIE ** | 327 29,829.520 | 38,624.28 | 29,987.99 | 06OCT03 636.21 | 15OCT03 | 1.000000 .00 | 636.21 |
| ** WBIE ** | 333 785,894.430 | 886,089.84 | 789,245.24 | 06OCT03 16,744.68 | 15OCT03 | 1.000000 .00 | 16,744.68 |
| 31401DU74 | TOTAL | 11,499,239.23 | 11,474,383.88 | 24,856.23 L | | .00 | 24,856.23 L |
| 31401D5H9 | FNMA POOL 785652 | | 2018/05/01 4.500 | | | | |
| ** WB2J ** | 268 315,818.260 | 314,387.21 | 322,339.32 | 03NOV03 -7,952.11 | 18NOV03 | 1.000000 .00 | -7,952.11 |
| ** WB2J ** | CXL 268 -315,818.260 | -314,387.21 | -322,339.32 | 03NOV03 7,952.11 | 18NOV03 | 1.000000 .00 | 7,952.11 |
| ** WB2J ** | 396 314,351.680 | 312,927.27 | 320,842.45 | 03NOV03 -7,915.18 | 18NOV03 | 1.000000 .00 | -7,915.18 |
| ** WB2J ** | 561 | 1,466.58 | 1,499.86 | 25NOV03 -32.48 | 25NOV03 | 1.000000 .00 | -32.48 |



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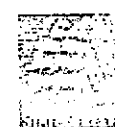
| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|--------------|--------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| | 1,466.580 | | | | | | |
| 31401D5M9 | TOTAL | | | | | | |
| | 314,393.85 | 322,341.51 | | -7,947.66 L | | .00 | -7,947.66 L |
| 31401D6B2 | FNMA POOL 705666 | 2018/05/01 | 4.500 | 03NOV03 | 18NOV03 | 1.000000 | |
| WB2J | 257 | 317,532.88 | 325,564.57 | -8,031.69 | | .00 | -8,031.69 |
| | 318,978.250 | | | | | | |
| WB2J | 257 | 317,532.88 | 325,564.57 | 8,031.69 | 03NOV03 | 1.000000 | 8,031.69 |
| | CXL 257 | -318,978.250 | -325,564.57 | | 18NOV03 | .00 | |
| WB2J | 382 | 315,983.92 | 323,976.43 | -7,992.51 | 03NOV03 | 1.000000 | -7,992.51 |
| | 317,422.240 | | | | 18NOV03 | .00 | |
| WB2J | 563 | 1,556.01 | 1,590.47 | -34.46 | 25NOV03 | 1.000000 | -34.46 |
| | 1,556.010 | | | | 25NOV03 | .00 | |
| 31401D6B2 | TOTAL | | | | | | |
| | 317,539.93 | 325,566.90 | | -8,026.97 L | | .00 | -8,026.97 L |
| 31401EW08 | FNMA POOL 706355 | 2018/05/01 | 4.500 | 23JUL03 | 15SEP03 | 1.000000 | |
| WB1E | 689 | 25,060.45 | 25,401.71 | -341.26 | | .00 | -341.26 |
| | 25,103.600 | | | | | | |
| 31401EWR6 | FNMA POOL 706356 | 2018/05/01 | 5.000 | 26FEB03 | 19MAY03 | 1.000000 | |
| WB1E | 375 | 1,017,187.50 | 1,014,375.00 | 2,812.50 | | .00 | 2,812.50 |
| | 1,000,000.000 | | | | | | |
| WB1E | 377 | 1,017,187.50 | 1,014,375.00 | 2,812.50 | 26FEB03 | 1.000000 | 2,812.50 |
| | 1,000,000.000 | | | | 19MAY03 | .00 | |
| WB1E | 378 | 1,017,187.50 | 1,014,375.00 | 2,812.50 | 26FEB03 | 1.000000 | 2,812.50 |
| | 1,000,000.000 | | | | 19MAY03 | .00 | |
| WB1E | 379 | 1,017,187.50 | 1,014,375.00 | 2,812.50 | 26FEB03 | 1.000000 | 2,812.50 |
| | 1,000,000.000 | | | | 19MAY03 | .00 | |
| WB1E | 380 | 1,017,187.50 | 1,014,375.00 | 2,812.50 | 26FEB03 | 1.000000 | 2,812.50 |
| | 1,000,000.000 | | | | 19MAY03 | .00 | |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|--------------|--------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| WB1E | 381 | 1,017,187.50 | 1,014,375.00 | 2,812.50 | 26FEB03 | 1.000000 | 2,812.50 |
| | 1,000,000.000 | | | | 19MAY03 | .00 | |
| 31401EWR6 | TOTAL | | | | | | |
| | 4,103,125.00 | 4,086,250.00 | | 16,875.00 L | | .00 | 16,875.00 L |
| 31401EW09 | FNMA POOL 706359 | 2018/05/01 | 5.000 | 16MAY03 | 17JUN03 | 1.000000 | |
| WB1E | 488 | 306,804.72 | 301,155.74 | 5,648.98 | | .00 | 5,648.98 |
| | 296,340.210 | | | | | | |
| 31401GC85 | FNMA POOL 707595 | 2018/05/01 | 5.000 | 08JUL03 | 27AUG03 | 1.000000 | |
| WB1E | 394 | 205,749.57 | 205,530.82 | 218.75 | | .00 | 218.75 |
| | 199,999.580 | | | | | | |
| 31401GXL3 | FNMA POOL 708183 | 2018/06/01 | 5.000 | 16MAY03 | 17JUN03 | 1.000000 | |
| WB1E | 490 | 385,505.54 | 378,407.49 | 7,098.05 | | .00 | 7,098.05 |
| | 372,356.690 | | | | | | |
| 31401G6F6 | FNMA POOL 708370 | 2033/03/01 | 5.500 | 09MAY03 | 14JUL03 | 1.000000 | |
| WB1E | 450 | 286,778.15 | 287,827.97 | -1,049.82 | | .00 | -1,049.82 |
| | 279,954.260 | | | | | | |
| WB1E | 452 | 800,111.58 | 803,040.61 | -2,929.03 | 09MAY03 | 1.000000 | -2,929.03 |
| | 781,072.930 | | | | 14JUL03 | .00 | |
| 31401G6F6 | TOTAL | | | | | | |
| | 1,086,889.73 | 1,090,868.58 | | -3,978.85 L | | .00 | -3,978.85 L |
| 31401HCP5 | FNMA POOL 708478 | 2033/05/01 | 5.500 | 31MAR03 | 14MAY03 | 1.000000 | |
| WB1E | 628 | 1,018,182.76 | 1,009,276.69 | 8,906.07 | | .00 | 8,906.07 |
| | 999,980.000 | | | | | | |
| WB1E | 630 | 1,018,182.76 | 1,009,276.69 | 8,906.07 | 31MAR03 | 1.000000 | 8,906.07 |
| | 999,980.000 | | | | 14MAY03 | .00 | |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT SELL RATE BASE CURR GN/LS | NET SECY GN/LS NET BAS SECY GN/LS | |
|-------------------------|--|-------------------------------------|--------------|---|--|--------------------------------------|-------------|
| 31401HCPE | TOTAL | | 2,036,365.52 | 2,018,553.38 | 17,812.14 L | .00 | 17,812.14 L |
| 31401HDUS | FNMA POOL 708515 | 2018/06/01 | 4.500 | 23JUL03 | 18AUG03 | 1.000000 | |
| WB1E | 513 | 941,134.06 | 953,949.63 | -12,815.57 | .00 | -12,815.57 | |
| | 942,754.428 | | | | | | |
| 31401HFRB | FNMA POOL 708576 | 2018/06/01 | 4.500 | 16JUL03 | 28AUG03 | 1.000000 | |
| WB1Q | 085 | 300,280.36 | 301,921.40 | -1,641.04 | .00 | -1,641.04 | |
| | 299,999,110 | | | | | | |
| WB1Q | 087 | 304,802.70 | 305,704.92 | -902.22 | 18JUL03 | 28AUG03 | 1.000000 |
| | 303,758,530 | | | | .00 | -902.22 | |
| WB1Q | 783 | 366,427.96 | 369,498.70 | -3,062.74 | 15SEP03 | 18SEP03 | 1.000000 |
| | 367,116,380 | | | | .00 | -3,062.74 | |
| WB1Q | 785 | 88,058.64 | 88,794.66 | -736.02 | 15SEP03 | 18SEP03 | 1.000000 |
| | 88,224,060 | | | | .00 | -736.02 | |
| 31401HFRB | TOTAL | | 1,059,569.66 | 1,065,911.68 | -6,342.02 S | .00 | -6,342.02 S |
| 31401HHJ4 | FNMA POOL 708633 | 2033/06/01 | 6.000 | 17OCT03 | 13NOV03 | 1.000000 | |
| WB1E | 130 | 1,020,413.87 | 1,022,367.19 | -1,953.32 | .00 | -1,953.32 | |
| | 1,000,099,358 | | | | | | |
| 31401HJ78 | FNMA POOL 708686 | 2033/05/01 | 1.000 | 04AUG03 | 21AUG03 | 1.000000 | |
| WB2F | 459 | 1,090,767.48 | 1,114,940.35 | -24,172.87 | .00 | -24,172.87 | |
| | 1,079,466,818 | | | | | | |
| 31401HKE1 | FNMA POOL 708693 | 2018/06/01 | 5.000 | 16MAY03 | 17JUN03 | 1.000000 | |
| WB1E | 489 | 324,208.19 | 318,238.77 | 5,969.42 | .00 | 5,969.42 | |
| | 313,150,080 | | | | | | |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT SELL RATE BASE CURR GN/LS | NET SECY GN/LS NET BAS SECY GN/LS | |
|-------------------------|--|-------------------------------------|-------------|---|--|--------------------------------------|-------------|
| 31401HSR4 | FNMA POOL 708928 | 2018/06/01 | 4.500 | 03NOV03 | 18NOV03 | 1.000000 | |
| WB2J | 256 | 320,922.36 | 329,038.09 | -8,115.73 | .00 | -8,115.73 | |
| | 322,383,160 | | | | | | |
| WB2J | CXL 256 | -320,922.36 | -329,038.09 | 8,115.73 | 03NOV03 | 18NOV03 | 1.000000 |
| | -322,383,160 | | | | .00 | 8,115.73 | |
| WB2J | 381 | 317,937.44 | 325,977.69 | -8,040.25 | 03NOV03 | 18NOV03 | 1.000000 |
| | 319,384,650 | | | | .00 | -8,040.25 | |
| WB2J | 571 | 2,998.51 | 3,064.92 | -66.41 | 25NOV03 | 25NOV03 | 1.000000 |
| | 2,998,510 | | | | .00 | -66.41 | |
| 31401HSR4 | TOTAL | | 320,935.95 | 329,042.61 | -8,106.66 L | .00 | -8,106.66 L |
| 31401HSY9 | FNMA POOL 708935 | 2033/06/01 | 5.500 | 28AUG03 | 15SEP03 | 1.000000 | |
| WB1E | 334 | 331,677.67 | 333,656.98 | -1,979.23 | .00 | -1,979.23 | |
| | 333,344,390 | | | | | | |
| WB1E | CXL 334 | -331,677.67 | -333,656.98 | 1,979.23 | 28AUG03 | 15SEP03 | 1.000000 |
| | -333,344,390 | | | | .00 | 1,979.23 | |
| WB1E | 337 | 648,684.20 | 652,555.12 | -3,870.92 | 28AUG03 | 15SEP03 | 1.000000 |
| | 651,943,920 | | | | .00 | -3,870.92 | |
| WB1E | CXL 337 | -648,684.20 | -652,555.12 | 3,870.92 | 28AUG03 | 15SEP03 | 1.000000 |
| | -651,943,920 | | | | .00 | 3,870.92 | |
| WB1E | 341 | 75,947.21 | 76,400.41 | -453.20 | 28AUG03 | 19SEP03 | 1.000000 |
| | 76,328,850 | | | | .00 | -453.20 | |
| 31401HSY9 | TOTAL | | 75,947.21 | 76,400.41 | -453.20 L | .00 | -453.20 L |

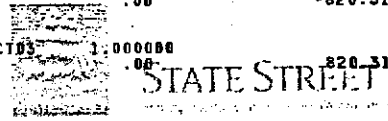


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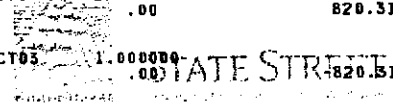
ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|---------------|---------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| 31401HU42 | FNMA POOL 709003 | 2033/06/01 | 6.000 | 17OCT03 | 13NOV03 | 1.000000 | |
| ** WB1E ** | 168 | 1,020,414.39 | 1,022,367.71 | -1,953.32 | | .00 | -1,953.32 |
| | 1,000,099.860 | | | | | | |
| 31401HWB | FNMA POOL 709061 | 2018/06/01 | 5.000 | 16OCT03 | 20OCT03 | 1.000000 | |
| ** WB2N ** | 735 | 1,017,069.97 | 1,016,249.66 | 820.31 | | .00 | 820.31 |
| | 999,999.700 | | | | | | |
| ** WB2N ** | CXL 735 | -1,017,069.97 | -1,016,249.66 | -820.31 | | .00 | -820.31 |
| | -999,999.700 | | | | | | |
| ** WB2N ** | 736 | 1,017,069.97 | 1,016,249.66 | 820.31 | | .00 | 820.31 |
| | 999,999.700 | | | | | | |
| ** WB2N ** | CXL 736 | -1,017,069.97 | -1,016,249.66 | -820.31 | | .00 | -820.31 |
| | -999,999.700 | | | | | | |
| ** WB2N ** | 737 | 1,017,069.97 | 1,016,249.66 | 820.31 | | .00 | 820.31 |
| | 999,999.700 | | | | | | |
| ** WB2N ** | CXL 737 | -1,017,069.97 | -1,016,249.66 | -820.31 | | .00 | -820.31 |
| | -999,999.700 | | | | | | |
| ** WB2N ** | 738 | 1,017,069.97 | 1,016,249.66 | 820.31 | | .00 | 820.31 |
| | 999,999.700 | | | | | | |
| ** WB2N ** | CXL 738 | -1,017,069.97 | -1,016,249.66 | -820.31 | | .00 | -820.31 |
| | -999,999.700 | | | | | | |
| ** WB2N ** | 739 | 1,017,069.97 | 1,016,249.66 | 820.31 | | .00 | 820.31 |
| | 999,999.700 | | | | | | |
| ** WB2N ** | CXL 739 | -1,017,069.97 | -1,016,249.66 | -820.31 | | .00 | -820.31 |
| | -999,999.700 | | | | | | |
| ** WB2N ** | 744 | 1,017,069.97 | 1,016,249.66 | 820.31 | | .00 | 820.31 |
| | 999,999.700 | | | | | | |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|---------------|---------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| ** WB2N ** | CXL 744 | -1,017,069.97 | -1,016,249.66 | -820.31 | | .00 | -820.31 |
| | -999,999.700 | | | | | | |
| ** WB2N ** | 747 | 1,017,069.97 | 1,016,249.66 | 820.31 | | .00 | 820.31 |
| | 999,999.700 | | | | | | |
| ** WB2N ** | CXL 747 | -1,017,069.97 | -1,016,249.66 | -820.31 | | .00 | -820.31 |
| | -999,999.700 | | | | | | |
| ** WB2N ** | 748 | 1,017,069.97 | 1,016,249.66 | 820.31 | | .00 | 820.31 |
| | 999,999.700 | | | | | | |
| ** WB2N ** | CXL 748 | -1,017,069.97 | -1,016,249.66 | -820.31 | | .00 | -820.31 |
| | -999,999.700 | | | | | | |
| ** WB2N ** | 749 | 1,017,069.97 | 1,016,249.66 | 820.31 | | .00 | 820.31 |
| | 999,999.700 | | | | | | |
| ** WB2N ** | CXL 749 | -1,017,069.97 | -1,016,249.66 | -820.31 | | .00 | -820.31 |
| | -999,999.700 | | | | | | |
| ** WB2N ** | 750 | 1,017,069.97 | 1,016,249.66 | 820.31 | | .00 | 820.31 |
| | 999,999.700 | | | | | | |
| ** WB2N ** | CXL 750 | -1,017,069.97 | -1,016,249.66 | -820.31 | | .00 | -820.31 |
| | -999,999.700 | | | | | | |
| ** WB2N ** | 751 | 1,017,069.97 | 1,016,249.66 | 820.31 | | .00 | 820.31 |
| | 999,999.700 | | | | | | |
| ** WB2N ** | CXL 751 | -1,017,069.97 | -1,016,249.66 | -820.31 | | .00 | -820.31 |
| | -999,999.700 | | | | | | |
| ** WB2N ** | 752 | 1,017,069.97 | 1,016,249.66 | 820.31 | | .00 | 820.31 |
| | 999,999.700 | | | | | | |
| ** WB2N ** | CXL 752 | -1,017,069.97 | -1,016,249.66 | -820.31 | | .00 | -820.31 |
| | -999,999.700 | | | | | | |



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ATTACHMENT O

| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| | -999,999.700 | | | | | | |
| ** WB2N ** | 753 1,017,069.97 | 1,016,249.66 | | 16OCT03 20OCT03 | 1.000000 | .00 | 820.31 |
| | 999,999.700 | | | | | | |
| ** WB2N ** | CXL 753 -1,017,069.97 | -1,016,249.66 | | 16OCT03 20OCT03 | 1.000000 | .00 | -820.31 |
| | -999,999.700 | | | | | | |
| ** WB2N ** | 754 1,017,069.97 | 1,016,249.66 | | 16OCT03 20OCT03 | 1.000000 | .00 | 820.31 |
| | 999,999.700 | | | | | | |
| ** WB2N ** | CXL 754 -1,017,069.97 | -1,016,249.66 | | 16OCT03 20OCT03 | 1.000000 | .00 | -820.31 |
| | -999,999.700 | | | | | | |
| ** WB2N ** | 755 1,017,069.97 | 1,016,249.66 | | 16OCT03 20OCT03 | 1.000000 | .00 | 820.31 |
| | 999,999.700 | | | | | | |
| ** WB2N ** | CXL 755 -1,017,069.97 | -1,016,249.66 | | 16OCT03 20OCT03 | 1.000000 | .00 | -820.31 |
| | -999,999.700 | | | | | | |
| ** WB2N ** | 756 1,017,069.97 | 1,016,249.66 | | 16OCT03 20OCT03 | 1.000000 | .00 | 820.31 |
| | 999,999.700 | | | | | | |
| ** WB2N ** | CXL 756 -1,017,069.97 | -1,016,249.66 | | 16OCT03 20OCT03 | 1.000000 | .00 | -820.31 |
| | -999,999.700 | | | | | | |
| ** WB2N ** | 757 1,017,069.97 | 1,016,249.66 | | 16OCT03 20OCT03 | 1.000000 | .00 | 820.31 |
| | 999,999.700 | | | | | | |
| ** WB2N ** | CXL 757 -1,017,069.97 | -1,016,249.66 | | 16OCT03 20OCT03 | 1.000000 | .00 | -820.31 |
| | -999,999.700 | | | | | | |
| 31401HAW0 | TOTAL | | .00 | .00 | .00 L | .00 | .00 L |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 31401JAA6 | FNMA POOL 709301 | 2018/07/01 | 5.000 | 16OCT03 | 20OCT03 | 1.000000 | |
| ** WB2N ** | 775 1,017,070.69 | 1,016,250.30 | | 820.31 | | .00 | 820.31 |
| | 1,000,000.400 | | | | | | |
| ** WB2N ** | 776 1,017,070.69 | 1,016,250.30 | | 16OCT03 20OCT03 | 1.000000 | .00 | 820.31 |
| | 1,000,000.400 | | | | | | |
| ** WB2N ** | 776 1,017,070.69 | 1,016,250.30 | | 16OCT03 20OCT03 | 1.000000 | .00 | 820.31 |
| | 1,000,000.400 | | | | | | |
| ** WB2N ** | 777 1,017,070.69 | 1,016,250.30 | | 16OCT03 20OCT03 | 1.000000 | .00 | 820.31 |
| | 1,000,000.400 | | | | | | |
| 31401JAA6 | TOTAL | | 4,065,001.52 | 3,201.24 L | | .00 | 3,201.24 L |
| 31401JH45 | FNMA POOL 709551 | 2018/04/01 | 5.000 | 16OCT03 | 20OCT03 | 1.000000 | |
| ** WB2N ** | 778 1,017,070.53 | 1,016,250.22 | | 820.31 | | .00 | 820.31 |
| | 1,000,000.250 | | | | | | |
| 31401JJF6 | FNMA POOL 709562 | 2018/05/01 | 4.500 | 23JUL03 | 18AUG03 | 1.000000 | |
| ** WB1E ** | 514 25,482.470 | 25,795.07 | | -346.40 | | .00 | -346.40 |
| | 25,482.470 | | | | | | |
| 31401JMR6 | FNMA POOL 709668 | 2033/05/01 | 5.500 | 09MAY03 | 14JUL03 | 1.000000 | |
| ** WB1E ** | 454 295,101.21 | 296,101.51 | | -1,000.30 | | .00 | -1,000.30 |
| | 200,079.200 | | | | | | |
| 31401JN87 | FNMA POOL 709715 | 2033/06/01 | 5.500 | 23JUL03 | 13AUG03 | 1.000000 | |
| ** WB1E ** | 792 272,062.14 | 276,005.24 | | -4,023.10 | | .00 | -4,023.10 |
| | 260,206.670 | | | | | | |
| ** WB1E ** | CXL 792 -272,062.14 | -276,005.24 | | 23JUL03 13AUG03 | 1.000000 | .00 | 4,023.10 |
| | -260,206.670 | | | | | | |

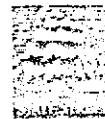


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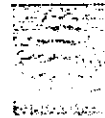
| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------------|--------------|--------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| | SHARES/PAR BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | | | |
| 31401JN87 | TOTAL | | .00 | .00 L | | .00 | .00 L |
| 31401JPZ5 | FNMA POOL 709740 | 2033/06/01 | 5.500 | 21MAY03 | 17JUL03 | 1.000000 | |
| WBIE | 531 | 343,942.72 | 343,565.47 | 377.25 | | .00 | 377.25 |
| | 333,015.640 | | | | | | |
| WBIE | 534 | 344,699.43 | 344,321.35 | 378.08 | 21MAY03 | 1.000000 | 378.08 |
| | 333,748.310 | | | | | .00 | |
| 31401JPZ5 | TOTAL | | 687,886.82 | 755.33 L | | .00 | 755.33 L |
| 31401JQFB | FNMA POOL 709754 | 2033/07/01 | 5.500 | 09MAY03 | 14JUL03 | 1.000000 | |
| WBIE | 454 | 340,483.81 | 341,730.24 | -1,246.43 | | .00 | -1,246.43 |
| | 332,382.000 | | | | | | |
| WBIE | 460 | 447,728.70 | 449,367.73 | -1,639.03 | 09MAY03 | 1.000000 | -1,639.03 |
| | 437,075.000 | | | | | .00 | |
| WBIE | 455 | 1,033,125.00 | 1,028,125.00 | 5,000.00 | 21MAY03 | 1.000000 | 5,000.00 |
| | 1,000,000.000 | | | | | .00 | |
| 31401JQFB | TOTAL | | 1,819,222.97 | 2,114.54 L | | .00 | 2,114.54 L |
| 31401JSC3 | FNMA POOL 709815 | 2033/06/01 | 5.500 | 21MAY03 | 17JUL03 | 1.000000 | |
| WBIE | 533 | 343,824.05 | 343,446.93 | 377.12 | | .00 | 377.12 |
| | 332,900.740 | | | | | | |
| WBIE | 536 | 344,357.70 | 343,980.00 | 377.70 | 21MAY03 | 1.000000 | 377.70 |
| | 333,417.440 | | | | | .00 | |
| WBIE | 538 | 344,355.67 | 343,977.97 | 377.70 | 21MAY03 | 1.000000 | 377.70 |
| | 333,415.470 | | | | | .00 | |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------------|--------------|--------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| | SHARES/PAR BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | | | |
| 31401JSC3 | TOTAL | | 1,031,404.90 | 1,132.52 L | | .00 | 1,132.52 L |
| 31401JV54 | FNMA POOL 709934 | 2018/05/01 | 4.500 | 03NOV03 | 18NOV03 | 1.000000 | |
| WB2J | 258 | 326,518.19 | 334,777.15 | -8,258.96 | | .00 | -8,258.96 |
| | 328,004.460 | | | | | | |
| WB2J | CXL 258 | -326,518.19 | -334,777.15 | 8,258.96 | 03NOV03 | 1.000000 | 8,258.96 |
| | -328,004.460 | | | | | .00 | |
| WB2J | 380 | 325,347.30 | 333,371.58 | -8,224.28 | 03NOV03 | 1.000000 | -8,224.28 |
| | 326,627.330 | | | | | .00 | |
| WB2J | 559 | 1,377.13 | 1,407.43 | -30.50 | 25NOV03 | 1.000000 | -30.50 |
| | 1,377.130 | | | | | .00 | |
| 31401JV54 | TOTAL | | 334,779.21 | -8,254.78 L | | .00 | -8,254.78 L |
| 31401JV88 | FNMA POOL 709939 | 2018/06/01 | 4.500 | 23JUL03 | 18AUG03 | 1.000000 | |
| WBIE | 515 | 25,074.68 | 25,416.12 | -341.44 | | .00 | -341.44 |
| | 25,117.850 | | | | | | |
| WBIE | CXL 515 | -25,074.68 | -25,416.12 | 341.44 | 23JUL03 | 1.000000 | 341.44 |
| | -25,117.850 | | | | | .00 | |
| 31401JV88 | TOTAL | | .00 | .00 L | | .00 | .00 L |
| 31401J689 | FNMA POOL 710146 | 2033/05/01 | 6.000 | 09APR03 | 14MAY03 | 1.000000 | |
| WBIE | 650 | 1,033,203.13 | 1,030,234.38 | 2,968.75 | | .00 | 2,968.75 |
| | 1,000,000.000 | | | | | | |
| 31401KR64 | FNMA POOL 710709 | 2018/05/01 | 4.500 | 23JUL03 | 18AUG03 | 1.000000 | |
| WBIE | 516 | 24,348.90 | 24,680.46 | -331.56 | | .00 | -331.56 |
| | 24,390.820 | | | | | | |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------------|-------------|-------------|-------------------|-----------------|---------------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| | SHARES/PAR BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | NET BAS SECTY GN/LS | NET BAS SECTY GN/LS |
| 31401KS63 | FNMA POOL 710741 | 2018/05/01 | 4.500 | 15SEP03 | 18SEP03 | 1.000000 | |
| ** WB1Q ** | 798 324,239.48 | 324,950.27 | 324,950.27 | -2,710.79 | .00 | | -2,710.79 |
| | 324,848.578 | | | | | | |
| 31401KT08 | FNMA POOL 710759 | 2018/06/01 | 4.500 | 03NOV03 | 18NOV03 | 1.000000 | |
| ** WB2J ** | 266 317,432.73 | 325,468.17 | 325,468.17 | -8,027.44 | .00 | | -8,027.44 |
| | 318,877.648 | | | | | | |
| ** WB2J ** | CXL 266 -317,432.73 | -325,468.17 | -325,468.17 | 8,027.44 | .00 | | 8,027.44 |
| | -318,877.648 | | | | | | |
| ** WB2J ** | 385 311,071.72 | 319,758.53 | 319,758.53 | -7,886.81 | .00 | | -7,886.81 |
| | 313,291.320 | | | | | | |
| ** WB2J ** | 574 5,586.32 | 5,718.83 | 5,718.83 | -123.71 | .00 | | -123.71 |
| | 5,586.320 | | | | | | |
| 31401KT08 | TOTAL | | | | | | |
| | 317,458.84 | 325,468.56 | 325,468.56 | -8,010.52 L | .00 | | -8,010.52 L |
| 31401KUE3 | FNMA POOL 710781 | 2033/05/01 | 6.000 | 30JUN03 | 29AUG03 | 1.000000 | |
| ** WB1E ** | 140 795,330.97 | 790,043.09 | 790,043.09 | 5,267.88 | .00 | | 5,267.88 |
| | 766,237.880 | | | | | | |
| 31401KVK8 | FNMA POOL 710818 | 2033/05/01 | 5.500 | 16JUL03 | 21AUG03 | 1.000000 | |
| ** WB1E ** | 333 961,728.84 | 932,746.86 | 932,746.86 | 28,981.98 | .00 | | 28,981.98 |
| | 946,349.840 | | | | | | |
| ** WB1E ** | 336 97,536.28 | 94,771.86 | 94,771.86 | 2,764.42 | .00 | | 2,764.42 |
| | 96,154.078 | | | | | | |
| ** WB1E ** | 337 374,795.61 | 364,172.94 | 364,172.94 | 10,622.67 | .00 | | 10,622.67 |
| | 369,484.288 | | | | | | |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------------|--------------|--------------|-------------------|-----------------|---------------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| | SHARES/PAR BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | NET BAS SECTY GN/LS | NET BAS SECTY GN/LS |
| 31401KVK8 | TOTAL | | | | | | |
| | 1,434,059.93 | 1,391,698.86 | 1,391,698.86 | 42,369.07 L | .00 | | 42,369.07 L |
| 31401KX8 | FNMA POOL 710877 | 2033/05/01 | 6.000 | 07APR03 | 14MAY03 | 1.000000 | |
| ** WB1E ** | 632 691,386.76 | 691,753.96 | 691,753.96 | -367.20 | .00 | | -367.20 |
| | 671,453.008 | | | | | | |
| 31401KX03 | FNMA POOL 710887 | 2018/05/01 | 4.500 | 23JUL03 | 18AUG03 | 1.000000 | |
| ** WB1E ** | 517 29,076.28 | 29,472.22 | 29,472.22 | -395.94 | .00 | | -395.94 |
| | 29,126.348 | | | | | | |
| 31401KYN9 | FNMA POOL 710917 | 2033/08/01 | 5.000 | 28JUL03 | 13AUG03 | 1.000000 | |
| ** WB1E ** | 179 95,154.15 | 99,210.40 | 99,210.40 | -4,056.25 | .00 | | -4,056.25 |
| | 97,594.088 | | | | | | |
| 31401K7L3 | FNMA POOL 711099 | 2033/08/01 | 5.500 | 07JUL03 | 13AUG03 | 1.000000 | |
| ** WB1E ** | 272 78,540.53 | 78,289.86 | 78,289.86 | 250.67 | .00 | | 250.67 |
| | 76,392.088 | | | | | | |
| 31401LN66 | FNMA POOL 711513 | 2033/06/01 | 5.500 | 30APR03 | 12JUN03 | 1.000000 | |
| ** WB1E ** | 164 405,358.22 | 400,743.49 | 400,743.49 | 4,586.53 | .00 | | 4,586.53 |
| | 396,673.008 | | | | | | |
| 31401LUC5 | FNMA POOL 711679 | 2018/07/01 | 4.500 | 23JUL03 | 18AUG03 | 1.000000 | |
| ** WB1E ** | 518 28,076.62 | 28,452.86 | 28,452.86 | -382.24 | .00 | | -382.24 |
| | 28,118.958 | | | | | | |
| 31401LU8 | FNMA POOL 711695 | 2018/07/01 | 4.500 | 03NOV03 | 18NOV03 | 1.000000 | |
| ** WB2J ** | 260 139,831.77 | 143,981.38 | 143,981.38 | -4,149.61 | .00 | | -4,149.61 |
| | 140,468.270 | | | | | | |
| ** WB2J ** | CXL 260 -139,831.77 | -143,981.38 | -143,981.38 | 4,149.61 | .00 | | 4,149.61 |
| | -140,468.270 | | | | | | |
| ** WB2J ** | 384 138,736.71 | 142,853.82 | 142,853.82 | -4,117.11 | .00 | | -4,117.11 |
| | 139,368.228 | | | | | | |
| ** WB2J ** | 553 1,100.85 | 1,129.26 | 1,129.26 | -29.21 | .00 | | -29.21 |
| | 1,100.058 | | | | | | |

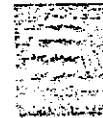


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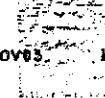
| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|--------------|--------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | | | |
| 31401LW05 | TOTAL | | 139,836.76 | 143,983.08 | -4,146.32 L | .00 | -4,146.32 L |
| 31401LW07 | FNMA POOL 711741 | 2033/07/01 | 5.500 | 30APR03 | 12JUN03 | 1.000000 | |
| WBIE | 165 | 198,848.70 | 196,598.73 | 2,249.97 | .00 | 2,249.97 | |
| | 194,592.000 | | | | | | |
| WBIE | 167 | 823,537.24 | 814,218.93 | 9,318.31 | 1.000000 | 9,318.31 | |
| | 805,908.000 | | | | | | |
| WBIE | 168 | 1,021,772.81 | 1,010,211.47 | 11,561.34 | 1.000000 | 11,561.34 | |
| | 999,900.000 | | | | | | |
| WBIE | 169 | 1,021,772.81 | 1,010,211.47 | 11,561.34 | 1.000000 | 11,561.34 | |
| | 999,900.000 | | | | | | |
| WBIE | 170 | 1,021,772.81 | 1,010,211.47 | 11,561.34 | 1.000000 | 11,561.34 | |
| | 999,900.000 | | | | | | |
| WBIE | 171 | 1,021,772.81 | 1,010,211.47 | 11,561.34 | 1.000000 | 11,561.34 | |
| | 999,900.000 | | | | | | |
| WBIE | 172 | 1,021,772.81 | 1,010,211.47 | 11,561.34 | 1.000000 | 11,561.34 | |
| | 999,900.000 | | | | | | |
| 31401LW07 | TOTAL | | 6,131,249.99 | 6,061,875.01 | 69,374.98 L | .00 | 69,374.98 L |
| 31401LW03 | FNMA POOL 711759 | 2033/07/01 | 5.500 | 23JUL03 | 13AUG03 | 1.000000 | |
| WBIE | 794 | 174,086.84 | 176,661.14 | -2,574.30 | .00 | -2,574.30 | |
| | 171,619.810 | | | | | | |
| WBIE | 794 | -174,086.84 | -176,661.14 | 2,574.30 | 1.000000 | 2,574.30 | |
| | -171,619.810 | | | | | | |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|-------------|--------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | | | |
| 31401LW05 | TOTAL | | .00 | .00 L | .00 | .00 | .00 L |
| 31401LW66 | FNMA POOL 711749 | 2033/05/01 | 6.000 | 07APR03 | 14MAY03 | 1.000000 | |
| WBIE | 631 | 338,300.74 | 338,480.41 | -179.67 | .00 | -179.67 | |
| | 328,547.000 | | | | | | |
| 31401L378 | FNMA POOL 711910 | 2033/08/01 | 5.500 | 07JUL03 | 20AUG03 | 1.000000 | |
| WBIE | 273 | 256,957.23 | 256,137.15 | 820.08 | .00 | 820.08 | |
| | 249,928.000 | | | | | | |
| 31401L6S7 | FNMA POOL 711981 | 2033/07/01 | 5.500 | 21MAY03 | 17JUL03 | 1.000000 | |
| WBIE | 535 | 344,500.81 | 344,122.95 | 377.86 | .00 | 377.86 | |
| | 333,556.000 | | | | | | |
| WBIE | 539 | 344,185.80 | 343,808.29 | 377.51 | 1.000000 | 377.51 | |
| | 333,251.000 | | | | | | |
| WBIE | 540 | 344,504.94 | 344,127.08 | 377.86 | 1.000000 | 377.86 | |
| | 333,560.000 | | | | | | |
| 31401L6S7 | TOTAL | | 1,033,191.55 | 1,032,058.32 | 1,133.23 L | .00 | 1,133.23 L |
| 31401MBR1 | FNMA POOL 712048 | 2033/07/01 | 5.500 | 16JUL03 | 21AUG03 | 1.000000 | |
| WBIE | 338 | 38,994.31 | 37,819.20 | 1,175.11 | .00 | 1,175.11 | |
| | 38,370.780 | | | | | | |
| 31401MDE0 | FNMA POOL 712101 | 2018/05/01 | 4.500 | 08MAY03 | 17JUN03 | 1.000000 | |
| WBIE | 491 | 198,690.80 | 196,363.94 | 2,326.86 | .00 | 2,326.86 | |
| | 195,303.500 | | | | | | |
| WB2J | 259 | 314,241.94 | 322,190.37 | -7,948.43 | 1.000000 | -7,948.43 | |
| | 315,672.330 | | | | | | |
| WB2J | 259 | -314,241.94 | -322,190.37 | 7,948.43 | 1.000000 | 7,948.43 | |
| | -315,672.330 | | | | | | |
| WB2J | 383 | 312,554.18 | 320,459.92 | -7,905.74 | 1.000000 | -7,905.74 | |
| | | | | | | | |



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| ASSET ID SH SELL/BTC | SECURITY LOT | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|------------------|--|------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 313,976.890 | | | | | | | | |
| WB2J | 564 | 1,695.44 | | 1,732.99 | 25NOV03 -37.55 | 25NOV03 | 1.000000 .00 | -37.55 |
| | 1,695.440 | | | | | | | |
| 31401MDE8 | TOTAL | 512,940.42 | | 518,554.85 | -5,616.43 L | | .00 | -5,616.43 L |
| 31401MG70 | FNMA POOL 712222 | | 2018/06/01 | 4.500 | 23JUL03 | 18AUG03 | 1.000000 | |
| WBIE | 520 | 945,045.05 | | 957,913.87 | -12,868.82 | | .00 | -12,868.82 |
| | 946,672.140 | | | | | | | |
| WB2J | 267 | 316,688.84 | | 324,697.49 | 03NOV03 -8,008.65 | 18NOV03 | 1.000000 .00 | -8,008.65 |
| | 318,138.370 | | | | | | | |
| WB2J | 267 | -316,688.84 | | -324,697.49 | 03NOV03 8,008.65 | 18NOV03 | 1.000000 .00 | 8,008.65 |
| | -318,138.370 | | | | | | | |
| WB2J | 389 | 314,387.03 | | 322,337.47 | 03NOV03 -7,950.44 | 18NOV03 | 1.000000 .00 | -7,950.44 |
| | 315,818.080 | | | | | | | |
| WB2J | 568 | 2,312.29 | | 2,363.58 | 25NOV03 -51.21 | 25NOV03 | 1.000000 .00 | -51.21 |
| | 2,312.290 | | | | | | | |
| 31401MG70 | TOTAL | 1,261,744.37 | | 1,282,614.84 | -20,870.47 L | | .00 | -20,870.47 L |
| 31401MJK8 | FNMA POOL 712266 | | 2018/05/01 | 5.000 | 16MAY03 | 17JUN03 | 1.000000 | |
| WBIE | 496 | 266,822.90 | | 261,910.97 | 4,912.83 | | .00 | 4,912.83 |
| | 257,722.090 | | | | | | | |
| WBIE | 496 | -266,822.90 | | -261,910.97 | 16MAY03 -4,912.83 | 17JUN03 | 1.000000 .00 | -4,912.83 |
| | -257,722.090 | | | | | | | |
| 31401MJK8 | TOTAL | .00 | | .00 | .00 L | | .00 | .00 L |



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| ASSET ID SH SELL/BTC | SECURITY LOT | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|------------------|--|------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 31401ML90 | FNMA POOL 712352 | | 2018/06/01 | 5.000 | 07JUL03 | 21AUG03 | 1.000000 | |
| WBIE | 385 | 1,028,071.37 | | 1,027,758.84 | 312.53 | | .00 | 312.53 |
| | 1,000,099.850 | | | | | | | |
| WBIE | 390 | 1,028,071.37 | | 1,027,758.84 | 07JUL03 312.53 | 21AUG03 | 1.000000 .00 | 312.53 |
| | 1,000,099.850 | | | | | | | |
| 31401ML90 | TOTAL | 2,056,142.74 | | 2,055,517.68 | 625.06 L | | .00 | 625.06 L |
| 31401MY21 | FNMA POOL 712729 | | 2033/06/01 | 5.500 | 30APR03 | 12JUN03 | 1.000000 | |
| WBIE | 173 | 1,021,875.00 | | 1,018,312.50 | 11,562.50 | | .00 | 11,562.50 |
| | 1,008,000.000 | | | | | | | |
| WBIE | 174 | 1,021,875.00 | | 1,018,312.50 | 30APR03 11,562.50 | 12JUN03 | 1.000000 .00 | 11,562.50 |
| | 1,000,000.000 | | | | | | | |
| 31401MY21 | TOTAL | 2,043,750.00 | | 2,020,625.00 | 23,125.00 L | | .00 | 23,125.00 L |
| 31401MZ0 | FNMA POOL 712759 | | 2033/06/01 | 5.500 | 30APR03 | 16JUN03 | 1.000000 | |
| WBIE | 176 | 303,403.88 | | 299,978.87 | 3,433.01 | | .00 | 3,433.01 |
| | 296,909.000 | | | | | | | |
| 31401NFV6 | FNMA POOL 713080 | | 2018/06/01 | 4.500 | 08MAY03 | 17JUN03 | 1.000000 | |
| WBIE | 492 | 63,882.87 | | 63,116.78 | 765.29 | | .00 | 765.29 |
| | 62,793.000 | | | | | | | |
| 31401MR87 | FNMA POOL 713382 | | 2018/08/01 | 5.500 | 12DEC03 | 16DEC03 | 1.000000 | |
| WBIE | 668 | 305,331.97 | | 301,873.39 | 3,458.58 | | .00 | 3,458.58 |
| | 294,151.900 | | | | | | | |
| 31401NVR7 | FNMA POOL 713524 | | 2018/06/01 | 4.500 | 23JUL03 | 18AUG03 | 1.000000 | |
| WBIE | 519 | 43,111.22 | | 43,698.27 | -587.05 | | .00 | -587.05 |
| | 43,185.440 | | | | | | | |
| WBIE | 521 | 948,857.50 | | 961,778.24 | 23JUL03 -12,920.74 | 18AUG03 | 000000 .00 | -12,920.74 |
| | 958,491.160 | | | | | | | |

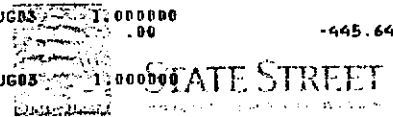


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ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|-------------|--------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| | SHARES/PAR | BASE | BASE | BASE | | | |
| 31401NVR7 | TOTAL | | | | | | |
| | 991,968.72 | | 1,005,476.51 | -13,507.79 L | | .00 | -13,507.79 L |
| 31401NV22 | FNMA POOL 713533 | 2018/06/01 | 4.500 | 03NOV03 | 18NOV03 | 1.000000 | |
| WB2J | 264 | 319,285.70 | 327,360.02 | -8,074.32 | | .00 | -8,074.32 |
| | 320,739.050 | | | | | | |
| WB2J | 264 | -319,285.70 | -327,360.02 | 8,074.32 | 03NOV03 | 1.000000 | 8,074.32 |
| | -320,739.050 | | | | | .00 | |
| WB2J | 388 | 316,958.04 | 324,973.49 | -8,015.45 | 03NOV03 | 1.000000 | -8,015.45 |
| | 318,400.790 | | | | | .00 | |
| WB2J | 569 | 2,338.26 | 2,390.05 | -51.79 | 25NOV03 | 1.000000 | -51.79 |
| | 2,338.260 | | | | | .00 | |
| 31401NV22 | TOTAL | | | | | | |
| | 319,296.30 | | 327,363.54 | -8,067.24 L | | .00 | -8,067.24 L |
| 31401NZU6 | FNMA POOL 713655 | 2033/06/01 | 5.500 | 10SEP03 | 15OCT03 | 1.000000 | |
| WB1E | 330 | 374,323.51 | 373,024.99 | 1,298.52 | | .00 | 1,298.52 |
| | 373,506.460 | | | | | | |
| WB1E | 330 | -374,323.51 | -373,024.99 | -1,298.52 | 10SEP03 | 1.000000 | -1,298.52 |
| | -373,506.460 | | | | | .00 | |
| 31401NZU6 | TOTAL | | | | | | |
| | .00 | | .00 | .00 L | | .00 | .00 L |
| 31401NZX0 | FNMA POOL 713658 | 2033/06/01 | 5.500 | 23JUL03 | 13AUG03 | 1.000000 | |
| WB1E | 051 | 30,135.91 | 30,581.55 | -445.64 | | .00 | -445.64 |
| | 29,708.850 | | | | | | |
| WB1E | 051 | -30,135.91 | -30,581.55 | 445.64 | 23JUL03 | 1.000000 | 445.64 |
| | -29,708.850 | | | | | .00 | |
| WB1E | 267 | 30,135.91 | 30,581.55 | -445.64 | 23JUL03 | 1.000000 | -445.64 |
| | 29,708.850 | | | | | .00 | |
| WB1E | | | | | 23JUL03 | 1.000000 | |



FOR PUBLIC DISCLOSURE

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|------------|--------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| | SHARES/PAR | BASE | BASE | BASE | | | |
| | CXL 267 | -30,135.91 | -30,581.55 | 445.64 | | .00 | 445.64 |
| | -29,708.850 | | | | | | |
| WB1E | 799 | 30,135.91 | 30,581.55 | -445.64 | 23JUL03 | 1.000000 | -445.64 |
| | 29,708.850 | | | | | .00 | |
| 31401NZX0 | TOTAL | | | | | | |
| | 30,135.91 | | 30,581.55 | -445.64 L | | .00 | -445.64 L |
| 31401N2M0 | FNMA POOL 713681 | 2033/08/01 | 5.500 | 16JUL03 | 21AUG03 | 1.000000 | |
| WB1E | 342 | 28,368.62 | 27,513.72 | 854.90 | | .00 | 854.90 |
| | 27,915.000 | | | | | | |
| 31401N3L1 | FNMA POOL 713703 | 2033/08/01 | 5.000 | 28JUL03 | 13AUG03 | 1.000000 | |
| WB1E | 180 | 94,667.63 | 98,703.14 | -4,035.51 | | .00 | -4,035.51 |
| | 97,095.000 | | | | | | |
| WB1E | 181 | 785,763.23 | 819,250.90 | -33,495.67 | 28JUL03 | 1.000000 | -33,495.67 |
| | 805,911.000 | | | | | .00 | |
| WB1E | 182 | 94,666.65 | 98,702.12 | -4,035.47 | 28JUL03 | 1.000000 | -4,035.47 |
| | 97,094.000 | | | | | .00 | |
| WB1E | 185 | 785,763.23 | 819,250.90 | -33,495.67 | 28JUL03 | 1.000000 | -33,495.67 |
| | 805,911.000 | | | | | .00 | |
| WB1E | 080 | 107,591.84 | 106,163.40 | 1,428.44 | 29OCT03 | 1.000000 | 1,428.44 |
| | 108,833.220 | | | | | .00 | |
| 31401N3L1 | TOTAL | | | | | | |
| | 1,868,452.58 | | 1,942,086.46 | -73,633.88 L | | .00 | -73,633.88 L |
| 31401N4K2 | FNMA POOL 713726 | 2033/08/01 | 5.500 | 07JUL03 | 18AUG03 | 1.000000 | |
| WB1E | 274 | 121,382.49 | 120,995.10 | 387.39 | | .00 | 387.39 |
| | 118,062.000 | | | | | | |
| WB1E | 275 | 392,680.01 | 391,426.77 | 1,253.24 | 07JUL03 | 1.000000 | 1,253.24 |
| | 381,938.000 | | | | | .00 | |



FOR PUBLIC DISCLOSURE

COMPOSITE
SUMMARY REALIZED GAIN/LOSS REPORT
JANUARY 1, 2003 TO DECEMBER 31, 2003

ATTACHMENT O

| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|------------|-------------------------------------|---|---------------------------|-----------|--------------------------------------|
| 31401N4K2 | TOTAL | | 514,862.50 | 512,421.87 | 1,640.63 L | .00 | 1,640.63 L |
| 31401PDMS | FNMA POOL 713908 | 2033/08/01 | 5.500 | 16JUL03 | 21AUG03 | 1.000000 | |
| WBIE | 339 | 491,702.40 | 476,884.00 | 14,817.60 | | .00 | 14,817.60 |
| | 483,840.000 | | | | | | |
| WBIE | 340 | 59,212.82 | 57,428.43 | 1,784.39 | 21AUG03 | 1.000000 | 1,784.39 |
| | 58,266.000 | | | | | .00 | |
| 31401PDMS | TOTAL | | 550,915.22 | 534,313.23 | 16,601.99 L | .00 | 16,601.99 L |
| 31401PPF4 | FNMA POOL 713974 | 2033/07/01 | 5.500 | 21MAY03 | 14JUL03 | 1.000000 | |
| WBIE | 457 | 616,583.46 | 613,599.39 | 2,984.87 | | .00 | 2,984.87 |
| | 596,814.000 | | | | | | |
| WBIE | 458 | 590,812.16 | 587,952.02 | 2,859.34 | 14JUL03 | 1.000000 | 2,859.34 |
| | 571,869.000 | | | | | .00 | |
| WBIE | 459 | 108,752.94 | 108,226.61 | 526.33 | 14JUL03 | 1.000000 | 526.33 |
| | 105,266.000 | | | | | .00 | |
| WBIE | 537 | 343,102.38 | 342,726.06 | 376.32 | 17JUL03 | 1.000000 | 376.32 |
| | 332,202.000 | | | | | .00 | |
| WBIE | 542 | 344,666.04 | 344,288.02 | 378.04 | 17JUL03 | 1.000000 | 378.04 |
| | 333,716.000 | | | | | .00 | |
| WBIE | 543 | 343,953.42 | 343,576.16 | 377.26 | 17JUL03 | 1.000000 | 377.26 |
| | 333,826.000 | | | | | .00 | |
| 31401PPF4 | TOTAL | | 2,347,870.42 | 2,340,369.06 | 7,501.36 L | .00 | 7,501.36 L |



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COMPOSITE
SUMMARY REALIZED GAIN/LOSS REPORT
JANUARY 1, 2003 TO DECEMBER 31, 2003

| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|--------------|-------------------------------------|---|---------------------------|-----------|--------------------------------------|
| 31401PFQ2 | FNMA POOL 713975 | 2033/07/01 | 5.500 | 28AUG03 | 19SEP03 | 1.000000 | |
| WBIE | 338 | 994,999.86 | 1,000,937.36 | -5,937.50 | | .00 | -5,937.50 |
| | 999,999.860 | | | | | | |
| WBIE | 343 | 994,999.86 | 1,000,937.36 | -5,937.50 | 28AUG03 | 1.000000 | -5,937.50 |
| | 999,999.860 | | | | | .00 | |
| 31401PFQ2 | TOTAL | | 1,989,999.72 | 2,001,874.72 | -11,875.00 L | .00 | -11,875.00 L |
| 31401PFT6 | FNMA POOL 713978 | 2033/07/01 | 5.500 | 09MAY03 | 14JUL03 | 1.000000 | |
| WBIE | 461 | 683,891.19 | 686,394.76 | -2,503.57 | | .00 | -2,503.57 |
| | 667,618.000 | | | | | | |
| WBIE | 463 | 1,033,125.00 | 1,028,125.00 | 5,000.00 | 14JUL03 | 1.000000 | 5,000.00 |
| | 1,000,000.000 | | | | | .00 | |
| WBIE | 345 | 383,212.95 | 385,883.16 | -1,870.21 | 06AUG03 | 1.000000 | -1,870.21 |
| | 386,108.760 | | | | | .00 | |
| WBIE | 346 | 31,065.10 | 31,216.71 | -151.61 | 06AUG03 | 1.000000 | -151.61 |
| | 31,299.850 | | | | | .00 | |
| WBIE | 344 | 346,315.44 | 348,382.02 | -2,066.58 | 28AUG03 | 1.000000 | -2,066.58 |
| | 348,055.720 | | | | | .00 | |
| WBIE | 348 | 994,999.69 | 1,000,937.20 | -5,937.51 | 28AUG03 | 1.000000 | -5,937.51 |
| | 999,999.780 | | | | | .00 | |
| WBIE | 349 | 994,999.69 | 1,000,937.19 | -5,937.50 | 28AUG03 | 1.000000 | -5,937.50 |
| | 999,999.690 | | | | | .00 | |
| WBIE | 350 | 994,999.69 | 1,000,937.19 | -5,937.50 | 28AUG03 | 1.000000 | -5,937.50 |
| | 999,999.690 | | | | | .00 | |



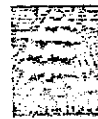
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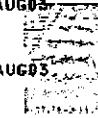
| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|--------------|--------------|-------------------|-----------------|-----------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| | SHARES/PAR | BASE | BASE | BASE | | | |
| 31401PFT6 | TOTAL | 5,462,608.75 | 5,482,033.23 | -19,404.48 L | | .00 | -19,404.48 L |
| 31401V5E7 | FNMA POOL 720045 | 2033/06/01 | 5.500 | 30APR03 | 12JUN03 | 1.000000 | |
| ** WB1E ** | 175 | 1,021,772.81 | 1,010,211.47 | 11,561.34 | | .00 | 11,561.34 |
| | 999,900.000 | | | | | | |
| 31401WAW9 | FNMA POOL 720121 | 2033/08/01 | 5.000 | 14JUL03 | 13AUG03 | 1.000000 | |
| ** WB1E ** | 796 | 1,012,086.28 | 949,905.00 | 62,181.28 | | .00 | 62,181.28 |
| | 999,900.000 | | | | | | |
| ** WB1E ** | 801 | 1,012,086.28 | 949,905.00 | 62,181.28 | 13AUG03 | 1.000000 | 62,181.28 |
| | 999,900.000 | | | | | .00 | |
| ** WB1E ** | 804 | 469,533.68 | 457,494.35 | 12,039.33 | 13AUG03 | 1.000000 | 12,039.33 |
| | 481,573.000 | | | | | .00 | |
| ** WB1E ** | 804 | 469,533.68 | 457,494.35 | 12,039.33 | 13AUG03 | 1.000000 | 12,039.33 |
| | 481,573.000 | | | | | .00 | |
| ** WB1E ** | 804 | 469,533.68 | 457,494.35 | 12,039.33 | 13AUG03 | 1.000000 | 12,039.33 |
| | 481,573.000 | | | | | .00 | |
| 31401WAW9 | TOTAL | 2,024,172.56 | 1,899,810.00 | 124,362.56 L | | .00 | 124,362.56 L |
| 31401WAX7 | FNMA POOL 720122 | 2033/06/01 | 5.500 | 16JUL03 | 13AUG03 | 1.000000 | |
| ** WB1E ** | 341 | 30,319.55 | 29,405.87 | 913.68 | | .00 | 913.68 |
| | 29,834.740 | | | | | | |
| ** WB1E ** | 341 | 30,319.55 | 29,405.87 | 913.68 | 13AUG03 | 1.000000 | 913.68 |
| | 29,834.740 | | | | | .00 | |
| ** WB1E ** | 343 | 373,991.41 | 362,721.07 | 11,270.34 | 13AUG03 | 1.000000 | 11,270.34 |
| | 368,011.230 | | | | | .00 | |
| ** WB1E ** | 343 | 373,991.41 | 362,721.07 | 11,270.34 | 13AUG03 | 1.000000 | 11,270.34 |
| | 368,011.230 | | | | | .00 | |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|--------------|--------------|-------------------|-----------------|-----------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| | SHARES/PAR | BASE | BASE | BASE | | | |
| 31401WAX7 | TOTAL | .00 | .00 | .00 L | | .00 | .00 L |
| 31401WC56 | FNMA POOL 720192 | 2033/07/01 | 5.500 | 24SEP03 | 13NOV03 | 1.000000 | |
| ** WB1E ** | 202 | 1,010,569.11 | 1,006,349.94 | 4,219.17 | | .00 | 4,219.17 |
| | 1,000,099.320 | | | | | | |
| 31401WGV5 | FNMA POOL 720312 | 2018/06/01 | 4.500 | 23JUL03 | 18AUG03 | 1.000000 | |
| ** WB1E ** | 523 | 939,239.18 | 952,028.95 | -12,789.77 | | .00 | -12,789.77 |
| | 940,856.280 | | | | | | |
| 31401WJV2 | FNMA POOL 720176 | 2018/06/01 | 5.000 | 16MAY03 | 15AUG03 | 1.000000 | |
| ** WB1E ** | 163 | 266,823.84 | 261,911.00 | 4,912.84 | | .00 | 4,912.84 |
| | 257,723.000 | | | | | | |
| ** WB1E ** | 284 | 664,742.35 | 663,965.78 | 776.57 | 15AUG03 | 1.000000 | 776.57 |
| | 641,295.000 | | | | | .00 | |
| 31401WJV2 | TOTAL | 931,566.19 | 925,876.78 | 5,689.41 L | | .00 | 5,689.41 L |
| 31401WJ26 | FNMA POOL 720381 | 2018/06/01 | 4.500 | 08MAY03 | 17JUN03 | 1.000000 | |
| ** WB1E ** | 495 | 169,004.98 | 167,179.83 | 1,825.15 | | .00 | 1,825.15 |
| | 166,277.000 | | | | | | |
| 31401WJ59 | FNMA POOL 720384 | 2018/07/01 | 5.000 | 07JUL03 | 28AUG03 | 1.000000 | |
| ** WB1E ** | 537 | 395,864.85 | 395,744.52 | 120.33 | | .00 | 120.33 |
| | 385,094.260 | | | | | | |
| ** WB1E ** | 051 | 1,009,687.26 | 1,027,655.99 | -17,968.73 | 18AUG03 | 1.000000 | -17,968.73 |
| | 999,999.750 | | | | | .00 | |
| ** WB1E ** | 540 | 1,009,687.26 | 1,027,656.00 | -17,968.74 | 18AUG03 | 1.000000 | -17,968.74 |
| | 999,999.760 | | | | | .00 | |
| ** WB1E ** | 540 | 1,009,687.26 | 1,027,656.00 | -17,968.74 | 18AUG03 | 1.000000 | -17,968.74 |
| | 999,999.760 | | | | | .00 | |
| ** WB1E ** | 541 | 300,255.50 | 305,598.94 | -5,343.44 | 18AUG03 | 1.000000 | -5,343.44 |
| | | | | | | .00 | |



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| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|-------------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 297,374.670 | | | | | | | | |
| ** WB1E ** | CXL 541 | -300,255.50 | | -305,598.94 | 12AUG03 5,343.44 | 18AUG03 | 1.000000 .00 | 5,343.44 |
| | -297,374.670 | | | | | | | |
| 31401WJ59 | TOTAL | 1,405,552.11 | | 1,423,400.51 | -17,848.40 L | | .00 | -17,848.40 L |
| 31401WNC9 | FNMA POOL 720407 | | 2018/06/01 | 4.500 | 03NOV03 | 18NOV03 | 1.000000 | |
| ** WB2J ** | 261 | 325,095.10 | | 333,316.34 | -8,221.24 | | .00 | -8,221.24 |
| | 326,574.890 | | | | | | | |
| ** WB2J ** | CXL 261 | -325,095.10 | | -333,316.34 | 03NOV03 8,221.24 | 18NOV03 | 1.000000 .00 | 8,221.24 |
| | -326,574.890 | | | | | | | |
| ** WB2J ** | 386 | 323,099.52 | | 331,270.38 | -8,178.78 | | .00 | -8,178.78 |
| | 324,578.238 | | | | | | | |
| ** WB2J ** | 567 | 2,004.66 | | 2,049.86 | -44.48 | | .00 | -44.48 |
| | 2,004.668 | | | | | | | |
| 31401WNC9 | TOTAL | 325,104.18 | | 333,319.36 | -8,215.18 L | | .00 | -8,215.18 L |
| 31401WPV5 | FNMA POOL 720536 | | 2033/06/01 | 5.500 | 07JUL03 | 18AUG03 | 1.000000 | |
| ** WB1E ** | 281 | 61,340.14 | | 61,144.37 | 195.77 | | .00 | 195.77 |
| | 59,462.140 | | | | | | | |
| 31401WP60 | FNMA POOL 720545 | | 2018/06/01 | 4.500 | 23JUL03 | 18AUG03 | 1.000000 | |
| ** WB1E ** | 522 | 33,753.48 | | 34,213.82 | -459.62 | | .00 | -459.62 |
| | 33,811.518 | | | | | | | |
| 31401W3K3 | FNMA POOL 720902 | | 2018/06/01 | 4.500 | 03NOV03 | 18NOV03 | 1.000000 | |
| ** WB2J ** | 265 | 305,759.43 | | 313,491.68 | -7,732.25 | | .00 | -7,732.25 |
| | 307,151.218 | | | | | | | |
| ** WB2J ** | CXL 265 | -305,759.43 | | -313,491.68 | 03NOV03 7,732.25 | 18NOV03 | 1.000000 .00 | 7,732.25 |
| | -307,151.218 | | | | | | | |
| ** WB2J ** | 387 | 304,438.45 | | 312,137.38 | -7,498.85 | | .00 | -7,498.85 |



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| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|-------------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 305,824.220 | | | | | | | | |
| ** WB2J ** | 558 | 1,126.99 | | 1,151.95 | -24.96 | 25NOV03 | 1.000000 .00 | -24.96 |
| | 1,126.990 | | | | | | | |
| ** WB2J ** | CXL 558 | -1,126.99 | | -1,151.95 | 24.96 | 25NOV03 | 1.000000 .00 | 24.96 |
| | -1,126.990 | | | | | | | |
| ** WB2J ** | 599 | 1,326.99 | | 1,356.38 | -29.39 | 25NOV03 | 1.000000 .00 | -29.39 |
| | 1,326.990 | | | | | | | |
| 31401W3K3 | TOTAL | 305,765.44 | | 313,493.68 | -7,728.24 L | | .00 | -7,728.24 L |
| 31401WSR6 | FNMA POOL 720956 | | 2033/07/01 | 5.500 | 09MAY03 | 14JUL03 | 1.000000 | |
| ** WB1E ** | 462 | 646,534.28 | | 648,901.89 | -2,366.81 | | .00 | -2,366.81 |
| | 631,150.008 | | | | | | | |
| ** WB1E ** | 466 | 848,321.82 | | 851,427.33 | -3,105.51 | | .00 | -3,105.51 |
| | 828,136.008 | | | | | | | |
| 31401WSR6 | TOTAL | 1,494,856.18 | | 1,500,328.42 | -5,472.32 L | | .00 | -5,472.32 L |
| 31401XC21 | FNMA POOL 721089 | | 2033/10/01 | 5.500 | 10SEP03 | 15OCT03 | 1.000000 | |
| ** WB1E ** | 328 | 28,985.27 | | 29,188.50 | -115.23 | | .00 | -115.23 |
| | 28,922.888 | | | | | | | |
| 31401XCS8 | FNMA POOL 721289 | | 2033/06/01 | 5.000 | 10JUL03 | 14JUL03 | 1.000000 | |
| ** WB2N ** | 363 | 1,026,196.07 | | 1,021,820.63 | 4,375.44 | | .00 | 4,375.44 |
| | 1,000,099.758 | | | | | | | |
| ** WB2N ** | 388 | 1,026,196.07 | | 1,021,820.63 | 4,375.44 | 14JUL03 | 1.000000 .00 | 4,375.44 |
| | 1,000,099.758 | | | | | | | |

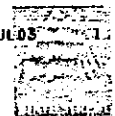


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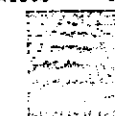
| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/L |
|-------------|-------------------------|--------------|--------------|------------------|----------------|--------------------|--------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/L | BASE CURR GN/L | NET SECTY GN/L | NET BAS SECTY GN/L |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/L | BASE CURR GN/L | NET BAS SECTY GN/L | NET BAS SECTY GN/L |
| 31401XG50 | TOTAL | | 2,043,641.26 | 8,750.88 L | | .00 | 8,750.88 L |
| 31401XHB6 | FNMA POOL 721226 | 2033/06/01 | 6.000 | 17OCT03 | 13NOV03 | 1.000000 | |
| WBIE | 181 | 1,020,414.18 | 1,022,367.50 | -1,953.32 | | .00 | -1,953.32 |
| | 1,000,099.660 | | | | | | |
| 31401XLV7 | FNMA POOL 721340 | 2018/06/01 | 5.000 | 12AUG03 | 18AUG03 | 1.000000 | |
| WBIE | 542 | 504,842.96 | 513,827.32 | -8,984.36 | | .00 | -8,984.36 |
| | 499,999.220 | | | | | | |
| 31401XL47 | FNMA POOL 721347 | 2018/06/01 | 5.000 | 07JUL03 | 21AUG03 | 1.000000 | |
| WBIE | 867 | 4,111,465.12 | 4,110,215.24 | 1,249.88 | | .00 | 1,249.88 |
| | 3,999,601.270 | | | | | | |
| WBIE | 386 | 48,954.58 | 48,902.53 | 08JUL03 | 21AUG03 | 1.000000 | 52.05 |
| | 47,586.470 | | | 52.05 | | .00 | |
| 31401XL47 | TOTAL | | 4,159,117.77 | 1,301.93 L | | .00 | 1,301.93 L |
| 31401XM38 | FNMA POOL 721378 | 2033/06/01 | 5.500 | 23JUL03 | 21AUG03 | 1.000000 | |
| WBIE | 344 | 452,351.65 | 439,530.83 | 12,820.82 | | .00 | 12,820.82 |
| | 445,941.240 | | | | | | |
| 31401XNT0 | FNMA POOL 721402 | 2018/06/01 | 4.500 | 08MAY03 | 17JUN03 | 1.000000 | |
| WBIE | 493 | 899,277.63 | 889,565.98 | 9,711.65 | | .00 | 9,711.65 |
| | 884,762.080 | | | | | | |
| 31401XPP6 | FNMA POOL 721430 | 2033/06/01 | 6.500 | 10JUN03 | 19NOV03 | 1.000000 | |
| WB2N | 401 | 6,257,812.50 | 6,272,812.50 | -15,000.00 | | .00 | -15,000.00 |
| | 6,000,000.000 | | | | | | |
| 31401XQX8 | FNMA POOL 721470 | 2033/07/01 | 5.500 | 21MAY03 | 14JUL03 | 1.000000 | |
| WBIE | 541 | 344,783.97 | 344,405.81 | 378.16 | | .00 | 378.16 |
| | 333,830.170 | | | | | | |
| WBIE | 544 | 345,424.69 | 345,045.81 | 21MAY03 | 14JUL03 | 1.000000 | 378.88 |
| | 334,450.530 | | | 378.88 | | .00 | |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/L |
|-------------|-------------------------|--------------|--------------|------------------|----------------|--------------------|--------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/L | BASE CURR GN/L | NET SECTY GN/L | NET BAS SECTY GN/L |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/L | BASE CURR GN/L | NET BAS SECTY GN/L | NET BAS SECTY GN/L |
| WBIE | 548 | 343,579.93 | 343,203.09 | 21MAY03 | 17JUL03 | 1.000000 | 376.84 |
| | 332,664.380 | | | 376.84 | | .00 | |
| 31401XQX8 | TOTAL | | 1,032,454.71 | 1,133.88 L | | .00 | 1,133.88 L |
| 31401XVX2 | FNMA POOL 721630 | 2018/07/01 | 5.000 | 16OCT03 | 20OCT03 | 1.000000 | |
| WB2N | 740 | 1,017,075.79 | 1,016,255.47 | 820.32 | | .00 | 820.32 |
| | 1,000,005.400 | | | | | | |
| 31401XW52 | FNMA POOL 721668 | 2033/07/01 | 5.500 | 06AUG03 | 26SEP03 | 1.000000 | |
| WBIE | 347 | 316,238.38 | 317,781.73 | -1,543.35 | | .00 | -1,543.35 |
| | 318,628.090 | | | | | | |
| 31401XZM3 | FNMA POOL 721900 | 2018/05/01 | 4.500 | 23JUL03 | 18AUG03 | 1.000000 | |
| WBIE | 528 | 32,597.01 | 33,040.89 | -443.88 | | .00 | -443.88 |
| | 32,653.130 | | | | | | |
| 31401YFH3 | FNMA POOL 722068 | 2033/07/01 | 5.500 | 21MAY03 | 17JUL03 | 1.000000 | |
| WBIE | 545 | 345,026.51 | 344,648.08 | 378.43 | | .00 | 378.43 |
| | 334,065.000 | | | | | | |
| WBIE | 546 | 343,853.23 | 343,476.08 | 21MAY03 | 17JUL03 | 1.000000 | 377.15 |
| | 332,929.000 | | | 377.15 | | .00 | |
| WBIE | 550 | 344,540.05 | 344,162.15 | 21MAY03 | 17JUL03 | 1.000000 | 377.90 |
| | 333,594.000 | | | 377.90 | | .00 | |
| 31401YFH3 | TOTAL | | 1,032,286.31 | 1,133.48 L | | .00 | 1,133.48 L |
| 31401YFK6 | FNMA POOL 722070 | 2033/07/01 | 5.500 | 23JUL03 | 13AUG03 | 1.000000 | |
| WBIE | 793 | 243,930.79 | 247,537.90 | -3,607.11 | | .00 | -3,607.11 |
| | 240,473.980 | | | | | | |
| WBIE | 793 | -243,930.79 | -247,537.90 | 23JUL03 | 13AUG03 | 1.000000 | 3,607.11 |
| | -240,473.980 | | | 3,607.11 | | .00 | |



STATE STREET

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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 31401YFK6 | TOTAL | | .00 | .00 | .00 L | .00 | .00 L |
| 31401YGB5 | FNMA POOL 722094 | 2033/07/01 | 5.500 | 23JUL03 | 08SEP03 | 1.000000 | |
| ** WB1E ** | 276 616,181.700 | | 687,324.09 | 17,715.22 | | .00 | 17,715.22 |
| 31401YNJ0 | FNMA POOL 722293 | 2018/06/01 | 4.500 | 03NOV03 | 18NOV03 | 1.000000 | |
| ** WB2J ** | 262 325,068.720 | | 331,779.06 | -8,183.31 | | .00 | -8,183.31 |
| ** WB2J ** | CXL 262 -325,068.720 | | -331,779.06 | 8,183.31 | 18NOV03 | 1.000000 .00 | 8,183.31 |
| ** WB2J ** | 394 323,645.980 | | 330,326.87 | -8,147.49 | 18NOV03 | 1.000000 .00 | -8,147.49 |
| ** WB2J ** | 568 1,422.820 | | 1,454.34 | -31.52 | 25NOV03 | 1.000000 .00 | -31.52 |
| 31401YNJ0 | TOTAL | | 331,781.21 | -8,179.01 L | | .00 | -8,179.01 L |
| 31401YNS0 | FNMA POOL 722312 | 2018/06/01 | 4.500 | 03NOV03 | 18NOV03 | 1.000000 | |
| ** WB2J ** | 263 321,102.970 | | 327,731.45 | -8,083.48 | | .00 | -8,083.48 |
| ** WB2J ** | CXL 263 -321,102.970 | | -327,731.45 | 8,083.48 | 18NOV03 | 1.000000 .00 | 8,083.48 |
| ** WB2J ** | 391 319,597.550 | | 326,194.96 | -8,045.59 | 18NOV03 | 1.000000 .00 | -8,045.59 |
| ** WB2J ** | 562 1,505.420 | | 1,538.76 | -33.34 | 25NOV03 | 1.000000 .00 | -33.34 |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 31401YNS0 | TOTAL | | 327,733.72 | -8,078.93 L | | .00 | -8,078.93 L |
| 31401YWL5 | FNMA POOL 722551 | 2033/08/01 | 5.500 | 23JUL03 | 21AUG03 | 1.000000 | |
| ** WB1E ** | 345 339,704.190 | | 334,820.94 | 9,766.50 | | .00 | 9,766.50 |
| 31401YXW0 | FNMA POOL 722593 | 2033/08/01 | 4.500 | 29OCT03 | 13NOV03 | 1.000000 | |
| ** WB1Q ** | 180 276,284.440 | | 258,181.76 | 6,274.25 | | .00 | 6,274.25 |
| ** WB1Q ** | CXL 180 -276,284.440 | | -258,181.76 | -6,274.25 | 13NOV03 | 1.000000 .00 | -6,274.25 |
| ** WB1Q ** | 535 275,906.040 | | 257,828.15 | 6,265.67 | 13NOV03 | 1.000000 .00 | 6,265.67 |
| ** WB1Q ** | 134 378.390 | | 352.42 | 25.97 | 25NOV03 | 1.000000 .00 | 25.97 |
| 31401YXW0 | TOTAL | | 258,188.57 | 6,291.64 S | | .00 | 6,291.64 S |
| 31402AF68 | FNMA POOL 722989 | 2018/07/01 | 4.500 | 23JUL03 | 18AUG03 | 1.000000 | |
| ** WB1E ** | 525 45,832.640 | | 46,376.90 | -623.03 | | .00 | -623.03 |
| 31402AF92 | FNMA POOL 722992 | 2018/07/01 | 4.500 | 23JUL03 | 18AUG03 | 1.000000 | |
| ** WB1E ** | 524 33,970.440 | | 34,373.84 | -461.79 | | .00 | -461.79 |
| ** WB1E ** | 527 935,803.980 | | 946,916.65 | -12,721.88 | 18AUG03 | 1.000000 .00 | -12,721.88 |
| ** WB1E ** | 529 938,642.070 | | 949,788.44 | -12,759.66 | 18AUG03 | 1.000000 .00 | -12,759.66 |



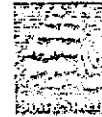
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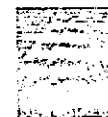
| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS | STL DT SELL RATE BASE CURR GN/LS | NET SECTY GN/LS NET BAS SECTY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|--|--|
| 31402AF92 | TOTAL | | 1,905,136.40 | 1,931,078.93 | -25,942.53 L | .00 -25,942.53 L |
| 31402ARF5 | FNMA POOL 723286 | 2018/06/01 | 4.500 | 08MAY03 | 17JUN03 | 1.000000 |
| WB1E | 494 818,551.73 | 808,965.71 | | 9,586.02 | .00 | 9,586.02 |
| | 804,597.000 | | | | | |
| 31402AYE0 | FNMA POOL 723509 | 2018/07/01 | 4.500 | 23JUL03 | 18SEP03 | 1.000000 |
| WB1E | 530 44,180.02 | 44,781.63 | | -601.61 | .00 | -601.61 |
| | 44,256.090 | | | | | |
| 31402BBT0 | FNMA POOL 723750 | 2018/08/01 | 4.000 | 01OCT03 | 03OCT03 | 1.000000 |
| WB1Q | 238 892,552.21 | 863,536.48 | | 29,015.73 | .00 | 29,015.73 |
| | 905,856.980 | | | | | |
| WB1Q | CXL 230 -892,552.21 | -863,536.48 | | -29,015.73 | 1.000000 | .00 -29,015.73 |
| | -905,856.980 | | | | | |
| WB1Q | 231 92,661.85 | 89,649.53 | | 3,012.32 | 1.000000 | .00 3,012.32 |
| | 94,043.110 | | | | | |
| WB1Q | CXL 231 -92,661.85 | -89,649.53 | | -3,012.32 | 1.000000 | .00 -3,012.32 |
| | -94,043.110 | | | | | |
| WB1Q | 558 92,236.21 | 89,237.74 | | 2,998.47 | 1.000000 | .00 2,998.47 |
| | 93,611.130 | | | | | |
| WB1Q | 560 888,452.29 | 859,569.84 | | 28,882.45 | 1.000000 | .00 28,882.45 |
| | 901,695.950 | | | | | |
| WB1Q | 155 4,593.01 | 4,378.43 | | 214.58 | 1.000000 | .00 214.58 |
| | 4,593.010 | | | | | |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS | STL DT SELL RATE BASE CURR GN/LS | NET SECTY GN/LS NET BAS SECTY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|--|--|
| 31402BBT0 | TOTAL | | 985,281.51 | 953,186.01 | 32,095.50 S | .00 32,095.50 S |
| 31402BFP4 | FNMA POOL 723874 | 2033/07/01 | 5.500 | 09MAY03 | 14JUL03 | 1.000000 |
| WB1E | 469 48,489.82 | 48,667.33 | | -177.51 | .00 | -177.51 |
| | 47,336.000 | | | | | |
| WB1E | 465 484,359.99 | 482,015.84 | | 2,344.15 | 1.000000 | .00 2,344.15 |
| | 468,830.000 | | | | | |
| 31402BFP4 | TOTAL | | 532,849.81 | 530,683.17 | 2,166.64 L | .00 2,166.64 L |
| 31402BSF2 | FNMA POOL 724218 | 2033/07/01 | 5.500 | 23JUL03 | 13AUG03 | 1.000000 |
| WB1E | 346 625,039.93 | 607,324.69 | | 17,715.24 | .00 | 17,715.24 |
| | 616,182.310 | | | | | |
| WB1E | CXL 346 -625,039.93 | -607,324.69 | | -17,715.24 | 1.000000 | .00 -17,715.24 |
| | -616,182.310 | | | | | |
| 31402BSF2 | TOTAL | | .00 | .00 | .00 L | .00 .00 L |
| 31402BT53 | FNMA POOL 724272 | 2033/07/01 | 5.500 | 06AUG03 | 19SEP03 | 1.000000 |
| WB1E | 351 295,854.81 | 297,298.69 | | -1,443.88 | .00 | -1,443.88 |
| | 298,090.490 | | | | | |
| 31402CF98 | FNMA POOL 724792 | 2033/06/01 | 5.500 | 21MAY03 | 17JUL03 | 1.000000 |
| WB1E | 549 343,831.49 | 343,456.37 | | 377.12 | .00 | 377.12 |
| | 332,907.950 | | | | | |
| WB1E | 552 344,822.89 | 344,444.68 | | 378.21 | 1.000000 | .00 378.21 |
| | 333,867.850 | | | | | |
| 31402CF98 | TOTAL | | 688,654.38 | 687,899.05 | 755.33 L | .00 755.33 L |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------------|--------------|--------------|-------------------|-----------------|---------------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET BAS SECTY GN/LS | NET SECTY GN/LS |
| | SHARES/PAR BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | | | NET BAS SECTY GN/LS |
| 31402CGP1 | FNMA POOL 724886 | 2033/06/01 | 5.500 | 21MAY03 | 17JUL03 | 1.000000 | |
| ** WB1E ** | 547 | 343,331.82 | 342,955.24 | 376.58 | | .00 | 376.58 |
| | 332,424.150 | | | | | | |
| ** WB1E ** | 551 | 344,198.14 | 343,812.62 | 377.52 | 21MAY03 | 1.000000 | 377.52 |
| | 333,255.200 | | | | | .00 | |
| ** WB1E ** | 553 | 344,665.73 | 344,287.69 | 378.04 | 21MAY03 | 1.000000 | 378.04 |
| | 333,715.600 | | | | | .00 | |
| 31402CGP1 | TOTAL | 1,032,187.69 | 1,031,055.55 | 1,132.14 L | | .00 | 1,132.14 L |
| 31402CLP5 | FNMA POOL 724934 | 2018/06/01 | 5.000 | 12AUG03 | 18AUG03 | 1.000000 | |
| ** WB1E ** | 080 | 127,895.37 | 130,171.44 | -2,276.07 | | .00 | -2,276.07 |
| | 126,668.270 | | | | | | |
| 31402DS50 | FNMA POOL 726040 | 2033/08/01 | 5.500 | 07JUL03 | 18AUG03 | 1.000000 | |
| ** WB1E ** | 276 | 39,235.27 | 39,110.05 | 125.22 | | .00 | 125.22 |
| | 38,161.960 | | | | | | |
| 31402DZX1 | FNMA POOL 726258 | 2033/07/01 | 5.500 | 09MAY03 | 14JUL03 | 1.000000 | |
| ** WB1E ** | 468 | 95,001.56 | 95,349.34 | -347.78 | | .00 | -347.78 |
| | 92,741.000 | | | | | | |
| ** WB1E ** | 556 | 344,035.01 | 343,657.66 | 377.35 | 21MAY03 | 1.000000 | 377.35 |
| | 333,105.000 | | | | | .00 | |
| ** WB1E ** | 557 | 343,604.33 | 343,227.45 | 376.88 | 21MAY03 | 1.000000 | 376.88 |
| | 332,688.000 | | | | | .00 | |
| ** WB1E ** | 348 | 409,550.11 | 397,942.41 | 11,607.78 | 23JUL03 | 1.000000 | 11,607.78 |
| | 403,746.260 | | | | | .00 | |
| ** WB1E ** | 349 | 172,977.13 | 168,074.51 | 4,902.62 | 23JUL03 | 1.000000 | 4,902.62 |
| | 170,525.820 | | | | | .00 | |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------------|--------------|--------------|-------------------|-----------------|---------------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET BAS SECTY GN/LS | NET SECTY GN/LS |
| | SHARES/PAR BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | | | NET BAS SECTY GN/LS |
| 31402DZX1 | TOTAL | 1,365,168.14 | 1,348,251.37 | 14,916.77 L | | .00 | 16,916.77 L |
| 31402DZY9 | FNMA POOL 726259 | 2033/07/01 | 5.500 | 23JUL03 | 13AUG03 | 1.000000 | |
| ** WB1E ** | 795 | 116,302.80 | 118,022.62 | -1,719.82 | | .00 | -1,719.82 |
| | 114,654.640 | | | | | | |
| ** WB1E ** | 795 | -116,382.80 | -118,022.62 | 1,719.82 | 23JUL03 | 1.000000 | 1,719.82 |
| | -114,654.640 | | | | | .00 | |
| 31402DZY9 | TOTAL | .00 | .00 | .00 L | | .00 | .00 L |
| 31402DSK4 | FNMA POOL 726302 | 2033/07/01 | 5.500 | 21MAY03 | 17JUL03 | 1.000000 | |
| ** WB1E ** | 554 | 344,201.29 | 343,823.76 | 377.55 | | .00 | 377.55 |
| | 333,266.000 | | | | | | |
| ** WB1E ** | 555 | 343,504.14 | 343,127.38 | 376.76 | 21MAY03 | 1.000000 | 376.76 |
| | 332,591.000 | | | | | .00 | |
| 31402DSK4 | TOTAL | 687,705.43 | 686,951.14 | 754.29 L | | .00 | 754.29 L |
| 31402DS09 | FNMA POOL 726355 | 2018/07/01 | 4.500 | 23JUL03 | 18AUG03 | 1.000000 | |
| ** WB1E ** | 531 | 47,438.27 | 48,884.24 | -645.97 | | .00 | -645.97 |
| | 47,519.940 | | | | | | |
| 31402EQTB | FNMA POOL 726866 | 2033/07/01 | 5.500 | 16JUL03 | 13AUG03 | 1.000000 | |
| ** WB1E ** | 037 | 63,341.18 | 61,432.37 | 1,908.81 | | .00 | 1,908.81 |
| | 62,328.340 | | | | | | |
| ** WB1E ** | 037 | -63,341.18 | -61,432.37 | -1,908.81 | 16JUL03 | 1.000000 | -1,908.81 |
| | -62,328.340 | | | | | .00 | |
| ** WB1E ** | 187 | 63,265.00 | 64,159.24 | -894.24 | 16JUL03 | 1.000000 | -894.24 |
| | 62,328.340 | | | | | .00 | |
| ** WB1E ** | 350 | 63,341.18 | 61,432.37 | 1,908.81 | 16JUL03 | 000000 | 1,908.81 |
| | 62,328.340 | | | | | .00 | |

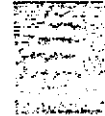


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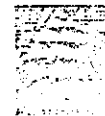
| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|-------------------------------|--|------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| ** WB1E ** | CXL 350 -62,328.340 | -63,341.18 | | -61,432.37 | 14JUL03 -1,908.81 | 13AUG03 | 1.000000 .00 | -1,908.81 |
| ** WB1E ** | 140 62,328.340 | 63,224.31 | | 64,159.23 | 23JUL03 -934.92 | 13AUG03 | 1.000000 .00 | -934.92 |
| ** WB1E ** | CXL 140 -62,328.340 | -63,224.31 | | -64,159.23 | 23JUL03 934.92 | 13AUG03 | 1.000000 .00 | 934.92 |
| ** WB1E ** | 796 544,417.920 | 552,243.93 | | 560,410.20 | 23JUL03 -8,166.27 | 13AUG03 | 1.000000 .00 | -8,166.27 |
| ** WB1E ** | CXL 796 -544,417.920 | -552,243.93 | | -560,410.20 | 23JUL03 8,166.27 | 13AUG03 | 1.000000 .00 | 8,166.27 |
| 31402EQTB | TOTAL | 63,265.00 | | 64,159.24 | -894.24 L | | .00 | -894.24 L |
| 31402ESX7 | FNMA POOL 726934 | | 2033/07/01 | 5.500 | 23JUL03 | 21AUG03 | 1.000000 | |
| ** WB1E ** | 347 184,574.000 | 187,227.25 | | 181,920.75 | 5,306.50 | | .00 | 5,306.50 |
| ** WB1E ** | 351 241,553.000 | 245,025.32 | | 238,080.68 | 6,944.64 | | .00 | 6,944.64 |
| 31402ESX7 | TOTAL | 432,252.57 | | 420,001.43 | 12,251.14 L | | .00 | 12,251.14 L |
| 31402EW95 | FNMA POOL 727072 | | 2033/09/01 | 5.000 | 05SEP03 | 25NOV03 | 1.000000 | |
| ** WB1E ** | 335 331,261.050 | 320,870.32 | | 323,652.40 | -2,782.08 | | .00 | -2,782.08 |
| 31402EX60 | FNMA POOL 727101 | | 2033/08/01 | 5.000 | 0ESEP03 | 15SEP03 | 1.000000 | |
| ** WB1E ** | 778 63,481.090 | 62,360.25 | | 62,414.81 | -54.56 | | .00 | -54.56 |



STATE STREET

FOR PUBLIC DISCLOSURE

| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|-------------------------------|--|------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 31402EYS1 | FNMA POOL 727121 | | 2033/10/01 | 5.500 | 10OCT03 | 13NOV03 | 1.000000 | |
| ** WB1E ** | 182 1,000,099.170 | 1,007,990.50 | | 1,006,349.79 | 1,640.79 | | .00 | 1,640.79 |
| 31402EZK7 | FNMA POOL 727146 | | 2033/09/01 | 5.000 | 09SEP03 | 15SEP03 | 1.000000 | |
| ** WB1E ** | 194 2,000,000.000 | 1,954,687.50 | | 1,935,312.50 | 19,375.00 | | .00 | 19,375.00 |
| 31402EZV9 | FNMA POOL 727188 | | 2033/08/01 | 5.000 | 04AUG03 | 13AUG03 | 1.000000 | |
| ** WB1E ** | 123 1,000,100.000 | 953,376.50 | | 1,014,476.44 | -61,099.86 | | .00 | -61,099.86 |
| 31402FBD6 | FNMA POOL 727336 | | 2018/07/01 | 5.000 | 07JUL03 | 25AUG03 | 1.000000 | |
| ** WB1E ** | 393 1,000,099.860 | 1,028,071.40 | | 1,027,758.87 | 312.53 | | .00 | 312.53 |
| 31402FCM6 | FNMA POOL 727372 | | 2018/08/01 | 4.000 | 01OCT03 | 03OCT03 | 1.000000 | |
| ** WB1Q ** | 229 93,942.660 | 92,562.88 | | 89,553.77 | 3,009.11 | | .00 | 3,009.11 |
| ** WB1Q ** | CXL 229 -93,942.660 | -92,562.88 | | -89,553.77 | -3,009.11 | | .00 | -3,009.11 |
| ** WB1Q ** | 559 93,541.950 | 92,168.06 | | 89,171.78 | 2,996.28 | | .00 | 2,996.28 |
| ** WB1Q ** | 152 400.700 | 400.70 | | 381.98 | 18.72 | | .00 | 18.72 |
| 31402FCM6 | TOTAL | 92,568.76 | | 89,553.76 | 3,015.00 S | | .00 | 3,015.00 S |
| 31402FGD1 | FNMA POOL 727496 | | 2018/05/01 | 4.500 | 23JUL03 | 18AUG03 | 1.000000 | |
| ** WB1E ** | 532 29,627.700 | 29,576.78 | | 29,979.53 | -402.75 | | .00 | -402.75 |



STATE STREET

FOR PUBLIC DISCLOSURE SUMMARY REALIZED GAIN/LOSS REPORT
JANUARY 1, 2003 TO DECEMBER 31, 2003

ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|--------------|--------------|-------------------|-----------------|---------------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | NET BAS SECTY GN/LS | NET BAS SECTY GN/LS |
| 31402F3Y9 | FNMA POOL 728115 | 2033/07/01 | 5.500 | 21MAY03 | 14JUL03 | 1.000000 | |
| ** WB1E ** | | | | | | | |
| | 470 | 250,462.05 | 257,211.17 | 1,250.88 | .00 | | 1,250.88 |
| | 250,175.000 | | | | | | |
| 31402G0B2 | FNMA POOL 728650 | 2033/07/01 | 5.500 | 16JUL03 | 22SEP03 | 1.000000 | |
| ** WB1E ** | | | | | | | |
| | 274 | 373,990.75 | 362,728.43 | 11,270.32 | .00 | | 11,270.32 |
| | 368,010.500 | | | | | | |
| 31402G0N6 | FNMA POOL 728661 | 2018/07/01 | 5.000 | 12AUG03 | 18AUG03 | 1.000000 | |
| ** WB1E ** | | | | | | | |
| | 539 | 584,893.69 | 513,878.95 | -8,985.26 | .00 | | -8,985.26 |
| | 580,049.468 | | | | | | |
| 31402GUJ0 | FNMA POOL 728705 | 2033/08/01 | 5.500 | 07JUL03 | 18AUG03 | 1.000000 | |
| ** WB1E ** | | | | | | | |
| | 277 | 102,107.11 | 101,781.24 | 325.87 | .00 | | 325.87 |
| | 99,313.918 | | | | | | |
| ** WB1E ** | | | | | | | |
| | 278 | 1,028,125.31 | 1,024,844.06 | 3,281.25 | 13AUG03 | 1.000000 | 3,281.25 |
| | 1,000,000.300 | | | | .00 | | |
| ** WB1E ** | | | | | | | |
| | 279 | 1,028,125.31 | 1,024,844.06 | 3,281.25 | 13AUG03 | 1.000000 | 3,281.25 |
| | 1,000,000.300 | | | | .00 | | |
| ** WB1E ** | | | | | | | |
| | 280 | 1,028,125.31 | 1,024,844.06 | 3,281.25 | 13AUG03 | 1.000000 | 3,281.25 |
| | 1,000,000.300 | | | | .00 | | |
| ** WB1E ** | | | | | | | |
| | 282 | 1,028,125.31 | 1,024,844.06 | 3,281.25 | 13AUG03 | 1.000000 | 3,281.25 |
| | 1,000,000.300 | | | | .00 | | |
| ** WB1E ** | | | | | | | |
| | 283 | 1,028,125.31 | 1,024,844.06 | 3,281.25 | 13AUG03 | 1.000000 | 3,281.25 |
| | 1,000,000.300 | | | | .00 | | |
| ** WB1E ** | | | | | | | |
| | 284 | 1,028,125.31 | 1,024,844.06 | 3,281.25 | 13AUG03 | 1.000000 | 3,281.25 |
| | 1,000,000.300 | | | | .00 | | |



STATE STREET

Serving Institutional Investors Worldwide

FOR PUBLIC DISCLOSURE SUMMARY REALIZED GAIN/LOSS REPORT
JANUARY 1, 2003 TO DECEMBER 31, 2003

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|---------------|---------------|-------------------|-----------------|---------------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | NET BAS SECTY GN/LS | NET BAS SECTY GN/LS |
| 31402GUJ0 | TOTAL | | | | | | |
| | 6,270,858.97 | 6,250,845.60 | | 20,013.37 L | .00 | | 20,013.37 L |
| 31402G0K5 | FNMA POOL 728850 | 2033/08/01 | 5.000 | 02JUL03 | 18AUG03 | 1.000000 | |
| ** WB1E ** | | | | | | | |
| | 285 | 12,121,210.89 | 11,931,816.97 | 189,393.92 | .00 | | 189,393.92 |
| | 12,001,198.900 | | | | | | |
| 31402GY98 | FNMA POOL 728936 | 2033/08/01 | 5.000 | 04AUG03 | 13AUG03 | 1.000000 | |
| ** WB1E ** | | | | | | | |
| | 882 | 953,280.72 | 955,788.71 | -2,499.99 | .00 | | -2,499.99 |
| | 999,999.448 | | | | | | |
| ** WB1E ** | | | | | | | |
| | 803 | 953,280.72 | 955,788.71 | -2,499.99 | 13AUG03 | 1.000000 | -2,499.99 |
| | 999,999.448 | | | | .00 | | |
| ** WB1E ** | | | | | | | |
| | 805 | 953,280.72 | 955,788.71 | -2,499.99 | 13AUG03 | 1.000000 | -2,499.99 |
| | 999,999.448 | | | | .00 | | |
| 31402GY98 | TOTAL | | | | | | |
| | 2,859,842.16 | 2,867,342.13 | | -7,499.97 L | .00 | | -7,499.97 L |
| 31402G3X9 | FNMA POOL 729014 | 2033/07/01 | 5.500 | 21MAY03 | 14JUL03 | 1.000000 | |
| ** WB1E ** | | | | | | | |
| | 363 | 1,032,915.70 | 1,032,759.52 | 156.26 | .00 | | 156.26 |
| | 1,000,100.000 | | | | | | |
| 31402HFF3 | FNMA POOL 729266 | 2018/07/01 | 5.000 | 07JUL03 | 11SEP03 | 1.000000 | |
| ** WB1E ** | | | | | | | |
| | 388 | 593,804.12 | 592,823.85 | 180.27 | .00 | | 180.27 |
| | 576,849.798 | | | | | | |
| 31402HKH3 | FNMA POOL 729396 | 2033/08/01 | 5.000 | 04AUG03 | 13AUG03 | 1.000000 | |
| ** WB1E ** | | | | | | | |
| | 139 | 953,376.58 | 1,014,476.44 | -61,099.86 | .00 | | -61,099.86 |
| | 1,000,100.000 | | | | | | |
| ** WB1E ** | | | | | | | |
| | CXL 139 | -953,376.58 | -1,014,476.44 | 61,099.86 | 13AUG03 | 1.000000 | 61,099.86 |
| | -1,000,100.000 | | | | .00 | | |
| ** WB1E ** | | | | | | | |
| | 152 | 953,376.58 | 1,014,476.44 | -61,099.86 | 13AUG03 | 1.000000 | -61,099.86 |
| | 1,000,100.000 | | | | .00 | | |



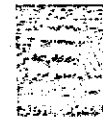
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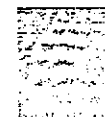
| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 31402HMH3 | TOTAL | | 953,376.58 | 1,014,476.44 | -61,099.86 L | .00 | -61,099.86 L |
| 31402HPD7 | FNMA POOL 729520 | 2033/07/01 | 5.000 | 09SEP03 | 15SEP03 | 1.000000 | |
| WB1E | 775 199,589.130 | | 193,133.67 | 1,933.52 | | .00 | 1,933.52 |
| 31402HPQ8 | FNMA POOL 729531 | 2033/07/01 | 5.500 | 16JUL03 | 13AUG03 | 1.000000 | |
| WB1E | 352 306,916.550 | | 302,504.62 | 9,399.32 | | .00 | 9,399.32 |
| WB1E | CXL 352 -306,916.550 | | -302,504.62 | -9,399.32 | | .00 | -9,399.32 |
| 31402HPQ8 | TOTAL | | .00 | .00 L | | .00 | .00 L |
| 31402HV73 | FNMA POOL 729738 | 2018/06/01 | 5.500 | 16JUL03 | 18AUG03 | 1.000000 | |
| WB1E | 534 355,244.150 | | 368,343.78 | -610.58 | | .00 | -610.58 |
| 31402HM31 | FNMA POOL 729766 | 2033/07/01 | 5.500 | 21MAY03 | 14JUL03 | 1.000000 | |
| WB1E | 364 1,000,100.000 | | 1,032,759.52 | 156.26 | | .00 | 156.26 |
| 31402JA23 | FNMA POOL 730025 | 2033/08/01 | 5.500 | 09MAY03 | 14JUL03 | 1.000000 | |
| WB1E | 467 368,850.000 | | 379,223.91 | -1,383.19 | | .00 | -1,383.19 |
| WB1E | 471 952,664.000 | | 979,457.68 | -3,572.49 | | .00 | -3,572.49 |
| 31402JA23 | TOTAL | | 1,353,725.91 | 1,358,681.59 | -4,955.68 L | .00 | -4,955.68 L |



STATE STREET

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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 31402JJ73 | FNMA POOL 730286 | 2018/07/01 | 4.000 | 01OCT03 | 03OCT03 | 1.000000 | |
| WB10 | 228 905,957.360 | | 863,632.17 | 29,018.94 | | .00 | 29,018.94 |
| WB10 | CXL 228 -905,957.360 | | -863,632.17 | -29,018.94 | | .00 | -29,018.94 |
| WB10 | 561 901,651.020 | | 859,527.02 | 28,881.00 | | .00 | 28,881.00 |
| WB10 | 154 4,306.340 | | 4,105.15 | 201.19 | | .00 | 201.19 |
| 31402JJ73 | TOTAL | | 892,714.36 | 29,082.19 S | | .00 | 29,082.19 S |
| 31402JM41 | FNMA POOL 730381 | 2033/08/01 | 5.500 | 23JUL03 | 21AUG03 | 1.000000 | |
| WB1E | 354 418,742.060 | | 412,722.64 | 12,038.84 | | .00 | 12,038.84 |
| 31402JW06 | FNMA POOL 730655 | 2018/08/01 | 4.500 | 23JUL03 | 18AUG03 | 1.000000 | |
| WB1E | 533 29,515.250 | | 29,865.74 | -401.22 | | .00 | -401.22 |
| 31402J255 | FNMA POOL 730785 | 2033/08/01 | 5.500 | 07JUL03 | 13AUG03 | 1.000000 | |
| WB1E | 287 50,045.570 | | 51,288.89 | 164.21 | | .00 | 164.21 |
| 31402KAJ5 | FNMA POOL 730909 | 2018/08/01 | 4.500 | 23JUL03 | 18AUG03 | 1.000000 | |
| WB1E | 535 31,482.160 | | 31,856.01 | -427.94 | | .00 | -427.94 |
| 31402KBC7 | FNMA POOL 730935 | 2018/08/01 | 4.500 | 23JUL03 | 18AUG03 | 1.000000 | |
| WB1E | 643 40,308.310 | | 40,786.97 | -547.94 | | .00 | -547.94 |



STATE STREET

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ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|--------------|-------------|-------------|-----------------|---------------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | SECTY GN/LS | BASE CURR GN/LS | NET BAS SECTY GN/LS | NET SECTY GN/LS |
| | SHARES/PAR | BASE | BASE | SECTY GN/LS | | | NET BAS SECTY GN/LS |
| 31402KJ20 | FNMA POOL 731100 | 2033/08/01 | 5.500 | 07JUL03 | 13AUG03 | 1.000000 | |
| WB1E ** | 284 | 51,406.25 | 51,242.19 | 164.06 | | .00 | 164.06 |
| | 50,000.000 | | | | | | |
| WB1E ** | 136 | 63,340.83 | 61,432.04 | 1,908.79 | 16JUL03 | 1.000000 | 1,908.79 |
| | 62,328.000 | | | | | .00 | |
| WB1E ** | 353 | 31,152.13 | 30,213.35 | 938.78 | 16JUL03 | 1.000000 | 938.78 |
| | 30,654.000 | | | | | .00 | |
| WB1E ** | 519 | 63,340.83 | 61,432.04 | 1,908.79 | 16JUL03 | 1.000000 | 1,908.79 |
| | 62,328.000 | | | | | .00 | |
| WB1E ** | CXL 519 | -63,340.83 | -61,432.04 | -1,908.79 | 16JUL03 | 1.000000 | -1,908.79 |
| | -62,328.000 | | | | | .00 | |
| WB1E ** | 769 | 63,223.97 | 64,158.89 | -934.92 | 23JUL03 | 1.000000 | -934.92 |
| | 62,328.000 | | | | | .00 | |
| WB1E ** | CXL 769 | -63,223.97 | -64,158.89 | 934.92 | 23JUL03 | 1.000000 | 934.92 |
| | -62,328.000 | | | | | .00 | |
| WB1E ** | 797 | 743,371.53 | 754,364.09 | -10,992.56 | 23JUL03 | 1.000000 | -10,992.56 |
| | 732,837.000 | | | | | .00 | |
| WB1E ** | CXL 797 | -743,371.53 | -754,364.09 | 10,992.56 | 23JUL03 | 1.000000 | 10,992.56 |
| | -732,837.000 | | | | | .00 | |
| 31402KJ20 | TOTAL | 145,899.21 | 142,887.58 | 3,011.63 L | | .00 | 3,011.63 L |
| 31402KJ47 | FNMA POOL 731183 | 2033/08/01 | 5.000 | 14JUL03 | 13AUG03 | 1.000000 | |
| WB1E ** | 806 | 1,012,086.28 | 949,905.00 | 62,181.28 | | .00 | 62,181.28 |
| | 999,900.000 | | | | | | |
| WB1E ** | 807 | 291,126.23 | 283,661.45 | 7,464.78 | 28JUL03 | 000000 | 7,464.78 |
| | 298,591.000 | | | | 13AUG03 | .00 | |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|------------|------------|-------------|-----------------|---------------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | SECTY GN/LS | BASE CURR GN/LS | NET BAS SECTY GN/LS | NET SECTY GN/LS |
| | SHARES/PAR | BASE | BASE | SECTY GN/LS | | | NET BAS SECTY GN/LS |
| WB1E ** | 808 | 974,902.50 | 949,905.00 | 24,997.50 | 28JUL03 | 1.000000 | 24,997.50 |
| | 999,900.000 | | | | 13AUG03 | .00 | |
| WB1E ** | 809 | 974,902.50 | 949,905.00 | 24,997.50 | 28JUL03 | 1.000000 | 24,997.50 |
| | 999,900.000 | | | | 13AUG03 | .00 | |
| WB1E ** | 810 | 974,902.50 | 949,905.00 | 24,997.50 | 28JUL03 | 1.000000 | 24,997.50 |
| | 999,900.000 | | | | 13AUG03 | .00 | |
| WB1E ** | 811 | 974,902.50 | 949,905.00 | 24,997.50 | 28JUL03 | 1.000000 | 24,997.50 |
| | 999,900.000 | | | | 13AUG03 | .00 | |
| WB1E ** | 812 | 974,902.50 | 949,905.00 | 24,997.50 | 28JUL03 | 1.000000 | 24,997.50 |
| | 999,900.000 | | | | 13AUG03 | .00 | |
| WB1E ** | 813 | 974,902.50 | 949,905.00 | 24,997.50 | 28JUL03 | 1.000000 | 24,997.50 |
| | 999,900.000 | | | | 13AUG03 | .00 | |
| WB1E ** | 814 | 974,902.50 | 949,905.00 | 24,997.50 | 28JUL03 | 1.000000 | 24,997.50 |
| | 999,900.000 | | | | 13AUG03 | .00 | |
| WB1E ** | 815 | 974,902.50 | 949,905.00 | 24,997.50 | 28JUL03 | 1.000000 | 24,997.50 |
| | 999,900.000 | | | | 13AUG03 | .00 | |
| WB1E ** | 816 | 974,902.50 | 949,905.00 | 24,997.50 | 28JUL03 | 1.000000 | 24,997.50 |
| | 999,900.000 | | | | 13AUG03 | .00 | |
| WB1E ** | 817 | 974,902.50 | 949,905.00 | 24,997.50 | 28JUL03 | 1.000000 | 24,997.50 |
| | 999,900.000 | | | | 13AUG03 | .00 | |
| WB1E ** | 332 | 482,301.92 | 486,305.60 | -4,003.68 | 05SEP03 | 1.000000 | -4,003.68 |
| | 497,819.900 | | | | 15OCT03 | .00 | |

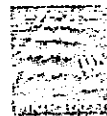


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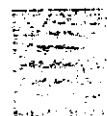
| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|--|---|---------------------------|--------------------|--------------------------------------|
| 31402KJ47 | TOTAL | 11,534,539.43 | 11,219,002.05 | 315,537.38 L | .00 | 315,537.38 L |
| 31402KK29 | FNMA POOL 731213 | 2033/08/01 5.500 | 07JUL03 | 18AUG03 | 1.000000 | |
| WBIE ** | 288 828,304.79 | 825,663.26 | 2,643.53 | | .00 | 2,643.53 |
| | 885,646.000 | | | | | |
| WBIE ** | 289 437,055.94 | 435,661.08 | 1,394.86 | | .00 | 1,394.86 |
| | 425,100.000 | | | | | |
| WBIE ** | 290 925,779.27 | 922,824.66 | 2,954.61 | | .00 | 2,954.61 |
| | 900,454.000 | | | | | |
| WBIE ** | 291 906,121.52 | 903,229.64 | 2,891.88 | | .00 | 2,891.88 |
| | 881,334.000 | | | | | |
| 31402KK29 | TOTAL | 3,097,261.52 | 3,087,376.64 | 9,884.88 L | .00 | 9,884.88 L |
| 31402KN34 | FNMA POOL 731310 | 2033/08/01 5.500 | 07JUL03 | 13AUG03 | 1.000000 | |
| WBIE ** | 292 51,042.29 | 50,879.39 | 162.90 | | .00 | 162.90 |
| | 49,646.000 | | | | | |
| WBIE ** | 294 976,774.27 | 973,656.90 | 3,117.37 | | .00 | 3,117.37 |
| | 950,054.000 | | | | | |
| WBIE ** | 296 3,084,683.44 | 3,074,838.70 | 9,844.74 | | .00 | 9,844.74 |
| | 3,000,300.000 | | | | | |
| WBIE ** | 355 30,954.98 | 30,022.14 | 932.84 | | .00 | 932.84 |
| | 30,460.000 | | | | | |
| 31402KN34 | TOTAL | 4,143,454.98 | 4,129,397.13 | 14,057.85 L | .00 | 14,057.85 L |



STATE STREET

FOR PUBLIC DISCLOSURE

| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|--|---|---------------------------|--------------------|--------------------------------------|
| 31402KTH7 | FNMA POOL 731452 | 2033/08/01 4.500 | 29OCT03 | 13NOV03 | 1.000000 | |
| WB1Q ** | 178 95,464.72 | 93,199.80 | 2,264.92 | | .00 | 2,264.92 |
| | 99,734.680 | | | | | |
| WB1Q ** | 178 -95,464.72 | -93,199.80 | -2,264.92 | | .00 | -2,264.92 |
| | -99,734.680 | | | | | |
| WB1Q ** | 536 95,298.96 | 93,037.98 | 2,260.98 | | .00 | 2,260.98 |
| | 99,561.430 | | | | | |
| WB1Q ** | 545 173.17 | 161.28 | 11.89 | | .00 | 11.89 |
| | 173.170 | | | | | |
| 31402KTH7 | TOTAL | 95,472.13 | 93,199.26 | 2,272.87 S | .00 | 2,272.87 S |
| 31402KTL8 | FNMA POOL 731455 | 2033/08/01 4.500 | 19SEP03 | 15OCT03 | 1.000000 | |
| WB1Q ** | 572 476,562.17 | 467,178.27 | 9,383.90 | | .00 | 9,383.90 |
| | 499,999.660 | | | | | |
| WB1Q ** | 179 1,165,623.61 | 1,137,969.00 | 27,654.61 | | .00 | 27,654.61 |
| | 1,217,758.910 | | | | | |
| WB1Q ** | 179 -1,165,623.61 | -1,137,969.00 | -27,654.61 | | .00 | -27,654.61 |
| | -1,217,758.910 | | | | | |
| WB1Q ** | 534 1,164,053.92 | 1,136,436.55 | 27,617.37 | | .00 | 27,617.37 |
| | 1,216,119.020 | | | | | |
| WB1Q ** | 547 1,639.89 | 1,527.34 | 112.55 | | .00 | 112.55 |
| | 1,639.890 | | | | | |
| 31402KTL8 | TOTAL | 1,642,255.98 | 1,605,142.16 | 37,113.82 S | .00 | 37,113.82 S |



STATE STREET

FOR PUBLIC DISCLOSURE

ATTACHMENT O

| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|--------------|---|---------------------------|--------------------|--------------------------------------|
| 31402KU93 | FNMA POOL 731508 | 2018/08/01 | 4.500 | 01JUL03 | 18AUG03 | 1.000000 | |
| WB1E ** | 587 1,000,000.520 | 1,016,563.03 | 1,017,813.03 | -1,250.00 | | .00 | -1,250.00 |
| WB1E ** | 628 101,810.610 | 103,496.05 | 103,624.11 | -127.26 | 01JUL03 | 1.000000 | -127.26 |
| WB1E ** | 630 1,000,000.520 | 1,016,563.03 | 1,017,813.03 | -1,250.00 | 01JUL03 | 1.000000 | -1,250.00 |
| WB1E ** | 632 1,000,000.520 | 1,016,563.03 | 1,017,813.03 | -1,250.00 | 01JUL03 | 1.000000 | -1,250.00 |
| WB1E ** | 640 1,000,000.520 | 1,016,563.03 | 1,017,813.03 | -1,250.00 | 01JUL03 | 1.000000 | -1,250.00 |
| WB1E ** | 641 1,000,000.520 | 1,016,563.03 | 1,017,813.03 | -1,250.00 | 01JUL03 | 1.000000 | -1,250.00 |
| 31402KU93 | TOTAL | 5,186,312.00 | 5,192,689.26 | -6,377.26 L | | .00 | -6,377.26 L |
| 31402KVA9 | FNMA POOL 731509 | 2018/07/01 | 4.500 | 01JUL03 | 18AUG03 | 1.000000 | |
| WB1E ** | 552 1,000,000.970 | 1,016,563.49 | 1,017,813.49 | -1,250.00 | | .00 | -1,250.00 |
| WB1E ** | 553 1,000,000.970 | 1,016,563.49 | 1,017,813.49 | -1,250.00 | 01JUL03 | 1.000000 | -1,250.00 |
| WB1E ** | 563 1,000,000.970 | 1,016,563.49 | 1,017,813.49 | -1,250.00 | 01JUL03 | 1.000000 | -1,250.00 |
| WB1E ** | 574 1,000,000.970 | 1,016,563.49 | 1,017,813.49 | -1,250.00 | 01JUL03 | 1.000000 | -1,250.00 |
| WB1E ** | 583 1,000,000.970 | 1,016,563.49 | 1,017,813.49 | -1,250.00 | 01JUL03 | 1.000000 | -1,250.00 |



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FOR PUBLIC DISCLOSURE

| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|---------------|---|---------------------------|--------------------|--------------------------------------|
| WB1E ** | 584 1,000,000.970 | 1,016,563.49 | 1,017,813.49 | -1,250.00 | 01JUL03 | 1.000000 | -1,250.00 |
| WB1E ** | 585 1,000,000.970 | 1,016,563.49 | 1,017,813.49 | -1,250.00 | 01JUL03 | 1.000000 | -1,250.00 |
| WB1E ** | 597 1,000,000.970 | 1,016,563.49 | 1,017,813.49 | -1,250.00 | 01JUL03 | 1.000000 | -1,250.00 |
| WB1E ** | 600 1,000,000.970 | 1,016,563.49 | 1,017,813.49 | -1,250.00 | 01JUL03 | 1.000000 | -1,250.00 |
| WB1E ** | 631 1,000,000.970 | 1,016,563.49 | 1,017,813.49 | -1,250.00 | 01JUL03 | 1.000000 | -1,250.00 |
| WB1E ** | 644 1,000,000.970 | 1,016,563.49 | 1,017,813.49 | -1,250.00 | 01JUL03 | 1.000000 | -1,250.00 |
| WB1E ** | 645 898,190.340 | 913,066.62 | 914,189.36 | -1,122.74 | 01JUL03 | 1.000000 | -1,122.74 |
| 31402KVA9 | TOTAL | 12,095,265.01 | 12,110,137.75 | -14,872.74 L | | .00 | -14,872.74 L |
| 31402L8G6 | FNMA POOL 731839 | 2018/08/01 | 4.500 | 23JUL03 | 02SEP03 | 1.000000 | |
| WB1E ** | 157 253,424.000 | 252,988.43 | 256,433.41 | -3,444.98 | | .00 | -3,444.98 |
| WB1E ** | 158 329,000.000 | 328,434.53 | 332,906.08 | -4,472.35 | 23JUL03 | 1.000000 | -4,472.35 |
| WB1E ** | 159 1,000,100.000 | 998,381.00 | 1,011,976.19 | -13,595.11 | 23JUL03 | 1.000000 | -13,595.11 |
| WB1E ** | 160 1,000,100.000 | 998,381.00 | 1,011,976.19 | -13,595.11 | 23JUL03 | 1.000000 | -13,595.11 |
| WB1E ** | 162 1,000,100.000 | 998,381.00 | 1,011,976.19 | -13,595.11 | 23JUL03 | 1.000000 | -13,595.11 |



STATE STREET
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FOR PUBLIC DISCLOSURE

ATTACHMENT O

| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|----------------------------|-------------------------------|--|-------------------------------------|------------------|---|---------------------------|--------------------|--------------------------------------|
| 1,000,100.000 | | | | | | | | |
| ** WB1E ** | 163 | 998,381.08 | 1,011,976.19 | | 23JUL03 -13,595.11 | 02SEP03 | 1.000000 .00 | -13,595.11 |
| 1,000,100.000 | | | | | | | | |
| ** WB3E ** | 164 | 998,381.08 | 1,011,976.19 | | 23JUL03 -13,595.11 | 02SEP03 | 1.000000 .00 | -13,595.11 |
| 1,000,100.000 | | | | | | | | |
| ** WB1E ** | 165 | 998,381.08 | 1,011,976.19 | | 23JUL03 -13,595.11 | 02SEP03 | 1.000000 .00 | -13,595.11 |
| 1,000,100.000 | | | | | | | | |
| ** WB1E ** | 166 | 998,381.08 | 1,011,976.19 | | 23JUL03 -13,595.11 | 02SEP03 | 1.000000 .00 | -13,595.11 |
| 1,000,100.000 | | | | | | | | |
| ** WB1E ** | 167 | 998,381.08 | 1,011,976.19 | | 23JUL03 -13,595.11 | 02SEP03 | 1.000000 .00 | -13,595.11 |
| 1,000,100.000 | | | | | | | | |
| ** WB1E ** | 168 | 998,381.08 | 1,011,976.19 | | 23JUL03 -13,595.11 | 02SEP03 | 1.000000 .00 | -13,595.11 |
| 1,000,100.000 | | | | | | | | |
| ** WB1E ** | 169 | 998,381.08 | 1,011,976.19 | | 23JUL03 -13,595.11 | 02SEP03 | 1.000000 .00 | -13,595.11 |
| 31402LBC6 TOTAL | | | | | | | | |
| | | 10,565,233.76 | 10,709,102.19 | | -143,868.43 L | | .00 | -143,868.43 L |
| 31402LBH4 FNMA POOL 731840 | | | | | | | | |
| ** WB2N ** | 074 | 1,017,171.95 | 1,016,351.58 | 2018/08/01 5.000 | 160CT03 820.37 | 20OCT03 | 1.000000 .00 | 820.37 |
| 1,000,099.960 | | | | | | | | |
| ** WB2N ** | 075 | 1,017,171.95 | 1,016,351.58 | | 160CT03 820.37 | 20OCT03 | 1.000000 .00 | 820.37 |
| 1,000,099.960 | | | | | | | | |
| ** WB2N ** | 079 | 1,017,171.95 | 1,016,351.58 | | 160CT03 820.37 | 20OCT03 | 1.000000 .00 | 820.37 |
| 1,000,099.960 | | | | | | | | |
| ** WB2N ** | 086 | 1,017,171.95 | 1,016,351.58 | | 160CT03 820.37 | 20OCT03 | 1.000000 .00 | 820.37 |
| 1,000,099.960 | | | | | | | | |



FOR PUBLIC DISCLOSURE

| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|----------------------------|-------------------------------|--|-------------------------------------|------------------|---|---------------------------|--------------------|--------------------------------------|
| 31402LBH4 TOTAL | | | | | | | | |
| | | 4,068,687.80 | 4,065,406.32 | | 3,281.48 L | | .00 | 3,281.48 L |
| 31402LFRB FNMA POOL 731976 | | | | | | | | |
| ** WB1E ** | 579 | 37,488.35 | 37,998.83 | 2018/07/01 4.500 | 23JUL03 -510.48 | 18AUG03 | 1.000000 .00 | -510.48 |
| 37,552.890 | | | | | | | | |
| 31402LX68 FNMA POOL 732117 | | | | | | | | |
| ** WB1E ** | 295 | 334,214.65 | 333,148.01 | 2033/08/01 5.500 | 07JUL03 1,066.64 | 20AUG03 | 1.000000 .00 | 1,066.64 |
| 325,072.000 | | | | | | | | |
| ** WB1E ** | 358 | 330,354.42 | 320,399.09 | | 16JUL03 9,955.33 | 21AUG03 | 1.000000 .00 | 9,955.33 |
| 325,072.000 | | | | | | | | |
| ** WB1E ** | 456 | 311,903.39 | 302,504.08 | | 16JUL03 9,399.31 | 09SEP03 | 1.000000 .00 | 9,399.31 |
| 306,916.000 | | | | | | | | |
| 31402LX68 TOTAL | | | | | | | | |
| | | 976,472.46 | 956,051.18 | | 20,421.28 L | | .00 | 20,421.28 L |
| 31402LHM1 FNMA POOL 732164 | | | | | | | | |
| ** WB1E ** | 777 | 97,632.05 | 96,664.31 | 2033/08/01 5.000 | 09SEP03 967.74 | 15SEP03 | 1.000000 .00 | 967.74 |
| 99,895.300 | | | | | | | | |
| 31402LS45 FNMA POOL 732339 | | | | | | | | |
| ** WB1E ** | 580 | 817,149.05 | 818,141.96 | 2018/08/01 5.000 | 08JUL03 -992.91 | 18AUG03 | 1.000000 .00 | -992.91 |
| 794,332.000 | | | | | | | | |
| 31402LX64 FNMA POOL 732501 | | | | | | | | |
| ** WB1E ** | 748 | 164,566.05 | 164,516.06 | 2018/08/01 5.000 | 08JUL03 49.99 | 18AUG03 | 1.000000 .00 | 49.99 |
| 159,967.000 | | | | | | | | |
| ** WB1E ** | 750 | 1,028,750.00 | 1,028,437.50 | | 08JUL03 312.50 | 18AUG03 | 1.000000 .00 | 312.50 |
| 1,000,000.000 | | | | | | | | |



FOR PUBLIC DISCLOSURE

ATTACHMENT O

| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 31402LX64 | TOTAL | | 1,193,316.05 | 1,192,953.56 | 362.49 L | .00 | 362.49 L |
| 31402L4W9 | FNMA POOL 732637 | 2018/08/01 | 5.500 | 16JUL03 | 20AUG03 | 1.000000 | |
| ** WB1E ** | 844 955,000.000 | | 988,574.22 | 990,514.86 | -1,939.84 | .00 | -1,939.84 |
| 31402L5J7 | FNMA POOL 732649 | 2033/08/01 | 5.500 | 07JUL03 | 18AUG03 | 1.000000 | |
| ** WB1E ** | 297 580,000.000 | | 594,312.50 | 594,409.30 | 1,903.12 | .00 | 1,903.12 |
| 31402MLG3 | FNMA POOL 733027 | 2018/09/01 | 5.000 | 08JUL03 | 18AUG03 | 1.000000 | |
| ** WB1E ** | 576 443,418.000 | | 456,166.27 | 456,720.54 | -554.27 | .00 | -554.27 |
| ** WB1E ** | 577 302,948.000 | | 311,657.76 | 312,034.44 | -378.68 | 1.000000 .00 | -378.68 |
| ** WB1E ** | 578 205,668.000 | | 211,580.94 | 211,838.04 | -257.08 | 1.000000 .00 | -257.08 |
| ** WB1E ** | 611 565,748.000 | | 582,013.26 | 582,720.44 | -707.18 | 1.000000 .00 | -707.18 |
| ** WB1E ** | 614 764,746.000 | | 786,732.45 | 787,688.38 | -955.93 | 1.000000 .00 | -955.93 |
| ** WB1E ** | 615 1,000,000.000 | | 1,028,750.00 | 1,030,000.00 | -1,250.00 | 1.000000 .00 | -1,250.00 |
| ** WB1E ** | 616 1,000,000.000 | | 1,028,750.00 | 1,030,000.00 | -1,250.00 | 1.000000 .00 | -1,250.00 |
| ** WB1E ** | 642 1,000,000.000 | | 1,028,750.00 | 1,030,000.00 | -1,250.00 | 1.000000 .00 | -1,250.00 |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------------|--------------------------------------|
| 31402MLG3 | TOTAL | | 5,434,400.70 | 5,441,003.84 | -6,603.14 L | .00 | -6,603.14 L |
| 31402MXT2 | FNMA POOL 733390 | 2033/08/01 | 5.000 | 28JUL03 | 13AUG03 | 1.000000 | |
| ** WB1E ** | 183 94,494.120 | | 94,081.77 | 98,092.30 | -4,010.53 | .00 | -4,010.53 |
| ** WB1E ** | 184 96,594.070 | | 94,179.22 | 98,193.91 | -4,014.69 | 1.000000 .00 | -4,014.69 |
| ** WB1E ** | 186 97,093.820 | | 94,666.47 | 98,781.94 | -4,035.47 | 1.000000 .00 | -4,035.47 |
| ** WB1E ** | 187 806,511.470 | | 786,348.60 | 819,849.32 | -33,520.64 | 1.000000 .00 | -33,520.64 |
| 31402MXT2 | TOTAL | | 1,069,276.14 | 1,114,857.47 | -45,581.33 L | .00 | -45,581.33 L |
| 31402M6G0 | FNMA POOL 733571 | 2018/08/01 | 4.500 | 18JUL03 | 28AUG03 | 1.000000 | |
| ** WB1Q ** | 851 436,492.000 | | 437,992.44 | 425,579.70 | 12,412.74 | .00 | 12,412.74 |
| ** WB1Q ** | 853 858,797.000 | | 861,749.11 | 837,327.07 | 24,422.04 | 1.000000 .00 | 24,422.04 |
| 31402M6G0 | TOTAL | | 1,299,741.55 | 1,262,906.77 | 36,834.78 \$ | .00 | 36,834.78 \$ |
| 31402NB00 | FNMA POOL 733643 | 2033/08/01 | 5.000 | 04AUG03 | 13AUG03 | 1.000000 | |
| ** WB1E ** | 810 999,980.000 | | 953,185.92 | 955,685.67 | -2,499.75 | .00 | -2,499.75 |
| 31402NEM6 | FNMA POOL 733740 | 2033/09/01 | 5.500 | 23JUL03 | 13AUG03 | 1.000000 | |
| ** WB1E ** | 790 181,520.000 | | 184,129.35 | 186,852.15 | -2,722.80 | .00 | -2,722.80 |
| ** WB1E ** | CXL 790 -181,520.000 | | -184,129.35 | -186,852.15 | 2,722.80 | 13AUG03 000000 .00 | 2,722.80 |



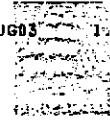
STATE STREET
Serving Institutional Investors Worldwide

FOR PUBLIC DISCLOSURE

COMPOSITE
SUMMARY REALIZED GAIN/LOSS REPORT
JANUARY 1, 2003 TO DECEMBER 31, 2003

ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------------|--------------|------------|------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| | SHARES/PAR BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | | | |
| 31402NEM6 | TOTAL | | .00 | .00 L | | .00 | .00 L |
| 31402NYN2 | FNMA POOL 734317 | 2033/10/01 | 5.000 | 08OCT03 | 13NOV03 | 1.000000 | |
| WBIE | 132 | 882,842.83 | 882,491.27 | 351.56 | | .00 | 351.56 |
| | 899,999.060 | | | | | | |
| 31402QBA8 | FNMA POOL 734533 | 2033/08/01 | 5.000 | 14JUL03 | 13AUG03 | 1.000000 | |
| WBIE | 819 | 1,012,086.28 | 949,905.00 | 62,181.28 | | .00 | 62,181.28 |
| | 999,900.000 | | | | | | |
| WBIE | 820 | 1,012,086.28 | 949,905.00 | 62,181.28 | 13AUG03 | 1.000000 | 62,181.28 |
| | 999,900.000 | | | | | .00 | |
| WBIE | 821 | 1,012,086.28 | 949,905.00 | 62,181.28 | 13AUG03 | 1.000000 | 62,181.28 |
| | 999,900.000 | | | | | .00 | |
| WBIE | 822 | 1,012,086.28 | 949,905.00 | 62,181.28 | 13AUG03 | 1.000000 | 62,181.28 |
| | 999,900.000 | | | | | .00 | |
| WBIE | 823 | 1,012,086.28 | 949,905.00 | 62,181.28 | 13AUG03 | 1.000000 | 62,181.28 |
| | 999,900.000 | | | | | .00 | |
| WBIE | 824 | 1,012,086.28 | 949,905.00 | 62,181.28 | 13AUG03 | 1.000000 | 62,181.28 |
| | 999,900.000 | | | | | .00 | |
| WBIE | 825 | 1,012,086.28 | 949,905.00 | 62,181.28 | 13AUG03 | 1.000000 | 62,181.28 |
| | 999,900.000 | | | | | .00 | |
| WBIE | 826 | 1,012,086.28 | 949,905.00 | 62,181.28 | 13AUG03 | 1.000000 | 62,181.28 |
| | 999,900.000 | | | | | .00 | |
| WBIE | 827 | 1,012,086.28 | 949,905.00 | 62,181.28 | 13AUG03 | 1.000000 | 62,181.28 |
| | 999,900.000 | | | | | .00 | |
| WBIE | 828 | 1,012,086.28 | 949,905.00 | 62,181.28 | 13AUG03 | 1.000000 | 62,181.28 |
| | 999,900.000 | | | | | .00 | |

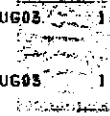


STATE STREET

FOR PUBLIC DISCLOSURE

COMPOSITE
SUMMARY REALIZED GAIN/LOSS REPORT
JANUARY 1, 2003 TO DECEMBER 31, 2003

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------------|---------------|---------------|------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| | SHARES/PAR BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | | | |
| WBIE | 829 | 1,012,086.28 | 949,905.00 | 62,181.28 | 13AUG03 | 1.000000 | 62,181.28 |
| | 999,900.000 | | | | | .00 | |
| WBIE | 832 | 1,012,086.28 | 949,905.00 | 62,181.28 | 13AUG03 | 1.000000 | 62,181.28 |
| | 999,900.000 | | | | | .00 | |
| WBIE | 830 | 505,368.83 | 492,410.65 | 12,958.18 | 13AUG03 | 1.000000 | 12,958.18 |
| | 518,327.000 | | | | | .00 | |
| WBIE | 831 | 683,776.28 | 666,243.55 | 17,532.73 | 13AUG03 | 1.000000 | 17,532.73 |
| | 701,309.000 | | | | | .00 | |
| 31402QBA8 | TOTAL | 13,334,180.47 | 12,557,514.20 | 776,666.27 L | | .00 | 776,666.27 L |
| 31402QBH3 | FNMA POOL 734540 | 2033/08/01 | 5.500 | 16JUL03 | 12SEP03 | 1.000000 | |
| WBIE | 518 | 156,136.65 | 151,431.43 | 4,705.22 | | .00 | 4,705.22 |
| | 153,640.000 | | | | | | |
| 31402QFH9 | FNMA POOL 734668 | 2018/09/01 | 4.500 | 23JUL03 | 02SEP03 | 1.000000 | |
| WBIE | 171 | 998,381.08 | 1,011,976.19 | -13,595.11 | | .00 | -13,595.11 |
| | 1,000,100.000 | | | | | | |
| WBIE | 173 | 669,946.55 | 679,069.31 | -9,122.76 | 02SEP03 | 1.000000 | -9,122.76 |
| | 671,100.000 | | | | | .00 | |
| WBIE | 174 | 998,381.08 | 1,011,976.19 | -13,595.11 | 02SEP03 | 1.000000 | -13,595.11 |
| | 1,000,100.000 | | | | | .00 | |
| 31402QFH9 | TOTAL | 2,666,708.71 | 2,703,021.69 | -36,312.98 L | | .00 | -36,312.98 L |
| 31402QGA3 | FNMA POOL 734693 | 2018/07/01 | 4.500 | 11JUL03 | 28AUG03 | 1.000000 | |
| WB1Q | 101 | 461,132.85 | 443,233.05 | 17,899.80 | | .00 | 17,899.80 |
| | 454,598.000 | | | | | | |
| WB1Q | 107 | 461,148.06 | 443,247.68 | 17,900.38 | 28AUG03 | 1.000000 | 17,900.38 |
| | 454,613.000 | | | | | .00 | |
| WB1Q | | | | | 28AUG03 | 1.000000 | |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECTY GN/LS NET BAS SECTY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--|
| | 110 454,592.000 | 461,126.74 | 443,227.20 | 17,899.54 | | .00 | 17,899.54 |
| ** WB1Q ** | 112 454,605.000 | 461,139.95 | 443,239.07 | 11JUL03 17,900.08 | 28AUG03 | 1.000000 .00 | 17,900.08 |
| ** WB1Q ** | 113 454,621.000 | 461,156.18 | 443,255.47 | 11JUL03 17,900.71 | 28AUG03 | 1.000000 .00 | 17,900.71 |
| ** WB1Q ** | 120 454,640.000 | 461,175.45 | 443,274.00 | 11JUL03 17,901.45 | 28AUG03 | 1.000000 .00 | 17,901.45 |
| ** WB1Q ** | 122 454,649.000 | 461,184.58 | 443,282.77 | 11JUL03 17,901.81 | 28AUG03 | 1.000000 .00 | 17,901.81 |
| ** WB1Q ** | 124 454,629.000 | 461,164.29 | 443,263.27 | 11JUL03 17,901.92 | 28AUG03 | 1.000000 .00 | 17,901.92 |
| ** WB1Q ** | 128 551,000.000 | 558,920.62 | 537,225.00 | 11JUL03 21,695.62 | 28AUG03 | 1.000000 .00 | 21,695.62 |
| 314020GA3 | TOTAL | 4,248,148.74 | 4,083,248.31 | 164,900.43 S | | .00 | 164,900.43 S |
| 314020LPA | FNMA POOL 734834 | 2033/08/01 | 5.000 | 04AUG03 | 13AUG03 | 1.000000 | |
| ** WB1E ** | 124 1,000,100.000 | 953,376.58 | 1,014,476.44 | -61,099.86 | | .00 | -61,099.86 |
| 314020LW9 | FNMA POOL 734841 | 2033/08/01 | 5.000 | 04AUG03 | 13AUG03 | 1.000000 | |
| ** WB1E ** | 125 1,000,100.000 | 953,376.58 | 1,014,476.44 | -61,099.86 | | .00 | -61,099.86 |
| 314020LZ5 | FNMA POOL 734845 | 2033/08/01 | 5.500 | 24SEP03 | 13NOV03 | 1.000000 | |
| ** WB1E ** | 131 1,000,099.580 | 1,010,569.37 | 1,006,350.20 | 4,219.17 | | .00 | 4,219.17 |



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|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--|
| 314020MS7 | FNMA POOL 734869 | 2018/08/01 | 4.500 | 16JUL03 | 29AUG03 | 1.000000 | |
| ** WB1Q ** | 050 884,098.000 | 884,926.84 | 861,995.55 | 22,931.29 | | .00 | 22,931.29 |
| 31402R4R7 | FNMA POOL 734232 | 2033/08/01 | 5.500 | 16JUL03 | 21AUG03 | 1.000000 | |
| ** WB1E ** | 356 32,232.000 | 32,755.77 | 31,768.47 | 987.10 | | .00 | 987.10 |
| ** WB1E ** | 357 179,221.000 | 182,133.34 | 176,444.70 | 5,488.64 | 16JUL03 21AUG03 | 1.000000 .00 | 5,488.64 |
| 31402R4R7 | TOTAL | 214,889.11 | 208,413.37 | 6,475.74 L | | .00 | 6,475.74 L |
| 31402R6T1 | FNMA POOL 736202 | 2018/08/01 | 4.500 | 11JUL03 | 28AUG03 | 1.000000 | |
| ** WB1Q ** | 102 296,247.000 | 300,525.84 | 288,848.32 | 11,645.52 | | .00 | 11,645.52 |
| ** WB1Q ** | 103 296,278.000 | 300,537.00 | 288,871.05 | 11,645.95 | 11JUL03 28AUG03 | 1.000000 .00 | 11,645.95 |
| ** WB1Q ** | 104 296,275.000 | 300,533.95 | 288,848.13 | 11,645.82 | 11JUL03 28AUG03 | 1.000000 .00 | 11,645.82 |
| ** WB1Q ** | 111 296,242.000 | 300,520.77 | 288,855.45 | 11,645.32 | 11JUL03 28AUG03 | 1.000000 .00 | 11,645.32 |
| ** WB1Q ** | 114 296,252.000 | 300,510.42 | 288,845.70 | 11,644.92 | 11JUL03 28AUG03 | 1.000000 .00 | 11,644.92 |
| ** WB1Q ** | 115 296,271.000 | 300,529.90 | 288,864.22 | 11,645.60 | 11JUL03 28AUG03 | 1.000000 .00 | 11,645.60 |
| ** WB1Q ** | 116 296,258.000 | 300,516.71 | 288,851.55 | 11,645.16 | 11JUL03 28AUG03 | 1.000000 .00 | 11,645.16 |
| ** WB1Q ** | 119 296,247.000 | 300,505.55 | 288,840.83 | 11,644.72 | 11JUL03 28AUG03 | 1.000000 .00 | 11,644.72 |

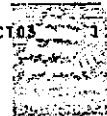


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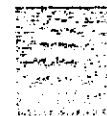
| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|--------------|--------------|-----------------------|-----------------|---------------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET BAS SECTY GN/LS | NET SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | | | NET BAS SECTY GN/LS |
| ** WB1Q ** | 126 | 297,259.33 | 288,834.97 | 18 JUL 03 8,424.36 | 28AUG03 | 1.000000 .00 | 8,424.36 |
| | 296,241.000 | | | | | | |
| 31402R6T1 | TOTAL | 2,701,439.67 | 2,599,692.22 | 101,747.45 \$ | | .00 | 101,747.45 \$ |
| 31402SHW0 | FNMA POOL 736545 | 2018/08/01 | 5.000 | 07 JUL 03 | 22AUG03 | 1.000000 | |
| ** WB1E ** | 395 | 435,067.21 | 434,934.95 | 132.26 | | .00 | 132.26 |
| | 423,230.000 | | | | | | |
| 31402SR25 | FNMA POOL 736845 | 2033/09/01 | 5.000 | 26 SEP 03 | 15 OCT 03 | 1.000000 | |
| ** WB1E ** | 334 | 417,441.49 | 408,363.83 | 9,077.66 | | .00 | 9,077.66 |
| | 417,963.940 | | | | | | |
| 31402SVB0 | FNMA POOL 736910 | 2033/08/01 | 5.500 | 16 JUL 03 | 13AUG03 | 1.000000 | |
| ** WB1E ** | 359 | 44,360.33 | 43,023.52 | 1,336.81 | | .00 | 1,336.81 |
| | 43,651.000 | | | | | | |
| ** WB1E ** | CXL 359 | -44,360.33 | -43,023.52 | -1,336.81 | 16 JUL 03 | 1.000000 .00 | -1,336.81 |
| | -43,651.000 | | | | 13AUG03 | | |
| ** WB1E ** | 749 | 44,360.33 | 44,933.25 | -572.92 | 16 JUL 03 | 1.000000 .00 | -572.92 |
| | 43,651.000 | | | | 13AUG03 | | |
| ** WB1E ** | 799 | 616,709.57 | 625,829.12 | -9,119.55 | 23 JUL 03 | 1.000000 .00 | -9,119.55 |
| | 607,970.000 | | | | 13AUG03 | | |
| ** WB1E ** | CXL 799 | -616,709.57 | -625,829.12 | 9,119.55 | 23 JUL 03 | 1.000000 .00 | 9,119.55 |
| | -607,970.000 | | | | 13AUG03 | | |
| 31402SVB0 | TOTAL | 44,360.33 | 44,933.25 | -572.92 L | | .00 | -572.92 L |
| 31402SV38 | FNMA POOL 736934 | 2033/09/01 | 5.000 | 04 SEP 03 | 28 NOV 03 | 1.000000 | |
| ** WB1E ** | 301 | 245,284.65 | 249,149.59 | -3,864.94 | | .00 | -3,864.94 |
| | 255,006.780 | | | | | | |
| ** WB1E ** | 336 | 496,636.44 | 504,461.94 | -7,825.50 | 04 SEP 03 | 1.000000 .00 | -7,825.50 |
| | 516,321.190 | | | | 15 OCT 03 | | |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|-------------|-------------|-------------------|-----------------|---------------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET BAS SECTY GN/LS | NET SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | | | NET BAS SECTY GN/LS |
| ** WB1E ** | CXL 336 | -496,636.44 | -504,461.94 | 7,825.50 | 04 SEP 03 | 1.000000 .00 | 7,825.50 |
| | -516,321.190 | | | | 15 OCT 03 | | |
| 31402SV38 | TOTAL | 245,284.65 | 249,149.59 | -3,864.94 L | | .00 | -3,864.94 L |
| 31402TCK9 | FNMA POOL 737274 | 2018/09/01 | 4.500 | 11 JUL 03 | 28AUG03 | 1.000000 | |
| ** WB1Q ** | 185 | 252,610.82 | 242,805.23 | 9,805.59 | | .00 | 9,805.59 |
| | 249,031.000 | | | | | | |
| ** WB1Q ** | 186 | 252,607.78 | 242,802.31 | 9,805.47 | 11 JUL 03 | 1.000000 .00 | 9,805.47 |
| | 249,028.000 | | | | 28AUG03 | | |
| ** WB1Q ** | 188 | 252,597.63 | 242,792.55 | 9,805.08 | 11 JUL 03 | 1.000000 .00 | 9,805.08 |
| | 249,018.000 | | | | 28AUG03 | | |
| ** WB1Q ** | 189 | 252,604.73 | 242,799.37 | 9,805.36 | 11 JUL 03 | 1.000000 .00 | 9,805.36 |
| | 249,025.000 | | | | 28AUG03 | | |
| ** WB1Q ** | 117 | 252,600.68 | 242,795.48 | 9,805.20 | 11 JUL 03 | 1.000000 .00 | 9,805.20 |
| | 249,021.000 | | | | 28AUG03 | | |
| ** WB1Q ** | 118 | 252,593.58 | 242,788.65 | 9,804.93 | 11 JUL 03 | 1.000000 .00 | 9,804.93 |
| | 249,014.000 | | | | 28AUG03 | | |
| ** WB1Q ** | 121 | 252,588.50 | 242,783.78 | 9,804.72 | 11 JUL 03 | 1.000000 .00 | 9,804.72 |
| | 249,009.000 | | | | 28AUG03 | | |
| ** WB1Q ** | 123 | 252,584.45 | 242,779.87 | 9,804.58 | 11 JUL 03 | 1.000000 .00 | 9,804.58 |
| | 249,005.000 | | | | 28AUG03 | | |
| ** WB1Q ** | 125 | 252,579.38 | 242,775.00 | 9,804.38 | 11 JUL 03 | 1.000000 .00 | 9,804.38 |
| | 249,000.000 | | | | 28AUG03 | | |



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|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 314027CK9 | TOTAL | | 2,273,367.55 | 2,185,122.24 | 88,245.31 S | .00 | 88,245.31 S |
| 31402TXJ9 | FNMA POOL 737881 | 2033/12/01 | 5.000 | 29OCT03 | 26DEC03 | 1.000000 | |
| WB1E | 077 | | 198,616.69 | 188,085.98 | 2,538.71 | .00 | 2,538.71 |
| | 192,816.000 | | | | | | |
| WB1E | 089 | | 501,497.79 | 494,839.68 | 6,658.11 | 26DEC03 | 1.000000 |
| | 507,284.000 | | | | | .00 | 6,658.11 |
| 31402TXJ9 | TOTAL | | 692,114.48 | 682,925.66 | 9,188.82 L | .00 | 9,188.82 L |
| 3140274R3 | FNMA POOL 738032 | 2033/07/01 | 5.500 | 16JUL03 | 21AUG03 | 1.000000 | |
| WB1E | 360 | | 368,411.97 | 357,389.76 | 11,102.21 | .00 | 11,102.21 |
| | 362,521.000 | | | | | | |
| 31402UD74 | FNMA POOL 738226 | 2033/11/01 | 5.000 | 08OCT03 | 02DEC03 | 1.000000 | |
| WB1E | 217 | | 394,437.88 | 394,280.81 | 157.07 | .00 | 157.07 |
| | 402,102.970 | | | | | | |
| WB1E | 254 | | 145,878.66 | 145,820.80 | 57.78 | 13NOV03 | 1.000000 |
| | 147,897.960 | | | | | .00 | 57.78 |
| 31402UD74 | TOTAL | | 539,516.54 | 539,301.69 | 214.85 L | .00 | 214.85 L |
| 31402UEP3 | FNMA POOL 738242 | 2033/08/01 | 6.000 | 15OCT03 | 21NOV03 | 1.000000 | |
| WB1E | 647 | | 50,055.12 | 50,173.64 | -118.52 | .00 | -118.52 |
| | 48,934.970 | | | | | | |
| 31402ULD2 | FNMA POOL 738424 | 2018/09/01 | 5.500 | 31JUL03 | 18AUG03 | 1.000000 | |
| WB1E | 651 | | 245,022.48 | 248,445.05 | -3,422.57 | .00 | -3,422.57 |
| | 239,393.000 | | | | | | |
| WB1E | 652 | | 245,022.48 | 248,445.05 | -3,422.57 | 18AUG03 | 1.000000 |
| | 239,393.000 | | | | | .00 | -3,422.57 |
| WB1E | 653 | | 245,022.48 | 248,445.05 | -3,422.57 | 18AUG03 | 1.000000 |
| | 239,393.000 | | | | | .00 | -3,422.57 |



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|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| WB1E | 654 | | 245,022.48 | 248,445.05 | -3,422.57 | 18AUG03 | 1.000000 |
| | 239,393.000 | | | | | .00 | -3,422.57 |
| WB1E | 655 | | 245,022.48 | 248,445.05 | -3,422.57 | 18AUG03 | 1.000000 |
| | 239,393.000 | | | | | .00 | -3,422.57 |
| WB1E | 751 | | 512,277.76 | 519,128.64 | -6,842.88 | 18AUG03 | 1.000000 |
| | 508,508.000 | | | | | .00 | -6,842.88 |
| WB1E | 753 | | 512,276.73 | 519,119.60 | -6,842.87 | 18AUG03 | 1.000000 |
| | 508,507.000 | | | | | .00 | -6,842.87 |
| 31402ULD2 | TOTAL | | 2,249,666.89 | 2,280,445.49 | -30,798.68 L | .00 | -30,798.68 L |
| 31402UPA4 | FNMA POOL 738517 | 2018/09/01 | 5.000 | 16OCT03 | 18NOV03 | 1.000000 | |
| WB1E | 648 | | 1,012,399.88 | 1,012,711.55 | -312.47 | .00 | -312.47 |
| | 999,908.338 | | | | | | |
| WB1E | 641 | | 1,012,399.88 | 1,012,711.55 | -312.47 | 18NOV03 | 1.000000 |
| | 999,908.338 | | | | | .00 | -312.47 |
| WB1E | 642 | | 1,012,399.88 | 1,012,711.55 | -312.47 | 18NOV03 | 1.000000 |
| | 999,908.338 | | | | | .00 | -312.47 |
| WB1E | 643 | | 1,012,399.88 | 1,012,711.55 | -312.47 | 18NOV03 | 1.000000 |
| | 999,908.338 | | | | | .00 | -312.47 |
| WB1E | 645 | | 1,012,399.88 | 1,012,711.55 | -312.47 | 18NOV03 | 1.000000 |
| | 999,908.338 | | | | | .00 | -312.47 |
| WB1E | 646 | | 946,988.93 | 947,273.21 | -292.28 | 18NOV03 | 1.000000 |
| | 935,289.818 | | | | | .00 | -292.28 |
| WB1E | 649 | | 1,012,399.88 | 1,012,711.55 | -312.47 | 18NOV03 | 1.000000 |
| | 999,908.338 | | | | | .00 | -312.47 |

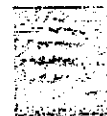


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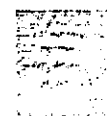
| ASSET ID SM SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECTY GN/LS NET BAS SECTY GN/LS |
|-------------------------|--|------------|-------------------------------------|---|---------------------------|--------------------|--|
| 31402HPA4 | TOTAL | | 7,023,542.51 | -2,167.10 L | | .00 | -2,167.10 L |
| 31402U3X8 | FNMA POOL 738914 | 2018/06/01 | 4.500 | 11JUL03 | 28AUG03 | 1.000000 | |
| ** WB1Q ** | 065 509,651.42 | | 489,868.27 | 19,783.15 | | .00 | 19,783.15 |
| | 502,429.000 | | | | | | |
| ** WB1Q ** | 064 502,899.03 | | 489,867.30 | 16JUL03 | 28AUG03 | 1.000000 | 13,031.73 |
| | 502,428.000 | | | 13,031.73 | | .00 | |
| 31402U3X8 | TOTAL | | 979,735.57 | 32,814.88 S | | .00 | 32,814.88 S |
| 31402VRY8 | FNMA POOL 739503 | 2033/09/01 | 5.500 | 24SEP03 | 13NOV03 | 1.000000 | |
| ** WB1E ** | 133 1,010,569.19 | | 1,006,350.02 | 4,219.17 | | .00 | 4,219.17 |
| | 1,000,099.400 | | | | | | |
| 31402VY79 | FNMA POOL 739734 | 2018/11/01 | 5.500 | 12DEC03 | 16DEC03 | 1.000000 | |
| ** WB1E ** | 675 354,864.68 | | 350,845.03 | 4,019.65 | | .00 | 4,019.65 |
| | 341,870.920 | | | | | | |
| 31402WKK3 | FNMA POOL 740198 | 2033/08/01 | 5.000 | 09SEP03 | 15SEP03 | 1.000000 | |
| ** WB1E ** | 773 292,681.08 | | 289,700.80 | 2,900.28 | | .00 | 2,900.28 |
| | 299,384.000 | | | | | | |
| ** WB1E ** | 778 684,644.93 | | 677,858.69 | 09SEP03 | 15SEP03 | 1.000000 | 6,786.24 |
| | 700,516.000 | | | 6,786.24 | | .00 | |
| 31402WKK3 | TOTAL | | 967,559.49 | 9,686.52 L | | .00 | 9,686.52 L |
| 31402WLY2 | FNMA POOL 740243 | 2033/10/01 | 6.000 | 17OCT03 | 13NOV03 | 1.000000 | |
| ** WB1E ** | 205 1,020,414.01 | | 1,022,367.33 | -1,953.32 | | .00 | -1,953.32 |
| | 1,000,099.490 | | | | | | |



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|-------------------------|--|------------|-------------------------------------|---|---------------------------|--------------------|--|
| 31402WL97 | FNMA POOL 740252 | 2033/09/01 | 6.000 | 17OCT03 | 13NOV03 | 1.000000 | |
| ** WB1E ** | 220 1,020,414.17 | | 1,022,367.49 | -1,953.32 | | .00 | -1,953.32 |
| | 1,000,099.650 | | | | | | |
| 31402WND6 | FNMA POOL 740288 | 2033/09/01 | 5.000 | 05SEP03 | 15NOV03 | 1.000000 | |
| ** WB1E ** | 341 343,736.71 | | 346,717.05 | -2,980.34 | | .00 | -2,980.34 |
| | 354,867.920 | | | | | | |
| 31402WNP9 | FNMA POOL 740298 | 2033/10/01 | 6.000 | 17OCT03 | 13NOV03 | 1.000000 | |
| ** WB1E ** | 199 1,020,414.49 | | 1,022,367.81 | -1,953.32 | | .00 | -1,953.32 |
| | 1,000,099.960 | | | | | | |
| 31402WN38 | FNMA POOL 740310 | 2033/10/01 | 6.000 | 17OCT03 | 13NOV03 | 1.000000 | |
| ** WB1E ** | 207 1,020,414.07 | | 1,022,367.39 | -1,953.32 | | .00 | -1,953.32 |
| | 1,000,099.550 | | | | | | |
| 31402WSW9 | FNMA POOL 740433 | 2033/10/01 | 5.000 | 05SEP03 | 25NOV03 | 1.000000 | |
| ** WB1E ** | 340 348,450.16 | | 351,471.36 | -3,021.20 | | .00 | -3,021.20 |
| | 359,734.000 | | | | | | |
| 31402WTL2 | FNMA POOL 740455 | 2018/10/01 | 4.000 | 18NOV03 | 16DEC03 | 1.000000 | |
| ** WB1Q ** | 672 488,436.66 | | 482,655.42 | 5,781.24 | | .00 | 5,781.24 |
| | 499,999.140 | | | | | | |
| 31402XA89 | FNMA POOL 740831 | 2018/10/01 | 0.010 | 16OCT03 | 20OCT03 | 1.000000 | |
| ** WB2N ** | 088 1,017,171.99 | | 1,016,351.63 | 820.36 | | .00 | 820.36 |
| | 1,000,100.000 | | | | | | |
| 31402XC07 | FNMA POOL 740879 | 2033/09/01 | 5.500 | 10SEP03 | 15OCT03 | 1.000000 | |
| ** WB1E ** | 343 910,395.16 | | 915,146.77 | -4,751.61 | | .00 | -4,751.61 |
| | 907,771.130 | | | | | | |
| 31402XV94 | FNMA POOL 741440 | 2033/11/01 | 5.000 | 08OCT03 | 13NOV03 | 1.000000 | |
| ** WB1E ** | 216 101,465.23 | | 101,424.83 | 40.40 | | .00 | 40.40 |
| | 103,437.000 | | | | | | |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/L BASE SECY GN/L | STL DT BASE CURR GN/L | SELL RATE GN/L | NET SECY GN/L NET BAS SECY GN/L |
|-------------------------|--|-------------------------------------|-------------------------------------|---|--------------------------|-------------------|------------------------------------|
| 31402XZT6 WBIE | FNMA POOL 741554 344 115,145.420 119,229.48 | 2033/09/01 | 6.500 117,808.16 | 05SEP03 1,421.32 | 15OCT03 | 1.000000 .00 | 1,421.32 |
| 31402YFF4 WBIE | FNMA POOL 741874 188 1,000,099.420 1,023,695.52 | 2033/09/01 | 6.000 1,022,367.26 | 14OCT03 1,328.26 | 13NOV03 | 1.000000 .00 | 1,328.26 |
| 31402YRT3 WBIE | FNMA POOL 742198 342 380,029.478 290,618.39 | 2033/09/01 | 5.000 293,138.17 | 05SEP03 -2,519.78 | 15OCT03 | 1.000000 .00 | -2,519.78 |
| 31402YR71 WBIE | FNMA POOL 742210 772 936,419.008 919,885.35 | 2033/09/01 | 5.000 920,698.88 | 08SEP03 -804.73 | 15SEP03 | 1.000000 .00 | -804.73 |
| WBIE | 774 999,908.008 977,246.82 | | 983,104.88 | 09SEP03 -5,858.79 | 15SEP03 | 1.000000 .00 | -5,858.78 |
| WBIE | 776 999,908.008 977,246.82 | | 983,104.81 | 09SEP03 -5,858.79 | 15SEP03 | 1.000000 .00 | -5,858.79 |
| 31402YR71 | TOTAL 2,874,377.39 | | 2,886,899.69 | -12,522.39 L | | .00 | -12,522.39 L |
| 31403AG74 WB2M | FNMA POOL 742822 778 1,000,000.188 1,017,070.44 | 2018/08/01 | 5.000 1,016,250.13 | 16OCT03 828.31 | 28OCT03 | 1.000000 .00 | 828.31 |
| 31403AT54 WBIE | FNMA POOL 743172 281 1,000,099.878 1,007,991.28 | 2033/10/01 | 5.500 1,006,358.49 | 10OCT03 1,648.79 | 13NOV03 | 1.000000 .00 | 1,648.79 |
| 31403A4Y8 WBIE | FNMA POOL 743439 338 368,889.088 357,240.58 | 2033/10/01 | 5.800 368,337.92 | 05SEP03 -3,897.42 | 15OCT03 | 1.000000 .00 | -3,897.42 |



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|-------------------------|--|-------------------------------------|-------------------------------------|---|--------------------------|-------------------|------------------------------------|
| 31403A6L4 WBIE | FNMA POOL 743475 339 369,048.088 357,472.88 | 2033/10/01 | 5.000 368,571.48 | 05SEP03 -3,899.48 | 20NOV03 | 1.000000 .00 | -3,899.48 |
| 31403BEA7 WBIE | FNMA POOL 743629 337 300,662.888 291,231.88 | 2033/09/01 | 5.000 293,756.17 | 05SEP03 -2,525.89 | 15OCT03 | 1.000000 .00 | -2,525.89 |
| 31403BMRI WBIE | FNMA POOL 743868 650 643,240.658 651,281.16 | 2018/11/01 | 5.000 651,482.17 | 16OCT03 -281.81 | 18NOV03 | 1.000000 .00 | -281.81 |
| 31403BMS9 WBIE | FNMA POOL 743869 188 499,999.988 498,468.65 | 2033/11/01 | 5.000 498,273.34 | 08OCT03 195.31 | 13NOV03 | 1.000000 .00 | 195.31 |
| WBIE | CXL 188 -499,999.988 -498,468.65 | | -498,273.34 | 08OCT03 -195.31 | 13NOV03 | 1.000000 .00 | -195.31 |
| 31403BMS9 | TOTAL .00 | | .00 | .00 L | | .00 | .00 L |
| 31403BYE7 WBIE | FNMA POOL 744289 351 503,123.888 487,439.71 | 2033/10/01 | 5.000 491,566.89 | 05SEP03 -4,127.18 | 15OCT03 | 1.000000 .00 | -4,127.18 |
| 31403BY88 WBIE | FNMA POOL 744235 345 1,000,000.888 1,026,648.63 | 2033/10/01 | 6.000 1,005,312.58 | 06OCT03 21,328.13 | 15OCT03 | 1.000000 .00 | 21,328.13 |
| WBIE | 346 1,000,000.888 1,026,648.63 | | 1,005,312.58 | 06OCT03 21,328.13 | 15OCT03 | 1.000000 .00 | 21,328.13 |
| WBIE | 347 1,000,000.888 1,026,648.63 | | 1,005,312.58 | 06OCT03 21,328.13 | 15OCT03 | 1.000000 .00 | 21,328.13 |

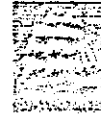


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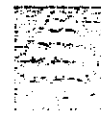
| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|------------|--------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | | | |
| 31403BYE0 | TOTAL | | | | | | |
| | 3,079,921.89 | | 3,015,937.50 | 63,984.39 L | | .00 | 63,984.39 L |
| 31403CEX5 | FNMA POOL 744550 | 2033/09/01 | 5.000 | 08OCT03 | 13NOV03 | 1.000000 | |
| WBIE | 194 | 32,863.74 | 32,850.65 | 13.09 | | .00 | 13.09 |
| | 33,502.380 | | | | | | |
| WBIE | 194 | -32,863.74 | -32,850.65 | -13.09 | | .00 | -13.09 |
| | -33,502.380 | | | | | | |
| 31403CEX5 | TOTAL | | .00 | .00 L | | .00 | .00 L |
| 31403D2C2 | FNMA POOL 746071 | 2033/12/01 | 5.000 | 29OCT03 | 26DEC03 | 1.000000 | |
| WBIE | 088 | 296,578.12 | 292,640.62 | 3,937.50 | | .00 | 3,937.50 |
| | 300,000.000 | | | | | | |
| 31403EAD9 | FNMA POOL 746204 | 2033/10/01 | 5.000 | 05SEP03 | 15OCT03 | 1.000000 | |
| WBIE | 350 | 74,138.19 | 74,781.00 | -642.81 | | .00 | -642.81 |
| | 76,539.000 | | | | | | |
| WBIE | 355 | 66,825.89 | 67,391.70 | -565.81 | | .00 | -565.81 |
| | 68,976.000 | | | | | | |
| 31403EAD9 | TOTAL | | 142,172.70 | -1,208.62 L | | .00 | -1,208.62 L |
| | 140,964.08 | | | | | | |
| 31403EAZ0 | FNMA POOL 746224 | 2033/10/01 | 5.000 | 05SEP03 | 15NOV03 | 1.000000 | |
| WBIE | 348 | 328,423.67 | 331,271.24 | -2,847.57 | | .00 | -2,847.57 |
| | 339,059.000 | | | | | | |
| 31403EA56 | FNMA POOL 746228 | 2033/10/01 | 5.000 | 05SEP03 | 15OCT03 | 1.000000 | |
| WBIE | 357 | 312,517.75 | 315,227.41 | -2,709.66 | | .00 | -2,709.66 |
| | 322,638.000 | | | | | | |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|--------------|--------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | | | |
| 31403EAB0 | FNMA POOL 746231 | 2033/10/01 | 5.000 | 08OCT03 | 13NOV03 | 1.000000 | |
| WBIE | 134 | 98,093.26 | 98,054.20 | 39.06 | | .00 | 39.06 |
| | 99,999.500 | | | | | | |
| 31403EBA4 | FNMA POOL 746233 | 2033/10/01 | 5.000 | 05SEP03 | 25NOV03 | 1.000000 | |
| WBIE | 349 | 333,761.81 | 336,655.66 | -2,893.85 | | .00 | -2,893.85 |
| | 344,570.000 | | | | | | |
| 31403ECX3 | FNMA POOL 746286 | 2018/10/01 | 5.000 | 16OCT03 | 20OCT03 | 1.000000 | |
| WB2N | 069 | 1,017,171.99 | 1,016,351.63 | 820.36 | | .00 | 820.36 |
| | 1,000,100.000 | | | | | | |
| 31403EET0 | FNMA POOL 746346 | 2033/10/01 | 5.000 | 05SEP03 | 25NOV03 | 1.000000 | |
| WBIE | 356 | 401,589.35 | 405,071.29 | -3,481.94 | | .00 | -3,481.94 |
| | 414,594.000 | | | | | | |
| 31403EFK8 | FNMA POOL 746370 | 2033/10/01 | 5.000 | 12SEP03 | 15OCT03 | 1.000000 | |
| WBIE | 354 | 490,591.12 | 485,928.45 | 4,662.67 | | .00 | 4,662.67 |
| | 497,352.000 | | | | | | |
| 31403EFM4 | FNMA POOL 746372 | 2033/10/01 | 5.000 | 26SEP03 | 15OCT03 | 1.000000 | |
| WBIE | 357 | 435,002.57 | 425,543.03 | 9,459.54 | | .00 | 9,459.54 |
| | 435,547.000 | | | | | | |
| 31403EGN1 | FNMA POOL 746405 | 2018/10/01 | 5.000 | 16OCT03 | 20OCT03 | 1.000000 | |
| WB2N | 068 | 1,017,171.99 | 1,016,351.63 | 820.36 | | .00 | 820.36 |
| | 1,000,100.000 | | | | | | |
| WB2N | 078 | 1,017,171.99 | 1,016,351.63 | 820.36 | | .00 | 820.36 |
| | 1,000,100.000 | | | | | | |
| 31403EGN1 | TOTAL | | 2,032,703.26 | 1,640.72 L | | .00 | 1,640.72 L |
| | 2,034,343.98 | | | | | | |



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|-----------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 31403ENQ6 » WBIE » | FNMA POOL 746599 358 203,049.000 196,679.92 | 2033/10/01 | 5.000 198,385.22 | 05SEP03 -1,705.30 | 25NOV03 | 1.000000 .00 | -1,705.30 |
| 31403FCJ1 » WBIE » | FNMA POOL 747173 368 502,747.670 495,913.44 | 2033/09/01 | 5.000 491,200.18 | 12SEP03 4,713.26 | 15OCT03 | 1.000000 .00 | 4,713.26 |
| 31403FHHD » WBIE » | FNMA POOL 747332 367 473,275.000 458,429.49 | 2033/10/01 | 5.000 462,404.46 | 05SEP03 -3,974.77 | 25NOV03 | 1.000000 .00 | -3,974.77 |
| 31403FMD3 » WBIE » | FNMA POOL 747456 359 271,318.000 262,807.52 | 2033/10/01 | 5.000 265,086.16 | 05SEP03 -2,278.64 | 25NOV03 | 1.000000 .00 | -2,278.64 |
| 31403FMSB » WBIE » | FNMA POOL 747469 362 284,943.000 276,060.79 | 2033/10/01 | 5.000 278,398.22 | 05SEP03 -2,337.43 | 20OCT03 | 1.000000 .00 | -2,337.43 |
| » WBIE » | 364 421,583.000 408,441.47 | | 411,899.77 | 05SEP03 -3,458.30 | 20OCT03 | 1.000000 .00 | -3,458.30 |
| 31403FMSB ----- TOTAL | 604,502.26 | | 690,297.99 | -5,795.73 L | | .00 | -5,795.73 L |
| 31403FNT7 » WBIE » | FNMA POOL 747502 343 396,938.000 384,487.17 | 2033/10/01 | 5.000 387,820.83 | 05SEP03 -3,333.66 | 25NOV03 | 1.000000 .00 | -3,333.66 |
| 31403FW59 » WB2N » | FNMA POOL 747768 873 1,000,100.000 1,017,171.99 | 2018/10/01 | 5.000 1,016,351.63 | 16OCT03 820.36 | 20OCT03 | 1.000000 .00 | 820.36 |



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|-----------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 31403GDW9 » WBIE » | FNMA POOL 748117 361 404,804.000 392,106.44 | 2033/10/01 | 5.000 395,506.16 | 05SEP03 -3,399.72 | 25NOV03 | 1.000000 .00 | -3,399.72 |
| 31403SCHL9 » WBIE » | FNMA POOL 748235 360 450,286.000 436,141.79 | 2033/10/01 | 5.000 439,943.49 | 05SEP03 -3,781.70 | 25NOV03 | 1.000000 .00 | -3,781.70 |
| 31403CHNE » WBIE » | FNMA POOL 748237 365 286,903.000 286,544.37 | 2033/09/01 | 5.000 280,313.20 | 26SEP03 6,231.17 | 15OCT03 | 1.000000 .00 | 6,231.17 |
| 31403GHY1 » WB2N » | FNMA POOL 748247 883 1,000,100.000 1,017,171.99 | 2018/10/01 | 5.000 1,016,351.63 | 16OCT03 820.36 | 20OCT03 | 1.000000 .00 | 820.36 |
| » WB2N » | 884 1,000,100.000 1,017,171.99 | | 1,016,351.63 | 14OCT03 820.36 | 20OCT03 | 1.000000 .00 | 820.36 |
| » WB2N » | 885 1,000,100.000 1,017,171.99 | | 1,016,351.63 | 16OCT03 820.36 | 20OCT03 | 1.000000 .00 | 820.36 |
| 31403CHY1 ----- TOTAL | 3,051,515.97 | | 3,049,054.89 | 2,461.00 L | | .00 | 2,461.00 L |
| 31403CRM4 » WBIE » | FNMA POOL 748492 882 154,845.720 153,079.51 | 2033/10/01 | 5.000 151,047.16 | 29OCT03 2,032.35 | 11DEC03 | 1.000000 .00 | 2,032.35 |
| » WBIE » | CXL 882 -154,845.720 -153,079.51 | | -151,047.16 | 29OCT03 -2,032.35 | 11DEC03 | 1.000000 .00 | -2,032.35 |
| 31403CRM4 ----- TOTAL | .00 | | .00 | .00 L | | .00 | .00 L |



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|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--|
| 31403GX56 | FNMA POOL 748700 | 2033/10/01 | 5.000 | 26SEP03 | 15OCT03 | 1.000000 | |
| WBIE | 366 277,302.94 | | 271,272.75 | 6,030.21 | | .00 | 6,030.21 |
| | 277,650.000 | | | | | | |
| 31403GY10 | FNMA POOL 748715 | 2033/10/01 | 5.000 | 04SEP03 | 15OCT03 | 1.000000 | |
| WBIE | 371 465,333.96 | | 472,666.22 | -7,332.26 | | .00 | -7,332.26 |
| | 483,778.000 | | | | | | |
| 31403GYM8 | FNMA POOL 748716 | 2033/10/01 | 5.000 | 05SEP03 | 25NOV03 | 1.000000 | |
| WBIE | 370 387,562.58 | | 390,922.90 | -3,360.32 | | .00 | -3,360.32 |
| | 400,113.000 | | | | | | |
| 31403G6R8 | FNMA POOL 748880 | 2018/11/01 | 5.000 | 16OCT03 | 21NOV03 | 1.000000 | |
| WBIE | 644 129,018.83 | | 129,058.65 | -39.82 | | .00 | -39.82 |
| | 127,426.000 | | | | | | |
| WBIE | 647 199,501.99 | | 199,563.56 | -61.57 | 18NOV03 | 1.000000 | -61.57 |
| | 197,039.000 | | | | | .00 | |
| WBIE | 648 361,118.25 | | 361,229.72 | -111.47 | 18NOV03 | 1.000000 | -111.47 |
| | 356,660.000 | | | | | .00 | |
| WBIE | 651 65,418.64 | | 65,438.83 | -20.19 | 18NOV03 | 1.000000 | -20.19 |
| | 64,611.000 | | | | | .00 | |
| 31403G6R8 | TOTAL | | 755,290.76 | -233.05 L | | .00 | -233.05 L |
| 31403G6X5 | FNMA POOL 748886 | 2018/11/01 | 5.500 | 04NOV03 | 18NOV03 | 1.000000 | |
| WBIE | 450 1,028,842.42 | | 1,025,131.85 | 3,710.57 | | .00 | 3,710.57 |
| | 999,900.000 | | | | | | |
| WBIE | 451 1,028,842.42 | | 1,025,131.85 | 3,710.57 | 18NOV03 | 1.000000 | 3,710.57 |
| | 999,900.000 | | | | | .00 | |
| WBIE | 452 1,028,842.42 | | 1,025,131.85 | 3,710.57 | 18NOV03 | 1.000000 | 3,710.57 |
| | 999,900.000 | | | | | .00 | |
| WBIE | | | | 04NOV03 | 18NOV03 | 1.000000 | |
| | | | | | | .00 | |

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|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--|
| | 453 1,028,842.42 | | 1,025,131.85 | 3,710.57 | | .00 | 3,710.57 |
| | 999,900.000 | | | | | | |
| WBIE | 635 1,028,842.42 | | 1,025,131.85 | 3,710.57 | 18NOV03 | 1.000000 | 3,710.57 |
| | 999,900.000 | | | | | .00 | |
| 31403G6X5 | TOTAL | | 5,125,659.25 | 18,552.85 L | | .00 | 18,552.85 L |
| 31403G6Y3 | FNMA POOL 748887 | 2018/11/01 | 5.500 | 04NOV03 | 18NOV03 | 1.000000 | |
| WBIE | 454 1,028,842.42 | | 1,025,131.85 | 3,710.57 | | .00 | 3,710.57 |
| | 999,900.000 | | | | | | |
| WBIE | 455 1,028,842.42 | | 1,025,131.85 | 3,710.57 | 18NOV03 | 1.000000 | 3,710.57 |
| | 999,900.000 | | | | | .00 | |
| WBIE | CXL 455 -1,028,842.42 | | -1,025,131.85 | -3,710.57 | 18NOV03 | 1.000000 | -3,710.57 |
| | -999,900.000 | | | | | .00 | |
| WBIE | 456 1,028,842.42 | | 1,025,131.85 | 3,710.57 | 18NOV03 | 1.000000 | 3,710.57 |
| | 999,900.000 | | | | | .00 | |
| WBIE | 457 1,028,842.42 | | 1,025,131.85 | 3,710.57 | 18NOV03 | 1.000000 | 3,710.57 |
| | 999,900.000 | | | | | .00 | |
| WBIE | CXL 457 -1,028,842.42 | | -1,025,131.85 | -3,710.57 | 18NOV03 | 1.000000 | -3,710.57 |
| | -999,900.000 | | | | | .00 | |
| WBIE | 671 1,028,842.42 | | 1,025,131.85 | 3,710.57 | 18NOV03 | 1.000000 | 3,710.57 |
| | 999,900.000 | | | | | .00 | |
| 31403G6Y3 | TOTAL | | 3,075,395.55 | 11,131.71 L | | .00 | 11,131.71 L |
| 31403HCK4 | FNMA POOL 748974 | 2018/11/01 | 5.000 | 16OCT03 | 20OCT03 | 1.000000 | |
| WB2N | 056 1,017,171.99 | | 1,016,351.63 | 820.36 | | .00 | 820.36 |
| | 1,000,100.000 | | | | | | |
| WB2N | 057 1,017,171.99 | | 1,016,351.63 | 820.36 | 20OCT03 | 1.000000 | 820.36 |
| | 1,000,100.000 | | | | | .00 | |

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| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE | TRD DT LOCAL SECY BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY NET BAS SECY GN/LS |
|-------------------------|-------------------------------|--|-------------------------------------|----------|---|---------------------------|--------------------|--------------------------------|
| ** WB2N ** | 059 | 1,017,171.99 | 1,016,351.63 | | 16OCT03 820.36 | 20OCT03 | 1.000000 .00 | 820.36 |
| | 1,000,100.000 | | | | | | | |
| ** WB2N ** | 060 | 1,017,171.99 | 1,016,351.63 | | 16OCT03 820.36 | 20OCT03 | 1.000000 .00 | 820.36 |
| | 1,000,100.000 | | | | | | | |
| 31403HCK4 | TOTAL | 4,068,687.96 | 4,065,406.52 | | 3,281.44 L | | .00 | 3,281.44 L |
| 31403HJA9 | FNMA POOL 749157 | | 2033/10/01 | 5.000 | 26SEP03 | 15OCT03 | 1.000000 | |
| ** WB1E ** | 369 | 286,810.04 | 280,573.09 | | 6,236.95 | | .00 | 6,236.95 |
| | 287,169.000 | | | | | | | |
| 31403HJ24 | FNMA POOL 749100 | | 2033/10/01 | 5.000 | 05SEP03 | 17OCT03 | 1.000000 | |
| ** WB1E ** | 372 | 327,780.25 | 330,430.31 | | -2,842.06 | | .00 | -2,842.06 |
| | 338,403.000 | | | | | | | |
| 31403HKZ2 | FNMA POOL 749212 | | 2033/10/01 | 5.000 | 26SEP03 | 15OCT03 | 1.000000 | |
| ** WB1E ** | 373 | 294,598.29 | 288,191.98 | | 6,406.31 | | .00 | 6,406.31 |
| | 294,967.000 | | | | | | | |
| 31403HXY1 | FNMA POOL 749595 | | 2018/11/01 | 5.000 | 16OCT03 | 18NOV03 | 1.000000 | |
| ** WB1E ** | 652 | 1,012,399.01 | 1,012,711.48 | | -312.47 | | .00 | -312.47 |
| | 999,900.260 | | | | | | | |
| ** WB1E ** | 653 | 1,012,399.01 | 1,012,711.48 | | -312.47 | 18NOV03 | 1.000000 .00 | -312.47 |
| | 999,900.260 | | | | | | | |
| ** WB1E ** | 654 | 883,380.20 | 883,652.93 | | -272.65 | 18NOV03 | 1.000000 .00 | -272.65 |
| | 872,474.350 | | | | | | | |
| ** WB1E ** | 655 | 1,012,399.01 | 1,012,711.48 | | -312.47 | 18NOV03 | 1.000000 .00 | -312.47 |
| | 999,900.260 | | | | | | | |
| ** WB1E ** | 656 | 1,012,399.01 | 1,012,711.48 | | -312.47 | 18NOV03 | 1.000000 .00 | -312.47 |
| | 999,900.260 | | | | | | | |
| ** WB1E ** | 658 | 1,012,399.01 | 1,012,711.48 | | -312.47 | 18NOV03 | 1.000000 .00 | -312.47 |
| | 999,900.260 | | | | | | | |



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| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE | TRD DT LOCAL SECY BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY NET BAS SECY GN/LS |
|-------------------------|-------------------------------|--|-------------------------------------|----------|---|---------------------------|--------------------|--------------------------------|
| 31403HXY1 | TOTAL | 5,945,375.33 | 5,947,210.33 | | -1,835.00 L | | .00 | -1,835.00 L |
| 31403JDW3 | FNMA POOL 749917 | | 2033/10/01 | 5.000 | 05SEP03 | 15OCT03 | 1.000000 | |
| ** WB1E ** | 374 | 175,033.89 | 176,551.50 | | -1,517.61 | | .00 | -1,517.61 |
| | 180,702.000 | | | | | | | |
| 31403JTG1 | FNMA POOL 750351 | | 2018/11/01 | 5.000 | 16OCT03 | 18NOV03 | 1.000000 | |
| ** WB1E ** | 661 | 812,897.32 | 813,148.22 | | -250.90 | | .00 | -250.90 |
| | 802,861.550 | | | | | | | |
| ** WB1E ** | CXL 661 | -812,897.32 | -813,148.22 | | 250.90 | 18NOV03 | 1.000000 .00 | 250.90 |
| | -802,861.550 | | | | | | | |
| ** WB1E ** | 665 | 1,012,399.45 | 1,012,711.92 | | -312.47 | 20NOV03 | 1.000000 .00 | -312.47 |
| | 999,900.690 | | | | | | | |
| ** WB1E ** | 729 | 778,546.43 | 778,786.73 | | -240.30 | 20NOV03 | 1.000000 .00 | -240.30 |
| | 768,934.750 | | | | | | | |
| 31403JTG1 | TOTAL | 1,790,945.00 | 1,791,498.65 | | -552.77 L | | .00 | -552.77 L |
| 31403JVQ6 | FNMA POOL 750423 | | 2018/12/01 | 5.000 | 16OCT03 | 18NOV03 | 1.000000 | |
| ** WB1E ** | 657 | 1,012,500.00 | 1,012,812.50 | | -312.50 | | .00 | -312.50 |
| | 1,000,000.000 | | | | | | | |
| ** WB1E ** | 659 | 1,012,500.00 | 1,012,812.50 | | -312.50 | 18NOV03 | 1.000000 .00 | -312.50 |
| | 1,000,000.000 | | | | | | | |
| ** WB1E ** | 660 | 1,012,500.00 | 1,012,812.50 | | -312.50 | 18NOV03 | 1.000000 .00 | -312.50 |
| | 1,000,000.000 | | | | | | | |
| 31403JVQ6 | TOTAL | 3,037,500.00 | 3,038,437.50 | | -937.50 L | | .00 | -937.50 L |

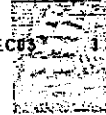


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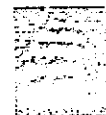
| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|--------------|--------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| 31403JX68 | FNMA POOL 750501 | 2033/12/01 | 5.000 | 29OCT03 | 26DEC03 | 1.000000 | |
| ** WB1E ** | 876 | 563,498.43 | 556,017.18 | 7,481.25 | | .00 | 7,481.25 |
| | 570,000.000 | | | | | | |
| ** WB1E ** | 197 | 153,133.17 | 151,100.10 | 2,033.07 | 11DEC03 | 1.000000 | 2,033.07 |
| | 154,900.000 | | | | | .00 | |
| 31403JX68 | TOTAL | | 707,117.28 | 9,514.32 L | | .00 | 9,514.32 L |
| 31403J6FB | FNMA POOL 750670 | 2018/10/01 | 5.000 | 16OCT03 | 20OCT03 | 1.000000 | |
| ** WB2N ** | 105 | 1,017,171.99 | 1,016,351.63 | 820.36 | | .00 | 820.36 |
| | 1,000,100.000 | | | | | | |
| 31403KAC7 | FNMA POOL 750703 | 2033/11/01 | 5.000 | 08OCT03 | 13NOV03 | 1.000000 | |
| ** WB1E ** | 214 | 586,499.59 | 586,266.03 | 233.56 | | .00 | 233.56 |
| | 597,897.000 | | | | | | |
| ** WB1E ** | 229 | 293,873.18 | 293,756.16 | 117.02 | 13NOV03 | 1.000000 | 117.02 |
| | 299,584.000 | | | | | .00 | |
| ** WB1E ** | 251 | 736,112.18 | 735,819.04 | 293.14 | 13NOV03 | 1.000000 | 293.14 |
| | 750,417.000 | | | | | .00 | |
| 31403KAC7 | TOTAL | | 1,615,841.23 | 643.72 L | | .00 | 643.72 L |
| 31403K6S7 | FNMA POOL 751581 | 2033/10/01 | 5.000 | 29OCT03 | 11DEC03 | 1.000000 | |
| ** WB1E ** | 116 | 988,692.38 | 975,566.07 | 13,126.31 | | .00 | 13,126.31 |
| | 1,000,099.760 | | | | | | |
| ** WB1E ** | 117 | 988,692.38 | 975,566.07 | 13,126.31 | 11DEC03 | 1.000000 | 13,126.31 |
| | 1,000,099.760 | | | | | .00 | |
| ** WB1E ** | 387 | 988,495.47 | 975,371.78 | 13,123.69 | 11DEC03 | 1.000000 | 13,123.69 |
| | 999,900.590 | | | | | .00 | |
| ** WB1E ** | 387 | -988,495.47 | -975,371.78 | -13,123.69 | 11DEC03 | 1.000000 | -13,123.69 |
| | CXL 387 | | | | | .00 | |
| | -999,900.590 | | | | | | |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|-------------|--------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| ** WB1E ** | 388 | 988,692.38 | 975,566.06 | 13,126.32 | 11DEC03 | 1.000000 | 13,126.32 |
| | 1,000,099.760 | | | | | .00 | |
| ** WB1E ** | CXL 388 | -988,692.38 | -975,566.06 | -13,126.32 | 11DEC03 | 1.000000 | -13,126.32 |
| | -1,000,099.760 | | | | | .00 | |
| ** WB1E ** | 389 | 988,692.38 | 975,566.07 | 13,126.31 | 11DEC03 | 1.000000 | 13,126.31 |
| | 1,000,099.760 | | | | | .00 | |
| ** WB1E ** | 390 | 988,495.47 | 975,371.79 | 13,123.68 | 11DEC03 | 1.000000 | 13,123.68 |
| | 999,900.590 | | | | | .00 | |
| ** WB1E ** | CXL 390 | -988,495.47 | -975,371.79 | -13,123.68 | 11DEC03 | 1.000000 | -13,123.68 |
| | -999,900.590 | | | | | .00 | |
| ** WB1E ** | 391 | 988,692.38 | 975,566.06 | 13,126.32 | 11DEC03 | 1.000000 | 13,126.32 |
| | 1,000,099.760 | | | | | .00 | |
| ** WB1E ** | CXL 391 | -988,692.38 | -975,566.06 | -13,126.32 | 11DEC03 | 1.000000 | -13,126.32 |
| | -1,000,099.760 | | | | | .00 | |
| ** WB1E ** | 392 | 988,495.47 | 975,371.79 | 13,123.68 | 11DEC03 | 1.000000 | 13,123.68 |
| | 999,900.590 | | | | | .00 | |
| ** WB1E ** | CXL 392 | -988,495.47 | -975,371.79 | -13,123.68 | 11DEC03 | 1.000000 | -13,123.68 |
| | -999,900.590 | | | | | .00 | |
| 31403K6S7 | TOTAL | | 2,926,698.21 | 39,378.93 L | | .00 | 39,378.93 L |
| 31403LCT6 | FNMA POOL 751682 | 2033/11/01 | 5.000 | 08OCT03 | 12DEC03 | 1.000000 | |
| ** WB1E ** | 186 | 345,398.06 | 345,252.52 | 137.54 | | .00 | 137.54 |
| | 352,102.000 | | | | | | |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|--------------|--------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE | BASE | BASE SECTY GN/LS | BASE | BASE | BASE SECTY GN/LS |
| 31403LCUS | FNMA POOL 751683 | 2033/11/01 | 5.000 | 08OCT03 | 13NOV03 | 1.000000 | |
| WB1E | 261 | 980,937.50 | 980,546.80 | 390.62 | | .00 | 390.62 |
| | 1,000,000.000 | | | | | | |
| 31403LR60 | FNMA POOL 752189 | 2033/11/01 | 5.500 | 10OCT03 | 13NOV03 | 1.000000 | |
| WB1E | 324 | 1,007,890.63 | 1,015,937.50 | -8,046.87 | | .00 | -8,046.87 |
| | 1,000,000.000 | | | | | | |
| WB1E | 325 | 1,007,890.63 | 1,015,937.50 | -8,046.87 | 13NOV03 | 1.000000 | -8,046.87 |
| | 1,000,000.000 | | | | | .00 | |
| WB1E | 326 | 1,007,890.63 | 1,015,937.50 | -8,046.87 | 13NOV03 | 1.000000 | -8,046.87 |
| | 1,000,000.000 | | | | | .00 | |
| WB1E | 327 | 1,007,890.63 | 1,015,937.50 | -8,046.87 | 13NOV03 | 1.000000 | -8,046.87 |
| | 1,000,000.000 | | | | | .00 | |
| WB1E | 328 | 1,007,890.63 | 1,015,937.50 | -8,046.87 | 13NOV03 | 1.000000 | -8,046.87 |
| | 1,000,000.000 | | | | | .00 | |
| WB1E | 329 | 1,007,890.63 | 1,015,937.50 | -8,046.87 | 13NOV03 | 1.000000 | -8,046.87 |
| | 1,000,000.000 | | | | | .00 | |
| WB1E | 330 | 1,007,890.63 | 1,015,937.50 | -8,046.87 | 13NOV03 | 1.000000 | -8,046.87 |
| | 1,000,000.000 | | | | | .00 | |
| WB1E | 331 | 1,007,890.63 | 1,015,937.50 | -8,046.87 | 13NOV03 | 1.000000 | -8,046.87 |
| | 1,000,000.000 | | | | | .00 | |
| WB1E | 332 | 1,007,890.63 | 1,015,937.50 | -8,046.87 | 13NOV03 | 1.000000 | -8,046.87 |
| | 1,000,000.000 | | | | | .00 | |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|--------------|--------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE | BASE | BASE SECTY GN/LS | BASE | BASE | BASE SECTY GN/LS |
| 31403LR60 | TOTAL | | 9,143,437.50 | -72,421.83 L | | .00 | -72,421.83 L |
| | 9,071,015.47 | | | | | | |
| 31403MQS1 | FNMA POOL 752965 | 2018/10/01 | 5.000 | 16OCT03 | 18NOV03 | 1.000000 | |
| WB2N | 360 | 1,017,070.29 | 1,016,249.90 | 820.31 | | .00 | 820.31 |
| | 1,000,000.000 | | | | | | |
| 31403NA31 | FNMA POOL 753426 | 2033/11/01 | 5.000 | 08OCT03 | 13NOV03 | 1.000000 | |
| WB1E | 234 | 102,151.89 | 102,111.21 | 40.68 | | .00 | 40.68 |
| | 104,137.000 | | | | | | |
| WB1E | 238 | 980,937.50 | 980,546.80 | 390.62 | 13NOV03 | 1.000000 | 390.62 |
| | 1,000,000.000 | | | | | .00 | |
| WB1E | 240 | 980,937.50 | 980,546.80 | 390.62 | 13NOV03 | 1.000000 | 390.62 |
| | 1,000,000.000 | | | | | .00 | |
| WB1E | 242 | 878,785.61 | 878,435.67 | 349.94 | 13NOV03 | 1.000000 | 349.94 |
| | 895,863.000 | | | | | .00 | |
| WB1E | 253 | 980,937.50 | 980,546.80 | 390.62 | 13NOV03 | 1.000000 | 390.62 |
| | 1,000,000.000 | | | | | .00 | |
| 31403NA31 | TOTAL | | 3,922,187.52 | 1,562.48 L | | .00 | 1,562.48 L |
| | 3,923,750.00 | | | | | | |
| 31403MCF2 | FNMA POOL 753470 | 2033/11/01 | 5.000 | 08OCT03 | 13NOV03 | 1.000000 | |
| WB1E | 249 | 878,785.61 | 878,435.67 | 349.94 | | .00 | 349.94 |
| | 895,863.000 | | | | | | |
| WB1E | 232 | 980,000.00 | 980,546.80 | -546.80 | 13NOV03 | 1.000000 | -546.80 |
| | 1,000,000.000 | | | | | .00 | |
| WB1E | 259 | 980,000.00 | 980,546.80 | -546.80 | 13NOV03 | 1.000000 | -546.80 |
| | 1,000,000.000 | | | | | .00 | |

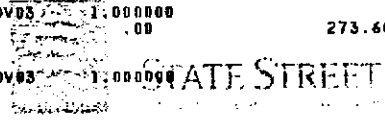


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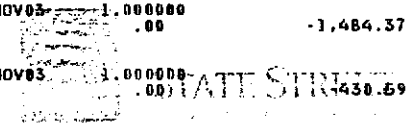
ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|--------------|--------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | | NET BAS SECTY GN/LS |
| | SHARES/PAR | BASE | BASE | SECTY GN/LS | | | |
| 31403MCF2 | TOTAL | 2,838,785.61 | 2,839,529.43 | -743.82 L | | .00 | -743.82 L |
| 31403NCG0 | FNMA POOL 753471 | 2033/11/01 | 5.000 | 08OCT03 | 13NOV03 | 1.000000 | |
| ** WBIE ** | 179 | 980,937.50 | 980,546.88 | 390.62 | | .00 | 390.62 |
| | 1,000,000.000 | | | | | | |
| ** WBIE ** | 184 | 980,937.50 | 980,546.88 | 390.62 | | .00 | 390.62 |
| | 1,000,000.000 | | | | | | |
| ** WBIE ** | 189 | 102,151.89 | 102,111.21 | 40.68 | | .00 | 40.68 |
| | 104,137.000 | | | | | | |
| ** WBIE ** | 195 | 980,937.50 | 980,546.88 | 390.62 | | .00 | 390.62 |
| | 1,000,000.000 | | | | | | |
| ** WBIE ** | 196 | 980,937.50 | 980,546.88 | 390.62 | | .00 | 390.62 |
| | 1,000,000.000 | | | | | | |
| ** WBIE ** | 203 | 878,785.61 | 878,435.67 | 349.94 | | .00 | 349.94 |
| | 895,863.000 | | | | | | |
| 31403NCG0 | TOTAL | 4,904,687.50 | 4,902,734.40 | 1,953.10 L | | .00 | 1,953.10 L |
| 31403Q2W9 | FNMA POOL 755089 | 2033/11/01 | 5.000 | 08OCT03 | 13NOV03 | 1.000000 | |
| ** WBIE ** | 213 | 980,937.50 | 980,546.88 | 390.62 | | .00 | 390.62 |
| | 1,000,000.000 | | | | | | |
| ** WBIE ** | 237 | 980,937.50 | 980,546.88 | 390.62 | | .00 | 390.62 |
| | 1,000,000.000 | | | | | | |
| ** WBIE ** | 255 | 102,151.89 | 102,111.21 | 40.68 | | .00 | 40.68 |
| | 104,137.000 | | | | | | |
| ** WBIE ** | 257 | 687,064.32 | 686,790.72 | 273.60 | | .00 | 273.60 |
| | 700,416.000 | | | | | | |
| ** WBIE ** | | | | 08OCT03 | 13NOV03 | 1.000000 | |



FOR PUBLIC DISCLOSURE

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|--------------|--------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | | NET BAS SECTY GN/LS |
| | SHARES/PAR | BASE | BASE | SECTY GN/LS | | | |
| | 268 | 980,937.50 | 980,546.88 | 390.62 | | .00 | 390.62 |
| | 1,000,000.000 | | | | | | |
| 31403Q2W9 | TOTAL | 3,732,028.71 | 3,730,542.57 | 1,486.14 L | | .00 | 1,486.14 L |
| 31403Q2X7 | FNMA POOL 755090 | 2033/11/01 | 5.000 | 08OCT03 | 13NOV03 | 1.000000 | |
| ** WBIE ** | 215 | 862,365.70 | 862,022.29 | 343.41 | | .00 | 343.41 |
| | 879,124.000 | | | | | | |
| ** WBIE ** | 280 | 143,360.09 | 143,303.00 | 57.09 | | .00 | 57.09 |
| | 146,146.000 | | | | | | |
| 31403Q2X7 | TOTAL | 1,005,725.79 | 1,005,325.29 | 400.50 L | | .00 | 400.50 L |
| 31403Q3N8 | FNMA POOL 755105 | 2033/11/01 | 5.000 | 08OCT03 | 13NOV03 | 1.000000 | |
| ** WBIE ** | 219 | 85,707.45 | 85,673.32 | 34.13 | | .00 | 34.13 |
| | 87,373.000 | | | | | | |
| 31403RVC9 | FNMA POOL 755611 | 2033/11/01 | 6.000 | 15OCT03 | 13NOV03 | 1.000000 | |
| ** WBIE ** | 230 | 1,022,890.63 | 1,024,375.00 | -1,484.37 | | .00 | -1,484.37 |
| | 1,000,000.000 | | | | | | |
| ** WBIE ** | 247 | 1,022,890.63 | 1,024,375.00 | -1,484.37 | | .00 | -1,484.37 |
| | 1,000,000.000 | | | | | | |
| ** WBIE ** | 252 | 1,022,890.63 | 1,024,375.00 | -1,484.37 | | .00 | -1,484.37 |
| | 1,000,000.000 | | | | | | |
| ** WBIE ** | 262 | 1,022,890.63 | 1,024,375.00 | -1,484.37 | | .00 | -1,484.37 |
| | 1,000,000.000 | | | | | | |
| ** WBIE ** | 263 | 1,022,890.63 | 1,024,375.00 | -1,484.37 | | .00 | -1,484.37 |
| | 1,000,000.000 | | | | | | |
| ** WBIE ** | 264 | 1,022,890.63 | 1,024,375.00 | -1,484.37 | | .00 | -1,484.37 |
| | 1,000,000.000 | | | | | | |
| ** WBIE ** | 266 | 296,717.04 | 297,147.63 | -430.59 | | .00 | -430.59 |
| | | | | | | | |



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ATTACHMENT O

| ASSET ID SH SELL/BTC | SECURITY LOT | DESCRIPTION LOCAL PRINCIPAL NET | MAT DATE LOCAL COST | MAT RATE BASE COST | TRD DT LOCAL SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY NET BAS SECY GN/LS |
|-------------------------|------------------|------------------------------------|------------------------|-----------------------|----------------------------|---------------------------|--------------------|--------------------------------|
| 290,077.000 | | | | | | | | |
| WB1E | 272 | 1,022,890.63 | 1,024,375.00 | | 15OCT03 -1,484.37 | 13NOV03 | 1.000000 .00 | -1,484.37 |
| 1,000,000.000 | | | | | | | | |
| WB1E | 275 | 1,022,890.63 | 1,024,375.00 | | 15OCT03 -1,484.37 | 13NOV03 | 1.000000 .00 | -1,484.37 |
| 1,000,000.000 | | | | | | | | |
| WB1E | 277 | 1,022,890.63 | 1,024,375.00 | | 15OCT03 -1,484.37 | 13NOV03 | 1.000000 .00 | -1,484.37 |
| 1,000,000.000 | | | | | | | | |
| 31403RVC9 | TOTAL | 9,502,732.71 | 9,516,522.63 | | -13,789.92 L | | .00 | -13,789.92 L |
| 31403VF87 | FNMA POOL 758991 | | 2034/01/01 | 5.000 | 29OCT03 | 11DEC03 | 1.000000 | |
| WB1E | 376 | 243,463.94 | 240,231.61 | | 3,232.33 | | .00 | 3,232.33 |
| 246,273.000 | | | | | | | | |
| 31403WG92 | FNMA POOL 759924 | | 2033/12/01 | 5.000 | 29OCT03 | 11DEC03 | 1.000000 | |
| WB1E | 377 | 745,129.80 | 735,237.13 | | 9,892.67 | | .00 | 9,892.67 |
| 753,727.000 | | | | | | | | |
| WB1E | 378 | 737,760.82 | 727,965.99 | | 9,794.83 | 11DEC03 | 1.000000 .00 | 9,794.83 |
| 746,273.000 | | | | | | | | |
| 31403WG92 | TOTAL | 1,482,890.62 | 1,463,203.12 | | 19,687.50 L | | .00 | 19,687.50 L |
| 31403WHQ3 | FNMA POOL 759939 | | 2033/12/01 | 5.000 | 29OCT03 | 11DEC03 | 1.000000 | |
| WB1E | 379 | 250,832.92 | 247,502.76 | | 3,330.16 | | .00 | 3,330.16 |
| 253,727.000 | | | | | | | | |
| WB1E | 380 | 988,593.75 | 975,460.74 | | 13,125.01 | 11DEC03 | 1.000000 .00 | 13,125.01 |
| 1,000,000.000 | | | | | | | | |



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| ASSET ID SH SELL/BTC | SECURITY LOT | DESCRIPTION LOCAL PRINCIPAL NET | MAT DATE LOCAL COST | MAT RATE BASE COST | TRD DT LOCAL SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY NET BAS SECY GN/LS |
|-------------------------|----------------------------|------------------------------------|------------------------|-----------------------|----------------------------|---------------------------|--------------------|--------------------------------|
| 31403WHQ3 | TOTAL | 1,239,426.67 | 1,222,971.50 | | 16,455.17 L | | .00 | 16,455.17 L |
| 31403WKV8 | FNMA POOL 760008 | | 2003/12/01 | 1.000 | 01DEC03 | 01DEC03 | 1.000000 | |
| WB2L | 018 | 5,440,000.00 | 5,435,599.64 | | 4,400.36 | | .00 | 4,400.36 |
| 5,440,000.000 | | | | | | | | |
| 31403YD42 | FNMA POOL 761623 | | 2033/12/01 | 5.000 | 29OCT03 | 26DEC03 | 1.000000 | |
| WB1E | 087 | 190,517.83 | 187,908.43 | | 2,529.40 | | .00 | 2,529.40 |
| 192,716.000 | | | | | | | | |
| 31403YF99 | FNMA POOL 761692 | | 2033/12/01 | 5.500 | 17NOV03 | 11DEC03 | 1.000000 | |
| WB1E | 395 | 1,015,781.25 | 998,750.00 | | 17,031.25 | | .00 | 17,031.25 |
| 1,000,000.000 | | | | | | | | |
| WB1E | 396 | 1,015,781.25 | 998,750.00 | | 17,031.25 | 11DEC03 | 1.000000 .00 | 17,031.25 |
| 1,000,000.000 | | | | | | | | |
| 31403YF99 | TOTAL | 2,031,562.50 | 1,997,500.00 | | 34,062.50 L | | .00 | 34,062.50 L |
| 31430GAG2 | FELCOR LODGING LTD P SR NT | | 2008/09/15 | 1.000 | 10JUN03 | 13JUN03 | 1.000000 | |
| WB2Q | 134 | 76,406.25 | 78,253.54 | | -1,847.29 | | .00 | -1,847.29 |
| 75,000.000 | | | | | | | | |
| WB2Q | 289 | 127,500.00 | 130,422.57 | | -2,922.57 | 13JUN03 | 1.000000 .00 | -2,922.57 |
| 125,000.000 | | | | | | | | |
| WB2Q | 290 | 361,212.50 | 359,536.39 | | 1,676.11 | 13JUN03 | 1.000000 .00 | 1,676.11 |
| 355,000.000 | | | | | | | | |
| WB2Q | 298 | 35,700.00 | 31,749.12 | | 3,950.88 | 11JUN03 | 1.000000 .00 | 3,950.88 |
| 35,000.000 | | | | | | | | |
| WB2Q | 428 | 577,500.00 | 549,824.65 | | 27,675.35 | 10JUL03 | 1.000000 .00 | 27,675.35 |
| 550,000.000 | | | | | | | | |

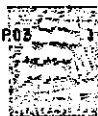


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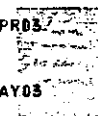
| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|---|---------------|---------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | | | |
| 314300AGZ | TOTAL | | | | | | |
| | 1,178,318.75 | | 1,149,806.27 | 28,512.48 L | | .00 | 28,512.48 L |
| 314300AL1 | FELCOR LODGING LTD P SR NOTE D 2011/06/01 | 1.000 | | 11FEB03 | 14FEB03 | 1.000000 | |
| WB20 | 168 | 223,437.50 | 252,956.21 | -29,518.71 | | .00 | -29,518.71 |
| | 250,000.000 | | | | | | |
| 317337AA1 | LEGRAND S A USD SR NT 2013/02/15 | 10.500 | | 13FEB03 | 19FEB03 | 1.000000 | |
| WB1J | 034 | 5,034,400.00 | 4,960,000.00 | 74,400.00 | | .00 | 74,400.00 |
| | 4,960,000.000 | | | | | | |
| WB1J | 034 | -5,034,400.00 | -4,960,000.00 | -74,400.00 | | .00 | -74,400.00 |
| | -4,960,000.000 | | | | | | |
| WB1J | 040 | 5,034,400.00 | 4,960,000.00 | 74,400.00 | | .00 | 74,400.00 |
| | 4,960,000.000 | | | | | | |
| 317337AA1 | TOTAL | | | | | | |
| | 5,034,400.00 | | 4,960,000.00 | 74,400.00 L | | .00 | 74,400.00 L |
| 317928AA7 | FINOVA GROUP INC SR SECD N 2009/11/15 | 7.500 | | 21JUL03 | 24JUL03 | 1.000000 | |
| WB2L | 132 | 265,078.13 | 231,475.00 | 33,603.13 | | .00 | 33,603.13 |
| | 585,000.000 | | | | | | |
| WB2L | 145 | 156,400.00 | 133,875.00 | 22,525.00 | | .00 | 22,525.00 |
| | 340,000.000 | | | | | | |
| WB2L | 146 | 113,312.50 | 102,900.00 | 10,412.50 | | .00 | 10,412.50 |
| | 245,000.000 | | | | | | |
| WB2L | 567 | 78,625.00 | 71,400.00 | 7,225.00 | | .00 | 7,225.00 |
| | 170,000.000 | | | | | | |
| WB2L | 568 | 53,331.25 | 48,300.00 | 5,031.25 | | .00 | 5,031.25 |
| | 115,000.000 | | | | | | |
| WB2L | 676 | 28,125.00 | 25,200.00 | 2,925.00 | | .00 | 2,925.00 |
| | 60,000.000 | | | | | | |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|---|------------|------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | | | |
| WB2L | 702 | 152,400.00 | 134,400.00 | 18,000.00 | | .00 | 18,000.00 |
| | 320,000.000 | | | | | | |
| WB2L | 703 | 108,962.50 | 94,350.00 | 14,612.50 | | .00 | 14,612.50 |
| | 230,000.000 | | | | | | |
| WB2L | 704 | 83,125.00 | 71,750.00 | 11,375.00 | | .00 | 11,375.00 |
| | 175,000.000 | | | | | | |
| 317928AA7 | TOTAL | | | | | | |
| | 1,039,359.38 | | 913,650.00 | 125,709.38 L | | .00 | 125,709.38 L |
| 31999E9X7 | FUNDING OF VOUGH) A1 TERM LOAN 2007/06/30 | 9.745 | | 28MAR03 | 28MAR03 | 1.000000 | |
| WB1X | 405 | 202,315.15 | 202,315.15 | .00 | | .00 | .00 |
| | 202,315.150 | | | | | | |
| 31999Z9A0 | FUNDING OF MILLENIUM TERM LOAN 2006/06/18 | 6.437 | | 31MAR03 | 31MAR03 | 1.000000 | |
| WB1X | 417 | 2,000.00 | 1,997.00 | 3.00 | | .00 | 3.00 |
| | 2,000.000 | | | | | | |
| WB1X | 154 | 2,000.00 | 1,997.00 | 3.00 | | .00 | 3.00 |
| | 2,000.000 | | | | | | |
| WB1X | 605 | 2,000.00 | 1,997.00 | 3.00 | | .00 | 3.00 |
| | 2,000.000 | | | | | | |
| WB1X | 146 | 150,000.00 | 149,775.00 | 225.00 | | .00 | 225.00 |
| | 150,000.000 | | | | | | |
| 31999Z9A0 | TOTAL | | | | | | |
| | 156,000.00 | | 155,766.00 | 234.00 L | | .00 | 234.00 L |
| 319999Y6 | FUNDING OF ST JOHN S KNITS 2007/07/31 | 1.000 | | 31JAN03 | 31JAN03 | 1.000000 | |
| WB1X | 121 | 768.98 | 765.14 | 3.84 | | .00 | 3.84 |
| | 768.980 | | | | | | |
| WB1X | 607 | 768.98 | 765.14 | 3.84 | | .00 | 3.84 |
| | 768.980 | | | | | | |
| WB1X | | | | | | | |



STATE STREET

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| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|---|--|-------------------------------------|----------|---|---------------------------|-----------------|--------------------------------------|
| | 782 768.980 | 768.98 | 765.14 | | 3.84 | | .00 | 3.84 |
| ** WB1X ** | 011 768.980 | 768.98 | 765.14 | | 31OCT03 3.84 | 31OCT03 | 1.000000 .00 | 3.84 |
| 3199999Y6 | TOTAL | 3,075.92 | 3,060.56 | | 15.36 L | | .00 | 15.36 L |
| 32051D0G0 | FIRST HORIZDN MTG PA 2002 7 MT 2032/12/25 | 5.000 | | | 10DEC03 | 15DEC03 | 1.000000 | |
| ** WB1Q ** | 652 820,796.190 | 830,927.90 | 825,797.92 | | 5,129.90 | | .00 | 5,129.90 |
| ** WB1Q ** | CXL 652 -820,796.190 | -830,927.90 | -825,797.92 | | -5,129.90 | 15DEC03 | 1.000000 .00 | -5,129.90 |
| ** WB1Q ** | 755 778,029.950 | 787,633.76 | 782,771.07 | | 4,862.69 | 26DEC03 | 1.000000 .00 | 4,862.69 |
| ** WB1Q ** | 783 42,766.240 | 42,766.24 | 43,026.05 | | -268.61 | 25DEC03 | 1.000000 .00 | -260.61 |
| 32051D0G0 | TOTAL | 830,400.00 | 825,797.92 | | 4,602.08 S | | .00 | 4,602.08 S |
| 32099W9C1 | FHA 221D4 P8 98 2 PCT MT | | 2019/04/01 | 7.480 | 01JAN03 | 02JAN03 | 1.000000 | |
| ** WB1E ** | 239 1,091.890 | 1,091.89 | 1,126.31 | | -34.42 | | .00 | -34.42 |
| ** WB1E ** | 590 1,090.760 | 1,090.74 | 1,133.24 | | -34.48 | 05FEB03 | 1.000000 .00 | -34.48 |
| ** WB1E ** | 743 1,105.680 | 1,105.68 | 1,140.25 | | -34.52 | 04MAR03 | 1.000000 .00 | -34.52 |
| ** WB1E ** | 327 12,955.250 | 12,955.55 | 13,350.01 | | -402.46 | 15APR03 | 1.000000 .00 | -402.46 |
| ** WB1E ** | CXL 327 -12,955.250 | -12,955.55 | -13,350.01 | | 402.46 | 15APR03 | 000000 .00 | |



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| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|-------------------------------|--|-------------------------------------|----------|---|---------------------------|-----------------|--------------------------------------|
| ** WB1E ** | 091 1,112.450 | 1,112.65 | 1,147.30 | | 01APR03 -34.65 | 01APR03 | 1.000000 .00 | -34.65 |
| ** WB1E ** | 009 1,067.530 | 1,067.53 | 1,100.65 | | 30APR03 -33.12 | 30APR03 | 1.000000 .00 | -33.12 |
| ** WB1E ** | 005 1,067.530 | 1,067.53 | 1,100.65 | | 01MAY03 -33.12 | 01MAY03 | 1.000000 .00 | -33.12 |
| ** WB1E ** | CXL 005 -1,067.530 | -1,067.53 | -1,100.65 | | 01MAY03 33.12 | 01MAY03 | 1.000000 .00 | 33.12 |
| ** WB1E ** | 718 14,791.420 | 14,791.42 | 15,248.30 | | 01JUN03 -456.88 | 02JUN03 | 1.000000 .00 | -456.88 |
| ** WB1E ** | 191 23,140.410 | 23,140.41 | 23,851.73 | | 01JUL03 -711.32 | 07JUL03 | 1.000000 .00 | -711.32 |
| ** WB1E ** | 304 69,603.950 | 69,603.95 | 71,736.32 | | 01AUG03 -2,132.37 | 01AUG03 | 1.000000 .00 | -2,132.37 |
| ** WB1E ** | 210 279,869.670 | 290,437.55 | 288,420.50 | | 14AUG03 2,088.97 | 14AUG03 | 1.000000 .00 | 2,088.97 |
| ** WB1E ** | CXL 210 -279,869.670 | -290,437.55 | -288,420.50 | | -2,088.97 | 14AUG03 | 1.000000 .00 | -2,088.97 |
| ** WB1E ** | 211 279,869.670 | 288,420.50 | 288,420.50 | | 14AUG03 .00 | 14AUG03 | 1.000000 .00 | .00 |
| ** WB1E ** | CXL 211 -279,869.670 | -288,420.50 | -288,420.50 | | 14AUG03 .00 | 14AUG03 | 1.000000 .00 | .00 |
| ** WB1E ** | 212 279,869.670 | 288,420.56 | 288,420.50 | | 14AUG03 -.02 | 14AUG03 | 000000 .00 | -.02 |
| ** WB1E ** | CXL 212 -279,869.670 | -288,420.56 | -288,420.50 | | 14AUG03 .02 | 14AUG03 | 000000 .00 | |

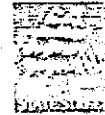


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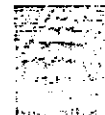
| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECTY GN/LS NET BAS SECTY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--|
| -279,869.670 | | | | | | | |
| ** WB1E ** | 213 288,428.54 | | 288,428.58 | 14AUG03 -.04 | 14AUG03 | 1.000000 .00 | -.04 |
| | 279,869.670 | | | | | | |
| ** WB1E ** | CXL 213 -288,428.54 | | -288,428.58 | 14AUG03 .04 | 14AUG03 | 1.000000 .00 | .04 |
| | -279,869.670 | | | | | | |
| ** WB1E ** | 214 288,428.58 | | 288,428.58 | 14AUG03 .00 | 14AUG03 | 1.000000 .00 | .00 |
| | 279,869.670 | | | | | | |
| ** WB1E ** | CXL 214 -288,428.58 | | -288,428.58 | 14AUG03 .00 | 14AUG03 | 1.000000 .00 | .00 |
| | -279,869.670 | | | | | | |
| ** WB1E ** | 477 288,428.58 | | 288,428.58 | 14AUG03 .00 | 14AUG03 | 1.000000 .00 | .00 |
| | 279,869.670 | | | | | | |
| ** WB1E ** | CXL 477 -288,428.58 | | -288,428.58 | 14AUG03 .00 | 14AUG03 | 1.000000 .00 | .00 |
| | -279,869.670 | | | | | | |
| ** WB1E ** | 183 14,175.71 | | 14,607.31 | 01SEP03 -431.60 | 04SEP03 | 1.000000 .00 | -431.60 |
| | 14,175.710 | | | | | | |
| ** WB1E ** | 163 290,437.55 | | 288,390.77 | 15SEP03 2,046.78 | 15SEP03 | 1.000000 .00 | 2,046.78 |
| | 279,869.670 | | | | | | |
| ** WB1E ** | CXL 163 -290,437.55 | | -288,390.77 | 15SEP03 -2,046.78 | 15SEP03 | 1.000000 .00 | -2,046.78 |
| | -279,869.670 | | | | | | |
| ** WB1E ** | 164 288,390.77 | | 288,390.77 | 15SEP03 .00 | 15SEP03 | 1.000000 .00 | .00 |
| | 279,869.670 | | | | | | |
| 32099W9G1 | TOTAL | | 288,390.77 | .00 | | .00 | .00 |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECTY GN/LS NET BAS SECTY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--|
| | 127,188.00 | | 131,091.41 | -3,903.41 L | | .00 | -3,903.41 L |
| 32399E9E3 | FUNDING OF TRANSDIGM TERM LOAN 2006/05/15 1.000 | | 1,080.92 | 18FEB03 | 18FEB03 | 1.000000 | |
| ** WB1X ** | 198 1,082.27 | | 1,080.92 | 1.35 | | .00 | 1.35 |
| | 1,082.270 | | | | | | |
| ** WB1X ** | 689 1,082.27 | | 1,080.92 | 15MAY03 1.35 | 15MAY03 | 1.000000 .00 | 1.35 |
| | 1,082.270 | | | | | | |
| ** WB1X ** | 310 86,514.88 | | 86,466.84 | 22JUL03 48.84 | 22JUL03 | 1.000000 .00 | 48.84 |
| | 86,514.880 | | | | | | |
| 32399E9E3 | TOTAL | | 88,627.88 | 51.54 L | | .00 | 51.54 L |
| 32399E9W3 | FUNDING OF TRANSDIGM TERM LOAN 2007/05/15 1.000 | | 582.58 | 18FEB03 | 18FEB03 | 1.000000 | |
| ** WB1X ** | 197 583.31 | | 582.58 | .73 | | .00 | .73 |
| | 583.310 | | | | | | |
| ** WB1X ** | 309 293,303.96 | | 293,017.41 | 22JUL03 286.55 | 22JUL03 | 1.000000 .00 | 286.55 |
| | 293,303.960 | | | | | | |
| 32399E9W3 | TOTAL | | 293,599.99 | 287.28 L | | .00 | 287.28 L |
| 33737XQJ0 | FIRST UNION NATL TRANCHE T 2004/02/20 1.000 | | 8,302,336.29 | 19SEP03 | 19SEP03 | 1.000000 | |
| ** WB1Z ** | 760 8,309,877.00 | | 8,302,336.29 | 7,540.71 | | .00 | 7,540.71 |
| | 8,300,000.000 | | | | | | |
| 3374358P5 | FIRST USA CR CARD HA ASSET BAC 2006/07/10 1.000 | | 1,301,112.52 | 10NOV03 | 10NOV03 | 1.000000 | |
| ** WB2P ** | 335 1,300,000.00 | | 1,301,112.52 | -1,112.52 | | .00 | -1,112.52 |
| | 1,300,000.000 | | | | | | |
| 337435EC1 | FIRST USA CREDIT CR SER 2001 2008/09/19 1.000 | | 10,000,000.00 | 27MAR03 | 31MAR03 | 1.000000 | |
| ** WB1U ** | 081 10,031,250.00 | | 10,000,000.00 | 31,250.00 | | .00 | 31,250.00 |
| | 10,000,000.000 | | | | | | |



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ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | HAT DATE | HAT RATE | TRD DT | STL DT | SELL RATE | NET SECY GN/LS |
|-------------|----------------------------|--------------|--------------|------------------|-----------------|--------------------|----------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECY GN/LS | BASE CURR GN/LS | NET SECY GN/LS | NET SECY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECY GN/LS | BASE CURR GN/LS | NET BAS SECY GN/LS | NET SECY GN/LS |
| 337932AB3 | FIRSTENERGY CORP NT SER B | 2011/11/15 | 6.450 | 03APR03 | 08APR03 | 1.000000 | |
| WB1H | 310 | 107,899.00 | 99,687.48 | 8,211.52 | .00 | 8,211.52 | |
| 100,000.000 | | | | | | | |
| WB2H | 776 | 194,218.20 | 176,556.11 | 17,662.09 | .00 | 17,662.09 | |
| 180,000.000 | | | | | | | |
| WB1H | 465 | 462,047.98 | 428,660.63 | 33,387.27 | .00 | 33,387.27 | |
| 430,000.000 | | | | | | | |
| WB2H | 383 | 678,759.48 | 623,630.94 | 47,128.46 | .00 | 47,128.46 | |
| 620,000.000 | | | | | | | |
| WB2H | 723 | 298,557.70 | 296,688.18 | 1,869.52 | .00 | 1,869.52 | |
| 295,000.000 | | | | | | | |
| WB2H | 739 | 199,797.00 | 196,114.88 | 3,682.28 | .00 | 3,682.28 | |
| 195,000.000 | | | | | | | |
| 337932AB3 | TOTAL | 1,933,279.28 | 1,821,338.14 | 111,941.86 L | .00 | 111,941.86 L | |
| 337932AC1 | FIRST ENERGY CORP NT SER C | 2031/11/15 | 7.375 | 03APR03 | 08APR03 | 1.000000 | |
| WB2N | 774 | 216,644.00 | 203,721.19 | 12,942.81 | .00 | 12,942.81 | |
| 200,000.000 | | | | | | | |
| WB2L | 168 | 272,196.60 | 291,287.41 | -19,090.81 | .00 | -19,090.81 | |
| 260,000.000 | | | | | | | |
| WB2L | 173 | 158,594.45 | 178,436.88 | -19,841.55 | .00 | -19,841.55 | |
| 155,000.000 | | | | | | | |
| WB2L | 179 | 147,196.75 | 166,811.55 | -18,814.80 | .00 | -18,814.80 | |
| 145,000.000 | | | | | | | |
| WB2L | 201 | 212,318.48 | 239,927.18 | -27,608.70 | .00 | -27,608.70 | |
| 210,000.000 | | | | | | | |



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| ASSET ID | SECURITY DESCRIPTION | HAT DATE | HAT RATE | TRD DT | STL DT | SELL RATE | NET SECY GN/LS |
|---------------|--------------------------------|--------------|--------------|------------------|-----------------|--------------------|----------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECY GN/LS | BASE CURR GN/LS | NET SECY GN/LS | NET SECY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECY GN/LS | BASE CURR GN/LS | NET BAS SECY GN/LS | NET SECY GN/LS |
| WB2L | 896 | 218,287.20 | 195,734.18 | 17SEP03 | 22SEP03 | 1.000000 | |
| 215,000.000 | | | | 14,553.02 | .00 | 14,553.02 | |
| WB2L | 897 | 211,044.15 | 194,384.11 | 17SEP03 | 22SEP03 | 1.000000 | |
| 215,000.000 | | | | 14,462.04 | .00 | 14,462.04 | |
| 337932AC1 | TOTAL | 1,428,303.55 | 1,471,501.54 | -43,197.99 L | .00 | -43,197.99 L | |
| 338032AB1 | FISHER SCIENTIFIC IN NT | 2005/12/15 | 7.125 | 14NOV03 | 24NOV03 | 1.000000 | |
| WB2Q | 881 | 1,148,689.50 | 1,082,407.74 | 66,281.76 | .00 | 66,281.76 | |
| 1,050,000.000 | | | | | | | |
| 338032AE5 | FISHER SCIENTIFIC IN SR SUB NT | 2008/02/01 | 9.000 | 21MAR03 | 21MAR03 | 1.000000 | |
| WB2R | 673 | 365,758.88 | 348,599.14 | 5,158.86 | .00 | 5,158.86 | |
| 350,000.000 | | | | | | | |
| 338032AH8 | FISHER SCIENTIFIC IN SR SUB NT | 2008/02/01 | 9.000 | 13FEB03 | 13FEB03 | 1.000000 | |
| WB2R | 682 | 52,258.88 | 51,462.73 | 587.27 | .00 | 587.27 | |
| 50,000.000 | | | | | | | |
| 338032AL9 | FISHER SCIENTIFIC IN SR SUB NT | 2012/05/01 | 8.125 | 24NOV03 | 24NOV03 | 1.000000 | |
| WB2D | 238 | 355,731.25 | 338,705.78 | 25,025.55 | .00 | 25,025.55 | |
| 329,000.000 | | | | | | | |
| WB2R | 337 | 63,793.75 | 41,340.88 | 2,433.75 | .00 | 2,433.75 | |
| 59,000.000 | | | | | | | |
| 338032AL9 | TOTAL | 419,525.00 | 392,865.78 | 27,459.38 L | .00 | 27,459.38 L | |
| 338032AM7 | FISHER SCIENTIFIC IN SR SUB NT | 2012/05/01 | 8.125 | 15JAN03 | 21JAN03 | 1.000000 | |
| WB2Q | 574 | 225,320.88 | 223,587.32 | 1,732.68 | .00 | 1,732.68 | |
| 215,000.000 | | | | | | | |
| WB2Q | 623 | 42,008.88 | 41,591.91 | 488.89 | .00 | 488.89 | |
| 40,000.000 | | | | | | | |
| WB2Q | 669 | 21,158.88 | 20,791.58 | 358.42 | .00 | 358.42 | |
| 20,000.000 | | | | | | | |

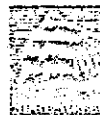


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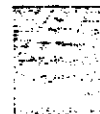
| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|--------------------------------|--------------|--------------|-------------------|-----------|-----------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR | GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR | GN/LS | NET BAS SECTY GN/LS |
| ** WB2Q ** | 676 | 37,012.50 | 36,384.96 | 03MAR03 627.54 | 06MAR03 | 1.000000 .00 | 627.54 |
| | 35,000.000 | | | | | | |
| ** WB2R ** | 209 | 468,000.00 | 467,148.45 | 26AUG03 851.55 | 09SEP03 | 1.000000 .00 | 851.55 |
| | 450,000.000 | | | | | | |
| 338032AM7 | TOTAL | 793,482.50 | 789,504.22 | 3,978.28 L | | .00 | 3,978.28 L |
| 33889WAA4 | FLEET CAP TR V | CAP SECS | 2028/17/18 | 1.000 | 24MAR03 | 27MAR03 | 1.000000 |
| ** WB1H ** | 255 | 5,377,500.00 | 5,370,400.00 | 7,500.00 | | .00 | 7,500.00 |
| | 6,000,000.000 | | | | | | |
| 3389049A0 | FLEXI VAN LEASING IN TERM LOAN | 2007/09/20 | 1.000 | 16SEP03 | 16SEP03 | 1.000000 | |
| ** WB1X ** | 568 | 27,700.36 | 27,631.11 | 69.25 | | .00 | 69.25 |
| | 27,700.360 | | | | | | |
| 339130AW6 | FLEMING COS INC | SR SUB NT | 2012/05/01 | 9.875 | 03FEB03 | 06FEB03 | 1.000000 |
| ** WB20 ** | 143 | 370,500.00 | 951,724.29 | -581,224.29 | | .00 | -581,224.29 |
| | 950,000.000 | | | | | | |
| 34527RCZ4 | FORD CR AUTO OWNER T SER 1999 | 2003/09/15 | 6.520 | 15JAN03 | 15JAN03 | 1.000000 | |
| ** WB1Z ** | 650 | 1,866,313.98 | 1,878,861.02 | -12,547.04 | | .00 | -12,547.04 |
| | 1,866,314.030 | | | | | | |
| 34527RDH3 | FORD CR AUTO OWNER T SER 2000 | 2003/11/17 | 7.090 | 17MAR03 | 17MAR03 | 1.000000 | |
| ** WB1Z ** | 336 | 152,907.88 | 154,096.52 | -1,188.64 | | .00 | -1,188.64 |
| | 152,907.920 | | | | | | |
| 34527RDL4 | FORD CR AUTO OWNER T 2000 A AS | 2004/09/15 | 7.750 | 30JUN03 | 08AUG03 | 1.000000 | |
| ** WB1Z ** | 674 | 2,420,000.00 | 2,479,702.14 | -59,702.14 | | .00 | -59,702.14 |
| | 2,420,000.000 | | | | | | |
| 34527REL3 | FORD CR AUTO OWNER T 2000 E AB | 2004/06/15 | 6.740 | 15SEP03 | 15SEP03 | 1.000000 | |
| ** WB1F ** | 651 | 33,392.54 | 108,521.20 | -75,128.66 | | .00 | -75,128.66 |
| | 33,392.540 | | | | | | |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|--------------------------------|---------------|---------------|-------------------|-----------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR | GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR | GN/LS | NET BAS SECTY GN/LS |
| 34527REM1 | FORD CR AUTO OWNER T 2000 E CL | 2004/10/15 | 6.770 | 10APR03 | 14APR03 | 1.000000 | |
| ** WB2P ** | 724 | 1,032,070.31 | 1,032,853.92 | -783.61 | | .00 | -783.61 |
| | 1,000,000.000 | | | | | | |
| 34527RET6 | FORD CR AUTO OWNER T SER 2000 | 2004/11/15 | 6.580 | 16OCT03 | 16OCT03 | 1.000000 | |
| ** WB2J ** | 144 | 1,225,000.00 | 1,245,829.80 | -20,829.80 | | .00 | -20,829.80 |
| | 1,225,000.000 | | | | | | |
| 34527REY5 | FORD CR AUTO OWNER T 2000 G NT | 2004/07/15 | 6.620 | 16OCT03 | 16OCT03 | 1.000000 | |
| ** WB1Z ** | 195 | 196,286.74 | 198,074.85 | -1,788.11 | | .00 | -1,788.11 |
| | 196,286.740 | | | | | | |
| 34527RFL2 | FORD CR AUTO OWNER T 2001 ANT | 2005/07/15 | 5.960 | 29DEC03 | 31DEC03 | 1.000000 | |
| ** WB1Z ** | 228 | 14,301,797.50 | 14,368,479.80 | -66,682.30 | | .00 | -66,682.30 |
| | 14,045,000.000 | | | | | | |
| 34527RFQ1 | FORD CR AUTO OWNER T SER 2001 | 2004/10/15 | 5.120 | 15DEC03 | 16DEC03 | 1.000000 | |
| ** WB1F ** | 863 | 60,982.04 | 61,439.95 | -457.89 | | .00 | -457.89 |
| | 60,982.090 | | | | | | |
| ** WB1Z ** | 872 | 290,390.80 | 292,636.54 | -2,245.74 | 15DEC03 | 15DEC03 | 1.000000 |
| | 290,390.800 | | | | | .00 | -2,245.74 |
| ** WB2P ** | 401 | 43,558.62 | 43,865.68 | -307.06 | 15DEC03 | 15DEC03 | 1.000000 |
| | 43,558.630 | | | | | .00 | -307.06 |
| ** WB1F ** | 786 | 609,820.06 | 61,439.95 | 548,380.11 | 15DEC03 | 15DEC03 | 1.000000 |
| | 60,982.090 | | | | | .00 | 548,380.11 |
| ** WB1F ** | 786 | -609,820.06 | -61,439.95 | -548,380.11 | 15DEC03 | 15DEC03 | 1.000000 |
| | -60,982.090 | | | | | .00 | -548,380.11 |
| 34527RFQ1 | TOTAL | 394,931.48 | 397,942.17 | -3,010.69 L | | .00 | -3,010.69 L |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|--------------------------------|---------------|---------------|------------------|-----------------|-----------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | GN/LS | GN/LS | BASE CURR GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | | |
| 34527RFZ1 | FORD CR AUTO OWNER T 2001 C AS | 2005/09/15 | 5.250 | 29DEC03 | 31DEC03 | 1.000000 | |
| WB1Z | 225 | 11,204,250.00 | 11,267,736.90 | -61,486.90 | | .00 | -61,486.90 |
| | 11,800,000.000 | | | | | | |
| 34527RCW7 | FORD CR AUTO OWNER T 2002 A AS | 2004/05/15 | 1.000 | 15JUN03 | 15JUN03 | 1.000000 | |
| WB1Z | 459 | 562,215.78 | 562,300.05 | -84.27 | | .00 | -84.27 |
| | 562,215.810 | | | | | | |
| WB1Z | CXL 459 | -562,215.78 | -562,300.05 | 84.27 | | .00 | 84.27 |
| | -562,215.810 | | | | | | |
| WB1Z | 472 | 562,215.78 | 562,302.95 | -87.17 | | .00 | -87.17 |
| | 562,215.810 | | | | | | |
| 34527RCW7 | TOTAL | | | -87.17 L | | .00 | -87.17 L |
| | 562,215.78 | 562,302.95 | | | | | |
| 34527RHE6 | FORD CR AUTO OWNER T 2002 B AS | 2004/06/15 | 2.970 | 15SEP03 | 16SEP03 | 1.000000 | |
| WB1F | 561 | 68,195.20 | 68,193.23 | 1.97 | | .00 | 1.97 |
| | 68,195.210 | | | | | | |
| 34527RHG1 | FORD CR AUTO OWNER T SER 2002 | 2005/12/15 | 4.140 | 17SEP03 | 17SEP03 | 1.000000 | |
| WB1H | 450 | 271,787.34 | 277,964.31 | -6,176.97 | | .00 | -6,176.97 |
| | 271,787.340 | | | | | | |
| WB1Z | 782 | 154,743.44 | 158,260.33 | -3,516.89 | | .00 | -3,516.89 |
| | 154,743.440 | | | | | | |
| 34527RHG1 | TOTAL | | | -9,693.86 L | | .00 | -9,693.86 L |
| | 426,530.78 | 436,224.64 | | | | | |
| 34527RJT1 | FORD CR AUTO OWNER T 2003 B NT | 2005/06/15 | 1.400 | 31JUL03 | 05AUG03 | 1.000000 | |
| WB2L | 247 | 2,275,088.07 | 2,274,921.90 | 166.09 | | .00 | 166.09 |
| | 2,275,000.000 | | | | | | |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|--------------|--------------|------------------|-----------------|-----------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | GN/LS | GN/LS | BASE CURR GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | | |
| 3453700Q2 | FORD MTR CO DEL | NT | 2008/10/01 | 7.250 | 27MAR03 | 01APR03 | 1.000000 |
| WB2F | 137 | 145,700.00 | 142,859.53 | 3,640.47 | | .00 | 3,640.47 |
| | 155,000.000 | | | | | | |
| WB2F | 142 | 70,486.25 | 68,745.85 | 1,660.40 | 01APR03 | 04APR03 | 1.000000 |
| | 75,000.000 | | | | | .00 | 1,660.40 |
| WB2F | 153 | 148,025.00 | 142,105.25 | 5,919.75 | 07APR03 | 10APR03 | 1.000000 |
| | 155,000.000 | | | | | .00 | 5,919.75 |
| 3453700Q2 | TOTAL | | | 11,220.62 L | | .00 | 11,220.62 L |
| | 364,131.25 | 352,910.63 | | | | | |
| 345370CA6 | FORD MTR CO DEL | GLOBAL LA | 2031/07/14 | 7.450 | 03JAN03 | 08JAN03 | 1.000000 |
| WB2L | 634 | 156,570.40 | 173,453.17 | -16,874.77 | | .00 | -16,874.77 |
| | 180,000.000 | | | | | | |
| WB2L | 142 | 780,360.35 | 907,846.81 | -127,486.46 | 27FEB03 | 04MAR03 | 1.000000 |
| | 935,000.000 | | | | | .00 | -127,486.46 |
| WB2L | 143 | 1,045,938.68 | 1,107,998.89 | -62,060.29 | 27FEB03 | 04MAR03 | 1.000000 |
| | 1,260,000.000 | | | | | .00 | -62,060.29 |
| WB2L | 155 | 309,127.68 | 288,424.42 | 20,702.98 | 28FEB03 | 05MAR03 | 1.000000 |
| | 370,000.000 | | | | | .00 | 20,702.98 |
| WB2L | 141 | 368,496.25 | 324,961.69 | 41,534.56 | 03MAR03 | 06MAR03 | 1.000000 |
| | 425,000.000 | | | | | .00 | 41,534.56 |
| WB2H | 440 | 2,309,828.00 | 2,754,217.85 | -444,397.85 | 17MAR03 | 20MAR03 | 1.000000 |
| | 3,000,000.000 | | | | | .00 | -444,397.85 |
| 345370CA6 | TOTAL | | | -588,581.03 L | | .00 | -588,581.03 L |
| | 4,970,321.20 | 5,558,902.23 | | | | | |

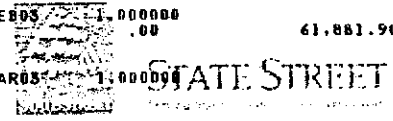


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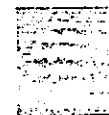
ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|--------------------------|---------------|---------------|-------------------|-----------------|-------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| 345397RV7 | FORD MTR CR CO GLOBAL NT | 2003/02/13 | 1.000 | 13FEB03 | 13FEB03 | 1.000000 | |
| WB1U ** | 752 5,000,000.00 | 5,000,000.00 | 5,000,000.00 | .00 | .00 | .00 | .00 |
| 345397RX3 | FORD MTR CR CO NT | 2005/04/28 | 1.000 | 27OCT03 | 30OCT03 | 1.000000 | |
| WB1U ** | 464 9,864,170.55 | 10,067,516.48 | 10,067,516.48 | -203,345.93 | .00 | -203,345.93 | -203,345.93 |
| 345397SG9 | FORD MTR CR CO CDT | 2009/01/12 | 5.800 | 31JAN03 | 05FEB03 | 1.000000 | |
| WB1A ** | 725 30,000,000.00 | 27,298,577.07 | 27,298,577.07 | 522,222.93 | .00 | 522,222.93 | 522,222.93 |
| 345397SJS | FORD MTR CR CO GLOBAL LA | 2004/07/16 | 6.700 | 22JAN03 | 27JAN03 | 1.000000 | |
| WB1A ** | 600 8,232,480.00 | 8,069,421.99 | 8,069,421.99 | 163,058.01 | .00 | 163,058.01 | 163,058.01 |
| WB1A ** | CXL 600 -8,232,480.00 | -8,069,421.99 | -8,069,421.99 | -163,058.01 | .00 | -163,058.01 | -163,058.01 |
| WB1A ** | 612 13,000,000.00 | 13,377,780.00 | 13,113,558.39 | 264,221.61 | .00 | 264,221.61 | 264,221.61 |
| WB1A ** | 677 2,000,000.00 | 2,058,100.00 | 2,017,723.75 | 40,376.25 | .00 | 40,376.25 | 40,376.25 |
| 345397SJS | TOTAL | 15,435,880.00 | 15,131,282.14 | 304,597.86 | .00 | 304,597.86 | 304,597.86 |
| 345397SM6 | FORD MTR CR CO | 2009/10/28 | 7.375 | 03FEB03 | 06FEB03 | 1.000000 | |
| WB1A ** | 737 10,000,000.00 | 9,886,000.00 | 9,784,883.98 | 21,116.02 | .00 | 21,116.02 | 21,116.02 |
| WB1A ** | 757 10,000,000.00 | 9,791,000.00 | 9,785,152.50 | 5,847.50 | .00 | 5,847.50 | 5,847.50 |
| WB1A ** | 767 20,000,000.00 | 19,667,800.00 | 19,605,918.10 | 61,881.90 | .00 | 61,881.90 | 61,881.90 |
| WB2F ** | | | | 19MAR03 | 24MAR03 | 1.000000 | |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|--------------------------|---------------|---------------|-------------------|-----------------|-------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| | 116 385,000.000 | 356,406.25 | 391,383.78 | -34,777.53 | .00 | -34,777.53 | -34,777.53 |
| WB2F ** | 169 435,000.000 | 429,049.20 | 443,653.68 | -14,604.48 | .00 | -14,604.48 | -14,604.48 |
| WB2F ** | 355 1,060,000.000 | 1,110,752.80 | 1,080,488.63 | 30,264.17 | .00 | 30,264.17 | 30,264.17 |
| WB1H ** | 422 3,000,000.000 | 3,212,790.00 | 3,047,101.27 | 165,688.73 | .00 | 165,688.73 | 165,688.73 |
| 345397SM6 | TOTAL | 44,373,998.25 | 44,138,581.94 | 235,416.31 | .00 | 235,416.31 | 235,416.31 |
| 345397ST1 | FORD MTR CR CO GLOBAL LA | 2010/06/15 | 7.875 | 08JAN03 | 15JAN03 | 1.000000 | |
| WB1A ** | 438 15,000,000.000 | 15,068,550.00 | 15,155,287.21 | -86,737.21 | .00 | -86,737.21 | -86,737.21 |
| WB1A ** | 498 10,000,000.000 | 10,053,900.00 | 10,103,437.89 | -49,537.89 | .00 | -49,537.89 | -49,537.89 |
| WB1A ** | 558 5,000,000.000 | 5,002,700.00 | 5,033,485.36 | -30,785.36 | .00 | -30,785.36 | -30,785.36 |
| WB1A ** | 655 5,000,000.000 | 4,991,600.00 | 5,033,429.13 | -41,829.13 | .00 | -41,829.13 | -41,829.13 |
| WB1A ** | 692 7,500,000.000 | 7,449,450.00 | 7,552,855.60 | -103,405.60 | .00 | -103,405.60 | -103,405.60 |
| WB1A ** | 727 12,500,000.000 | 12,366,125.00 | 12,597,386.23 | -231,261.23 | .00 | -231,261.23 | -231,261.23 |



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ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|---|---------------|---------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE | BASE | BASE SECTY GN/LS | BASE | BASE | NET BAS SECTY GN/LS |
| 345397ST1 | TOTAL | 54,932,325.00 | 55,475,801.42 | -543,556.42 L | | .00 | -543,556.42 L |
| 345397TR4 | FORD MTR CR CO GLOBAL LA 2006/02/01 6.875 | | | 23APR03 | 28APR03 | 1.000000 | |
| WB2F | 197 | 469,421.25 | 462,978.15 | 6,451.10 | | .00 | 6,451.10 |
| | 453,000.000 | | | | | | |
| WB1H | 131 | 2,421,118.00 | 2,232,492.94 | 188,425.04 | 25AUG03 | 1.000000 | 188,425.04 |
| | 2,300,000.000 | | | | | .00 | |
| 345397TR4 | TOTAL | 2,890,539.25 | 2,695,463.11 | 194,876.14 L | | .00 | 194,876.14 L |
| 345397TS2 | FORD MTR CR CO GLOBAL LA 2011/02/01 7.375 | | | 06JAN03 | 09JAN03 | 1.000000 | |
| WB1A | 383 | 7,292,550.00 | 7,477,085.31 | -184,535.31 | | .00 | -184,535.31 |
| | 7,500,000.000 | | | | | | |
| WB2L | 711 | 558,031.70 | 514,856.72 | 43,174.98 | 16JUN03 | 1.000000 | 43,174.98 |
| | 530,000.000 | | | | | .00 | |
| WB1H | 132 | 101,744.00 | 92,781.00 | 8,963.00 | 25AUG03 | 1.000000 | 8,963.00 |
| | 100,000.000 | | | | | .00 | |
| 345397TS2 | TOTAL | 7,952,325.70 | 8,084,723.03 | -132,397.33 L | | .00 | -132,397.33 L |
| 345397TY9 | FORD MTR CR CO GLOBAL LA 2011/10/25 7.250 | | | 30APR03 | 05MAY03 | 1.000000 | |
| WB2L | 462 | 294,345.10 | 282,685.79 | 11,659.31 | | .00 | 11,659.31 |
| | 295,000.000 | | | | | | |
| WB2L | 528 | 214,552.00 | 201,254.30 | 15,295.70 | 16MAY03 | 1.000000 | 15,295.70 |
| | 210,000.000 | | | | | .00 | |
| WB2L | 783 | 557,671.30 | 508,091.52 | 49,579.78 | 16JUN03 | 1.000000 | 49,579.78 |
| | 530,000.000 | | | | | .00 | |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|---|---------------|---------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE | BASE | BASE SECTY GN/LS | BASE | BASE | NET BAS SECTY GN/LS |
| 345397TY9 | TOTAL | 1,068,568.40 | 992,833.61 | 76,534.79 L | | .00 | 76,534.79 L |
| 345397TZ6 | FORD MTR CR CO GLOBAL NT 2013/10/01 7.000 | | | 17OCT03 | 22OCT03 | 1.000000 | |
| WB2L | 386 | 411,301.70 | 407,875.80 | 3,505.90 | | .00 | 3,505.90 |
| | 410,000.000 | | | | | | |
| 3454025J6 | FORD MTR CR TRANCHE T 2004/03/00 1.000 | | | 01OCT03 | 06OCT03 | 1.000000 | |
| WB2D | 245 | 3,001,980.00 | 3,002,723.42 | -743.42 | | .00 | -743.42 |
| | 3,000,000.000 | | | | | | |
| 3454025N7 | FORD MTR CR CO TRANCHE T 2004/01/05 1.000 | | | 05SEP03 | 05SEP03 | 1.000000 | |
| WB1Z | 632 | 24,984,250.00 | 25,009,567.44 | -25,317.44 | | .00 | -25,317.44 |
| | 25,000,000.000 | | | | | | |
| 35177PAK3 | FRANCE TELECOM SA NY 2011/03/01 1.000 | | | 14FEB03 | 20FEB03 | 1.000000 | |
| WB2R | 611 | 144,375.00 | 115,393.01 | 28,981.99 | | .00 | 28,981.99 |
| | 125,000.000 | | | | | | |
| WB2R | 647 | 268,758.00 | 207,888.44 | 60,949.54 | 10MAR03 | 1.000000 | 60,949.54 |
| | 225,000.000 | | | | | .00 | |
| WB2R | 656 | 119,255.00 | 92,393.33 | 26,861.67 | 17MAR03 | 1.000000 | 26,861.67 |
| | 100,000.000 | | | | | .00 | |
| WB2L | 367 | 444,125.00 | 419,158.20 | 24,967.80 | 08APR03 | 1.000000 | 24,967.80 |
| | 370,000.000 | | | | | .00 | |
| WB2R | 718 | 42,000.00 | 32,373.00 | 9,627.00 | 28APR03 | 1.000000 | 9,627.00 |
| | 35,000.000 | | | | | .00 | |
| WB1H | 314 | 1,850,425.00 | 1,945,204.62 | -86,780.82 | 01DEC03 | 1.000000 | -86,780.82 |
| | 1,540,000.000 | | | | | .00 | |



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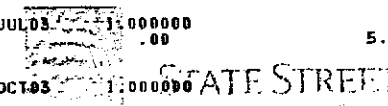
ATTACHMENT O

| ASSET ID SH SELL/BTC | SECURITY LOT | DESCRIPTION LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MA1 DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|-------------------|---|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 35177PAK3 | TOTAL | 2,876,934.60 | | 2,812,332.62 | 64,606.98 L | | .00 | 64,606.98 L |
| 35177PAL1 | FRANCE TELECOM SA | NT REG | 2031/03/01 | 1.000 | 05FEB03 | 10FEB03 | 1.000000 | |
| WB2R | 583 | 154,085.00 | | 130,187.12 | 23,897.88 | | .00 | 23,897.88 |
| | 125,000.000 | | | | | | | |
| WB2R | 584 | 153,818.75 | | 130,187.12 | 23,631.63 | 10FEB03 | 1.000000 | 23,631.63 |
| | 125,000.000 | | | | | | .00 | |
| WB2R | 613 | 94,071.75 | | 78,108.19 | 15,963.56 | 25FEB03 | 1.000000 | 15,963.56 |
| | 75,000.000 | | | | | | .00 | |
| WB2R | 686 | 357,500.00 | | 286,360.26 | 71,139.74 | 03APR03 | 1.000000 | 71,139.74 |
| | 275,000.000 | | | | | | .00 | |
| WB2L | 338 | 532,930.30 | | 482,477.05 | 50,453.25 | 08APR03 | 1.000000 | 50,453.25 |
| | 410,000.000 | | | | | | .00 | |
| WB2L | 552 | 506,013.75 | | 446,779.65 | 59,234.10 | 20MAY03 | 1.000000 | 59,234.10 |
| | 375,000.000 | | | | | | .00 | |
| WB2L | 616 | 137,036.00 | 2031/03/01 | 8.500 119,717.28 | 17,318.72 | 03JUN03 | 1.000000 | 17,318.72 |
| | 100,000.000 | | | | | | .00 | |
| WB2L | 630 | 144,222.75 | | 125,702.46 | 18,520.29 | 04JUN03 | 1.000000 | 18,520.29 |
| | 105,000.000 | | | | | | .00 | |
| WB2L | 718 | 297,326.40 | | 250,714.85 | 46,612.35 | 17JUN03 | 1.000000 | 46,612.35 |
| | 210,000.000 | | | | | | .00 | |
| WB2L | 771 | 283,759.70 | | 283,676.20 | 83.50 | 23JUN03 | 1.000000 | 83.50 |
| | 215,000.000 | | | | | | .00 | |
| WB2L | 787 | 303,889.60 | | 283,749.04 | 20,140.56 | 27JUN03 | 1.000000 | 20,140.56 |
| | 215,000.000 | | | | | | .00 | |
| WB2L | | | | | 21AUG03 | 26AUG03 | 1.000000 | |



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| ASSET ID SH SELL/BTC | SECURITY LOT | DESCRIPTION LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MA1 DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--------------------------------|---|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 35177PAL1 | TOTAL | 3,429,356.40 | | 3,066,563.97 | 362,792.43 L | | .00 | 362,792.43 L |
| 35242RAC9 | FRANKLIN AUTO TRUST SER 2001 | | 2004/10/15 | 5.386 | 15FEB03 | 19FEB03 | 1.000000 | |
| WB1H | 710 | 30,613.57 | | 30,613.55 | .02 | | .00 | .02 |
| | 30,613.650 | | | | | | | |
| 35671DAC9 | FREEMONT MCMORAN COP SR NT | | 2026/11/15 | 7.200 | 06FEB03 | 18FEB03 | 1.000000 | |
| WB21 | 378 | 1,480,750.00 | | 1,357,185.25 | 113,564.75 | | .00 | 113,564.75 |
| | 1,480,000.000 | | | | | | | |
| WB21 | 574 | 1,720,000.00 | | 1,579,399.71 | 140,600.29 | 15OCT03 | 1.000000 | 140,600.29 |
| | 1,720,000.000 | | | | | | .00 | |
| 35671DAC9 | TOTAL | 3,190,750.00 | | 2,936,584.96 | 254,165.04 L | | .00 | 254,165.04 L |
| 35765BAC7 | FRENCH FRAGRANCES JN 10.375PCT | | 2007/05/15 | 10.375 | 17DEC03 | 17DEC03 | 1.000000 | |
| WB2D | 277 | 23,795.34 | | 22,035.05 | 1,760.29 | | .00 | 1,760.29 |
| | 23,000.000 | | | | | | | |
| 35899Z9P9 | FRESENIUS MEDICAL CA TERM LOAN | | 2010/02/21 | 1.000 | 30SEP03 | 30SEP03 | 1.000000 | |
| WB1X | 635 | 984.66 | | 984.74 | -2.08 | | .00 | -2.08 |
| | 984.660 | | | | | | | |
| WB1X | 375 | 984.66 | | 984.74 | -2.08 | 31DEC03 | 1.000000 | -2.08 |
| | 984.660 | | | | | | .00 | |
| 35899Z9P9 | TOTAL | 1,969.32 | | 1,973.48 | -4.16 L | | .00 | -4.16 L |
| 35899D9WJ | DEL MONTE CORP | | 2010/12/10 | 5.170 | 25APR03 | 25APR03 | 1.000000 | |
| WB1X | 580 | 35,074.85 | | 34,899.48 | 175.37 | | .00 | 175.37 |
| | 35,074.850 | | | | | | | |
| WB1X | 334 | 1,145.92 | | 1,140.19 | 5.73 | 25JUL03 | 1.000000 | 5.73 |
| | 1,145.920 | | | | | | .00 | |
| WB1X | | | | | 24OCT03 | 24OCT03 | 1.000000 | |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|--|--------------|--------------|-------------------|-----------------|---------------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | NET BAS SECTY GN/LS | NET BAS SECTY GN/LS |
| | 780 | 1,145.92 | 1,148.19 | 5.75 | | .00 | 5.75 |
| | 1,145.920 | | | | | | |
| 3589909W1 | TOTAL | 37,366.69 | 37,179.86 | 186.83 L | | .00 | 186.83 L |
| 36099A9A3 | FUNDING OF SPX CORP PRIV PLAC 2007/12/31 1.000 | | | 31MAR03 | 15APR03 | 1.000000 | |
| WBIX | 452 | 6,250.00 | 6,240.63 | 9.37 | | .00 | 9.37 |
| | 6,250.000 | | | | | | |
| WBIX | CXL 452 | -6,250.00 | -6,240.63 | -9.37 | 15APR03 | 1.000000 | -9.37 |
| | -6,250.000 | | | | | | |
| WBIX | 453 | 3,860.19 | 3,854.40 | 5.79 | 01APR03 | 1.000000 | 5.79 |
| | 3,860.190 | | | | | | |
| WBIX | 456 | 1,403,820.77 | 1,402,804.10 | 1,816.67 | 19AUG03 | 1.000000 | 1,816.67 |
| | 1,403,820.770 | | | | | | |
| 36099A9A3 | TOTAL | 1,407,680.96 | 1,405,858.50 | 1,822.46 L | | .00 | 1,822.46 L |
| 36099W9A5 | FUNDING OF R K POLYM TERM LOAN 2009/02/28 11.750 | | | 28FEB03 | 28FEB03 | 1.000000 | |
| WBIX | 250 | 1,129.95 | 1,107.35 | 22.60 | | .00 | 22.60 |
| | 1,129.950 | | | | | | |
| WBIX | CXL 250 | -1,129.95 | -1,107.35 | -22.60 | 28FEB03 | 1.000000 | -22.60 |
| | -1,129.950 | | | | | | |
| WBIX | 422 | 27,699.24 | 27,145.25 | 553.99 | 31MAR03 | 1.000000 | 553.99 |
| | 27,699.240 | | | | | | |
| WBIX | 464 | 27,699.24 | 27,145.25 | 553.99 | 30SEP03 | 1.000000 | 553.99 |
| | 27,699.240 | | | | | | |
| WBIX | 415 | 481,458.22 | 471,829.05 | 9,629.17 | 23DEC03 | 1.000000 | 9,629.17 |
| | 481,458.220 | | | | | | |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|---|------------|------------|-------------------|-----------------|---------------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | NET BAS SECTY GN/LS | NET BAS SECTY GN/LS |
| 36099W9A5 | TOTAL | 536,856.70 | 524,119.55 | 10,737.15 L | | .00 | 10,737.15 L |
| 3609919D7 | FUNDING OF RENT A CE BANK LN P 2007/01/31 1.000 | | | 28MAY03 | 28MAY03 | 1.000000 | |
| WBIX | 762 | 74,139.91 | 75,291.22 | -1,151.31 | | .00 | -1,151.31 |
| | 74,139.910 | | | | | | |
| WBIX | 240 | 1,314.23 | 1,104.90 | 129.33 | 28FEB03 | 1.000000 | 129.33 |
| | 1,314.230 | | | | | | |
| WBIX | CXL 240 | -1,314.23 | -1,104.90 | -129.33 | 28FEB03 | 1.000000 | -129.33 |
| | -1,314.230 | | | | | | |
| WBIX | 241 | 1,104.90 | 1,104.90 | .00 | 28FEB03 | 1.000000 | .00 |
| | 1,314.230 | | | | | | |
| WBIX | 453 | 49,639.49 | 45,865.90 | 3,773.51 | 09MAY03 | 1.000000 | 3,773.51 |
| | 49,639.490 | | | | | | |
| 3609919D7 | TOTAL | 1,104.90 | 1,104.90 | .00 | | .00 | .00 |
| | | 123,779.40 | 121,157.20 | 2,622.20 L | | .00 | 2,622.20 L |
| 3609919E5 | FUNDING OF RENT A CE BANK LOAN 2007/01/31 1.000 | | | 28MAY03 | 28MAY03 | 1.000000 | |
| WBIX | 763 | 132,732.20 | 133,819.29 | -1,087.01 | | .00 | -1,087.01 |
| | 132,732.200 | | | | | | |
| 3609919C0 | FUNDING FO RENT A CE BANK LOAN 2006/01/31 1.000 | | | 28FEB03 | 28FEB03 | 1.000000 | |
| WBIX | 231 | 452.59 | 449.16 | 3.43 | | .00 | 3.43 |
| | 452.590 | | | | | | |
| WBIX | CXL 231 | -452.59 | -449.16 | -3.43 | 28FEB03 | 1.000000 | -3.43 |
| | -452.590 | | | | | | |
| WBIX | 234 | 376.03 | 373.10 | 2.85 | 28FEB03 | 1.000000 | 2.85 |
| | 376.030 | | | | | | |
| WBIX | | | | | 28FEB03 | 1.000000 | |

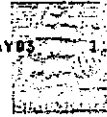


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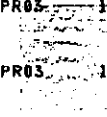
| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE MAT RATE LOCAL COST BASE COST | TRD DT GN/LS GN/LS | STL DT BASE CURR | SELL RATE GN/LS | NET SECTY GN/LS NET BAS SECTY GN/LS |
|-------------------------|--|--|--------------------------|---------------------|--------------------|--|
| | CXL 234 -376.030 | -376.03 | -373.18 | -2.85 | .00 | -2.85 |
| WBIX | 237 120.930 | 120.93 | 120.01 | 28FEB03 .92 | 28FEB03 .00 | .92 |
| WBIX | CXL 237 -120.930 | -120.93 | -120.01 | 28FEB03 .92 | 28FEB03 .00 | -.92 |
| WBIX | 751 49,176.050 | 49,176.05 | 48,803.87 | 28MAY03 372.18 | 28MAY03 .00 | 372.18 |
| WBIX | CXL 751 -49,176.050 | -49,176.05 | -48,803.87 | 28MAY03 -372.18 | 28MAY03 .00 | -372.18 |
| 3609919G0 | TOTAL | .00 | .00 | .00 L | .00 | .00 L |
| 3609919H8 | FUNDING OF RENT A CE BANK LOAN 2006/01/31 | 1.000 | | 28FEB03 | 28FEB03 | 1.000000 |
| WBIX | 243 155.360 | 155.36 | 154.18 | 1.18 | .00 | 1.18 |
| WBIX | CXL 243 -155.360 | -155.36 | -154.18 | 28FEB03 -1.18 | 28FEB03 .00 | -1.18 |
| WBIX | 244 155.360 | 154.18 | 154.18 | 28FEB03 .00 | 28FEB03 .00 | .00 |
| WBIX | 246 8,612.070 | 8,612.07 | 8,546.89 | 28FEB03 65.18 | 28FEB03 .00 | 65.18 |
| WBIX | CXL 246 -8,612.070 | -8,612.07 | -8,546.89 | 28FEB03 -65.18 | 28FEB03 .00 | -65.18 |
| WBIX | 247 8,612.070 | 8,546.89 | 8,546.89 | 28FEB03 .00 | 28FEB03 .00 | .00 |
| WBIX | 761 160,953.130 | 160,953.13 | 160,316.75 | 28MAY03 636.38 | 28MAY03 .00 | 636.38 |



STATE STREET

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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE MAT RATE LOCAL COST BASE COST | TRD DT GN/LS GN/LS | STL DT BASE CURR | SELL RATE GN/LS | NET SECTY GN/LS NET BAS SECTY GN/LS |
|-------------------------|--|--|--------------------------|---------------------|--------------------|--|
| 3609919H8 | TOTAL | 8,701.07 | 8,701.07 | .00 | .00 | .00 |
| | | 160,953.13 | 160,316.75 | 636.38 L | .00 | 636.38 L |
| 3609919J4 | FUNDING OF RENT A CE BANK LOAN 2006/01/31 | 1.000 | | 28FEB03 | 28FEB03 | 1.000000 |
| WBIX | 227 6,642.560 | 6,642.56 | 6,592.29 | 50.27 | .00 | 50.27 |
| WBIX | CXL 227 -6,642.560 | -6,642.56 | -6,592.29 | 28FEB03 -50.27 | 28FEB03 .00 | -50.27 |
| 3609919J4 | TOTAL | .00 | .00 | .00 L | .00 | .00 L |
| 3609919K1 | FUNDING OF RENT A CE BANK LOAN 2006/01/31 | 1.000 | | 28MAY03 | 28MAY03 | 1.000000 |
| WBIX | 754 60.000 | 60.00 | 59.55 | .45 | .00 | .45 |
| WBIX | CXL 754 -60.000 | -60.00 | -59.55 | 28MAY03 -.45 | 28MAY03 .00 | -.45 |
| WBIX | 759 92,771.960 | 92,771.96 | 92,070.03 | 28MAY03 701.93 | 28MAY03 .00 | 701.93 |
| 3609919K1 | TOTAL | 92,771.96 | 92,070.03 | 701.93 L | .00 | 701.93 L |
| 3609919M7 | FUNDING OF ALLIED WA BANK LN T 2007/07/30 | 1.000 | | 18MAR03 | 18MAR03 | 1.000000 |
| WBIX | 348 13,276.480 | 13,276.48 | 13,143.71 | 132.77 | .00 | 132.77 |
| WBIX | 494 18,290.730 | 18,290.73 | 18,107.62 | 09APR03 182.91 | 09APR03 .00 | 182.91 |
| WBIX | 537 3,879.720 | 3,879.72 | 3,840.92 | 17APR03 38.80 | 17APR03 .00 | 38.80 |
| WBIX | 590 10,780.23 | 10,780.23 | 10,672.43 | 29APR03 107.80 | 29APR03 .00 | 107.80 |



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ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|---|------------|------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | | NET BAS SECTY GN/LS |
| 10,780.230 | | | | | | | |
| 3609919M7 | TOTAL | 46,227.16 | 45,764.88 | 462.28 L | | .00 | 462.28 L |
| 3609919M5 | FUNDING OF ALLIED WA BANK LOAN 2007/07/30 | 1.000 | | 18MAR03 | 18MAR03 | 1.000000 | |
| WBIX | 349 | 15,931.77 | 15,931.77 | .00 | | .00 | .00 |
| | 15,931.770 | | | | | | |
| WBIX | 479 | 8,714.84 | 8,714.84 | .00 | 04APR03 | 1.000000 | .00 |
| | 8,714.840 | | | | | .00 | .00 |
| WBIX | 493 | 6,818.52 | 6,818.62 | .10 | 09APR03 | 1.000000 | -1.10 |
| | 6,818.620 | | | | | .00 | |
| 3609919M5 | TOTAL | 24,645.81 | 24,645.81 | .00 | | .00 | .00 |
| | | 6,818.52 | 6,818.62 | -.10 L | | .00 | -.10 L |
| 3609919P8 | FUNDING OF ALLIED WA BANK LOAN 2007/07/30 | 1.000 | | 09APR03 | 09APR03 | 1.000000 | |
| WBIX | 497 | 55,062.75 | 54,512.12 | 550.63 | | .00 | 550.63 |
| | 55,062.750 | | | | | | |
| WBIX | 589 | 23,598.32 | 23,363.83 | 235.29 | 29APR03 | 1.000000 | 235.29 |
| | 23,598.320 | | | | | .00 | |
| 3609919P8 | TOTAL | 78,661.87 | 77,875.15 | 785.92 L | | .00 | 785.92 L |
| 3609919Q8 | FUNDING OF ALLIED WA BANK LOAN 2006/07/30 | 1.000 | | 10APR03 | 10APR03 | 1.000000 | |
| WBIX | 518 | 31,887.61 | 31,489.53 | 318.88 | | .00 | 318.88 |
| | 31,887.610 | | | | | | |
| WBIX | 536 | 4,655.67 | 4,689.11 | 46.56 | 17APR03 | 1.000000 | 46.56 |
| | 4,655.670 | | | | | .00 | |
| WBIX | 598 | 47,195.95 | 46,723.99 | 471.96 | 29APR03 | 1.000000 | 471.96 |
| | 47,195.950 | | | | | .00 | |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|---|--------------|--------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | | NET BAS SECTY GN/LS |
| 3609919Q8 | TOTAL | 83,659.23 | 82,822.63 | 836.68 L | | .00 | 836.68 L |
| 36157LH84 | G E CAP MTG SVCS INC CTF SER 9 2024/02/25 | 6.500 | | 25JUL03 | 25JUL03 | 1.000000 | |
| WB2P | 563 | 130,968.59 | 133,897.17 | -2,936.58 | | .00 | -2,936.58 |
| | 130,968.610 | | | | | | |
| 36157LXY9 | G E CAP MTG SVCS INC REMIC MC 2023/12/25 | 7.000 | | 25APR03 | 25APR03 | 1.000000 | |
| WB2P | 794 | 61,523.87 | 63,410.99 | -1,887.12 | | .00 | -1,887.12 |
| | 61,523.890 | | | | | | |
| 361849CHS | GHAC COHL MTG SEC IN MTG CTF 1 2029/04/16 | 6.451 | | 15DEC03 | 15DEC03 | 1.000000 | |
| WB2F | 678 | 291,987.79 | 296,459.26 | -4,471.47 | | .00 | -4,471.47 |
| | 291,987.790 | | | | | | |
| 361849DF6 | GHAC COHL MTG SEC IN MTG CTF 1 2030/05/15 | 6.700 | | 04AUG03 | 07AUG03 | 1.000000 | |
| WB2M | 711 | 5,475,585.95 | 5,562,549.12 | -86,963.17 | | .00 | -86,963.17 |
| | 5,800,808.880 | | | | | | |
| 361849ES7 | GHAC COHL MTG SEC IN MTG PASST 2033/05/15 | 5.830 | | 05FEB03 | 10FEB03 | 1.000000 | |
| WB2L | 857 | 357,769.99 | 346,812.90 | 11,757.09 | | .00 | 11,757.09 |
| | 334,816.740 | | | | | | |
| WB2L | CXL 857 | -357,769.99 | -346,812.90 | -11,757.09 | 05FEB03 | 1.000000 | -11,757.09 |
| | -334,816.740 | | | | | .00 | |
| WB2L | 151 | 361,906.50 | 345,333.81 | 16,572.69 | 05FEB03 | 1.000000 | 16,572.69 |
| | 334,816.740 | | | | | .00 | |
| WB2L | CXL 151 | -361,906.50 | -345,333.81 | -16,572.69 | 05FEB03 | 1.000000 | -16,572.69 |
| | -334,816.740 | | | | | .00 | |
| WB2L | 153 | 353,633.48 | 345,333.81 | 8,299.67 | 05FEB03 | 1.000000 | 8,299.67 |
| | 334,816.740 | | | | | .00 | |
| WB2L | CXL 153 | -353,633.48 | -345,333.81 | -8,299.67 | 05FEB03 | 1.000000 | -8,299.67 |
| | -334,816.740 | | | | | .00 | |
| WB2L | | | | 05FEB03 | 10FEB03 | 1.000000 | |



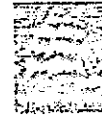
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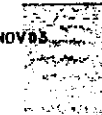
| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|---|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| | 334 330,950.880 | 352,633.48 | 341,346.52 | | 12,286.96 | | .00 | 12,286.96 |
| ** WB2L ** | 093 13,055.720 | 13,055.72 | 13,464.80 | | 15FEB03 -409.08 | 18FEB03 | 1.000000 .00 | -409.08 |
| ** WB2L ** | CXL 093 -13,055.720 | -13,055.72 | -13,464.80 | | 15FEB03 409.08 | 18FEB03 | 1.000000 .00 | 409.08 |
| ** WB2L ** | 154 13,055.720 | 13,055.72 | 13,465.18 | | 15FEB03 -409.46 | 15FEB03 | 1.000000 .00 | -409.46 |
| ** WB2L ** | CXL 154 -13,055.720 | -13,055.72 | -13,465.18 | | 15FEB03 409.46 | 15FEB03 | 1.000000 .00 | 409.46 |
| ** WB2L ** | 335 13,055.730 | 13,055.73 | 13,465.19 | | 15FEB03 -409.46 | 15FEB03 | 1.000000 .00 | -409.46 |
| ** WB2L ** | 152 13,055.720 | 13,055.72 | 13,463.90 | | 25FEB03 -408.18 | 25FEB03 | 1.000000 .00 | -408.18 |
| ** WB2L ** | CXL 152 -13,055.720 | -13,055.72 | -13,463.90 | | 25FEB03 408.18 | 25FEB03 | 1.000000 .00 | 408.18 |
| ** WB2L ** | 336 12,732.800 | 12,732.80 | 13,128.82 | | 15MAR03 -396.02 | 15MAR03 | 1.000000 .00 | -396.02 |
| 361849ES7 | TOTAL | 379,422.01 | 367,940.53 | | 11,481.48 L | | .00 | 11,481.48 L |
| 361849ET5 | GMAC COMB MTG SEC IN MTG PASST 2033/05/15 | | 6.175 | | 15APR03 | 21APR03 | 1.000000 | |
| ** WB2L ** | 401 1,015,000.800 | 1,129,420.90 | 1,028,616.41 | | 96,804.49 | | .00 | 96,804.49 |



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| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|---|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 361849JU7 | GMAC COMB MTG SEC IN MTG CTF 9 2016/12/15 | | 0.000 | | 31JAN03 | 31JAN03 | 1.000000 | |
| ** WB1H ** | 589 607,272.970 | .00 | 18,840.04 | | -18,840.04 | | .00 | -18,840.04 |
| ** WB1H ** | 023 482,786.250 | .00 | 14,977.96 | | 28FEB03 -14,977.96 | 28FEB03 | 1.000000 .00 | -14,977.96 |
| ** WB1H ** | 313 92,887.500 | .00 | 2,881.74 | | 31MAR03 -2,881.74 | 31MAR03 | 1.000000 .00 | -2,881.74 |
| ** WB1H ** | 632 96,140.910 | 96,140.91 | 2,982.68 | | 30APR03 93,158.23 | 30APR03 | 1.000000 .00 | 93,158.23 |
| ** WB1H ** | CXL 632 -96,140.910 | -96,140.91 | -2,982.68 | | 30APR03 -93,158.23 | 30APR03 | 1.000000 .00 | -93,158.23 |
| ** WB1H ** | 664 96,140.910 | .00 | 2,982.68 | | 30APR03 -2,982.68 | 30APR03 | 1.000000 .00 | -2,982.68 |
| ** WB1H ** | 502 411,840.450 | .00 | 12,776.95 | | 30JUN03 -12,776.95 | 30JUN03 | 1.000000 .00 | -12,776.95 |
| ** WB1H ** | 775 489,242.060 | .00 | 15,178.24 | | 31JUL03 -15,178.24 | 31JUL03 | 1.000000 .00 | -15,178.24 |
| ** WB1H ** | 220 625,941.600 | .00 | 15,829.85 | | 31AUG03 -15,829.85 | 31AUG03 | 1.000000 .00 | -15,829.85 |
| ** WB1H ** | 524 79,345.280 | .00 | 2009/07/15 1,971.23 | 4.101 | 30SEP03 -1,971.23 | 30SEP03 | 1.000000 .00 | -1,971.23 |
| ** WB1H ** | 042 115,209.410 | .00 | 2,862.23 | | 31OCT03 -2,862.23 | 31OCT03 | 1.000000 .00 | -2,862.23 |
| ** WB1H ** | 421 183,429.670 | 183,429.67 | 4,557.08 | | 30NOV03 178,872.59 | 30NOV03 | 1.000000 .00 | 178,872.59 |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECTY GN/LS NET BAS SECTY GN/LS |
|--------------------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--|
| ** WB1H ** CXL -183,429.670 | 421 -183,429.67 | | -4,557.08 | 30NOV03 -178,872.59 | 30NOV03 | 1.000000 .00 | -178,872.59 |
| ** WB1H ** 445 183,429.670 | | | 4,557.08 | 30NOV03 -4,557.08 | 30NOV03 | 1.000000 .00 | -4,557.08 |
| ** WB1H ** 698 95,658.798 | | | 2,376.52 | 31DEC03 -2,376.52 | 31DEC03 | 1.000000 .00 | -2,376.52 |
| 361849JU7 TOTAL | | .00 | 95,234.52 | -95,234.52 L | | .00 | -95,234.52 L |
| 361849XK3 ** WB2P ** | GMAC COML MTG SEC IN 2003 C1 M 2036/05/10 558 2,347.838 | | 222.86 | 31OCT03 -222.86 | 31OCT03 | 1.000000 .00 | -222.86 |
| ** WB2P ** 559 42,992.948 | | | 4,088.95 | 30NOV03 -4,088.95 | 30NOV03 | 1.000000 .00 | -4,088.95 |
| 361849XK3 TOTAL | | .00 | 4,303.81 | -4,303.81 L | | .00 | -4,303.81 L |
| 36185NAN0 ** WB1E ** | GNACM MTG LN TR SER 1999 2029/08/25 CXL 757 -1,514,806.000 | | -1,315,848.73 | 25FEB02 -211,654.12 | 28FEB02 | 1.000000 .00 | -211,654.12 |
| ** WB1E ** 791 1,526,702.838 | | 1,526,702.85 | 1,326,945.68 | 25FEB02 199,757.25 | 28FEB02 | 1.000000 .00 | 199,757.25 |
| ** WB1E ** CXL 758 -11,896.838 | | -11,896.83 | -11,896.87 | 28FEB02 .04 | 28FEB02 | 1.000000 .00 | .04 |
| 36185NAN0 TOTAL | | -11,896.83 | .00 | -11,896.83 L | | .00 | -11,896.83 L |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECTY GN/LS NET BAS SECTY GN/LS |
|--------------------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--|
| 36199E9E6 ** WB1X ** | FUNDING OF TEKNI PLE TERM LOAN 2008/06/23 475 4,642.630 | | 4,289.82 | 31MAR03 352.81 | 31MAR03 | 1.000000 .00 | 352.81 |
| ** WB1X ** 206 4,645.110 | | 4,645.11 | 4,292.11 | 30JUN03 353.00 | 30JUN03 | 1.000000 .00 | 353.00 |
| ** WB1X ** 710 4,648.120 | | 4,648.12 | 4,287.50 | 30SEP03 352.62 | 30SEP03 | 1.000000 .00 | 352.62 |
| ** WB1X ** 380 1,107,422.780 | | 1,107,422.78 | 1,023,265.38 | 03DEC03 84,157.40 | 03DEC03 | 1.000000 .00 | 84,157.40 |
| 36199E9E6 TOTAL | | 1,121,358.56 | 1,036,134.73 | 85,215.83 L | | .00 | 85,215.83 L |
| 36199E9X4 ** WB1X ** | FUNDING OF STEWART ENTERPRISES 2006/06/29 752 289.588 | | 289.58 | 20OCT03 .01 | 20OCT03 | 1.000000 .00 | .01 |
| 36199N9B2 ** WB1X ** | FUNDING OF ALLIED WA BANK LOAN 2007/07/30 347 13,276.488 | | 13,143.71 | 18MAR03 132.77 | 18MAR03 | 1.000000 .00 | 132.77 |
| ** WB1X ** CXL 347 -13,276.488 | | -13,276.48 | -13,143.71 | 18MAR03 -132.77 | 18MAR03 | 1.000000 .00 | -132.77 |
| ** WB1X ** 509 32,735.228 | | 32,735.22 | 32,487.87 | 10APR03 327.35 | 10APR03 | 1.000000 .00 | 327.35 |
| ** WB1X ** 591 78,661.888 | | 78,661.88 | 77,874.46 | 29APR03 786.62 | 29APR03 | 1.000000 .00 | 786.62 |



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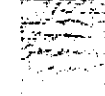
| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|---|------------|------------|-------------------|-----------------|---------------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | NET BAS SECTY GN/LS | NET BAS SECTY GN/LS |
| 36199N9B2 | TOTAL | | | | | | |
| | 111,396.30 | 110,282.33 | | 1,113.97 L | | .00 | 1,113.97 L |
| 36199N9C0 | FUNDING OF ALLIED WA BANK LOAN 2006/07/30 | 1.000 | | 29APR03 | 29APR03 | 1.000000 | |
| WBIX | 588 | 78,661.07 | 77,874.46 | 786.61 | | .00 | 786.61 |
| | 78,661.070 | | | | | | |
| 36199N9H9 | FUNDING OF ALLIED WA BANK LOAN 2007/07/30 | 1.000 | | 09APR03 | 09APR03 | 1.000000 | |
| WBIX | 495 | 17,018.93 | 16,848.74 | 170.19 | | .00 | 170.19 |
| | 17,018.930 | | | | | | |
| WBIX | 556 | 4,655.67 | 4,609.11 | 46.56 | 23APR03 | 1.000000 | 46.56 |
| | 4,655.670 | | | | 23APR03 | .00 | |
| WBIX | 556 | -4,655.67 | -4,609.11 | -46.56 | 23APR03 | 1.000000 | -46.56 |
| | -4,655.670 | | | | 23APR03 | .00 | |
| WBIX | 557 | 4,562.55 | 4,609.11 | -46.56 | 23APR03 | 1.000000 | -46.56 |
| | 4,655.670 | | | | 23APR03 | .00 | |
| WBIX | 557 | -4,562.55 | -4,609.11 | 46.56 | 23APR03 | 1.000000 | 46.56 |
| | -4,655.670 | | | | 23APR03 | .00 | |
| WBIX | 558 | 4,585.83 | 4,609.11 | -23.28 | 23APR03 | 1.000000 | -23.28 |
| | 4,655.670 | | | | 23APR03 | .00 | |
| WBIX | 558 | -4,585.83 | -4,609.11 | 23.28 | 23APR03 | 1.000000 | 23.28 |
| | -4,655.670 | | | | 23APR03 | .00 | |
| WBIX | 597 | 9,789.83 | 9,691.94 | 97.89 | 29APR03 | 1.000000 | 97.89 |
| | 9,789.830 | | | | 29APR03 | .00 | |
| 36199N9H9 | TOTAL | 26,808.74 | 26,540.68 | 268.08 L | | .00 | 268.08 L |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|-------------|-------------|-------------------|-----------------|---------------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | NET BAS SECTY GN/LS | NET BAS SECTY GN/LS |
| 36200AK45 | GNMA POOL 595317 | 2033/02/15 | 5.500 | 27JUN03 | 20AUG03 | 1.000000 | |
| WBIE | 103 | 71,445.67 | 69,395.45 | 2,050.22 | | .00 | 2,050.22 |
| | 68,878.860 | | | | | | |
| 36200AP37 | GNMA POOL 595442 | 2032/11/15 | 6.000 | 26NOV03 | 18DEC03 | 1.000000 | |
| WBIE | 758 | 190,356.83 | 188,723.48 | 1,633.35 | | .00 | 1,633.35 |
| | 183,393.619 | | | | | | |
| 36200AR04 | GNMA POOL 595495 | 2032/12/15 | 6.000 | 26NOV03 | 18DEC03 | 1.000000 | |
| WBIE | 738 | 66,710.91 | 66,138.50 | 572.41 | | .00 | 572.41 |
| | 64,270.630 | | | | | | |
| WBIE | 746 | 627,680.88 | 622,295.09 | 5,385.79 | 18DEC03 | 1.000000 | 5,385.79 |
| | 604,720.410 | | | | 18DEC03 | .00 | |
| 36200AR04 | TOTAL | 694,391.79 | 688,433.59 | 5,958.28 L | | .00 | 5,958.28 L |
| 36200A6M6 | GNMA POOL 595876 | 2033/04/15 | 5.500 | 12MAY03 | 19JUN03 | 1.000000 | |
| WBIE | 626 | 334,973.35 | 335,175.51 | -202.16 | | .00 | -202.16 |
| | 323,450.430 | | | | | | |
| 36200B855 | GNMA POOL 595960 | 2032/12/15 | 5.500 | 12NOV02 | 19DEC02 | 1.000000 | |
| WBIE | 261 | 111,913.91 | 111,227.22 | 686.69 | | .00 | 686.69 |
| | 109,871.000 | | | | | | |
| 36200BYP6 | GNMA POOL 596618 | 2032/10/15 | 5.500 | 31JUL03 | 20AUG03 | 1.000000 | |
| WBIE | 485 | 144,905.98 | 146,106.92 | -1,200.94 | | .00 | -1,200.94 |
| | 145,019.280 | | | | | | |
| 36200BZR1 | GNMA POOL 596652 | 2032/10/15 | 5.500 | 31JUL03 | 20AUG03 | 1.000000 | |
| WBIE | 102 | 144,904.74 | 146,105.70 | -1,200.94 | | .00 | -1,200.94 |
| | 145,018.060 | | | | | | |
| WBIE | 102 | -144,904.74 | -146,105.70 | 1,200.94 | 20AUG03 | 1.000000 | 1,200.94 |
| | -145,018.060 | | | | 20AUG03 | .00 | |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 36200BZR1 | TOTAL | | .00 | .00 L | | .00 | .00 L |
| 36200B5C8 | GNMA POOL 596747 | 2032/12/15 | 6.000 | 12MAY03 | 25JUN03 | 1.000000 | |
| » WB1Q » | 750 272,215.81 | | 272,907.64 | -691.83 | | .00 | -691.83 |
| | 260,454.650 | | | | | | |
| 36200CBRS | GNMA POOL 596848 | 2033/01/15 | 5.500 | 18MAR03 | 20MAR03 | 1.000000 | |
| » WB2N » | 475 1,027,030.97 | | 1,023,437.22 | 3,593.75 | | .00 | 3,593.75 |
| | 999,999.750 | | | | | | |
| 36200CSL0 | GNMA POOL 597323 | 2033/03/15 | 5.500 | 18MAR03 | 20MAR03 | 1.000000 | |
| » WB2N » | 477 1,027,031.25 | | 1,023,437.50 | 3,593.75 | | .00 | 3,593.75 |
| | 1,000,000.000 | | | | | | |
| 36200CU94 | GNMA POOL 597408 | 2032/09/15 | 6.000 | 26NOV03 | 18DEC03 | 1.000000 | |
| » WB1E » | 744 273,036.29 | | 270,693.52 | 2,342.77 | | .00 | 2,342.77 |
| | 263,048.660 | | | | | | |
| » WB1E » | 749 882,675.34 | | 875,101.50 | 7,573.74 | 18DEC03 | 1.000000 | 7,573.74 |
| | 850,387.210 | | | | | .00 | |
| 36200CU94 | TOTAL | | 1,145,795.10 | 9,916.53 L | | .00 | 9,916.53 L |
| | 1,155,711.43 | | | | | | |
| 36200DADS | GNMA POOL 597704 | 2032/10/15 | 5.500 | 27JUN03 | 20AUG03 | 1.000000 | |
| » WB1E » | 187 97,781.15 | | 94,975.20 | 2,805.95 | | .00 | 2,805.95 |
| | 94,268.190 | | | | | | |
| 36200DCC5 | GNMA POOL 597747 | 2033/03/15 | 5.000 | 01AUG03 | 20AUG03 | 1.000000 | |
| » WB1E » | 613 213,271.41 | | 227,880.96 | -14,609.55 | | .00 | -14,609.55 |
| | 223,686.830 | | | | | | |
| 36200DEP4 | GNMA POOL 597842 | 2033/02/15 | 6.000 | 08JAN03 | 20FEB03 | 1.000000 | |
| » WB1E » | 444 28,046,250.00 | | 27,902,812.50 | 143,437.50 | | .00 | 143,437.50 |
| | 27,000,000.000 | | | | | | |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 36200DJUB | GNMA POOL 597975 | 2033/08/15 | 5.000 | 01AUG03 | 26AUG03 | 1.000000 | |
| » WB1E » | 748 241,357.94 | | 257,891.47 | -16,533.53 | | .00 | -16,533.53 |
| | 253,145.000 | | | | | | |
| » WB1E » | 609 280,410.93 | | 291,477.54 | -11,266.61 | 07AUG03 | 1.000000 | -11,266.61 |
| | 284,705.000 | | | | 20AUG03 | .00 | |
| » WB1E » | 610 769,637.80 | | 800,561.02 | -30,923.22 | 07AUG03 | 1.000000 | -30,923.22 |
| | 784,913.000 | | | | 20AUG03 | .00 | |
| 36200DJUB | TOTAL | | 1,350,130.03 | -58,723.36 L | | .00 | -58,723.36 L |
| | 1,291,406.67 | | | | | | |
| 36200DLL5 | GNMA POOL 598031 | 2032/12/15 | 5.500 | 27JUN03 | 20AUG03 | 1.000000 | |
| » WB1E » | 104 172,047.74 | | 167,110.64 | 4,937.12 | | .00 | 4,937.12 |
| | 165,866.640 | | | | | | |
| 36200DM91 | GNMA POOL 598084 | 2033/02/15 | 6.000 | 26MAR03 | 21MAY03 | 1.000000 | |
| » WB1E » | 603 87,152.35 | | 87,160.74 | -16.41 | | .00 | -16.41 |
| | 84,037.070 | | | | | | |
| » WB1E » | 604 405,918.30 | | 405,994.75 | -76.45 | 26MAR03 | 1.000000 | -76.45 |
| | 391,408.660 | | | | 21MAY03 | .00 | |
| » WB1E » | 605 1,037,069.98 | | 1,037,245.29 | -195.31 | 26MAR03 | 1.000000 | -195.31 |
| | 999,999.680 | | | | 21MAY03 | .00 | |
| » WB1E » | 606 1,037,069.98 | | 1,037,245.29 | -195.31 | 26MAR03 | 1.000000 | -195.31 |
| | 999,999.680 | | | | 21MAY03 | .00 | |
| » WB1E » | 607 1,037,069.98 | | 1,037,245.29 | -195.31 | 26MAR03 | 1.000000 | -195.31 |
| | 999,999.680 | | | | 21MAY03 | .00 | |
| » WB1E » | 608 1,037,069.98 | | 1,037,245.29 | -195.31 | 26MAR03 | 1.000000 | -195.31 |
| | 999,999.680 | | | | 21MAY03 | .00 | |
| » WB1E » | 609 1,037,069.98 | | 1,037,245.29 | -195.31 | 26MAR03 | 1.000000 | -195.31 |
| | 999,999.680 | | | | 21MAY03 | .00 | |

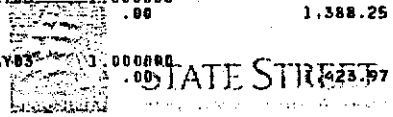


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ATTACHMENT O

| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT SELL RATE BASE CURR GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|--|---|--|--------------------------------------|
| ** WB1E ** | 610 1,037,069.98 | 1,037,265.29 | 26MAR03 -195.31 | 21MAY03 1.000000 .00 | -195.31 |
| 999,999.680 | | | | | |
| ** WB1E ** | 611 1,037,069.98 | 1,037,265.29 | 26MAR03 -195.31 | 21MAY03 1.000000 .00 | -195.31 |
| 999,999.680 | | | | | |
| ** WB1E ** | 612 1,037,069.98 | 1,037,265.29 | 26MAR03 -195.31 | 21MAY03 1.000000 .00 | -195.31 |
| 999,999.680 | | | | | |
| ** WB1E ** | 614 1,037,069.98 | 1,037,265.29 | 26MAR03 -195.31 | 21MAY03 1.000000 .00 | -195.31 |
| 999,999.680 | | | | | |
| 36200DM91 | TOTAL | 9,826,708.47 | 9,828,551.12 | | -1,850.65 L |
| 36200DFJ6 | GNMA POOL 598125 | 2033/03/15 6.000 | 18MAR03 | 20MAR03 1.000000 | |
| ** WB2N ** | 510 1,044,609.38 | 1,040,000.00 | 4,609.38 | .00 | 4,609.38 |
| 1,000,000.000 | | | | | |
| ** WB2N ** | 511 198,475.78 | 197,600.00 | 875.78 | .00 | 875.78 |
| 190,000.000 | | | | | |
| 36200DFJ6 | TOTAL | 1,243,085.16 | 1,237,600.00 | | 5,485.16 L |
| 36200DG71 | GNMA POOL 598178 | 2033/05/15 5.500 | 03APR03 | 21MAY03 1.000000 | |
| ** WB1E ** | 613 503,469.96 | 502,081.72 | 1,388.24 | .00 | 1,388.24 |
| 493,598.000 | | | | | |
| ** WB1E ** | 615 503,470.98 | 502,082.73 | 1,388.25 | .00 | 1,388.25 |
| 493,599.000 | | | | | |
| ** WB1E ** | 616 503,472.00 | 502,083.75 | 1,388.25 | .00 | 1,388.25 |
| 493,600.000 | | | | | |
| ** WB1E ** | 617 503,473.02 | 502,084.77 | 1,388.25 | .00 | 1,388.25 |
| 493,601.000 | | | | | |
| ** WB1E ** | 618 516,424.98 | 515,001.01 | 1,423.97 | .00 | 1,423.97 |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT SELL RATE BASE CURR GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|--|---|--|--------------------------------------|
| 506,299.000 | | | | | |
| ** WB1E ** | 619 516,427.02 | 515,003.05 | 1,423.97 | .00 | 1,423.97 |
| 506,301.000 | | | | | |
| ** WB1E ** | 620 516,426.00 | 515,002.03 | 1,423.97 | .00 | 1,423.97 |
| 506,300.000 | | | | | |
| ** WB1E ** | 621 516,428.04 | 515,004.07 | 1,423.97 | .00 | 1,423.97 |
| 506,302.000 | | | | | |
| 36200DG71 | TOTAL | 4,079,592.00 | 4,068,343.13 | | 11,248.87 L |
| 36200DR96 | GNMA POOL 598212 | 2033/05/15 5.500 | 03APR03 | 28MAY03 1.000000 | |
| ** WB1E ** | 622 503,466.90 | 502,078.66 | 1,388.24 | .00 | 1,388.24 |
| 493,595.000 | | | | | |
| ** WB1E ** | 623 503,467.92 | 502,079.68 | 1,388.24 | .00 | 1,388.24 |
| 493,596.000 | | | | | |
| ** WB1E ** | 624 516,429.06 | 515,005.08 | 1,423.98 | .00 | 1,423.98 |
| 506,303.000 | | | | | |
| ** WB1E ** | 625 503,468.94 | 502,080.70 | 1,388.24 | .00 | 1,388.24 |
| 493,597.000 | | | | | |
| ** WB1E ** | 626 516,430.08 | 515,006.10 | 1,423.98 | .00 | 1,423.98 |
| 506,304.000 | | | | | |
| ** WB1E ** | 627 516,431.10 | 515,007.12 | 1,423.98 | .00 | 1,423.98 |
| 506,305.000 | | | | | |
| ** WB1E ** | CXL 627 -516,431.10 | -515,007.12 | -1,423.98 | .00 | -1,423.98 |
| -506,305.000 | | | | | |
| ** WB1E ** | 507 676,184.92 | 674,428.99 | 1,755.93 | .00 | 1,755.93 |
| 661,053.000 | | | | | |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT SELL RATE BASE CURR GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|--|--------------------------------------|
| 36200DR96 | GNMA POOL 598217 | 2033/05/15 | 5.500 | 07APR03 | 21MAY03 | 1.000000 |
| WB1E | 628 100,972.000 | 103,283.31 | 103,015.11 | 11APR03 268.28 | 27MAY03 1.000000 .00 | 268.20 |
| WB1E | 630 660,854.000 | 675,901.36 | 674,225.97 | 11APR03 -1,755.39 | 21MAY03 1.000000 .00 | 1,755.39 |
| WB1E | CXL 630 -660,854.000 | -675,901.36 | -674,225.97 | 11APR03 -1,755.39 | 21MAY03 1.000000 .00 | -1,755.39 |
| 36200DR96 | TOTAL | 3,322,731.13 | 3,313,694.32 | 9,036.81 L | .00 | 9,036.81 L |
| 36200DSE4 | GNMA POOL 598217 | 2033/05/15 | 5.500 | 07APR03 | 21MAY03 | 1.000000 |
| WB1E | 629 493,008.000 | 502,020.80 | 501,481.58 | 07APR03 539.22 | 21MAY03 1.000000 .00 | 539.22 |
| WB1E | 631 586,893.000 | 516,159.64 | 515,605.23 | 07APR03 554.41 | 21MAY03 1.000000 .00 | 554.41 |
| WB1E | 632 493,107.000 | 502,121.61 | 501,582.27 | 07APR03 539.34 | 21MAY03 1.000000 .00 | 539.34 |
| 36200DSE4 | TOTAL | 1,520,302.95 | 1,518,669.08 | 1,632.97 L | .00 | 1,632.97 L |
| 36200DSL8 | GNMA POOL 598223 | 2033/05/15 | 5.500 | 03APR03 | 21MAY03 | 1.000000 |
| WB1E | 633 332,508.000 | 339,158.14 | 338,222.98 | 03APR03 935.18 | 21MAY03 1.000000 .00 | 935.18 |
| WB1E | 634 653,519.000 | 666,589.38 | 664,751.36 | 03APR03 1,838.02 | 21MAY03 1.000000 .00 | 1,838.02 |
| 36200DSL8 | TOTAL | 1,005,747.54 | 1,002,974.34 | 2,773.20 L | .00 | 2,773.20 L |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT SELL RATE BASE CURR GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|--|--------------------------------------|
| 36200DSU8 | GNMA POOL 598231 | 2033/05/15 | 5.500 | 03APR03 | 21MAY03 | 1.000000 |
| WB1E | 635 335,841.000 | 342,557.82 | 341,613.27 | 03APR03 944.55 | 21MAY03 1.000000 .00 | 944.55 |
| WB1E | 636 655,596.000 | 668,787.92 | 666,864.86 | 03APR03 1,843.86 | 21MAY03 1.000000 .00 | 1,843.86 |
| 36200DSU8 | TOTAL | 1,011,265.74 | 1,008,477.33 | 2,788.41 L | .00 | 2,788.41 L |
| 36200DTX1 | GNMA POOL 598244 | 2033/06/15 | 5.500 | 27JUN03 | 20AUG03 | 1.000000 |
| WB1E | 105 91,234.300 | 94,634.20 | 91,612.07 | 27JUN03 3,022.13 | 20AUG03 1.000000 .00 | 3,022.13 |
| WB1E | 106 1,000,099.400 | 1,037,368.73 | 1,004,248.44 | 27JUN03 33,128.29 | 20AUG03 1.000000 .00 | 33,128.29 |
| WB1E | 108 1,000,099.400 | 1,037,368.73 | 1,004,248.44 | 27JUN03 33,128.29 | 20AUG03 1.000000 .00 | 33,128.29 |
| WB1E | 109 1,000,099.400 | 1,037,368.73 | 1,004,248.44 | 27JUN03 33,128.29 | 20AUG03 1.000000 .00 | 33,128.29 |
| WB1E | 110 1,000,099.400 | 1,037,368.73 | 1,004,248.44 | 27JUN03 33,128.29 | 20AUG03 1.000000 .00 | 33,128.29 |
| 36200DTX1 | TOTAL | 4,244,109.12 | 4,108,573.83 | 135,535.29 L | .00 | 135,535.29 L |
| 36200EAUS | GNMA POOL 598619 | 2033/03/15 | 6.000 | 26NOV03 | 18DEC03 | 1.000000 |
| WB1E | 753 842,389.800 | 874,290.42 | 866,788.68 | 26NOV03 7,501.82 | 18DEC03 1.000000 .00 | 7,501.82 |
| WB1E | 755 216,704.990 | 224,933.81 | 223,002.98 | 26NOV03 1,930.83 | 18DEC03 1.000000 .00 | 1,930.83 |



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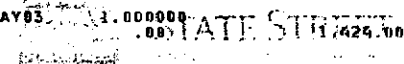
ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/L |
|-------------|-------------------------------|-------------|--------------|------------------|----------------|-----------|--------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/L | BASE CURR GN/L | GN/L | NET BAS SECTY GN/L |
| | SHARES/PAR BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/L | | | |
| 36200EAUS | TOTAL | | | | | | |
| | 1,099,223.43 | | 1,089,791.58 | 9,431.85 L | | .00 | 9,431.85 L |
| 36200EA92 | GNMA POOL 598632 | 2033/03/15 | 5.500 | 27JUN03 | 20AUG03 | 1.000000 | |
| WBIE | | | | | | | |
| | 111 | 174,231.22 | 169,231.44 | 4,999.78 | | .00 | 4,999.78 |
| | 167,971.658 | | | | | | |
| 36200ECH1 | GNMA POOL 598674 | 2033/05/15 | 6.000 | 03APR03 | 21MAY03 | 1.000000 | |
| WBIE | | | | | | | |
| | 761 | 353,309.64 | 352,335.44 | 974.20 | | .00 | 974.20 |
| | 346,382.000 | | | | | | |
| WBIE | | | | | | | |
| | CXL 761 | -353,309.64 | -352,335.44 | -974.20 | 21MAY03 | 1.000000 | -974.20 |
| | -346,382.000 | | | | | .00 | |
| WBIE | | | | | | | |
| | 762 | 342,398.70 | 341,454.59 | 944.11 | 21MAY03 | 1.000000 | 944.11 |
| | 335,685.000 | | | | | .00 | |
| WBIE | | | | | | | |
| | CXL 762 | -342,398.70 | -341,454.59 | -944.11 | 21MAY03 | 1.000000 | -944.11 |
| | -335,685.000 | | | | | .00 | |
| WBIE | | | | | | | |
| | 763 | 351,191.10 | 350,222.74 | 968.36 | 21MAY03 | 1.000000 | 968.36 |
| | 344,305.000 | | | | | .00 | |
| WBIE | | | | | | | |
| | CXL 763 | -351,191.10 | -350,222.74 | -968.36 | 21MAY03 | 1.000000 | -968.36 |
| | -344,305.000 | | | | | .00 | |
| 36200ECH1 | TOTAL | | | | | | |
| | .00 | | .00 | .00 L | | .00 | .00 L |
| 36200ECQ2 | GNMA POOL 598679 | 2033/05/15 | 5.500 | 03APR03 | 21MAY03 | 1.000000 | |
| WBIE | | | | | | | |
| | 441 | 342,398.70 | 341,454.59 | 944.11 | | .00 | 944.11 |
| | 335,685.000 | | | | | | |
| WBIE | | | | | | | |
| | 826 | 353,309.64 | 352,335.44 | 974.20 | 21MAY03 | 1.000000 | 974.20 |
| | 346,382.000 | | | | | .00 | |
| WBIE | | | | | | | |
| | CXL 826 | -353,309.64 | -352,335.44 | -974.20 | 21MAY03 | 1.000000 | -974.20 |
| | -346,382.000 | | | | | .00 | |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/L |
|-------------|-------------------------------|-------------|--------------|------------------|----------------|-----------|--------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/L | BASE CURR GN/L | GN/L | NET BAS SECTY GN/L |
| | SHARES/PAR BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/L | | | |
| WBIE | | | | | | | |
| | 827 | 342,398.70 | 341,454.59 | 944.11 | 21MAY03 | 1.000000 | 944.11 |
| | 335,685.000 | | | | | .00 | |
| WBIE | | | | | | | |
| | CXL 827 | -342,398.70 | -341,454.59 | -944.11 | 21MAY03 | 1.000000 | -944.11 |
| | -335,685.000 | | | | | .00 | |
| WBIE | | | | | | | |
| | 828 | 351,191.10 | 350,222.74 | 968.36 | 21MAY03 | 1.000000 | 968.36 |
| | 344,305.000 | | | | | .00 | |
| WBIE | | | | | | | |
| | CXL 828 | -351,191.10 | -350,222.74 | -968.36 | 21MAY03 | 1.000000 | -968.36 |
| | -344,305.000 | | | | | .00 | |
| 36200ECQ2 | TOTAL | | | | | | |
| | 342,398.70 | | 341,454.59 | 944.11 L | | .00 | 944.11 L |
| 36200E3A7 | GNMA POOL 599393 | 2033/05/15 | 5.500 | 03APR03 | 21MAY03 | 1.000000 | |
| WBIE | | | | | | | |
| | 637 | 331,953.90 | 331,038.59 | 915.51 | | .00 | 915.51 |
| | 325,445.000 | | | | | | |
| WBIE | | | | | | | |
| | 638 | 503,462.82 | 502,074.60 | 1,388.22 | 21MAY03 | 1.000000 | 1,388.22 |
| | 493,591.000 | | | | | .00 | |
| WBIE | | | | | | | |
| | 639 | 680,740.86 | 678,863.82 | 1,877.04 | 21MAY03 | 1.000000 | 1,877.04 |
| | 667,393.000 | | | | | .00 | |
| WBIE | | | | | | | |
| | 729 | 516,435.18 | 515,011.19 | 1,423.99 | 21MAY03 | 1.000000 | 1,423.99 |
| | 506,309.000 | | | | | .00 | |
| 36200E3A7 | TOTAL | | | | | | |
| | 2,032,592.76 | | 2,026,988.20 | 5,604.56 L | | .00 | 5,604.56 L |
| 36200FFV5 | GNMA POOL 599680 | 2033/05/15 | 5.500 | 03APR03 | 21MAY03 | 1.000000 | |
| WBIE | | | | | | | |
| | 640 | 331,351.08 | 330,437.43 | 913.65 | | .00 | 913.65 |
| | 324,854.000 | | | | | | |
| WBIE | | | | | | | |
| | 641 | 503,461.80 | 502,073.58 | 1,388.22 | 21MAY03 | 1.000000 | 1,388.22 |
| | 493,590.000 | | | | | .00 | |
| WBIE | | | | | | | |
| | 642 | 516,436.20 | 515,012.20 | 1,424.00 | 21MAY03 | 1.000000 | 1,424.00 |



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|-------------------------|--|------------------------|-----------------------|---|---------------------------|--------------------|--------------------------------------|
| | 506,310.000 | | | | | | |
| » WBIE » | 443 690,255.42 | | 688,352.14 | 03APR03 21MAY03 | | 1.000000 | 1,903.28 |
| | 676,721.000 | | | 1,903.28 | | .00 | |
| » WBIE » | 664 178,476.00 | | 178,012.53 | 11APR03 21MAY03 | | 1.000000 | 463.47 |
| | 174,482.000 | | | 463.47 | | .00 | |
| 36200FFV5 | TOTAL | 2,219,980.50 | 2,213,887.88 | 6,092.62 L | | .00 | 6,092.62 L |
| 36200FHM1 | GNMA POOL 599745 | 2032/10/15 | 6.000 | 20MAR03 23APR03 | | 1.000000 | |
| » WBIE » | 548 70,185.10 | | 70,640.03 | | | .00 | -454.85 |
| | 67,699.348 | | | -454.85 | | .00 | |
| 36200FKJ6 | GNMA POOL 599797 | 2032/11/15 | 6.000 | 18MAR03 28APR03 | | 1.000000 | |
| » WBIE » | 521 1,044,883.87 | | 1,048,937.76 | | | .00 | 3,945.31 |
| | 1,000,000.250 | | | 3,945.31 | | .00 | |
| 36200FK64 | GNMA POOL 599817 | 2033/01/15 | 6.000 | 20MAR03 23APR03 | | 1.000000 | |
| » WBIE » | 550 855,812.26 | | 861,358.60 | | | .00 | -5,546.34 |
| | 825,500.900 | | | -5,546.34 | | .00 | |
| 36200FK80 | GNMA POOL 599819 | 2033/01/15 | 6.000 | 20MAR03 03JUN03 | | 1.000000 | |
| » WBIE » | 549 926,573.41 | | 932,578.33 | | | .00 | -6,004.92 |
| | 893,755.818 | | | -6,004.92 | | .00 | |
| 36200FPE2 | GNMA POOL 599921 | 2033/04/15 | 6.000 | 02JUL03 22JUL03 | | 1.000000 | |
| » WBIE » | 182 16,372,294.43 | | 16,316,775.99 | | | .00 | 55,518.64 |
| | 15,560,244.388 | | | 55,518.64 | | .00 | |
| » WBIE » | CXL 182 -16,372,294.43 | | -16,316,775.99 | 02JUL03 22JUL03 | | 1.000000 | -55,518.64 |
| | -15,560,244.388 | | | -55,518.64 | | .00 | |
| » WBIE » | 387 16,045,394.26 | | 15,990,984.14 | 02JUL03 22JUL03 | | 1.000000 | 54,410.12 |
| | 15,249,557.950 | | | 54,410.12 | | .00 | |
| » WBIE » | 697 310,686.45 | | 326,393.27 | 15JUL03 15JUL03 | | 000000 | -15,706.82 |
| | 310,686.430 | | | -15,706.82 | | .00 | |



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|-------------------------|--|------------------------|-----------------------|---|---------------------------|--------------------|--------------------------------------|
| 36200FPE2 | TOTAL | 16,356,080.71 | 16,317,377.41 | 38,703.30 L | | .00 | 38,703.30 L |
| 36200FPL6 | GNMA POOL 599927 | 2033/05/15 | 5.500 | 03APR03 21MAY03 | | 1.000000 | |
| » WBIE » | 645 143,191.60 | | 142,794.85 | | | .00 | 394.83 |
| | 140,384.000 | | | 394.83 | | .00 | |
| » WBIE » | 646 329,799.66 | | 328,898.29 | 03APR03 21MAY03 | | 1.000000 | 909.37 |
| | 323,333.000 | | | 909.37 | | .00 | |
| » WBIE » | 647 689,490.42 | | 687,589.25 | 03APR03 21MAY03 | | 1.000000 | 1,901.17 |
| | 675,971.000 | | | 1,901.17 | | .00 | |
| 36200FPL6 | TOTAL | 1,142,401.76 | 1,159,276.39 | 3,205.37 L | | .00 | 3,205.37 L |
| 36200FPM4 | GNMA POOL 599928 | 2033/05/15 | 5.500 | 11APR03 21MAY03 | | 1.000000 | |
| » WBIE » | 648 214,024.52 | | 213,468.74 | | | .00 | 555.78 |
| | 209,235.000 | | | 555.78 | | .00 | |
| » WBIE » | 649 583,442.49 | | 581,927.40 | 11APR03 21MAY03 | | 1.000000 | 1,515.09 |
| | 570,386.000 | | | 1,515.09 | | .00 | |
| 36200FPM4 | TOTAL | 797,467.01 | 795,394.14 | 2,070.87 L | | .00 | 2,070.87 L |
| 36200FQ68 | GNMA POOL 599977 | 2033/03/15 | 5.500 | 27JUN03 20AUG03 | | 1.000000 | |
| » WBIE » | 114 113,220.42 | | 109,971.42 | | | .00 | 3,249.00 |
| | 109,152.770 | | | 3,249.00 | | .00 | |
| 36200FSUS | GNMA POOL 600031 | 2033/05/15 | 5.500 | 03APR03 21MAY03 | | 1.000000 | |
| » WBIE » | 650 503,465.88 | | 502,077.64 | | | .00 | 1,388.24 |
| | 493,594.000 | | | 1,388.24 | | .00 | |
| » WBIE » | 651 516,432.12 | | 515,008.14 | 03APR03 21MAY03 | | 1.000000 | 1,423.98 |
| | 506,306.000 | | | 1,423.98 | | .00 | |

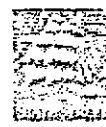


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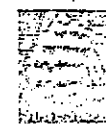
| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LO1 LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|--------------|---|---------------------------|-----------|--------------------------------------|
| 36200FSU3 | TOTAL | | 1,019,898.00 | 1,017,085.78 | 2,812.22 L | .00 | 2,812.22 L |
| 36200FXN3 | GNMA POOL 600185 | 2033/01/15 | 6.000 | 26MAR03 | 21MAY03 | 1.000000 | |
| " WB1E " | 825 | | 26,428.14 | 26,399.27 | 28.87 | .00 | 28.87 |
| | 25,483.460 | | | | | | |
| 36200FX45 | GNMA POOL 600199 | 2033/08/15 | 5.000 | 01AUG03 | 25AUG03 | 1.000000 | |
| " WB1E " | 614 | | 331,514.03 | 354,223.45 | -22,709.42 | .00 | -22,709.42 |
| | 347,704.000 | | | | | | |
| 36200F4W5 | GNMA POOL 600337 | 2033/09/15 | 5.000 | 15AUG03 | 26SEP03 | 1.000000 | |
| " WB1E " | 462 | | 465,409.93 | 467,222.04 | -1,812.11 | .00 | -1,812.11 |
| | 483,229.000 | | | | | | |
| 36200JBC3 | GNMA POOL 602235 | 2033/05/15 | 5.500 | 31JUL03 | 22SEP03 | 1.000000 | |
| " WB1E " | 115 | | 119,698.90 | 120,690.93 | -992.03 | .00 | -992.03 |
| | 119,792.490 | | | | | | |
| 36200JFR6 | GNMA POOL 602376 | 2033/06/15 | 5.500 | 27JUN03 | 20AUG03 | 1.000000 | |
| " WB1E " | 117 | | 54,314.92 | 52,580.38 | 1,734.54 | .00 | 1,734.54 |
| | 52,363.560 | | | | | | |
| " WB1E " | 119 | | 947,829.47 | 917,560.61 | 30,268.86 | .00 | 30,268.86 |
| | 913,777.000 | | | | | | |
| 36200JFR6 | TOTAL | | 1,002,144.39 | 970,140.99 | 32,003.40 L | .00 | 32,003.40 L |
| 36200JFU9 | GNMA POOL 602379 | 2033/07/15 | 5.000 | 01AUG03 | 20AUG03 | 1.000000 | |
| " WB1E " | 611 | | 646,098.71 | 690,357.85 | -44,259.14 | .00 | -44,259.14 |
| | 677,651.880 | | | | | | |
| 36200JF21 | GNMA POOL 602385 | 2033/08/15 | 5.000 | 15AUG03 | 26SEP03 | 1.000000 | |
| " WB1E " | 447 | | 33,147.21 | 33,276.27 | -129.06 | .00 | -129.06 |
| | 34,416.310 | | | | | | |



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|-------------------------|--|-------------------------------------|--------------|---|---------------------------|-----------|--------------------------------------|
| 36200JQH5 | GNMA POOL 602660 | 2033/05/15 | 5.500 | 11APR03 | 21MAY03 | 1.000000 | |
| " WB1E " | 652 | | 433,748.59 | 430,137.60 | 3,610.99 | .00 | 3,610.99 |
| | 424,042.000 | | | | | | |
| " WB1E " | 653 | | 898,872.27 | 883,455.71 | 7,416.56 | .00 | 7,416.56 |
| | 870,936.000 | | | | | | |
| " WB1E " | 654 | | 1,022,890.63 | 1,014,375.00 | 8,515.63 | .00 | 8,515.63 |
| | 1,000,000.000 | | | | | | |
| " WB1E " | 655 | | 1,022,890.63 | 1,014,375.00 | 8,515.63 | .00 | 8,515.63 |
| | 1,000,000.000 | | | | | | |
| " WB1E " | 656 | | 1,022,890.63 | 1,014,375.00 | 8,515.63 | .00 | 8,515.63 |
| | 1,000,000.000 | | | | | | |
| 36200JQH5 | TOTAL | | 4,393,292.75 | 4,356,718.31 | 36,574.44 L | .00 | 36,574.44 L |
| 36200JRS1 | GNMA POOL 602697 | 2033/09/15 | 6.000 | 26NOV03 | 18DEC03 | 1.000000 | |
| " WB1E " | 754 | | 70,439.59 | 69,835.19 | 604.40 | .00 | 604.40 |
| | 67,862.920 | | | | | | |
| 36200JUT5 | GNMA POOL 602794 | 2033/03/15 | 5.500 | 27JUN03 | 20AUG03 | 1.000000 | |
| " WB1E " | 120 | | 823,610.92 | 799,976.38 | 23,634.54 | .00 | 23,634.54 |
| | 794,021.220 | | | | | | |
| " WB1E " | 121 | | 46,685.73 | 47,072.65 | -386.92 | .00 | -386.92 |
| | 46,722.230 | | | | | | |
| 36200JUT5 | TOTAL | | 870,296.65 | 847,049.03 | 23,247.62 L | .00 | 23,247.62 L |
| 36200JU24 | GNMA POOL 602801 | 2033/03/15 | 5.500 | 31JUL03 | 22SEP03 | 1.000000 | |
| " WB1E " | 118 | | 140,103.44 | 141,264.58 | -1,161.14 | .00 | -1,161.14 |
| | 140,212.980 | | | | | | |



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|-------------------------|--|------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 36200J6D7 | GNMA POOL 603060 | 2033/08/15 | 5.000 | 07AUG03 | 20AUG03 | 1.000000 | |
| »» WBIE »» | 452 1,000,100.000 | | 978,144.40 | 4,922.37 | | .00 | 4,922.37 |
| »» WBIE »» | 483 802,581.000 | | 784,961.84 | 3,950.28 | 07AUG03 20AUG03 | 1.000000 .00 | 3,950.28 |
| »» WBIE »» | CXL 483 -802,581.000 | | -784,961.84 | -3,950.28 | 07AUG03 20AUG03 | 1.000000 .00 | -3,950.28 |
| 36200J6D7 | TOTAL | | 978,144.40 | 4,922.37 L | | .00 | 4,922.37 L |
| 36200J6P0 | GNMA POOL 605070 | 2033/08/15 | 5.000 | 01AUG03 | 20AUG03 | 1.000000 | |
| »» WBIE »» | 612 93,753.000 | | 89,387.63 | -6,123.24 | | .00 | -6,123.24 |
| 36200K692 | GNMA POOL 603324 | 2032/12/15 | 6.000 | 18MAR03 | 06MAY03 | 1.000000 | |
| »» WBIE »» | 626 1,000,000.000 | | 1,044,882.87 | 3,945.31 | | .00 | 3,945.31 |
| 36200KH26 | GNMA POOL 603349 | 2033/01/15 | 6.000 | 26MAR03 | 21MAY03 | 1.000000 | |
| »» WBIE »» | 657 314,529.180 | | 326,188.87 | -61.44 | | .00 | -61.44 |
| »» WBIE »» | 658 385,676.390 | | 399,973.53 | -75.33 | 26MAR03 21MAY03 | 1.000000 .00 | -75.33 |
| »» WBIE »» | 659 999,999.230 | | 1,037,069.51 | -195.32 | 26MAR03 21MAY03 | 1.000000 .00 | -195.32 |
| »» WBIE »» | 660 999,999.230 | | 1,037,069.51 | -195.32 | 26MAR03 21MAY03 | 1.000000 .00 | -195.32 |
| »» WBIE »» | 661 999,999.230 | | 1,037,069.51 | -195.32 | 26MAR03 21MAY03 | 1.000000 .00 | -195.32 |



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|-------------------------|--|------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 36200KH26 | TOTAL | | 3,837,370.93 | -722.73 L | | .00 | -722.73 L |
| 36200KCC0 | GNMA POOL 603391 | 2033/01/15 | 5.500 | 27JUN03 | 20AUG03 | 1.000000 | |
| »» WBIE »» | 122 67,254.360 | | 69,748.64 | 2,001.87 | | .00 | 2,001.87 |
| 36200KMP9 | GNMA POOL 603466 | 2033/02/15 | 5.500 | 18MAR03 | 20MAR03 | 1.000000 | |
| »» WBIE »» | 478 999,900.200 | | 1,026,928.76 | 5,788.68 | | .00 | 5,788.68 |
| 36200KM27 | GNMA POOL 603476 | 2033/02/15 | 5.500 | 03APR03 | 21MAY03 | 1.000000 | |
| »» WBIE »» | 644 530,620.020 | | 541,232.42 | 1,492.37 | | .00 | 1,492.37 |
| 36200KNC7 | GNMA POOL 603487 | 2033/03/15 | 5.500 | 12MAY03 | 19JUN03 | 1.000000 | |
| »» WBIE »» | 625 249,948.478 | | 258,873.80 | -156.28 | | .00 | -156.28 |
| 36200KP92 | GNMA POOL 603540 | 2033/03/15 | 6.000 | 26NOV03 | 18DEC03 | 1.000000 | |
| »» WBIE »» | 760 199,254.330 | | 206,821.84 | 1,774.62 | | .00 | 1,774.62 |
| 36200KS01 | GNMA POOL 603643 | 2033/04/15 | 5.500 | 27JUN03 | 20AUG03 | 1.000000 | |
| »» WBIE »» | 124 25,305.340 | | 26,248.36 | 753.23 | | .00 | 753.23 |
| 36200KT98 | GNMA POOL 603676 | 2033/05/15 | 5.500 | 11APR03 | 21MAY03 | 1.000000 | |
| »» WBIE »» | 662 575,958.000 | | 589,142.84 | 4,984.64 | | .00 | 4,984.64 |
| »» WBIE »» | 663 1,000,000.000 | | 1,022,890.43 | 8,515.63 | 11APR03 21MAY03 | 1.000000 .00 | 8,515.63 |

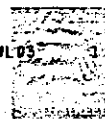


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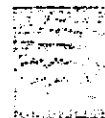
| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 36200KT98 | TOTAL | | 1,612,032.67 | 1,598,612.40 | 13,420.27 L | .00 | 13,420.27 L |
| 36200KYV0 | GNMA POOL 603731 | 2033/05/15 | 5.500 | 11APR03 | 21MAY03 | 1.000000 | |
| WBIE | 665 129,864.000 | | 132,018.36 | 130,919.30 | 1,099.06 | .00 | 1,099.06 |
| WBIE | 666 500,000.000 | | 511,445.31 | 507,187.50 | 4,257.81 | .00 | 4,257.81 |
| WBIE | 667 1,000,000.000 | | 1,022,890.63 | 1,014,375.00 | 8,515.63 | .00 | 8,515.63 |
| WBIE | 668 1,000,000.000 | | 1,022,890.63 | 1,014,375.00 | 8,515.63 | .00 | 8,515.63 |
| 36200KYV0 | TOTAL | | 2,689,244.93 | 2,666,856.80 | 22,388.13 L | .00 | 22,388.13 L |
| 36200KY68 | GNMA POOL 603833 | 2032/12/15 | 5.500 | 27JUN03 | 20AUG03 | 1.000000 | |
| WBIE | 123 25,525.090 | | 26,476.30 | 25,716.53 | 759.77 | .00 | 759.77 |
| 36200K2A4 | GNMA POOL 603869 | 2033/01/15 | 6.000 | 20MAR03 | 21MAY03 | 1.000000 | |
| WBIE | 556 874,561.770 | | 906,674.58 | 912,950.55 | -5,875.97 | .00 | -5,875.97 |
| 36200K3X3 | GNMA POOL 603914 | 2033/01/15 | 6.000 | 17JUL03 | 22JUL03 | 1.000000 | |
| WB1Q | 678 41,322.390 | | 43,004.34 | 43,142.43 | -138.09 | .00 | -138.09 |
| WB1Q | 679 999,999.710 | | 1,040,702.82 | 1,044,044.41 | -3,341.59 | .00 | -3,341.59 |
| WB1Q | 680 999,999.710 | | 1,040,702.82 | 1,044,044.41 | -3,341.59 | .00 | -3,341.59 |
| WB1Q | 681 999,999.710 | | 1,040,702.82 | 1,044,044.40 | -3,341.58 | .00 | -3,341.58 |



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|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| WB1Q | 682 999,999.710 | | 1,040,702.82 | 1,044,044.39 | -3,341.57 | .00 | -3,341.57 |
| WB1Q | 683 999,999.710 | | 1,040,702.82 | 1,044,044.41 | -3,341.59 | .00 | -3,341.59 |
| 36200K3X3 | TOTAL | | 5,246,518.44 | 5,263,364.45 | -16,846.01 S | .00 | -16,846.01 S |
| 36200K4D6 | GNMA POOL 603920 | 2033/01/15 | 6.000 | 20MAR03 | 23APR03 | 1.000000 | |
| WBIE | 557 145,076.790 | | 150,403.83 | 151,378.56 | -974.73 | .00 | -974.73 |
| 36200K7M3 | GNMA POOL 604000 | 2033/02/15 | 6.000 | 26MAR03 | 21MAY03 | 1.000000 | |
| WBIE | 829 952,626.060 | | 987,940.21 | 986,861.06 | 1,079.15 | .00 | 1,079.15 |
| WB2N | 503 1,000,000.500 | | 1,048,828.68 | 1,046,875.55 | 1,953.13 | .00 | 1,953.13 |
| 36200K7M3 | TOTAL | | 2,036,768.89 | 2,033,736.61 | 3,032.28 L | .00 | 3,032.28 L |
| 36200MBN2 | GNMA POOL 604045 | 2033/02/15 | 6.000 | 26NOV03 | 18DEC03 | 1.000000 | |
| WBIE | 751 121,674.170 | | 126,296.06 | 125,212.38 | 1,083.68 | .00 | 1,083.68 |
| 36200MEP4 | GNMA POOL 604142 | 2033/03/15 | 5.500 | 27JUN03 | 20AUG03 | 1.000000 | |
| WBIE | 126 128,052.110 | | 132,824.05 | 129,012.50 | 3,811.55 | .00 | 3,811.55 |
| 36200MHU0 | GNMA POOL 604243 | 2033/04/15 | 6.000 | 26NOV03 | 18DEC03 | 1.000000 | |
| WBIE | 761 617,349.510 | | 640,789.50 | 635,291.23 | 5,498.27 | .00 | 5,498.27 |



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|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 36200MJ61 " WB1E " | GNMA POOL 604285 415 152,248.430 145,159.36 | 2033/05/15 | 5.000 155,183.89 | 01AUG03 -9,943.73 | 20AUG03 | 1.000000 .00 | -9,943.73 |
| 36200MRC9 " WB1E " | GNMA POOL 604483 795 15,000,000.000 15,650,390.63 | 2033/07/15 | 5.500 15,616,406.25 | 09JUN03 33,984.38 | 22JUL03 | 1.000000 .00 | 33,984.38 |
| 36200MTZ6 " WB1E " | GNMA POOL 604568 454 380,683.000 369,247.64 | 2033/08/15 | 5.000 367,359.18 | 12AUG03 1,888.54 | 20AUG03 | 1.000000 .00 | 1,888.54 |
| 36200MUD3 " WB1E " | GNMA POOL 604500 617 986,048.000 863,860.14 | 2033/08/15 | 5.000 921,762.27 | 01AUG03 -57,982.13 | 20AUG03 | 1.000000 .00 | -57,982.13 |
| " WB1E " | 618 190,524.000 95,843.35 | | 102,267.46 | 01AUG03 -6,424.11 | 20AUG03 | 1.000000 .00 | -6,424.11 |
| " WB1E " | 422 715,181.500 688,809.26 | | 702,665.90 | 15AUG03 -13,856.64 | 22SEP03 | 1.000000 .00 | -13,856.64 |
| 36200MUD3 | TOTAL 1,648,512.75 | | 1,724,695.63 | -78,182.88 L | | .00 | -78,182.88 L |
| 36200MA7 " WB1E " | GNMA POOL 604641 499 899,657.440 855,307.14 | 2033/09/15 | 4.500 867,888.29 | 07OCT03 -12,581.15 | 19NOV03 | 1.000000 .00 | -12,581.15 |
| 36200MWK5 " WB1E " | GNMA POOL 604650 547 304,493.000 293,264.82 | 2033/09/15 | 5.000 299,164.37 | 15AUG03 -5,899.55 | 27OCT03 | 1.000000 .00 | -5,899.55 |
| 36200MSK7 " WB1E " | GNMA POOL 604802 497 545,419.000 518,531.55 | 2033/11/15 | 4.500 526,158.89 | 07OCT03 -7,627.34 | 19NOV03 | 1.000000 .00 | -7,627.34 |



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|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 36200QJ07 " WB2N " | GNMA POOL 569160 230 300,000.200 317,742.37 | 2032/03/15 | 7.000 318,375.19 | 21APR03 -632.82 | 23APR03 | 1.000000 .00 | -632.82 |
| 36200QLM5 " WB1E " | GNMA POOL 569228 155 17,315.100 18,394.59 | 2032/03/15 | 7.000 18,389.85 | 14JAN03 4.74 | 22JAN03 | 1.000000 .00 | 4.74 |
| 36200Q2P8 " WB1E " | GNMA POOL 569682 486 47,898.010 47,860.59 | 2032/02/15 | 5.500 48,257.25 | 31JUL03 -396.66 | 16SEP03 | 1.000000 .00 | -396.66 |
| " WB1E " | 488 27,885.810 27,864.82 | | 28,894.95 | 31JUL03 -230.93 | 16SEP03 | 1.000000 .00 | -230.93 |
| 36200Q2P8 | TOTAL 75,724.61 | | 76,352.20 | -627.59 L | | .00 | -627.59 L |
| 36200Q3R3 " WB1Q " | GNMA POOL 569708 852 18,212.860 19,018.21 | 2032/02/15 | 6.500 18,210.42 | 16SEP03 887.79 | 22OCT03 | 1.000000 .00 | 887.79 |
| 36200Q6Q2 " WB2N " | GNMA POOL 569779 498 999,900.100 1,052,082.39 | 2032/05/15 | 6.500 1,050,051.34 | 18MAR03 2,031.05 | 20MAR03 | 1.000000 .00 | 2,031.05 |
| " WB2N " | CXL 498 -999,900.100 -1,052,082.39 | | -1,050,051.34 | 18MAR03 -2,031.05 | 20MAR03 | 1.000000 .00 | -2,031.05 |
| 36200Q6Q2 | TOTAL .00 | | .00 | .00 L | | .00 | .00 L |
| 36200RND0 " WB1E " | GNMA POOL 570180 156 14,167.030 15,050.24 | 2031/10/15 | 7.000 15,046.38 | 14JAN03 3.88 | 22JAN03 | 1.000000 .00 | 3.88 |
| " WB1E " | 157 656,098.670 697,082.32 | | 696,822.92 | 14JAN03 179.40 | 22JAN03 | 1.000000 .00 | 179.40 |

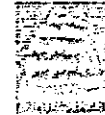


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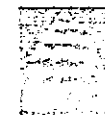
| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECY GN/L |
|-------------|-------------------------|--------------|--------------|-----------------|----------------|---------------|-------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECY GN/L | BASE CURR GN/L | NET SECY GN/L | NET SECY GN/L |
| | SHARES/PAR | BASE | BASE | BASE | | | NET BAS SECY GN/L |
| 36200RND0 | TOTAL | 712,052.58 | 711,869.30 | 183.28 L | | .00 | 183.28 L |
| 36200RQH8 | GNMA POOL 570256 | 2031/12/15 | 6.500 | 15JAN03 | 22JAN03 | 1.000000 | |
| WB1E | | | | | | | |
| | 053 | 305,415.03 | 293,528.37 | 11,886.66 | | .00 | 11,886.66 |
| | 290,514.800 | | | | | | |
| 36200RYN6 | GNMA POOL 570517 | 2032/01/15 | 6.000 | 14NOV02 | 19DEC02 | 1.000000 | |
| WB1E | | | | | | | |
| | CXL 768 | -139,481.69 | -139,439.52 | -42.17 | | .00 | -42.17 |
| | -134,927.870 | | | | | | |
| WB1Q | | | | | | | |
| | 061 | 309,936.82 | 308,539.35 | 1,397.47 | 22OCT03 | 1.000000 | 1,397.47 |
| | 299,999.350 | | | | | .00 | |
| 36200RYN6 | TOTAL | -139,481.69 | -139,439.52 | -42.17 L | | .00 | -42.17 L |
| | | 309,936.82 | 308,539.35 | 1,397.47 S | | .00 | 1,397.47 S |
| 36200RYT3 | GNMA POOL 570522 | 2032/01/15 | 7.000 | 21APR03 | 23APR03 | 1.000000 | |
| WB2N | | | | | | | |
| | 227 | 1,059,245.99 | 1,061,355.57 | -2,109.58 | | .00 | -2,109.58 |
| | 1,000,099.500 | | | | | | |
| WB2N | | | | | | | |
| | 231 | 1,059,245.99 | 1,061,355.57 | -2,109.58 | 23APR03 | 1.000000 | -2,109.58 |
| | 1,000,099.500 | | | | | .00 | |
| WB2N | | | | | | | |
| | 232 | 1,059,245.99 | 1,061,355.57 | -2,109.58 | 23APR03 | 1.000000 | -2,109.58 |
| | 1,000,099.500 | | | | | .00 | |
| WB2N | | | | | | | |
| | 233 | 1,059,245.99 | 1,061,355.57 | -2,109.58 | 23APR03 | 1.000000 | -2,109.58 |
| | 1,000,099.500 | | | | | .00 | |
| 36200RYT3 | TOTAL | 4,236,983.96 | 4,245,422.28 | -8,438.32 L | | .00 | -8,438.32 L |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECY GN/L |
|-------------|-------------------------|--------------|--------------|-----------------|----------------|---------------|-------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECY GN/L | BASE CURR GN/L | NET SECY GN/L | NET SECY GN/L |
| | SHARES/PAR | BASE | BASE | BASE | | | NET BAS SECY GN/L |
| 36200SAK6 | GNMA POOL 570710 | 2031/12/15 | 6.500 | 16DEC02 | 22JAN03 | 1.000000 | |
| WB1E | | | | | | | |
| | 159 | 521,888.88 | 525,656.49 | -3,769.61 | | .00 | -3,769.61 |
| | 500,011.380 | | | | | | |
| 36200SO29 | GNMA POOL 571173 | 2031/09/15 | 6.500 | 18MAR03 | 20MAR03 | 1.000000 | |
| WB2N | | | | | | | |
| | 616 | 21,252.45 | 21,214.57 | 37.88 | | .00 | 37.88 |
| | 20,198.350 | | | | | | |
| 36200SR51 | GNMA POOL 571208 | 2031/09/15 | 6.500 | 18MAR03 | 20MAR03 | 1.000000 | |
| WB2N | | | | | | | |
| | 591 | 272,951.90 | 272,465.50 | 486.40 | | .00 | 486.40 |
| | 259,413.750 | | | | | | |
| 36200STX8 | GNMA POOL 571266 | 2031/10/15 | 6.500 | 18MAR03 | 08MAY03 | 1.000000 | |
| WB2N | | | | | | | |
| | 331 | 1,052,083.29 | 1,050,052.25 | 2,031.04 | | .00 | 2,031.04 |
| | 999,900.990 | | | | | | |
| 36200STY6 | GNMA POOL 571267 | 2031/10/15 | 7.000 | 14JAN03 | 22JAN03 | 1.000000 | |
| WB1E | | | | | | | |
| | 158 | 16,146.47 | 16,142.31 | 4.16 | | .00 | 4.16 |
| | 15,198.910 | | | | | | |
| 36200SUVD | GNMA POOL 571296 | 2031/11/15 | 6.500 | 19MAY03 | 19JUN03 | 1.000000 | |
| WB1Q | | | | | | | |
| | 764 | 215,131.77 | 215,195.85 | -64.08 | | .00 | -64.08 |
| | 205,070.490 | | | | | | |
| 36200SWA3 | GNMA POOL 571369 | 2031/10/15 | 7.000 | 14JAN03 | 22JAN03 | 1.000000 | |
| WB1E | | | | | | | |
| | 160 | 527,836.34 | 527,700.48 | 135.86 | | .00 | 135.86 |
| | 496,860.210 | | | | | | |
| 36200TK72 | GNMA POOL 571918 | 2031/11/15 | 6.000 | 26NOV03 | 18DEC03 | 1.000000 | |
| WB1E | | | | | | | |
| | 743 | 137,251.21 | 136,073.54 | 1,177.67 | | .00 | 1,177.67 |
| | 132,230.580 | | | | | | |
| 36200TND7 | GNMA POOL 571956 | 2032/01/15 | 6.000 | 20MAR03 | 23APR03 | 1.000000 | |
| WB1E | | | | | | | |
| | 558 | 52,701.17 | 53,042.72 | -341.55 | | .00 | -341.55 |
| | 50,834.590 | | | | | | |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 36200TA9 | GNMA POOL 572049 | 2033/06/15 | 5.000 | 12AUG03 | 20AUG03 | 1.000000 | |
| ** WB1E ** | 453 842,338.560 | | 817,035.50 | 4,178.79 | | .00 | 4,178.79 |
| ** WB1E ** | 455 140,657.220 | | 136,432.01 | 12AUG03 697.79 | 20AUG03 | 1.000000 .00 | 697.79 |
| ** WB1E ** | 456 999,900.340 | | 969,864.27 | 12AUG03 4,968.44 | 20AUG03 | 1.000000 .00 | 4,968.44 |
| ** WB1E ** | 457 999,900.340 | | 969,864.27 | 12AUG03 4,968.44 | 20AUG03 | 1.000000 .00 | 4,968.44 |
| 36200TA9 | TOTAL | | 2,893,196.05 | 14,797.46 L | | .00 | 14,797.46 L |
| 36200TUE6 | GNMA POOL 572101 | 2033/08/15 | 5.000 | 07AUG03 | 20AUG03 | 1.000000 | |
| ** WB1E ** | 619 573,924.000 | | 561,324.57 | 2,824.78 | | .00 | 2,824.78 |
| 36200TXN3 | GNMA POOL 572205 | 2031/09/15 | 6.500 | 15JUN03 | 16JUN03 | 1.000000 | |
| ** WB1Q ** | 778 225.180 | | 225.18 | .80 | | .00 | .80 |
| 36200TX29 | GNMA POOL 572297 | 2031/09/15 | 6.500 | 18MAR03 | 20MAR03 | 1.000000 | |
| ** WB2N ** | 600 34,941.120 | | 36,744.60 | 65.51 | | .00 | 65.51 |
| 36200T2M9 | GNMA POOL 572380 | 2031/11/15 | 6.500 | 16DEC02 | 22JAN03 | 1.000000 | |
| ** WB1E ** | 141 51,541.610 | | 53,796.56 | -388.57 | | .00 | -388.57 |
| 36200T2N7 | GNMA POOL 572381 | 2031/11/15 | 6.500 | 18MAR03 | 20MAR03 | 1.000000 | |
| ** WB2N ** | 592 721,782.000 | | 759,449.99 | 1,353.34 | | .00 | 1,353.34 |
| ** WB2N ** | 628 21,838.550 | | 22,128.00 | 18MAR03 39.44 | 20MAR03 | 0.000000 .00 | 39.44 |



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|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 36200T2N7 | TOTAL | | 781,578.07 | 1,392.78 L | | .00 | 1,392.78 L |
| 36200UBJ3 | GNMA POOL 572541 | 2031/09/15 | 7.000 | 14JAN03 | 22JAN03 | 1.000000 | |
| ** WB1E ** | 163 739,476.470 | | 785,578.21 | 202.20 | | .00 | 202.20 |
| 36200UBX2 | GNMA POOL 572554 | 2031/09/15 | 6.500 | 16SEP03 | 22OCT03 | 1.000000 | |
| ** WB1Q ** | 847 967,886.480 | | 1,010,685.21 | 33,436.78 | | .00 | 33,436.78 |
| 36200UC29 | GNMA POOL 572589 | 2031/10/15 | 7.000 | 14JAN03 | 22JAN03 | 1.000000 | |
| ** WB1E ** | 164 44,247.830 | | 49,131.09 | 12.64 | | .00 | 12.64 |
| 36200UDY8 | GNMA POOL 572619 | 2031/10/15 | 7.000 | 14JAN03 | 22JAN03 | 1.000000 | |
| ** WB1E ** | 165 329,335.250 | | 349,867.24 | 90.05 | | .00 | 90.05 |
| ** WB1E ** | CXL 165 -329,335.250 | | -349,867.24 | 14JAN03 -90.05 | 22JAN03 | 1.000000 .00 | -90.05 |
| 36200UDY8 | TOTAL | | .00 | .00 L | | .00 | .00 L |
| 36200UHVA | GNMA POOL 572872 | 2031/11/15 | 6.500 | 18MAR03 | 20MAR03 | 1.000000 | |
| ** WB2N ** | 621 18,086.680 | | 18,946.40 | 33.74 | | .00 | 33.74 |
| 36200UPQ2 | GNMA POOL 572931 | 2032/01/15 | 6.500 | 16DEC02 | 22JAN03 | 1.000000 | |
| ** WB1E ** | 166 49,650.560 | | 51,822.77 | -374.32 | | .00 | -374.32 |
| 36200UPT6 | GNMA POOL 572934 | 2032/02/15 | 6.500 | 19MAY03 | 19JUN03 | 1.000000 | |
| ** WB1Q ** | 720 25,343.910 | | 26,587.35 | 1,246.87 | | .00 | 1,246.87 |

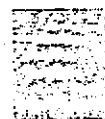


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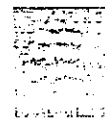
| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|---------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 36200U06 ** WB1E ** | GNMA POOL 573094 167 468,108.760 | 2031/09/15 | 7.000 497,292.42 497,144.42 | 14JAN03 128.00 | 22JAN03 | 1.000000 .00 | 128.00 |
| 36200U07 ** WB1E ** | GNMA POOL 573095 168 120,192.800 | 2031/09/15 | 7.000 127,686.07 127,653.20 | 14JAN03 32.87 | 22JAN03 | 1.000000 .00 | 32.87 |
| 36200U281 ** WB2N ** | GNMA POOL 573247 597 68,773.980 | 2031/10/15 | 6.500 72,363.12 72,234.17 | 18MAR03 128.95 | 20MAR03 | 1.000000 .00 | 128.95 |
| 36200U3X1 ** WB1E ** | GNMA POOL 573314 162 594,791.820 | 2031/11/15 | 6.500 622,901.46 627,400.71 | 16DEC02 -4,499.25 | 22JAN03 | 1.000000 .00 | -4,499.25 |
| 36200U406 ** WB2N ** | GNMA POOL 573335 619 33,178.530 | 2031/11/15 | 6.500 34,910.03 34,847.82 | 18MAR03 62.21 | 20MAR03 | 1.000000 .00 | 62.21 |
| 36200U5M3 ** WB2N ** | GNMA POOL 573352 632 867,518.500 | 2031/11/15 | 6.500 912,792.10 911,165.50 | 18MAR03 1,626.60 | 20MAR03 | 1.000000 .00 | 1,626.60 |
| 36200U785 ** WB2N ** | GNMA POOL 573390 620 964,182.800 | 2031/12/15 | 6.500 1,014,501.10 1,012,693.25 | 18MAR03 1,807.85 | 20MAR03 | 1.000000 .00 | 1,807.85 |
| 36200VEW9 ** WB2N ** | GNMA POOL 573549 608 37,555.670 | 2032/01/15 | 6.500 39,515.60 39,445.18 | 18MAR03 70.42 | 20MAR03 | 1.000000 .00 | 70.42 |
| 36200VGC1 ** WB1E ** | GNMA POOL 573595 559 261,640.110 | 2032/02/15 | 6.500 275,070.19 274,518.25 | 12MAR03 551.94 | 23APR03 | 1.000000 .00 | 551.94 |



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|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 36200VJA2 ** WB1Q ** | GNMA POOL 573657 811 751,321.080 | 2032/03/15 | 7.000 795,461.19 797,691.68 | 20OCT03 -2,230.49 | 19NOV03 | 1.000000 .00 | -2,230.49 |
| 36200VR47 ** WB1E ** | GNMA POOL 573907 417 510,282.000 | 2033/09/15 | 5.000 491,465.35 501,352.07 | 15AUG03 -9,886.72 | 22SEP03 | 1.000000 .00 | -9,886.72 |
| 36200VWD1 ** WB1Q ** | GNMA POOL 574044 898 156,525.630 | 2031/11/15 | 7.000 166,039.45 165,672.60 | 24SEP03 366.85 | 22OCT03 | 1.000000 .00 | 366.85 |
| 36200WSX0 ** WB1H ** | GNMA POOL 574834 232 299,999.700 | 2031/11/15 | 6.000 313,464.51 312,280.92 | 18MAR03 1,183.59 | 20MAR03 | 1.000000 .00 | 1,183.59 |
| 36200WSX0 ** WB1H ** | 233 1,000,000.750 | | 1,044,883.56 1,040,938.24 | 18MAR03 3,945.32 | 20MAR03 | 1.000000 .00 | 3,945.32 |
| 36200WSX0 ** WB1H ** | 234 1,000,000.750 | | 1,044,883.56 1,040,938.24 | 18MAR03 3,945.32 | 20MAR03 | 1.000000 .00 | 3,945.32 |
| 36200WSX0 ** WB1H ** | 235 1,000,000.750 | | 1,044,883.56 1,040,938.24 | 18MAR03 3,945.32 | 20MAR03 | 1.000000 .00 | 3,945.32 |
| 36200WSX0 ----- | TOTAL | | 3,448,115.19 3,435,095.64 | 13,019.55 L | | .00 | 13,019.55 L |
| 36200WSZ5 ** WB1E ** | GNMA POOL 574834 169 108,948.770 | 2031/11/15 | 7.000 115,762.29 115,732.50 | 14JAN03 29.79 | 22JAN03 | 1.000000 .00 | 29.79 |
| 36200WS51 ** WB1E ** | GNMA POOL 574840 048 65,255.480 | 2031/11/15 | 6.500 68,602.37 65,466.47 | 15JAN03 3,135.90 | 22JAN03 | 1.000000 .00 | 3,135.90 |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 36200WUD1 | GNMA POOL 574800 | 2031/12/15 | 5.500 | 31JUL03 | 20AUG03 | 1.000000 | |
| » WBI » | 125 120,639.280 | | 120,545.03 | -999.04 | | .00 | -999.04 |
| » WBI » | CXL 125 -120,639.280 | | -120,545.03 | 31JUL03 999.04 | 20AUG03 | 1.000000 .00 | 999.04 |
| 36200WUD1 | TOTAL | | .00 | .00 L | | .00 | .00 L |
| 36200WU8 | GNMA POOL 574893 | 2032/01/15 | 6.500 | 19MAY03 | 19JUN03 | 1.000000 | |
| » WBI » | 719 23,928.478 | | 25,102.44 | 1,177.22 | | .00 | 1,177.22 |
| 36200WU1 | GNMA POOL 574959 | 2032/01/15 | 6.000 | 20MAR03 | 29APR03 | 1.000000 | |
| » WBI » | 555 60,356.810 | | 62,573.04 | -405.52 | | .00 | -405.52 |
| 36200WXX4 | GNMA POOL 574994 | 2032/04/15 | 6.500 | 18MAR03 | 20MAR03 | 1.000000 | |
| » WBN » | 609 37,946.110 | | 39,926.42 | 71.15 | | .00 | 71.15 |
| 36200W2L4 | GNMA POOL 575079 | 2031/12/15 | 6.500 | 18MAR03 | 20MAR03 | 1.000000 | |
| » WBN » | 638 370,943.120 | | 390,301.70 | 695.52 | | .00 | 695.52 |
| 36200W7J4 | GNMA POOL 575197 | 2032/01/15 | 7.000 | 24SEP03 | 22OCT03 | 1.000000 | |
| » WBI » | 063 207,800.690 | | 220,431.00 | 219,870.17 | | .00 | 560.91 |
| 36200XBQ1 | GNMA POOL 575247 | 2032/02/15 | 6.500 | 25NOV02 | 19DEC02 | 1.000000 | |
| » WBI » | 531 25,025.790 | | 26,028.70 | -13.60 | | .00 | -13.60 |
| » WBI » | CXL 531 -25,025.790 | | -26,028.70 | 25NOV02 13.60 | 19DEC02 | 1.000000 .00 | 13.60 |
| » WBI » | 552 23,106.340 | | 26,028.70 | 25NOV02 1,983.75 | 19DEC02 | 1.000000 .00 | 1,983.75 |



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|-------------------------|--|------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| » WBI » | CXL 552 -23,106.340 | | -26,028.70 | 25NOV02 -1,983.75 | 19DEC02 | 1.000000 .00 | -1,983.75 |
| » WBI » | 556 25,025.790 | | 26,028.70 | 25NOV02 -13.60 | 19DEC02 | 1.000000 .00 | -13.60 |
| » WBI » | 555 1,919.450 | | 1,919.45 | 05FEB03 -77.90 | 05FEB03 | 1.000000 .00 | -77.90 |
| » WBI » | CXL 555 -1,919.450 | | -1,919.45 | 05FEB03 77.90 | 05FEB03 | 1.000000 .00 | 77.90 |
| 36200XBQ1 | TOTAL | | 26,028.70 | -13.60 L | | .00 | -13.60 L |
| 36200XBR9 | GNMA POOL 575248 | 2032/02/15 | 7.000 | 14JAN03 | 22JAN03 | 1.000000 | |
| » WBI » | 170 132,040.220 | | 140,200.60 | 36.11 | | .00 | 36.11 |
| 36200XCJ6 | GNMA POOL 575273 | 2031/11/15 | 6.500 | 18MAR03 | 20MAR03 | 1.000000 | |
| » WBN » | 610 924,398.300 | | 972,640.35 | 1,733.24 | | .00 | 1,733.24 |
| 36200XDUN | GNMA POOL 575315 | 2031/12/15 | 6.500 | 18MAR03 | 20MAR03 | 1.000000 | |
| » WBN » | 629 615,712.000 | | 647,844.44 | 1,154.46 | | .00 | 1,154.46 |
| 36200X303 | GNMA POOL 575994 | 2032/03/15 | 6.500 | 18MAR03 | 20MAR03 | 1.000000 | |
| » WBN » | 494 999,900.100 | | 1,052,082.42 | 2,031.04 | | .00 | 2,031.04 |
| 36200YDN4 | GNMA POOL 576217 | 2032/02/15 | 6.500 | 15JAN03 | 22JAN03 | 1.000000 | |
| » WBI » | 047 34,057.810 | | 35,804.60 | 34,421.04 | | .00 | 1,382.76 |

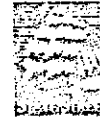


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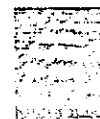
| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 36200YEV5 ** WB1E ** | GNMA POOL 576248 171 351,646.990 | 2032/02/15 | 6.500 369,682.63 | 16DEC02 -2,651.08 | 22JAN03 | 1.000000 .00 | -2,651.08 |
| 36200YF44 ** WB1E ** | GNMA POOL 576287 616 213,087.000 | 2033/08/15 | 5.000 216,782.73 | 07AUG03 -8,373.66 | 20AUG03 | 1.000000 .00 | -8,373.66 |
| 36200YF44 ** WB1E ** | 691 845,846.000 | | 860,514.14 | 07AUG03 -33,239.10 | 20AUG03 | 1.000000 .00 | -33,239.10 |
| 36200YF44 | TOTAL | | 1,035,686.11 | 1,077,298.87 | | | -41,612.76 L |
| 36200YJA6 ** WB1E ** | GNMA POOL 576357 051 280,515.580 | 2032/02/15 | 6.500 283,424.84 | 15JAN03 11,478.12 | 22JAN03 | 1.000000 .00 | 11,478.12 |
| 36200YNPR ** WB2N ** | GNMA POOL 576498 617 933,218.250 | 2031/12/15 | 6.500 980,170.81 | 18MAR03 1,749.78 | 20MAR03 | 1.000000 .00 | 1,749.78 |
| 36201ARAB ** WB1E ** | GNMA POOL 577481 560 55,753.818 | 2031/12/15 | 6.000 58,175.62 | 20MAR03 -374.60 | 23APR03 | 1.000000 .00 | -374.60 |
| 36201AVF2 ** WB1Q ** | GNMA POOL 577614 066 99,999.698 | 2032/07/15 | 7.000 105,314.00 | 24SEP03 763.79 | 22OCT03 | 1.000000 .00 | 763.79 |
| 36201AVF2 ** WB1Q ** | 065 592,244.560 | | 628,241.92 | 24SEP03 4,523.54 | 22OCT03 | 1.000000 .00 | 4,523.54 |
| 36201AVF2 ** WB1Q ** | 010 48,863.100 | | 51,733.81 | 20OCT03 269.18 | 19NOV03 | 1.000000 .00 | 269.18 |



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|-------------------------|--|------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 36201AVF2 | TOTAL | | 786,053.52 | 780,494.99 | | | 5,556.53 S |
| 36201AXN3 ** WB1E ** | GNMA POOL 577685 561 58,144.620 | 2032/10/15 | 6.000 60,670.28 | 20MAR03 -390.66 | 23APR03 | 1.000000 .00 | -390.66 |
| 36201AZB3 ** WB1E ** | GNMA POOL 577770 127 108,696.780 | 2032/11/15 | 5.500 109,512.01 | 27JUN03 3,235.42 | 20AUG03 | 1.000000 .00 | 3,235.42 |
| 36201AZV9 ** WB1E ** | GNMA POOL 577788 128 109,319.750 | 2031/12/15 | 5.500 110,139.65 | 31JUL03 -905.31 | 22SEP03 | 1.000000 .00 | -905.31 |
| 36201BDR6 ** WB1Q ** | GNMA POOL 577948 097 154,146.468 | 2032/02/15 | 7.000 163,154.40 | 24SEP03 361.28 | 22OCT03 | 1.000000 .00 | 361.28 |
| 36201BQ41 ** WB2N ** | GNMA POOL 578375 499 999,900.560 | 2032/09/15 | 6.500 1,050,051.85 | 18MAR03 2,031.05 | 20MAR03 | 1.000000 .00 | 2,031.05 |
| 36201CJV7 ** WB1H ** | GNMA POOL 579876 183 400,039.660 | 2031/12/15 | 7.500 427,979.91 | 18MAR03 .01 | 20MAR03 | 1.000000 .00 | .01 |
| 36201CPP3 ** WB1E ** | GNMA POOL 579230 052 309,757.690 | 2032/01/15 | 6.500 310,169.02 | 15JAN03 15,475.85 | 22JAN03 | 1.000000 .00 | 15,475.85 |
| 36201CQ72 ** WB1Q ** | GNMA POOL 579278 054 17,960.890 | 2032/02/15 | 6.500 17,957.68 | 16SEP03 796.58 | 22OCT03 | 1.000000 .00 | 796.58 |



STATE STREET

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ATTACHMENT O

| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS | STL DT SELL RATE BASE CURR GN/LS | NET SECTY GN/LS NET BAS SECTY GN/LS |
|-------------------------|--|---|---|--|--|
| 36201CX33 ** WB1E ** | GNMA POOL 579490 050 277,546.510 291,781.61 | 2032/02/15 6.500 280,424.97 | 15JAN03 11,356.64 | 22JAN03 1.000000 .00 | 11,356.64 |
| 36201DE99 ** WB2N ** | GNMA POOL 579860 602 21,539.610 22,463.70 | 2031/12/15 6.500 22,423.32 | 16MAR03 40.30 | 20MAR03 1.000000 .00 | 40.30 |
| 36201DV05 ** WB1E ** | GNMA POOL 580310 444 125,017.800 120,407.85 | 2033/08/15 5.800 120,874.66 | 15AUG03 -468.81 | 26SEP03 1.000000 .00 | -468.81 |
| 36201DX35 ** WB1E ** | GNMA POOL 580395 669 859,517.000 876,707.34 | 2033/05/15 5.500 874,289.95 | 03APR03 2,417.39 | 21MAY03 1.000000 .00 | 2,417.39 |
| 36201DX64 ** WB1E ** | GNMA POOL 580401 129 1,000,099.660 1,037,369.00 | 2033/06/15 5.500 1,004,240.70 | 27JUN03 33,128.30 | 20AUG03 1.000000 .00 | 33,128.30 |
| ** WB1E ** | 130 86,322.930 89,539.81 | 86,600.34 | 27JUN03 2,859.45 | 20AUG03 1.000000 .00 | 2,859.45 |
| ** WB1E ** | 131 1,000,099.660 1,037,369.00 | 1,004,240.70 | 27JUN03 33,128.30 | 20AUG03 1.000000 .00 | 33,128.30 |
| ** WB1E ** | 132 1,000,099.660 1,037,369.00 | 1,004,240.70 | 27JUN03 33,128.30 | 20AUG03 1.000000 .00 | 33,128.30 |
| ** WB1E ** | 133 1,000,099.660 1,037,369.00 | 1,004,240.70 | 27JUN03 33,128.30 | 20AUG03 1.000000 .00 | 33,128.30 |
| 36201DX64 ----- | TOTAL 4,239,015.81 | 4,103,643.16 | 135,372.65 L | .00 | 135,372.65 L |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS | STL DT SELL RATE BASE CURR GN/LS | NET SECTY GN/LS NET BAS SECTY GN/LS |
|-------------------------|--|---|---|--|--|
| 36201EM49 ** WB1Q ** | GNMA POOL 580979 751 339,023.660 354,332.69 | 2032/02/15 6.000 355,233.22 | 12MAY03 -908.53 | 19JUN03 1.000000 .00 | -908.53 |
| 36201E204 ** WB1Q ** | GNMA POOL 581375 763 590,342.310 619,305.90 | 2032/03/15 6.500 619,490.47 | 19MAY03 -184.49 | 19JUN03 1.000000 .00 | -184.49 |
| 36201E4E7 ** WB1Q ** | GNMA POOL 581421 762 116,653.590 122,376.90 | 2032/08/15 6.500 122,413.34 | 19MAY03 -36.46 | 19JUN03 1.000000 .00 | -36.46 |
| 36201E5V0 ** WB1E ** | GNMA POOL 581460 423 504,847.900 522,853.82 | 2032/11/15 5.500 523,169.34 | 12MAY03 -315.54 | 19JUN03 1.000000 .00 | -315.54 |
| 36201E7H7 ** WB1E ** | GNMA POOL 581496 627 245,085.390 253,816.56 | 2033/03/15 5.500 253,969.74 | 12MAY03 -153.18 | 19JUN03 1.000000 .00 | -153.18 |
| 36201FAT4 ** WB1E ** | GNMA POOL 581510 671 867,840.000 885,196.00 | 2033/05/15 5.500 882,756.00 | 03APR03 2,440.00 | 21MAY03 1.000000 .00 | 2,440.00 |
| 36201FDW4 ** WB1Q ** | GNMA POOL 581617 049 962,733.630 1,005,304.51 | 2032/11/15 6.500 997,482.30 | 16SEP03 7,822.21 | 22OCT03 1.000000 .00 | 7,822.21 |
| 36201FH05 ** WB1E ** | GNMA POOL 581731 490 116,877.740 115,987.05 | 2032/03/15 5.500 116,940.32 | 31JUL03 -961.27 | 20AUG03 1.000000 .00 | -961.27 |
| ** WB1E ** | CXL 490 -116,877.740 -115,987.05 | -116,940.32 | 31JUL03 961.27 | 20AUG03 1.000000 .00 | 961.27 |

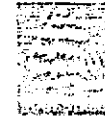


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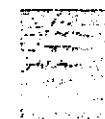
| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------------|--------------|-------------------|------------------|-----------------|---------------------|-----------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL SECTY GN/LS | GN/LS | BASE CURR GN/LS | NET BAS SECTY GN/LS | |
| | SHARES/PAR BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | | | |
| 36201FHG5 | TOTAL | | .00 | .00 L | | .00 | .00 L |
| 36201FXA0 | GNMA POOL 582173 | 2032/06/15 | 7.000 | 14JAN03 | 22JAN03 | 1.000000 | |
| WBIE | 278 772,918.95 | 772,720.00 | 198.95 | | | .00 | 198.95 |
| | 727,560.120 | | | | | | |
| 36201FX77 | GNMA POOL 582202 | 2032/01/15 | 6.000 | 26NOV03 | 18DEC03 | 1.000000 | |
| WBIE | 757 93,238.65 | 92,438.62 | 800.03 | | | .00 | 800.03 |
| | 89,827.990 | | | | | | |
| 36201FZJ9 | GNMA POOL 582245 | 2032/07/15 | 6.500 | 13NOV02 | 04FEB03 | 1.000000 | |
| WBIE | 529 970,515.25 | 968,769.72 | 1,745.53 | | | .00 | 1,745.53 |
| | 930,949.880 | | | | | | |
| WBIE | 530 996,767.59 | 994,974.84 | 1,792.75 | 13NOV02 | 04FEB03 | 1.000000 | 1,792.75 |
| | 956,131.980 | | | | | .00 | |
| 36201FZJ9 | TOTAL | | 1,963,744.56 | 3,538.28 L | | .00 | 3,538.28 L |
| | 1,967,282.84 | | | | | | |
| 36201F5K9 | GNMA POOL 582350 | 2032/09/15 | 6.500 | 18MAR03 | 20MAR03 | 1.000000 | |
| WB2N | 497 1,052,082.97 | 1,050,051.92 | 2,031.05 | | | .00 | 2,031.05 |
| | 999,900.700 | | | | | | |
| 36201GTB1 | GNMA POOL 582946 | 2032/02/15 | 6.500 | 16DEC02 | 22JAN03 | 1.000000 | |
| WBIE | 178 366,565.98 | 369,213.71 | -2,647.73 | | | .00 | -2,647.73 |
| | 351,200.940 | | | | | | |
| 36201GTJ4 | GNMA POOL 582953 | 2032/02/15 | 5.500 | 31JUL03 | 20AUG03 | 1.000000 | |
| WBIE | 134 148,026.98 | 149,253.79 | -1,226.81 | | | .00 | -1,226.81 |
| | 148,142.720 | | | | | | |
| WBIE | 134 -148,026.98 | -149,253.79 | 1,226.81 | 31JUL03 | 20AUG03 | 1.000000 | 1,226.81 |
| | -148,142.720 | | | | | .00 | |



STATE STREET

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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------------|------------|-------------------|------------------|-----------------|---------------------|-----------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL SECTY GN/LS | GN/LS | BASE CURR GN/LS | NET BAS SECTY GN/LS | |
| | SHARES/PAR BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | | | |
| 36201GTJ4 | TOTAL | | .00 | .00 L | | .00 | .00 L |
| 36201GTL9 | GNMA POOL 582955 | 2032/02/15 | 6.500 | 15JAN03 | 22JAN03 | 1.000000 | |
| WBIE | 054 30,847.10 | 30,463.24 | 383.86 | | | .00 | 383.86 |
| | 29,340.980 | | | | | | |
| WBIE | 069 1,008.83 | 1,049.74 | -40.91 | 15JAN03 | 15JAN03 | 1.000000 | -40.91 |
| | 1,008.830 | | | | | .00 | |
| WBIE | 069 -1,008.83 | -1,049.74 | 40.91 | 15JAN03 | 15JAN03 | 1.000000 | 40.91 |
| | -1,008.830 | | | | | .00 | |
| WBIE | 284 1,008.83 | 1,051.00 | -42.17 | 15JAN03 | 14FEB03 | 1.000000 | -42.17 |
| | 1,010.030 | | | | | .00 | |
| 36201GTL9 | TOTAL | | 31,514.24 | 341.69 L | | .00 | 341.69 L |
| | 31,855.93 | | | | | | |
| 36201GZB9 | GNMA POOL 583152 | 2032/08/15 | 7.000 | 20OCT03 | 19NOV03 | 1.000000 | |
| WB1Q | 012 211,554.68 | 211,492.24 | 62.44 | | | .00 | 62.44 |
| | 199,815.520 | | | | | | |
| 36201HCS0 | GNMA POOL 583392 | 2032/12/15 | 5.500 | 12MAY03 | 19JUN03 | 1.000000 | |
| WBIE | 624 78,700.77 | 78,748.26 | -47.49 | | | .00 | -47.49 |
| | 75,993.500 | | | | | | |
| 36201HMR1 | GNMA POOL 583668 | 2033/05/15 | 5.500 | 12MAY03 | 19JUN03 | 1.000000 | |
| WBIE | 629 147,239.39 | 147,328.25 | -88.86 | | | .00 | -88.86 |
| | 142,174.430 | | | | | | |
| 36201HNY6 | GNMA POOL 583675 | 2033/07/15 | 5.500 | 27JUN03 | 20AUG03 | 1.000000 | |
| WBIE | 135 98,579.47 | 95,750.61 | 2,828.86 | | | .00 | 2,828.86 |
| | 95,037.830 | | | | | | |



STATE STREET

FOR PUBLIC DISCLOSURE

ATTACHMENT O

| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT SELL RATE BASE CURR GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|------------|-------------------------------------|---|--|--------------------------------------|
| 36201HSM6 ** WB1E ** | GNMA POOL 583024 049 159,514.420 | 2032/04/15 | 6.500 161,218.99 | 15JAN03 6,476.78 | 22JAN03 1.000000 .00 | 6,476.78 |
| 36201JSU9 ** WB1E ** | GNMA POOL 585059 562 47,587.980 | 2032/12/15 | 6.000 49,571.61 | 20MAR03 -319.20 | 23APR03 1.000000 .00 | -319.20 |
| 36201J6L8 ** WB1E ** | GNMA POOL 585075 563 884,236.350 | 2032/12/15 | 6.000 922,645.37 | 20MAR03 -5,948.97 | 23APR03 1.000000 .00 | -5,948.97 |
| ** WB1E ** | 564 891,368.900 | | 938,087.74 | 20MAR03 -5,988.89 | 23APR03 1.000000 .00 | -5,988.89 |
| 36201J6L8 | TOTAL | | 1,852,733.11 | -11,929.86 L | .00 | -11,929.86 L |
| 36201KAGJ ** WB1E ** | GNMA POOL 585107 136 131,385.840 | 2033/01/15 | 5.500 132,378.43 | 27JUN03 3,918.74 | 20AUG03 1.000000 .00 | 3,918.74 |
| 36201KAR7 ** WB1E ** | GNMA POOL 585116 584 30,996.190 | 2033/01/15 | 6.000 32,342.59 | 20MAR03 -208.26 | 23APR03 1.000000 .00 | -208.26 |
| 36201KASS ** WB1E ** | GNMA POOL 585117 567 893,510.570 | 2033/01/15 | 6.000 932,322.44 | 20MAR03 -6,003.28 | 23APR03 1.000000 .00 | -6,003.28 |
| 36201KBES ** WB1E ** | GNMA POOL 585137 566 889,644.980 | 2032/12/15 | 6.000 928,288.85 | 20MAR03 -5,977.30 | 23APR03 1.000000 .00 | -5,977.30 |
| ** WB1E ** | 678 614,323.070 | | 637,216.20 | 26MAR03 -119.98 | 21MAY03 1.000000 .00 | -119.98 |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT SELL RATE BASE CURR GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|------------|-------------------------------------|---|--|--------------------------------------|
| 36201KBES | TOTAL | | 1,559,407.77 | 1,565,505.85 | -6,097.28 L | .00 -6,097.28 L |
| 36201KBHB ** WB1E ** | GNMA POOL 585140 472 389,596.660 | 2032/12/15 | 6.000 404,115.22 | 26MAR03 -76.89 | 21MAY03 1.000000 .00 | -76.89 |
| ** WB1E ** | 673 685,478.170 | | 711,014.64 | 26MAR03 -133.88 | 21MAY03 1.000000 .00 | -133.88 |
| ** WB1E ** | 674 999,999.960 | | 1,037,070.27 | 26MAR03 -195.31 | 21MAY03 1.000000 .00 | -195.31 |
| ** WB1E ** | 675 999,999.960 | | 1,037,070.27 | 26MAR03 -195.31 | 21MAY03 1.000000 .00 | -195.31 |
| ** WB1E ** | 676 999,999.960 | | 1,037,070.27 | 26MAR03 -195.31 | 21MAY03 1.000000 .00 | -195.31 |
| ** WB1E ** | 677 999,999.960 | | 1,037,070.27 | 26MAR03 -195.31 | 21MAY03 1.000000 .00 | -195.31 |
| ** WB1E ** | 678 999,999.960 | | 1,037,070.27 | 26MAR03 -195.31 | 21MAY03 1.000000 .00 | -195.31 |
| 36201KBHB | TOTAL | | 6,300,271.24 | 6,301,457.74 | -1,186.52 L | .00 -1,186.52 L |
| 36201KDP8 ** WB1Q ** | GNMA POOL 585210 752 400,521.680 | 2033/03/15 | 6.000 419,671.53 | 12MAY03 -1,063.88 | 19JUN03 1.000000 .00 | -1,063.88 |
| 36201KF35 ** WB1H ** | GNMA POOL 585206 148 200,000.190 | 2032/09/15 | 4.500 210,062.68 | 18MAR03 453.13 | 20MAR03 1.000000 .00 | 453.13 |



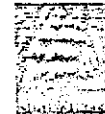
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FOR PUBLIC DISCLOSURE

BILL & MELINDA GATES FOUNDATION
COMPOSITE
SUMMARY REALIZED GAIN/LOSS REPORT
JANUARY 1, 2003 TO DECEMBER 31, 2003

ATTACHMENT O

| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-----------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 36201KJ00 ** WB1E ** | GNMA POOL 585371 565 960,731.83 926,704.408 | 2031/04/15 | 6.000 966,958.12 | 20MAR03 -6,226.29 | 23APR03 | 1.000000 .00 | -6,226.29 |
| 36201LSS4 ** WB2N ** | GNMA POOL 586529 507 1,027,031.25 1,000,000.000 | 2033/03/15 | 5.500 1,023,437.50 | 18MAR03 3,593.75 | 20MAR03 | 1.000000 .00 | 3,593.75 |
| 36201L3D4 ** WB1E ** | GNMA POOL 586796 620 43,257.46 45,370.000 | 2033/08/15 | 5.000 46,220.69 | 01AUG03 -2,963.23 | 20AUG03 | 1.000000 .00 | -2,963.23 |
| ** WB1E ** | 421 756,138.86 793,066.000 | | 807,935.99 | 01AUG03 -51,797.13 | 20AUG03 | 1.000000 .00 | -51,797.13 |
| 36201L3D4 ----- TOTAL | 799,396.32 | | 854,156.68 | -54,760.36 L | | .00 | -54,760.36 L |
| 36201MAD4 ** WB1E ** | GNMA POOL 586904 834 26,172.71 25,237.160 | 2032/09/15 | 6.000 26,144.12 | 26MAR03 28.59 | 21MAY03 | 1.000000 .00 | 28.59 |
| 36201MBN1 ** WB1Q ** | GNMA POOL 586945 675 1,040,702.58 999,999.480 | 2032/10/15 | 6.000 1,028,252.82 | 17JUL03 12,449.76 | 22JUL03 | 1.000000 .00 | 12,449.76 |
| ** WB1Q ** | 676 997,698.69 958,677.520 | | 985,763.36 | 17JUL03 11,935.33 | 22JUL03 | 1.000000 .00 | 11,935.33 |
| ** WB1Q ** | 677 1,040,702.58 999,999.480 | | 1,028,252.85 | 17JUL03 12,449.75 | 22JUL03 | 1.000000 .00 | 12,449.75 |
| 36201MBN1 ----- TOTAL | 3,079,103.85 | | 3,042,269.03 | 36,834.82 S | | .00 | 36,834.82 S |



STATE STREET

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BILL & MELINDA GATES FOUNDATION
COMPOSITE
SUMMARY REALIZED GAIN/LOSS REPORT
JANUARY 1, 2003 TO DECEMBER 31, 2003

| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-----------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 36201MLH3 ** WB2N ** | GNMA POOL 587228 650 1,052,187.13 999,999.600 | 2032/08/15 | 6.500 1,050,312.13 | 18MAR03 1,875.00 | 20MAR03 | 1.000000 .00 | 1,875.00 |
| ** WB2N ** | 651 1,052,187.13 999,999.600 | | 1,050,312.13 | 18MAR03 1,875.00 | 20MAR03 | 1.000000 .00 | 1,875.00 |
| 36201MLH3 ----- TOTAL | 2,104,374.26 | | 2,100,624.26 | 3,750.00 L | | .00 | 3,750.00 L |
| 36201M0G0 ** WB1H ** | GNMA POOL 587355 195 1,062,109.51 1,000,000.100 | 2032/10/15 | 7.000 1,061,875.13 | 18MAR03 234.38 | 20MAR03 | 1.000000 .00 | 234.38 |
| ** WB1H ** | 196 1,062,109.51 1,000,000.100 | | 1,061,875.13 | 18MAR03 234.38 | 20MAR03 | 1.000000 .00 | 234.38 |
| ** WB1H ** | 197 1,062,109.51 1,000,000.100 | | 1,061,875.13 | 18MAR03 234.38 | 20MAR03 | 1.000000 .00 | 234.38 |
| ** WB1H ** | 198 1,062,109.51 1,000,000.100 | | 1,061,875.13 | 18MAR03 234.38 | 20MAR03 | 1.000000 .00 | 234.38 |
| ** WB1H ** | 199 1,062,109.51 1,000,000.100 | | 1,061,875.13 | 18MAR03 234.38 | 20MAR03 | 1.000000 .00 | 234.38 |
| ** WB1H ** | 200 1,062,109.51 1,000,000.100 | | 1,061,875.13 | 18MAR03 234.38 | 20MAR03 | 1.000000 .00 | 234.38 |
| ** WB1H ** | 201 637,266.23 600,000.560 | | 637,125.60 | 18MAR03 140.63 | 20MAR03 | 1.000000 .00 | 140.63 |
| 36201M0G0 ----- TOTAL | 7,009,923.29 | | 7,008,376.38 | 1,546.91 L | | .00 | 1,546.91 L |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 36201MVC3 WB1Q | GNMA POOL 587511 766 204,487.450 | 2032/08/15 | 6.500 214,584.82 | 19MAY03 -63.91 | 19JUN03 | 1.000000 .00 | -63.91 |
| 36201MAXB WB1E | GNMA POOL 587822 622 499,901.000 | 2033/08/15 | 5.000 509,274.14 | 01AUG03 -32,649.78 | 25AUG03 | 1.000000 .00 | -32,649.78 |
| 36201ML75 WB1E | GNMA POOL 588130 568 65,035.700 | 2032/12/15 | 6.000 67,868.69 | 20MAR03 -436.96 | 23APR03 | 1.000000 .00 | -436.96 |
| 36201MLX6 WB1H | GNMA POOL 588142 666 1,000,000.000 | 2032/12/15 | 6.000 1,040,937.58 | 18MAR03 3,945.31 | 08MAY03 | 1.000000 .00 | 3,945.31 |
| 36201NMC2 WB1E | GNMA POOL 588159 180 682,691.000 | 2033/01/15 | 5.500 680,450.92 | 20DEC02 15,360.55 | 22JAN03 | 1.000000 .00 | 15,360.55 |
| 36201NQ86 WB1E | GNMA POOL 588279 502 1,000,000.000 | 2033/05/15 | 5.500 1,019,687.50 | 11APR03 3,203.13 | 27MAY03 | 1.000000 .00 | 3,203.13 |
| WB1E | 503 1,000,000.000 | | 1,019,687.50 | 11APR03 3,203.13 | 27MAY03 | 1.000000 .00 | 3,203.13 |
| WB1E | 504 1,000,000.000 | | 1,019,687.50 | 11APR03 3,203.13 | 27MAY03 | 1.000000 .00 | 3,203.13 |
| WB1E | 505 1,000,000.000 | | 1,019,687.50 | 11APR03 3,203.13 | 27MAY03 | 1.000000 .00 | 3,203.13 |
| WB1E | 506 1,000,000.000 | | 1,019,687.50 | 11APR03 3,203.13 | 27MAY03 | 1.000000 .00 | 3,203.13 |



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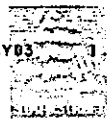
| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 36201NQ86 | TOTAL | | 5,098,437.50 | 16,015.65 L | | .00 | 16,015.65 L |
| 36201NRA0 WB1E | GNMA POOL 588281 741 766,842.050 | 2033/05/15 | 6.000 789,128.40 | 26NOV03 6,829.69 | 18DEC03 | 1.000000 .00 | 6,829.69 |
| WB1E | 750 33,793.910 | | 34,774.85 | 26NOV03 300.97 | 18DEC03 | 1.000000 .00 | 300.97 |
| 36201NRA0 | TOTAL | | 823,904.45 | 7,130.66 L | | .00 | 7,130.66 L |
| 36201NS04 WB1E | GNMA POOL 588327 137 738,915.920 | 2033/04/15 | 5.500 744,457.79 | 27JUN03 21,994.29 | 28AUG03 | 1.000000 .00 | 21,994.29 |
| 36201NTP5 WB1E | GNMA POOL 588358 263 872,407.430 | 2033/07/15 | 5.500 878,958.49 | 31JUL03 -7,224.63 | 20AUG03 | 1.000000 .00 | -7,224.63 |
| 36201NTH0 WB1E | GNMA POOL 588365 623 899,476.000 | 2033/08/15 | 5.000 915,874.29 | 01AUG03 -57,482.14 | 20AUG03 | 1.000000 .00 | -57,482.14 |
| WB1E | 624 154,154.000 | | 156,827.61 | 07AUG03 -6,857.77 | 20AUG03 | 1.000000 .00 | -6,857.77 |
| 36201NTH0 | TOTAL | | 1,071,903.90 | -63,539.91 L | | .00 | -63,539.91 L |
| 36201NUN8 WB1E | GNMA POOL 588389 625 203,787.000 | 2033/08/15 | 5.000 207,608.01 | 01AUG03 -13,309.84 | 20AUG03 | 1.000000 .00 | -13,309.84 |
| WB1E | CXL 625 -203,787.000 | | -207,608.01 | 01AUG03 13,309.84 | 20AUG03 | 1.000000 .00 | 13,309.84 |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 36201NUNB | TOTAL | | .00 | .00 L | | .00 | .00 L |
| 36201NV83 | GNMA POOL 588410 | 2033/08/15 | 5.000 | 01AUG03 | 20AUG03 | 1.000000 | |
| ** WB1E ** | 628 309,116.83 | | 330,291.99 | -21,175.16 | | .00 | -21,175.16 |
| | 324,213.000 | | | | | | |
| 36201NVF4 | GNMA POOL 588414 | 2033/08/15 | 5.000 | 01AUG03 | 20AUG03 | 1.000000 | |
| ** WB1E ** | 626 312,901.98 | | 334,336.43 | -21,434.45 | | .00 | -21,434.45 |
| | 328,183.000 | | | | | | |
| 36201PA62 | GNMA POOL 588729 | 2032/12/15 | 0.010 | 11APR03 | 21MAY03 | 1.000000 | |
| ** WB1E ** | 777 1,022,890.63 | | 1,019,687.50 | 3,203.13 | | .00 | 3,203.13 |
| | 1,000,000.000 | | | | | | |
| ** WB1E ** | CXL 777 -1,022,890.63 | | -1,019,687.50 | -3,203.13 | 11APR03 | 21MAY03 | 1.000000 .00 -3,203.13 |
| | -1,000,000.000 | | | | | | |
| ** WB1E ** | 779 1,022,890.63 | | 1,019,687.50 | 3,203.13 | 11APR03 | 21MAY03 | 1.000000 .00 3,203.13 |
| | 1,000,000.000 | | | | | | |
| ** WB1E ** | CXL 779 -1,022,890.63 | | -1,019,687.50 | -3,203.13 | 11APR03 | 21MAY03 | 1.000000 .00 -3,203.13 |
| | -1,000,000.000 | | | | | | |
| ** WB1E ** | 780 1,022,890.63 | | 1,019,687.50 | 3,203.13 | 11APR03 | 21MAY03 | 1.000000 .00 3,203.13 |
| | 1,000,000.000 | | | | | | |
| ** WB1E ** | CXL 780 -1,022,890.63 | | -1,019,687.50 | -3,203.13 | 11APR03 | 21MAY03 | 1.000000 .00 -3,203.13 |
| | -1,000,000.000 | | | | | | |
| ** WB1E ** | 781 1,022,890.63 | | 1,019,687.50 | 3,203.13 | 11APR03 | 21MAY03 | 1.000000 .00 3,203.13 |
| | 1,000,000.000 | | | | | | |
| ** WB1E ** | CXL 781 -1,022,890.63 | | -1,019,687.50 | -3,203.13 | 11APR03 | 21MAY03 | 1.000000 .00 -3,203.13 |
| | -1,000,000.000 | | | | | | |
| ** WB1E ** | 782 1,022,890.63 | | 1,019,687.50 | 3,203.13 | 11APR03 | 21MAY03 | 1.000000 .00 3,203.13 |
| | 1,000,000.000 | | | | | | |



STATE STREET

| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| ** WB1E ** | CXL 782 -1,022,890.63 | | -1,019,687.50 | -3,203.13 | 11APR03 | 21MAY03 | 1.000000 .00 -3,203.13 |
| | -1,000,000.000 | | | | | | |
| 36201PA62 | TOTAL | | .00 | .00 L | | .00 | .00 L |
| 36201P4M4 | GNMA POOL 589528 | 2032/11/15 | 6.500 | 18MAR03 | 20MAR03 | 1.000000 | |
| ** WB2N ** | 501 1,052,083.07 | | 1,050,052.02 | 2,031.05 | | .00 | 2,031.05 |
| | 999,900.750 | | | | | | |
| 36201P5J0 | GNMA POOL 589549 | 2032/12/15 | 5.500 | 31JUL03 | 20AUG03 | 1.000000 | |
| ** WB1E ** | 138 884,567.74 | | 902,895.37 | -18,327.63 | | .00 | -18,327.63 |
| | 885,259.350 | | | | | | |
| ** WB1E ** | 139 999,317.91 | | 1,020,023.09 | -20,705.18 | 31JUL03 | 20AUG03 | 1.000000 .00 -20,705.18 |
| | 1,000,099.240 | | | | | | |
| ** WB1E ** | 140 999,317.91 | | 1,020,023.10 | -20,705.19 | 31JUL03 | 20AUG03 | 1.000000 .00 -20,705.19 |
| | 1,000,099.240 | | | | | | |
| ** WB1E ** | 141 999,317.91 | | 1,020,023.09 | -20,705.18 | 31JUL03 | 20AUG03 | 1.000000 .00 -20,705.18 |
| | 1,000,099.240 | | | | | | |
| ** WB1E ** | 142 999,317.91 | | 1,020,023.09 | -20,705.18 | 31JUL03 | 20AUG03 | 1.000000 .00 -20,705.18 |
| | 1,000,099.240 | | | | | | |
| 36201P5J0 | TOTAL | | 4,982,987.74 | -101,148.36 L | | .00 | -101,148.36 L |
| 36201QAC7 | GNMA POOL 589603 | 2033/03/15 | 5.500 | 12MAY03 | 19JUN03 | 1.000000 | |
| ** WB1E ** | 631 120,193.64 | | 120,266.18 | -72.54 | | .00 | -72.54 |
| | 116,059.040 | | | | | | |
| 36201QFS7 | GNMA POOL 589777 | 2032/08/15 | 6.500 | 18MAR03 | 20MAR03 | 1.000000 | |
| ** WB2N ** | 502 1,052,083.20 | | 1,050,052.15 | 2,031.05 | | .00 | 2,031.05 |
| | 999,900.900 | | | | | | |
| ** WB2N ** | 599 36,056.66 | | 35,992.41 | 64.25 | 18MAR03 | 20MAR03 | 1.000000 .00 64.25 |
| | 34,268.290 | | | | | | |



STATE STREET

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ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/L |
|-------------|-------------------------------|--------------|--------------|-----------------|----------------|-----------|--------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | GN/L | GN/L | GN/L | NET BAS SECTY GN/L |
| | SHARES/PAR BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/L | BASE CURR GN/L | | |
| 36201QF57 | TOTAL | | | | | | |
| | 1,088,139.86 | 1,086,044.54 | | 2,095.30 L | | .00 | 2,095.30 L |
| 36201ORHB | GNMA POOL 590088 | 2033/07/15 | 5.500 | 31JUL03 | 20AUG03 | 1.000000 | |
| » WBIE » | | | | | | | |
| | 143 | 71,487.79 | 72,088.26 | -592.47 | | .00 | -592.47 |
| | 71,543.488 | | | | | | |
| 36201ORJ4 | GNMA POOL 590089 | 2033/07/15 | 5.500 | 31JUL03 | 20AUG03 | 1.000000 | |
| » WBIE » | | | | | | | |
| | 145 | 858,703.65 | 865,828.35 | -7,116.70 | | .00 | -7,116.70 |
| | 859,375.048 | | | | | | |
| 36201QY31 | GNMA POOL 590330 | 2032/07/15 | 7.000 | 18MAR03 | 20MAR03 | 1.000000 | |
| » WBIE » | | | | | | | |
| | 204 | 1,062,109.98 | 1,061,875.68 | 234.38 | | .00 | 234.38 |
| | 1,000,000.568 | | | | | | |
| 36201Q3V3 | GNMA POOL 590412 | 2032/08/15 | 6.500 | 13NOV02 | 19DEC02 | 1.000000 | |
| » WBIE » | | | | | | | |
| | 823 | -996,768.88 | -994,975.33 | -1,792.75 | | .00 | -1,792.75 |
| | -956,132.458 | | | | | | |
| » WBIE » | | | | | | | |
| | 532 | 45,729.61 | 45,753.66 | -24.05 | 19DEC02 | 1.000000 | -24.05 |
| | 43,967.488 | | | | | .00 | |
| » WBIE » | | | | | | | |
| | 824 | -45,729.61 | -45,753.66 | 24.05 | 19DEC02 | 1.000000 | 24.05 |
| | -43,967.488 | | | | | .00 | |
| 36201Q3V3 | TOTAL | | | | | | |
| | -996,768.88 | -994,975.33 | | -1,792.75 L | | .00 | -1,792.75 L |
| 36201Q3X9 | GNMA POOL 590414 | 2032/08/15 | 6.000 | 20MAR03 | 23APR03 | 1.000000 | |
| » WBIE » | | | | | | | |
| | 569 | 54,575.93 | 54,929.63 | -353.70 | | .00 | -353.70 |
| | 52,642.958 | | | | | | |
| 36201SG26 | GNMA POOL 591616 | 2032/09/15 | 6.500 | 18MAR03 | 20MAR03 | 1.000000 | |
| » WB2N » | | | | | | | |
| | 495 | 1,052,082.64 | 1,050,051.61 | 2,031.05 | | .00 | 2,031.05 |
| | 999,908.488 | | | | | | |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/L |
|-------------|-------------------------------|--------------|--------------|-----------------|----------------|-----------|--------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | GN/L | GN/L | GN/L | NET BAS SECTY GN/L |
| | SHARES/PAR BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/L | BASE CURR GN/L | | |
| 36201SKS7 | GNMA POOL 591705 | 2032/10/15 | 7.500 | 18MAR03 | 20MAR03 | 1.000000 | |
| » WBIE » | | | | | | | |
| | 187 | 320,953.25 | 321,281.37 | -328.12 | | .00 | -328.12 |
| | 300,000.128 | | | | | | |
| 36201SMC0 | GNMA POOL 591755 | 2032/11/15 | 6.000 | 26MAR03 | 21MAY03 | 1.000000 | |
| » WBIE » | | | | | | | |
| | 838 | 26,520.59 | 26,491.43 | 28.96 | | .00 | 28.96 |
| | 25,572.618 | | | | | | |
| 36201SSJ9 | GNMA POOL 591921 | 2033/03/15 | 5.500 | 12MAY03 | 19JUN03 | 1.000000 | |
| » WBIE » | | | | | | | |
| | 638 | 71,035.45 | 71,078.31 | -42.86 | | .00 | -42.86 |
| | 68,591.868 | | | | | | |
| 36201SSU4 | GNMA POOL 591931 | 2033/03/15 | 5.500 | 18MAR03 | 20MAR03 | 1.000000 | |
| » WB2N » | | | | | | | |
| | 509 | 1,026,928.54 | 1,021,147.87 | 5,788.67 | | .00 | 5,788.67 |
| | 999,900.088 | | | | | | |
| 36201STQ2 | GNMA POOL 591959 | 2033/04/15 | 5.500 | 12MAY03 | 19JUN03 | 1.000000 | |
| » WBIE » | | | | | | | |
| | 633 | 343,080.96 | 343,288.01 | -207.05 | | .00 | -207.05 |
| | 331,279.148 | | | | | | |
| 36201SUL1 | GNMA POOL 591987 | 2033/05/15 | 5.500 | 11APR03 | 21MAY03 | 1.000000 | |
| » WBIE » | | | | | | | |
| | 682 | 346,808.88 | 345,907.48 | 908.68 | | .00 | 908.68 |
| | 339,047.088 | | | | | | |
| 36201SUQ0 | GNMA POOL 591991 | 2033/05/15 | 5.500 | 03APR03 | 21MAY03 | 1.000000 | |
| » WBIE » | | | | | | | |
| | 679 | 503,459.76 | 502,071.55 | 1,388.21 | | .00 | 1,388.21 |
| | 493,588.888 | | | | | | |
| » WBIE » | | | | | | | |
| | 688 | 516,438.24 | 515,014.23 | 1,424.01 | 21MAY03 | 1.000000 | 1,424.01 |
| | 506,312.888 | | | | | .00 | |
| 36201SUQ0 | TOTAL | | | | | | |
| | 1,019,898.88 | 1,017,085.78 | | 2,812.22 L | | .00 | 2,812.22 L |

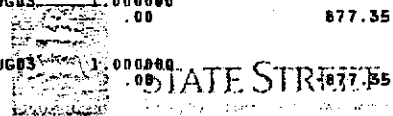


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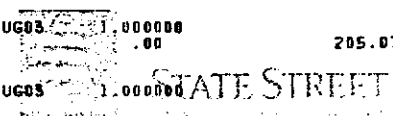
ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------------|-------------|--------------|-------------------|-----------------|-----------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| | SHARES/PAR BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | | | |
| 36201SUV9 | GNMA POOL 591996 | 2033/05/15 | 5.500 | 03APR03 | 21MAY03 | 1.000000 | |
| ** WBIE ** | 481 | 503,463.84 | 502,075.41 | 1,388.23 | | .00 | 1,388.23 |
| | 493,592.000 | | | | | | |
| ** WBIE ** | 483 | 516,434.16 | 515,010.17 | 1,423.99 | 03APR03 | 1.000000 | 1,423.99 |
| | 506,308.000 | | | | 21MAY03 | .00 | |
| 36201SUV9 | TOTAL | | 1,017,085.78 | 2,812.22 L | | .00 | 2,812.22 L |
| 36201SU49 | GNMA POOL 592003 | 2033/05/15 | 5.500 | 31JUL03 | 20AUG03 | 1.000000 | |
| ** WBIE ** | 144 | 778,944.91 | 785,400.59 | -6,455.68 | | .00 | -6,455.68 |
| | 779,553.940 | | | | | | |
| 36201SXE4 | GNMA POOL 592077 | 2033/08/15 | 5.000 | 12AUG03 | 20AUG03 | 1.000000 | |
| ** WBIE ** | 458 | 152,828.99 | 152,047.33 | 781.66 | | .00 | 781.66 |
| | 157,562.000 | | | | | | |
| ** WBIE ** | 459 | 107,161.28 | 106,613.20 | 548.08 | 12AUG03 | 1.000000 | 548.08 |
| | 110,480.000 | | | | 20AUG03 | .00 | |
| ** WBIE ** | 460 | 969,863.94 | 964,903.50 | 4,960.44 | 12AUG03 | 1.000000 | 4,960.44 |
| | 999,900.000 | | | | 20AUG03 | .00 | |
| 36201SXE4 | TOTAL | | 1,223,564.03 | 6,290.18 L | | .00 | 6,290.18 L |
| 36201SXX0 | GNMA POOL 592082 | 2033/07/15 | 5.500 | 31JUL03 | 20AUG03 | 1.000000 | |
| ** WBIE ** | 147 | 767,223.31 | 773,581.84 | -6,358.53 | | .00 | -6,358.53 |
| | 767,823.170 | | | | | | |
| 36201SX46 | GNMA POOL 592099 | 2033/07/15 | 5.500 | 31JUL03 | 20AUG03 | 1.000000 | |
| ** WBIE ** | 146 | 105,861.88 | 106,739.23 | -877.35 | | .00 | -877.35 |
| | 105,944.650 | | | | | | |
| ** WBIE ** | CXL 146 | -105,861.88 | -106,739.23 | 877.35 | 31JUL03 | 1.000000 | 877.35 |
| | -105,944.650 | | | | 20AUG03 | .00 | |
| ** WBIE ** | 213 | 105,861.88 | 106,739.23 | -877.35 | 31JUL03 | 1.000000 | -877.35 |
| | | | | | 20AUG03 | .00 | |



FOR PUBLIC DISCLOSURE

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------------|--------------|--------------|-------------------|-----------------|-----------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| | SHARES/PAR BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | | | |
| | 105,944.650 | | | | | | |
| 36201SX46 | TOTAL | | 106,739.23 | -877.35 L | | .00 | -877.35 L |
| 36201TKU0 | GNMA POOL 5926H7 | 2033/03/15 | 6.000 | 18JUL03 | 22JUL03 | 1.000000 | |
| ** WB2N ** | 504 | 901,992.91 | 900,313.22 | 1,679.69 | | .00 | 1,679.69 |
| | 860,000.700 | | | | | | |
| 36201TK30 | GNMA POOL 592614 | 2033/03/15 | 5.500 | 18MAR03 | 20MAR03 | 1.000000 | |
| ** WB2N ** | 508 | 1,026,928.54 | 1,023,335.15 | 3,593.39 | | .00 | 3,593.39 |
| | 999,900.000 | | | | | | |
| 36201TMX2 | GNMA POOL 592674 | 2033/05/15 | 5.500 | 31JUL03 | 22SEP03 | 1.000000 | |
| ** WBIE ** | 149 | 99,627.99 | 100,453.68 | -825.69 | | .00 | -825.69 |
| | 99,705.890 | | | | | | |
| 36201TNT0 | GNMA POOL 592702 | 2033/04/15 | 5.500 | 27JUN03 | 20AUG03 | 1.000000 | |
| ** WBIE ** | 148 | 891,350.30 | 865,771.89 | 25,578.41 | | .00 | 25,578.41 |
| | 859,326.940 | | | | | | |
| ** WBIE ** | CXL 148 | -891,350.30 | -865,771.89 | -25,578.41 | 27JUN03 | 1.000000 | -25,578.41 |
| | -859,326.940 | | | | 20AUG03 | .00 | |
| ** WBIE ** | 260 | 859,326.94 | 865,771.89 | -6,444.95 | 27JUN03 | 1.000000 | -6,444.95 |
| | 859,326.940 | | | | 19AUG03 | .00 | |
| ** WBIE ** | CXL 260 | -859,326.94 | -865,771.89 | 6,444.95 | 27JUN03 | 1.000000 | 6,444.95 |
| | -859,326.940 | | | | 19AUG03 | .00 | |
| ** WBIE ** | 375 | 893,844.74 | 865,771.89 | 28,072.85 | 27JUN03 | 1.000000 | 28,072.85 |
| | 859,326.940 | | | | 19AUG03 | .00 | |
| ** WBIE ** | 150 | 24,742.75 | 24,947.82 | -205.07 | 31JUL03 | 1.000000 | -205.07 |
| | 24,762.100 | | | | 20AUG03 | .00 | |
| ** WBIE ** | CXL 150 | -24,742.75 | -24,947.82 | 205.07 | 31JUL03 | 1.000000 | 205.07 |
| | -24,762.100 | | | | 20AUG03 | .00 | |
| ** WBIE ** | | | | | 31JUL03 | 1.000000 | |



FOR PUBLIC DISCLOSURE

ATTACHMENT O

| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| | 215 24,742.100 | 24,742.75 | 24,947.82 | -205.07 | | .00 | -205.07 |
| 36201TNT0 | TOTAL | 910,587.49 | 890,719.71 | 27,867.78 L | | .00 | 27,867.78 L |
| 36201TPT0 | GNMA POOL 592734 | 2033/04/15 | 5.500 | 27JUN03 | 20AUG03 | 1.000000 | |
| ** WB1E ** | 152 105,320.140 | 109,244.96 | 106,110.06 | 3,134.92 | | .00 | 3,134.92 |
| 36201TPW1 | GNMA POOL 592737 | 2033/04/15 | 5.500 | 11APR03 | 21MAY03 | 1.000000 | |
| ** WB1E ** | 684 499,951.000 | 511,395.19 | 510,047.20 | 1,327.99 | | .00 | 1,327.99 |
| 36201TQHS | GNMA POOL 592756 | 2033/05/15 | 5.500 | 27JUN03 | 20AUG03 | 1.000000 | |
| ** WB1E ** | 151 136,020.870 | 141,089.77 | 137,041.03 | 4,048.74 | | .00 | 4,048.74 |
| 36201UCU6 | GNMA POOL 593203 | 2033/01/15 | 5.500 | 20DEC02 | 22JAN03 | 1.000000 | |
| ** WB1E ** | 181 317,309.000 | 323,487.28 | 316,267.03 | 7,139.45 | | .00 | 7,139.45 |
| ** WB1E ** | 182 1,000,000.000 | 1,019,210.75 | 996,718.75 | 22,500.00 | 12MAR03 | 1.000000 | 22,500.00 |
| 36201UCU6 | TOTAL | 1,342,626.03 | 1,312,986.50 | 29,639.45 L | | .00 | 29,639.45 L |
| 36201UHB3 | GNMA POOL 593426 | 2033/08/15 | 5.000 | 01AUG03 | 20AUG03 | 1.000000 | |
| ** WB1E ** | 629 138,951.000 | 132,481.09 | 141,556.33 | -9,075.24 | | .00 | -9,075.24 |
| ** WB1E ** | 742 291,871.000 | 278,288.74 | 297,343.58 | -19,062.82 | 26AUG03 | 1.000000 | -19,062.82 |
| 36201UHB3 | TOTAL | 410,761.85 | 438,899.91 | -28,138.06 L | | .00 | -28,138.06 L |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 36201UJD7 | GNMA POOL 593460 | 2033/09/15 | 5.000 | 15AUG03 | 26SEP03 | 1.000000 | |
| ** WB1E ** | 478 627,237.000 | 604,107.64 | 606,459.77 | -2,352.13 | | .00 | -2,352.13 |
| 36201UYB4 | GNMA POOL 593986 | 2033/03/15 | 5.500 | 31JUL03 | 20AUG03 | 1.000000 | |
| ** WB1E ** | 154 27,885.780 | 27,863.99 | 28,094.92 | -230.93 | | .00 | -230.93 |
| ** WB1E ** | CXL 154 -27,885.780 | -27,863.99 | -28,094.92 | 230.93 | 20AUG03 | 1.000000 | 230.93 |
| 36201UYB4 | TOTAL | .00 | .00 | .00 L | | .00 | .00 L |
| 36201U4E1 | GNMA POOL 594021 | 2033/06/15 | 5.500 | 27JUN03 | 22SEP03 | 1.000000 | |
| ** WB1E ** | 155 947,735.530 | 983,853.49 | 951,659.75 | 31,393.74 | | .00 | 31,393.74 |
| 36201U4E9 | GNMA POOL 594069 | 2033/07/15 | 5.000 | 15AUG03 | 22SEP03 | 1.000000 | |
| ** WB1E ** | 415 103,439.890 | 99,625.54 | 101,629.69 | -2,004.15 | | .00 | -2,004.15 |
| 36201U4S0 | GNMA POOL 594081 | 2033/08/15 | 5.000 | 15AUG03 | 26SEP03 | 1.000000 | |
| ** WB1E ** | 468 465,211.970 | 448,057.20 | 449,801.82 | -1,744.54 | | .00 | -1,744.54 |
| 36201U7A6 | GNMA POOL 594089 | 2033/08/15 | 4.500 | 07OCT03 | 19NOV03 | 1.000000 | |
| ** WB1E ** | 508 59,790.870 | 56,843.37 | 57,679.50 | -836.13 | | .00 | -836.13 |
| ** WB1E ** | 501 777,481.590 | 739,154.18 | 750,826.77 | -10,872.59 | 19NOV03 | 1.000000 | -10,872.59 |
| ** WB1E ** | 502 316,426.740 | 776,179.45 | 787,596.67 | -11,417.22 | 19NOV03 | 1.000000 | -11,417.22 |

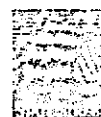


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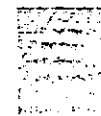
| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|------------|--------------|-------------------|-----------------|-----------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | | | |
| 3620IU7A6 | TOTAL | | | | | | |
| | 1,572,177.00 | | 1,595,302.94 | -23,125.94 | 1 | .00 | -23,125.94 |
| 3620IVGN6 | GNMA POOL 594305 | 2032/09/15 | 6.000 | 26NOV03 | 18DEC03 | 1.000000 | |
| ** WBIE ** | 752 | 28,997.11 | 28,748.38 | 248.81 | | .00 | 248.81 |
| | 27,936.400 | | | | | | |
| ** WBIE ** | 759 | 691,810.98 | 685,874.92 | 5,936.06 | 26NOV03 | 1.000000 | 5,936.06 |
| | 666,504.630 | | | | 18DEC03 | .00 | |
| 3620IVGN6 | TOTAL | | | | | | |
| | 720,808.09 | | 714,623.22 | 6,184.87 | 1 | .00 | 6,184.87 |
| 3620IVH7D | GNMA POOL 594354 | 2033/07/15 | 5.500 | 31JUL03 | 20AUG03 | 1.000000 | |
| ** WBIE ** | 153 | 846,670.29 | 853,687.26 | -7,016.97 | | .00 | -7,016.97 |
| | 847,332.270 | | | | | | |
| 3620IVVX7 | GNMA POOL 594730 | 2033/09/15 | 4.500 | 07OCT03 | 19NOV03 | 1.000000 | |
| ** WBIE ** | 504 | 38,317.55 | 38,881.18 | -563.63 | | .00 | -563.63 |
| | 40,304.430 | | | | | | |
| 3620IVWEB | GNMA POOL 594745 | 2032/10/15 | 5.500 | 27JUN03 | 20AUG03 | 1.000000 | |
| ** WBIE ** | 156 | 138,752.54 | 134,770.87 | 3,981.67 | | .00 | 3,981.67 |
| | 133,767.610 | | | | | | |
| 3620IXH68 | GNMA POOL 606053 | 2033/05/15 | 5.500 | 03APR03 | 21MAY03 | 1.000000 | |
| ** WBIE ** | 685 | 134,702.22 | 134,330.80 | 371.42 | | .00 | 371.42 |
| | 132,061.000 | | | | | | |
| ** WBIE ** | 686 | 947,131.36 | 964,464.64 | 2,666.72 | 03APR03 | 1.000000 | 2,666.72 |
| | 948,168.000 | | | | 21MAY03 | .00 | |
| 3620IXH68 | TOTAL | | | | | | |
| | 1,101,833.58 | | 1,098,795.44 | 3,038.14 | 1 | .00 | 3,038.14 |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|------------|--------------|-------------------|-----------------|-----------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | | | |
| 3620IXJA7 | GNMA POOL 606057 | 2033/05/15 | 5.500 | 03APR03 | 21MAY03 | 1.000000 | |
| ** WBIE ** | 687 | 334,942.50 | 334,018.95 | 923.55 | | .00 | 923.55 |
| | 328,375.000 | | | | | | |
| ** WBIE ** | 688 | 688,547.94 | 686,649.37 | 1,898.57 | 03APR03 | 1.000000 | 1,898.57 |
| | 675,047.000 | | | | 21MAY03 | .00 | |
| ** WBIE ** | 732 | 516,630.00 | 515,205.47 | 1,424.53 | 03APR03 | 1.000000 | 1,424.53 |
| | 506,500.000 | | | | 05JUN03 | .00 | |
| 3620IXJA7 | TOTAL | | | | | | |
| | 1,540,120.44 | | 1,535,873.79 | 4,246.65 | 1 | .00 | 4,246.65 |
| 3620IXJB5 | GNMA POOL 606058 | 2033/05/15 | 5.500 | 03APR03 | 21MAY03 | 1.000000 | |
| ** WBIE ** | 689 | 329,643.60 | 328,734.66 | 908.94 | | .00 | 908.94 |
| | 323,180.000 | | | | | | |
| ** WBIE ** | 690 | 690,099.36 | 688,196.51 | 1,902.85 | 03APR03 | 1.000000 | 1,902.85 |
| | 676,568.000 | | | | 21MAY03 | .00 | |
| 3620IXJB5 | TOTAL | | | | | | |
| | 1,019,742.96 | | 1,016,931.17 | 2,811.79 | 1 | .00 | 2,811.79 |
| 3620IXLB9 | GNMA POOL 606151 | 2033/07/15 | 5.500 | 31JUL03 | 20AUG03 | 1.000000 | |
| ** WBIE ** | 158 | 808,217.14 | 814,915.42 | -6,698.28 | | .00 | -6,698.28 |
| | 808,849.050 | | | | | | |
| 3620IXMA3 | GNMA POOL 606153 | 2033/07/15 | 5.000 | 01AUG03 | 20AUG03 | 1.000000 | |
| ** WBIE ** | 627 | 152,941.18 | 163,417.97 | -10,476.79 | | .00 | -10,476.79 |
| | 160,410.280 | | | | | | |
| ** WBIE ** | 408 | 471,400.30 | 480,883.37 | -9,483.07 | 15AUG03 | 1.000000 | -9,483.07 |
| | 489,448.720 | | | | 22SEP03 | .00 | |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL MAT RATE BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT GN/LS GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECTY GN/LS NET BAS SECTY GN/LS |
|-------------------------|--|---|-------------------------------------|--------------------------|------------------------------|--------------------|--|
| 36201XMA3 | TOTAL | | 644,301.34 | | | .00 | -19,959.86 L |
| 36201XN53 | GNMA POOL 606212 | 2033/08/15 | 5.000 | 12AUG03 | 20AUG03 | 1.000000 | |
| ** WB1E ** | 461 749,491.73 | | 745,658.40 | | | .00 | 3,833.33 |
| | 772,703.000 | | | | | | |
| 36201XPA0 | GNMA POOL 606217 | 2033/08/15 | 5.000 | 12AUG03 | 20AUG03 | 1.000000 | |
| ** WB1E ** | 462 122,234.48 | | 121,609.30 | | | .00 | 625.18 |
| | 124,020.000 | | | | | | |
| 36201YB70 | GNMA POOL 606742 | 2033/03/15 | 5.500 | 12MAY03 | 19JUN03 | 1.000000 | |
| ** WB1E ** | 632 114,259.04 | | 114,327.99 | | | .00 | -68.95 |
| | 110,328.500 | | | | | | |
| 36201YB88 | GNMA POOL 606763 | 2033/03/15 | 5.500 | 18MAR03 | 20MAR03 | 1.000000 | |
| ** WB2N ** | 476 1,026,928.54 | | 1,023,335.15 | | | .00 | 3,593.39 |
| | 999,908.000 | | | | | | |
| 36201YD2 | GNMA POOL 606805 | 2033/08/15 | 5.000 | 01AUG03 | 20AUG03 | 1.000000 | |
| ** WB1E ** | 630 89,577.36 | | 95,713.60 | | | .00 | -6,136.24 |
| | 93,952.000 | | | | | | |
| ** WB1E ** | 631 863,955.48 | | 923,806.14 | | 01AUG03 | 1.000000 | -59,058.68 |
| | 906,148.000 | | | | 20AUG03 | .00 | -59,058.68 |
| 36201YD2 | TOTAL | | 1,018,719.74 | | | .00 | -65,186.92 L |
| 36201YEH5 | GNMA POOL 606836 | 2033/08/15 | 5.000 | 07AUG03 | 26AUG03 | 1.000000 | |
| ** WB1E ** | 463 978,144.68 | | 973,222.31 | | | .00 | 4,922.37 |
| | 1,000,108.000 | | | | | | |
| ** WB1E ** | 464 978,144.68 | | 973,222.31 | | 07AUG03 | 1.000000 | 4,922.37 |
| | 1,000,108.000 | | | | 26AUG03 | .00 | 4,922.37 |
| ** WB1E ** | 465 639,342.40 | | 636,125.00 | | 07AUG03 | 000000 | 3,217.40 |
| | 653,693.000 | | | | 20AUG03 | .00 | 3,217.40 |



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|-------------------------|--|---|-------------------------------------|--------------------------|------------------------------|--------------------|--|
| 36201YEH5 | TOTAL | | 2,582,569.62 | | | .00 | 13,062.14 L |
| 36201YTH9 | GNMA POOL 607252 | 2033/07/15 | 5.500 | 31JUL03 | 28AUG03 | 1.000000 | |
| ** WB1E ** | 157 42,973.78 | | 43,329.94 | | | .00 | -356.14 |
| | 43,007.380 | | | | | | |
| ** WB1E ** | 159 708,914.24 | | 714,789.52 | | 31JUL03 | 1.000000 | -5,875.28 |
| | 709,468.518 | | | | 20AUG03 | .00 | -5,875.28 |
| 36201YTH9 | TOTAL | | 758,119.46 | | | .00 | -6,231.44 L |
| 36202SBG2 | GNMA POOL 607439 | 2033/01/15 | 5.500 | 18MAR03 | 20MAR03 | 1.000000 | |
| ** WB2N ** | 516 102,713.82 | | 102,353.61 | | | .00 | 359.41 |
| | 100,009.640 | | | | | | |
| 36202SB56 | GNMA POOL 607460 | 2033/03/15 | 5.500 | 27JUN03 | 20AUG03 | 1.000000 | |
| ** WB1E ** | 161 690,986.88 | | 671,157.38 | | | .00 | 19,828.78 |
| | 666,161.090 | | | | | | |
| 36202SWM4 | GNMA POOL 608253 | 2033/08/15 | 5.000 | 01AUG03 | 24AUG03 | 1.000000 | |
| ** WB1E ** | 632 162,383.75 | | 173,587.39 | | | .00 | -11,123.64 |
| | 170,314.000 | | | | | | |
| 36202SWQ7 | GNMA POOL 608255 | 2033/08/15 | 5.000 | 01AUG03 | 20AUG03 | 1.000000 | |
| ** WB1E ** | 633 401,322.82 | | 428,814.29 | | | .00 | -27,491.47 |
| | 420,922.800 | | | | | | |
| 36202S4M7 | GNMA POOL 608428 | 2033/05/15 | 5.500 | 31JUL03 | 20AUG03 | 1.000000 | |
| ** WB1E ** | 160 92,654.06 | | 93,421.95 | | | .00 | -767.89 |
| | 92,726.500 | | | | | | |
| ** WB1E ** | CXL 160 -92,654.06 | | -93,421.95 | | 31JUL03 | 1.000000 | 767.89 |
| | -92,726.500 | | | | 20AUG03 | .00 | 767.89 |
| ** WB1E ** | 217 92,654.06 | | 93,421.95 | | 31JUL03 | 000000 | -767.89 |
| | 92,726.500 | | | | 20AUG03 | .00 | -767.89 |

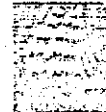


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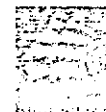
| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------------|-------------|-------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | | NET BAS SECTY GN/LS |
| | SHARES/PAR BASE PRINCIPAL NET | BASE | BASE | BASE | | | |
| 36202S4M7 | TOTAL | | | | | | |
| | 92,654.06 | | 93,421.95 | -767.89 L | | .00 | -767.89 L |
| 36202TJK3 | GNMA POOL 608766 | 2033/07/15 | 5.500 | 31JUL03 | 20AUG03 | 1.000000 | |
| ** WB1E ** | 165 | 759,973.97 | 765,264.14 | -6,290.17 | | .00 | -6,290.17 |
| | 759,567.380 | | | | | | |
| ** WB1E ** | 165 | -758,973.97 | -765,264.14 | 6,290.17 | | 1.000000 | 6,290.17 |
| | -759,567.380 | | | | | .00 | |
| 36202TJK3 | TOTAL | | | | | | |
| | .00 | | .00 | .00 L | | .00 | .00 L |
| 36202TJS6 | GNMA POOL 608773 | 2033/07/15 | 5.500 | 31JUL03 | 20AUG03 | 1.000000 | |
| ** WB1E ** | 164 | 879,989.75 | 886,589.16 | -7,287.41 | | .00 | -7,287.41 |
| | 879,989.240 | | | | | | |
| 36202T5G7 | GNMA POOL 609347 | 2033/02/15 | 5.000 | 15AUG03 | 26SEP03 | 1.000000 | |
| ** WB1E ** | 477 | 325,773.98 | 327,042.40 | -1,268.42 | | .00 | -1,268.42 |
| | 328,246.830 | | | | | | |
| 36202UA52 | GNMA POOL 609428 | 2033/06/15 | 5.500 | 27JUN03 | 20AUG03 | 1.000000 | |
| ** WB1E ** | 163 | 840,904.15 | 816,773.36 | 24,130.79 | | .00 | 24,130.79 |
| | 810,693.160 | | | | | | |
| 36202U4M2 | GNMA POOL 610228 | 2033/05/15 | 5.500 | 03APR03 | 21MAY03 | 1.000000 | |
| ** WB1E ** | 691 | 674,456.000 | 686,048.21 | 1,896.91 | | .00 | 1,896.91 |
| | | | | | | | |
| ** WB1E ** | 692 | 52,767.64 | 52,622.16 | 145.50 | | 1.000000 | 145.50 |
| | 51,733.000 | | | | | .00 | |
| ** WB1E ** | 693 | 330,408.60 | 329,497.55 | 911.05 | | 1.000000 | 911.05 |
| | 323,930.000 | | | | | .00 | |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------------|-------------|--------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | | NET BAS SECTY GN/LS |
| | SHARES/PAR BASE PRINCIPAL NET | BASE | BASE | BASE | | | |
| 36202U4M2 | TOTAL | | | | | | |
| | 1,071,121.38 | | 1,068,167.92 | 2,953.46 L | | .00 | 2,953.46 L |
| 36202U5E9 | GNMA POOL 610245 | 2033/07/15 | 5.500 | 27JUN03 | 20AUG03 | 1.000000 | |
| ** WB1E ** | 162 | 91,738.32 | 89,105.78 | 2,632.54 | | .00 | 2,632.54 |
| | 88,442.460 | | | | | | |
| 36202U7G2 | GNMA POOL 610295 | 2033/07/15 | 5.000 | 01AUG03 | 20AUG03 | 1.000000 | |
| ** WB1E ** | 181 | 405,703.16 | 433,478.21 | -27,775.05 | | .00 | -27,775.05 |
| | 425,500.080 | | | | | | |
| ** WB1E ** | 181 | -405,703.16 | -433,478.21 | 27,775.05 | | 1.000000 | 27,775.05 |
| | -425,500.080 | | | | | .00 | |
| ** WB1E ** | 189 | 405,687.73 | 433,478.21 | -27,790.48 | | 1.000000 | -27,790.48 |
| | 425,500.080 | | | | | .00 | |
| ** WB1E ** | 221 | 389,030.20 | 415,679.60 | -26,649.40 | | 1.000000 | -26,649.40 |
| | 408,029.050 | | | | | .00 | |
| ** WB1E ** | 222 | 194,355.12 | 207,668.85 | -13,313.73 | | 1.000000 | -13,313.73 |
| | 203,846.730 | | | | | .00 | |
| ** WB1E ** | 410 | 669,764.51 | 683,238.04 | -13,473.53 | | 1.000000 | -13,473.53 |
| | 695,407.670 | | | | | .00 | |
| 36202U7G2 | TOTAL | | | | | | |
| | 1,658,837.56 | | 1,740,064.70 | -81,227.14 L | | .00 | -81,227.14 L |
| 36202VBC4 | GNMA POOL 610335 | 2033/06/15 | 5.500 | 27JUN03 | 20AUG03 | 1.000000 | |
| ** WB1E ** | 167 | 170,264.40 | 116,813.27 | 3,451.13 | | .00 | 3,451.13 |
| | 115,943.690 | | | | | | |
| 36202VCS8 | GNMA POOL 610381 | 2033/08/15 | 5.000 | 01AUG03 | 20AUG03 | 1.000000 | |
| ** WB1E ** | 634 | 246,545.59 | 263,434.49 | -16,888.90 | | .00 | -16,888.90 |
| | 258,586.000 | | | | | | |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY BASE SECY | STL DT BASE CURR | SELL RATE GN/L\$ GN/L\$ | NET SECY NET BAS SECY | GN/L\$ GN/L\$ |
|-------------------------|--|-------------------------------------|-------------------------------------|-----------------------------------|---------------------|-------------------------------|--------------------------|------------------|
| 36202VC66 | GNMA POOL 610393 | 2033/07/15 | 5.500 | 31JUL03 | 20AUG03 | 1.000000 | | |
| » WB1E » | 168 903,693.298 | | 910,470.99 | -7,483.71 | | .00 | | -7,483.71 |
| 36202VNA5 | GNMA POOL 610685 | 2033/07/15 | 5.500 | 27JUN03 | 20AUG03 | 1.000000 | | |
| » WB1E » | 170 180,657.948 | | 181,412.87 | 2,996.15 | | .00 | | 2,996.15 |
| 36202VUA7 | GNMA POOL 610877 | 2033/05/15 | 5.500 | 11APR03 | 21MAY03 | 1.000000 | | |
| » WB1E » | 699 825,419.000 | | 842,120.84 | 2,192.52 | | .00 | | 2,192.52 |
| 36202VY32 | GNMA POOL 610934 | 2033/08/15 | 5.000 | 01AUG03 | 20AUG03 | 1.000000 | | |
| » WB1E » | 635 87,023.000 | | 88,654.68 | -5,683.69 | | .00 | | -5,683.69 |
| » WB1E » | 636 818,425.000 | | 780,507.77 | 833,974.22 | 01AUG03 | 1.000000 | | -53,466.45 |
| 36202VX32 | TOTAL | | 863,478.74 | 922,628.90 | | .00 | | -59,150.14 L |
| 36202VZE0 | GNMA POOL 611073 | 2033/05/15 | 5.500 | 03APR03 | 21MAY03 | 1.000000 | | |
| » WB1E » | 694 493,593.000 | | 503,464.86 | 502,076.63 | | .00 | | 1,388.23 |
| » WB1E » | 695 506,307.000 | | 516,433.14 | 515,009.15 | 03APR03 | 1.000000 | | 1,423.99 |
| » WB1E » | 166 129,698.240 | | 134,531.55 | 130,671.00 | 27JUN03 | 1.000000 | | 3,868.55 |
| 36202VZE0 | TOTAL | | 1,154,429.55 | 1,147,756.78 | | .00 | | 6,672.77 L |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY BASE SECY | STL DT BASE CURR | SELL RATE GN/L\$ GN/L\$ | NET SECY NET BAS SECY | GN/L\$ GN/L\$ |
|-------------------------|--|-------------------------------------|-------------------------------------|-----------------------------------|---------------------|-------------------------------|--------------------------|------------------|
| 36202WDR7 | GNMA POOL 611312 | 2033/05/15 | 5.500 | 03APR03 | 21MAY03 | 1.000000 | | |
| » WB1E » | 696 464,851.000 | | 474,148.82 | 472,840.63 | | .00 | | 1,307.39 |
| » WB1E » | 697 469,280.000 | | 478,665.60 | 477,345.75 | 03APR03 | 1.000000 | | 1,319.85 |
| » WB1E » | 700 34,816.000 | | 35,512.32 | 35,414.40 | 03APR03 | 1.000000 | | 97.92 |
| 36202WDR7 | TOTAL | | 988,325.94 | 985,600.78 | | .00 | | 2,725.16 L |
| 36202WD63 | GNMA POOL 611325 | 2033/08/15 | 5.000 | 15AUG03 | 26SEP03 | 1.000000 | | |
| » WB1E » | 473 59,592.120 | | 57,394.66 | 57,618.13 | | .00 | | -223.47 |
| 36202WD71 | GNMA POOL 611324 | 2033/08/15 | 5.000 | 15AUG03 | 22SEP03 | 1.000000 | | |
| » WB1E » | 414 537,380.840 | | 517,544.92 | 527,976.68 | | .00 | | -10,411.76 |
| » WB1E » | 474 750,730.970 | | 723,047.77 | 725,863.01 | 15AUG03 | 1.000000 | | -2,815.24 |
| 36202WD71 | TOTAL | | 1,240,612.69 | 1,253,839.69 | | .00 | | -13,227.00 L |
| 36202WJD2 | GNMA POOL 611460 | 2033/04/15 | 5.500 | 12MAY03 | 19JUN03 | 1.000000 | | |
| » WB1E » | 634 26,814.750 | | 27,770.03 | 27,786.78 | | .00 | | -16.75 |
| 36202WJP5 | GNMA POOL 611470 | 2033/04/15 | 5.500 | 27JUN03 | 20AUG03 | 1.000000 | | |
| » WB1E » | 169 123,948.100 | | 128,567.10 | 124,877.71 | | .00 | | 3,689.39 |

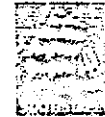


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ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------------|--------------|--------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| | SHARES/PAR BASE PRINCIPAL NET | BASE | BASE | BASE | | | |
| 36202WKF5 | GNMA POOL 611494 | 2033/04/15 | 5.500 | 03APR03 | 21MAY03 | 1.000000 | |
| WBIE | 698 | 65,205.20 | 65,025.41 | 179.79 | | .00 | 179.79 |
| | 63,926.670 | | | | | | |
| WBIE | 701 | 478,063.18 | 476,744.99 | 1,318.19 | 03APR03 | 1.000000 | 1,318.19 |
| | 468,689.390 | | | | | .00 | |
| WBIE | 702 | 506,323.01 | 504,926.90 | 1,396.11 | 03APR03 | 1.000000 | 1,396.11 |
| | 496,395.110 | | | | | .00 | |
| WBIE | 703 | 548,653.68 | 547,140.84 | 1,512.84 | 03APR03 | 1.000000 | 1,512.84 |
| | 537,895.760 | | | | | .00 | |
| WBIE | 704 | 516,438.65 | 515,014.64 | 1,424.01 | 03APR03 | 1.000000 | 1,424.01 |
| | 506,312.400 | | | | | .00 | |
| WBIE | 706 | 439,346.38 | 438,205.48 | 1,140.90 | 11APR03 | 1.000000 | 1,140.90 |
| | 429,514.520 | | | | | .00 | |
| WBIE | 707 | 705,480.52 | 703,648.53 | 1,631.99 | 11APR03 | 1.000000 | 1,631.99 |
| | 689,693.020 | | | | | .00 | |
| 36202WKF5 | TOTAL | 3,259,510.62 | 3,250,706.79 | 8,803.83 L | | .00 | 8,803.83 L |
| 36202WLL1 | GNMA POOL 611531 | 2033/05/15 | 5.500 | 27JUN03 | 20AUG03 | 1.000000 | |
| WBIE | 172 | 811,297.05 | 788,015.87 | 23,281.18 | | .00 | 23,281.18 |
| | 782,149.750 | | | | | | |
| 36202WLX5 | GNMA POOL 611542 | 2033/05/15 | 5.500 | 12MAY03 | 19JUN03 | 1.000000 | |
| WBIE | 689 | 517,812.64 | 518,125.15 | -312.51 | | .00 | -312.51 |
| | 500,000.140 | | | | | | |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------------|------------|------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| | SHARES/PAR BASE PRINCIPAL NET | BASE | BASE | BASE | | | |
| 36202WLY3 | GNMA POOL 611543 | 2033/05/15 | 6.000 | 26NOV03 | 18DEC03 | 1.000000 | |
| WBIE | 737 | 65,484.54 | 64,922.66 | 561.88 | | .00 | 561.88 |
| | 63,089.130 | | | | | | |
| WBIE | 745 | 815,425.38 | 808,428.66 | 6,996.72 | 26NOV03 | 1.000000 | 6,996.72 |
| | 785,597.240 | | | | | .00 | |
| 36202WLY3 | TOTAL | 880,909.92 | 873,351.32 | 7,558.60 L | | .00 | 7,558.60 L |
| 36202WL80 | GNMA POOL 611551 | 2033/05/15 | 5.500 | 31JUL03 | 20AUG03 | 1.000000 | |
| WBIE | 173 | 97,914.86 | 98,726.36 | -811.50 | | .00 | -811.50 |
| | 97,991.420 | | | | | | |
| WBIE | CXL 173 | -97,914.86 | -98,726.36 | 811.50 | 31JUL03 | 1.000000 | 811.50 |
| | -97,991.420 | | | | | .00 | |
| WBIE | 221 | 97,914.86 | 98,726.36 | -811.50 | 31JUL03 | 1.000000 | -811.50 |
| | 97,991.420 | | | | | .00 | |
| 36202WL80 | TOTAL | 97,914.86 | 98,726.36 | -811.50 L | | .00 | -811.50 L |
| 36202WMQ9 | GNMA POOL 611567 | 2033/05/15 | 5.500 | 12MAY03 | 19JUN03 | 1.000000 | |
| WBIE | 637 | 92,494.62 | 92,550.44 | -55.82 | | .00 | -55.82 |
| | 89,312.850 | | | | | | |
| 36202WNJ4 | GNMA POOL 611593 | 2033/05/15 | 5.500 | 03APR03 | 27MAY03 | 1.000000 | |
| WBIE | 042 | 353,309.64 | 352,335.44 | 974.20 | | .00 | 974.20 |
| | 346,382.000 | | | | | | |
| WBIE | 043 | 351,191.10 | 350,222.74 | 968.36 | 03APR03 | 1.000000 | 968.36 |
| | 344,305.000 | | | | | .00 | |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 36202WNJ4 | TOTAL | 704,500.74 | 702,558.18 | 1,942.56 L | | .00 | 1,942.56 L |
| 36202WXG9 | GNMA POOL 611879 | | 2033/05/15 5.500 | 31JUL03 | 20AUG03 | 1.000000 | |
| WBIE | 174 | 999,318.36 | 1,020,023.55 | -20,705.19 | | .00 | -20,705.19 |
| | 1,000,099.690 | | | | | | |
| WBIE | 176 | 999,318.36 | 1,020,023.55 | -20,705.19 | | .00 | -20,705.19 |
| | 1,000,099.690 | | | | | | |
| 36202WXG9 | TOTAL | 1,998,636.72 | 2,040,047.10 | -41,410.38 L | | .00 | -41,410.38 L |
| 36202XW4 | GNMA POOL 611893 | | 2033/06/15 5.000 | 01AUG03 | 20AUG03 | 1.000000 | |
| WBIE | 640 | 226,793.00 | 242,328.89 | -15,535.81 | | .00 | -15,535.81 |
| | 237,048.850 | | | | | | |
| 36202WXY0 | GNMA POOL 611895 | | 2033/06/15 5.500 | 12MAY03 | 24JUN03 | 1.000000 | |
| WBIE | 635 | 750,156.00 | 750,608.72 | -452.72 | | .00 | -452.72 |
| | 724,351.000 | | | | | | |
| 36202WZ05 | GNMA POOL 611951 | | 2033/05/15 5.500 | 12MAY03 | 19JUN03 | 1.000000 | |
| WBIE | 640 | 664,750.73 | 645,151.91 | -401.18 | | .00 | -401.18 |
| | 641,883.630 | | | | | | |
| 36202WZT9 | GNMA POOL 611954 | | 2033/05/15 5.500 | 03APR03 | 21MAY03 | 1.000000 | |
| WBIE | 705 | 503,460.70 | 502,072.56 | 1,388.22 | | .00 | 1,388.22 |
| | 493,589.000 | | | | | | |
| WBIE | 709 | 516,437.22 | 515,013.22 | 1,424.00 | | .00 | 1,424.00 |
| | 506,311.000 | | | | | | |
| 36202WZT9 | TOTAL | 1,019,898.00 | 1,017,085.70 | 2,812.22 L | | .00 | 2,812.22 L |



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|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 36202W2W0 | GNMA POOL 611989 | | 2033/07/15 5.500 | 31JUL03 | 20AUG03 | 1.000000 | |
| WBIE | 171 | 111,038.65 | 111,950.91 | -920.26 | | .00 | -920.26 |
| | 111,125.470 | | | | | | |
| WBIE | CXL 171 | -111,038.65 | -111,950.91 | 920.26 | | .00 | 920.26 |
| | -111,125.470 | | | | | | |
| WBIE | 219 | 111,038.65 | 111,950.91 | -920.26 | | .00 | -920.26 |
| | 111,125.470 | | | | | | |
| 36202W2W0 | TOTAL | 111,038.65 | 111,950.91 | -920.26 L | | .00 | -920.26 L |
| 36202W3H0 | GNMA POOL 612000 | | 2033/08/15 5.000 | 01AUG03 | 26AUG03 | 1.000000 | |
| WBIE | 637 | 83,940.64 | 89,690.75 | -5,750.11 | | .00 | -5,750.11 |
| | 88,040.000 | | | | | | |
| WBIE | 638 | 351,695.44 | 375,787.33 | -24,091.89 | | .00 | -24,091.89 |
| | 368,871.000 | | | | | | |
| WBIE | CXL 638 | -351,695.44 | -375,787.33 | 24,091.89 | | .00 | 24,091.89 |
| | -368,871.000 | | | | | | |
| WBIE | 717 | 83,940.64 | 89,690.75 | -5,750.11 | | .00 | -5,750.11 |
| | 88,040.000 | | | | | | |
| WBIE | CXL 717 | -83,940.64 | -89,690.75 | 5,750.11 | | .00 | 5,750.11 |
| | -88,040.000 | | | | | | |
| 36202W3H0 | TOTAL | 83,940.64 | 89,690.75 | -5,750.11 L | | .00 | -5,750.11 L |
| 36202W5Z0 | GNMA POOL 612064 | | 2033/08/15 5.000 | 01AUG03 | 20AUG03 | 1.000000 | |
| WBIE | 639 | 405,687.66 | 433,478.13 | -27,790.47 | | .00 | -27,790.47 |
| | 425,500.000 | | | | | | |
| WBIE | CXL 639 | -405,687.66 | -433,478.13 | 27,790.47 | | .00 | 27,790.47 |
| | -425,500.000 | | | | | | |

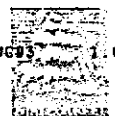


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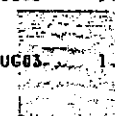
| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------------|----------------|----------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| | SHARES/PAR BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | | | |
| 36202W528 | TOTAL | | .00 | .00 L | | .00 | .00 L |
| 36202XBR9 | GNMA POOL 612163 | 2033/05/15 | 6.000 | 02JUL03 | 22JUL03 | 1.000000 | |
| WBIE | 180 | 15,713,315.88 | 15,660,015.31 | 53,300.57 | | .00 | 53,300.57 |
| | 14,933,950.350 | | | | | | |
| WBIE | 180 | -15,713,315.88 | -15,660,015.31 | -53,300.57 | 02JUL03 | 22JUL03 | 1.000000 |
| | -14,933,950.350 | | | | | .00 | -53,300.57 |
| WBIE | 388 | 15,540,795.22 | 15,488,079.85 | 52,715.37 | 02JUL03 | 22JUL03 | 1.000000 |
| | 14,769,986.550 | | | | | .00 | 52,715.37 |
| WBIE | 698 | 163,963.83 | 172,253.14 | -8,289.31 | 15JUL03 | 15JUL03 | 1.000000 |
| | 163,963.800 | | | | | .00 | -8,289.31 |
| 36202XBB9 | TOTAL | | 15,704,759.05 | 15,660,332.99 | 44,426.06 L | .00 | 44,426.06 L |
| 36202XDB0 | GNMA POOL 612198 | 2033/06/15 | 5.500 | 27JUN03 | 20AUG03 | 1.000000 | |
| WBIE | 177 | 775,873.68 | 753,609.02 | 22,264.66 | | .00 | 22,264.66 |
| | 747,999.030 | | | | | | |
| 36202XDW6 | GNMA POOL 612217 | 2033/07/15 | 5.000 | 15AUG03 | 22SEP03 | 1.000000 | |
| WBIE | 411 | 104,206.03 | 106,302.32 | -2,096.29 | | .00 | -2,096.29 |
| | 108,195.750 | | | | | | |
| 36202XD61 | GNMA POOL 612225 | 2033/08/15 | 5.000 | 01AUG03 | 20AUG03 | 1.000000 | |
| WBIE | 644 | 124,350.18 | 132,868.43 | -8,518.25 | | .00 | -8,518.25 |
| | 130,423.000 | | | | | | |
| WBIE | 466 | 193,182.84 | 192,210.68 | 972.16 | 07AUG03 | 20AUG03 | 1.000000 |
| | 197,519.000 | | | | | .00 | 972.16 |
| WBIE | 467 | 338,802.28 | 337,097.31 | 1,784.97 | 07AUG03 | 20AUG03 | 1.000000 |
| | 346,407.000 | | | | | .00 | 1,704.97 |
| WBIE | 468 | 489,072.34 | 486,611.16 | 2,461.18 | 07AUG03 | 20AUG03 | 1.000000 |
| | 500,050.000 | | | | | .00 | 2,461.18 |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------------|--------------|--------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| | SHARES/PAR BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | | | |
| 36202XD61 | TOTAL | | 1,148,787.58 | -3,379.94 L | | .00 | -3,379.94 L |
| 36202XDB7 | GNMA POOL 612277 | 2033/08/15 | 5.000 | 15AUG03 | 22SEP03 | 1.000000 | |
| WBIE | 409 | 115,489.87 | 117,813.16 | -2,323.29 | | .00 | -2,323.29 |
| | 119,911.610 | | | | | | |
| 36202XD95 | GNMA POOL 612228 | 2033/07/15 | 5.500 | 31JUL03 | 03OCT03 | 1.000000 | |
| WBIE | 190 | 120,545.75 | 121,544.80 | -999.05 | | .00 | -999.05 |
| | 120,640.000 | | | | | | |
| 36202XEE3 | GNMA POOL 612233 | 2033/08/15 | 6.000 | 23JUL03 | 20AUG03 | 1.000000 | |
| WBIE | 179 | 1,036,484.38 | 1,046,875.00 | -10,390.62 | | .00 | -10,390.62 |
| | 1,000,000.000 | | | | | | |
| WBIE | 180 | 1,036,484.38 | 1,046,875.00 | -10,390.62 | 23JUL03 | 20AUG03 | 1.000000 |
| | 1,000,000.000 | | | | | .00 | -10,390.62 |
| WBIE | 181 | 1,036,484.38 | 1,046,875.00 | -10,390.62 | 23JUL03 | 20AUG03 | 1.000000 |
| | 1,000,000.000 | | | | | .00 | -10,390.62 |
| WBIE | 182 | 1,036,484.38 | 1,046,875.00 | -10,390.62 | 23JUL03 | 20AUG03 | 1.000000 |
| | 1,000,000.000 | | | | | .00 | -10,390.62 |
| WBIE | 183 | 1,036,484.38 | 1,046,875.00 | -10,390.62 | 23JUL03 | 20AUG03 | 1.000000 |
| | 1,000,000.000 | | | | | .00 | -10,390.62 |
| WBIE | 184 | 1,036,484.38 | 1,046,875.00 | -10,390.62 | 23JUL03 | 20AUG03 | 1.000000 |
| | 1,000,000.000 | | | | | .00 | -10,390.62 |
| WBIE | 185 | 1,036,484.38 | 1,046,875.00 | -10,390.62 | 23JUL03 | 20AUG03 | 1.000000 |
| | 1,000,000.000 | | | | | .00 | -10,390.62 |
| WBIE | 186 | 1,036,484.38 | 1,046,875.00 | -10,390.62 | 23JUL03 | 20AUG03 | 1.000000 |
| | 1,000,000.000 | | | | | .00 | -10,390.62 |
| WBIE | 187 | 1,036,484.38 | 1,046,875.00 | -10,390.62 | 23JUL03 | 20AUG03 | 1.000000 |
| | 1,000,000.000 | | | | | .00 | -10,390.62 |



STATE STREET

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| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|-------------------------------|--|-------------------------------------|----------|---|---------------------------|--------------------|--------------------------------------|
| WB1E ** | 188 | 1,036,484.38 | 1,046,875.00 | | 23JUL03 | 20AUG03 | 1.000000 .00 | -10,390.62 |
| WB1E ** | 189 | 1,036,484.38 | 1,046,875.00 | | 23JUL03 | 20AUG03 | 1.000000 .00 | -10,390.62 |
| WB1E ** | 190 | 1,036,484.38 | 1,046,875.00 | | 23JUL03 | 20AUG03 | 1.000000 .00 | -10,390.62 |
| WB1E ** | 191 | 1,036,484.38 | 1,046,875.00 | | 23JUL03 | 20AUG03 | 1.000000 .00 | -10,390.62 |
| WB1E ** | 192 | 1,036,484.38 | 1,046,875.00 | | 23JUL03 | 20AUG03 | 1.000000 .00 | -10,390.62 |
| WB1E ** | 193 | 1,036,484.38 | 1,046,875.00 | | 23JUL03 | 20AUG03 | 1.000000 .00 | -10,390.62 |
| WB1E ** | 194 | 1,036,484.38 | 1,046,875.00 | | 23JUL03 | 20AUG03 | 1.000000 .00 | -10,390.62 |
| WB1E ** | 195 | 1,036,484.38 | 1,046,875.00 | | 23JUL03 | 20AUG03 | 1.000000 .00 | -10,390.62 |
| WB1E ** | 196 | 1,036,484.38 | 1,046,875.00 | | 23JUL03 | 20AUG03 | 1.000000 .00 | -10,390.62 |
| WB1E ** | 197 | 1,036,484.38 | 1,046,875.00 | | 23JUL03 | 20AUG03 | 1.000000 .00 | -10,390.62 |
| WB1E ** | 198 | 1,036,484.38 | 1,046,875.00 | | 23JUL03 | 20AUG03 | 1.000000 .00 | -10,390.62 |
| WB1E ** | 199 | 1,036,484.38 | 1,046,875.00 | | 23JUL03 | 20AUG03 | 1.000000 .00 | -10,390.62 |
| WB1E ** | 200 | 1,036,484.38 | 1,046,875.00 | | 23JUL03 | 20AUG03 | 1.000000 .00 | -10,390.62 |



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|-------------------------|-------------------------------|--|-------------------------------------|----------|---|---------------------------|--------------------|--------------------------------------|
| WB1E ** | 201 | 1,036,484.38 | 1,046,875.00 | | 23JUL03 | 20AUG03 | 1.000000 .00 | -10,390.62 |
| WB1E ** | 202 | 1,036,484.38 | 1,046,875.00 | | 23JUL03 | 20AUG03 | 1.000000 .00 | -10,390.62 |
| WB1E ** | 203 | 1,036,484.38 | 1,046,875.00 | | 23JUL03 | 20AUG03 | 1.000000 .00 | -10,390.62 |
| WB1E ** | 204 | 1,036,484.38 | 1,046,875.00 | | 23JUL03 | 20AUG03 | 1.000000 .00 | -10,390.62 |
| WB1E ** | 205 | 1,036,484.38 | 1,046,875.00 | | 23JUL03 | 20AUG03 | 1.000000 .00 | -10,390.62 |
| WB1E ** | 206 | 1,036,484.38 | 1,046,875.00 | | 23JUL03 | 20AUG03 | 1.000000 .00 | -10,390.62 |
| WB1E ** | 207 | 1,036,484.38 | 1,046,875.00 | | 23JUL03 | 20AUG03 | 1.000000 .00 | -10,390.62 |
| WB1E ** | 208 | 1,036,484.38 | 1,046,875.00 | | 23JUL03 | 20AUG03 | 1.000000 .00 | -10,390.62 |
| WB1E ** | 209 | 1,036,484.38 | 1,046,875.00 | | 23JUL03 | 20AUG03 | 1.000000 .00 | -10,390.62 |
| WB1E ** | 210 | 1,036,484.38 | 1,046,875.00 | | 23JUL03 | 20AUG03 | 1.000000 .00 | -10,390.62 |
| WB1E ** | 211 | 1,036,484.38 | 1,046,875.00 | | 23JUL03 | 20AUG03 | 1.000000 .00 | -10,390.62 |
| WB1E ** | 212 | 1,036,484.38 | 1,046,875.00 | | 23JUL03 | 20AUG03 | 1.000000 .00 | -10,390.62 |

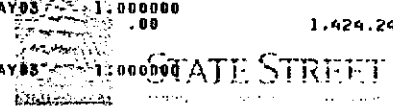


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| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECTY GN/LS NET BAS SECTY GN/LS |
|-------------------------|-------------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--|
| ** WBIE ** | 213 | 1,036,484.38 | | 1,046,875.00 | 23JUL03 -10,390.62 | 20AUG03 | 1.000000 .00 | -10,390.62 |
| 36202XEE3 | TOTAL | 36,276,953.30 | | 36,640,625.00 | -363,671.70 L | | .00 | -363,671.70 L |
| 36202XM53 | GNMA POOL 612480 | | 2033/08/15 | 5.000 | 15AUG03 | 22SEP03 | 1.000000 | |
| ** WBIE ** | 416 | 116,811.73 | | 119,161.61 | -2,349.88 | | .00 | -2,349.88 |
| 36202XND5 | GNMA POOL 612488 | | 2033/08/15 | 5.000 | 01AUG03 | 25AUG03 | 1.000000 | |
| ** WBIE ** | 643 | 406,332.18 | | 434,166.80 | -27,834.62 | | .00 | -27,834.62 |
| ** WBIE ** | 645 | 416,820.11 | | 414,722.52 | 2,097.59 | 07AUG03 | 1.000000 .00 | 2,097.59 |
| 36202XND5 | TOTAL | 823,152.29 | | 848,889.32 | -25,737.03 L | | .00 | -25,737.03 L |
| 36202XV87 | GNMA POOL 612739 | | 2033/05/15 | 5.500 | 03APR03 | 21MAY03 | 1.000000 | |
| ** WBIE ** | 708 | 503,171.10 | | 501,783.68 | 1,387.42 | | .00 | 1,387.42 |
| ** WBIE ** | 710 | 503,272.08 | | 501,884.38 | 1,387.70 | 03APR03 | 1.000000 .00 | 1,387.70 |
| ** WBIE ** | 711 | 503,474.04 | | 502,085.78 | 1,388.26 | 03APR03 | 1.000000 .00 | 1,388.26 |
| ** WBIE ** | 712 | 503,373.06 | | 501,985.09 | 1,387.97 | 03APR03 | 1.000000 .00 | 1,387.97 |
| ** WBIE ** | 713 | 516,626.94 | | 515,202.41 | 1,424.53 | 03APR03 | 1.000000 .00 | 1,424.53 |
| ** WBIE ** | 714 | 516,525.96 | | 515,101.72 | 1,424.24 | 03APR03 | 1.000000 .00 | 1,424.24 |
| ** WBIE ** | | | | | 03APR03 | 21MAY03 | 1.000000 | |



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| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECTY GN/LS NET BAS SECTY GN/LS |
|-------------------------|-------------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--|
| ** WBIE ** | 715 | 516,727.92 | | 515,303.12 | 1,424.80 | | .00 | 1,424.80 |
| ** WBIE ** | 716 | 516,058.83 | | 515,504.52 | 554.31 | 07APR03 | 1.000000 .00 | 554.31 |
| ** WBIE ** | 719 | 502,222.42 | | 501,682.98 | 539.44 | 07APR03 | 1.000000 .00 | 539.44 |
| ** WBIE ** | 722 | 515,958.02 | | 515,403.82 | 554.20 | 07APR03 | 1.000000 .00 | 554.20 |
| 36202XV87 | TOTAL | 5,097,410.37 | | 5,085,937.50 | 11,472.87 L | | .00 | 11,472.87 L |
| 36202XWJ2 | GNMA POOL 612749 | | 2033/06/15 | 6.000 | 26NOV03 | 18DEC03 | 1.000000 | |
| ** WBIE ** | 748 | 189,984.17 | | 188,354.01 | 1,630.16 | | .00 | 1,630.16 |
| 36202XXZ5 | GNMA POOL 612796 | | 2033/07/15 | 5.000 | 17NOV03 | 19NOV03 | 1.000000 | |
| ** WBIE ** | 236 | 493,974.53 | | 493,017.59 | 956.94 | | .00 | 956.94 |
| 36202XZD2 | GNMA POOL 612840 | | 2033/06/15 | 5.500 | 27JUN03 | 20AUG03 | 1.000000 | |
| ** WBIE ** | 215 | 76,493.15 | | 75,214.14 | 1,279.01 | | .00 | 1,279.01 |
| ** WBIE ** | 216 | 999,318.53 | | 1,019,107.67 | -19,789.14 | 31JUL03 | 1.000000 .00 | -19,789.14 |
| 36202XZD2 | TOTAL | 1,075,811.68 | | 1,094,321.81 | -18,510.13 L | | .00 | -18,510.13 L |
| 36202X3T2 | GNMA POOL 612910 | | 2033/07/15 | 5.500 | 27JUN03 | 20AUG03 | 1.000000 | |
| ** WBIE ** | 178 | 757,422.62 | | 735,687.44 | 21,735.18 | | .00 | 21,735.18 |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 36202X4L8 | GNMA POOL 612927 | 2033/07/15 | 5.500 | 27JUN03 | 20AUG03 | 1.000000 | |
| WB1E | 175 942,734.46 | 912,628.31 | | 30,106.15 | .00 | | 30,106.15 |
| | 908,865.040 | | | | | | |
| 36202X5A1 | GNMA POOL 612941 | 2033/07/15 | 5.000 | 01AUG03 | 08OCT03 | 1.000000 | |
| WB1E | 799 351,695.44 | 375,787.33 | | -24,091.89 | .00 | | -24,091.89 |
| | 368,871.800 | | | | | | |
| 36202X6P7 | GNMA POOL 612978 | 2033/08/15 | 5.000 | 01AUG03 | 20AUG03 | 1.000000 | |
| WB1E | 641 77,499.21 | 82,808.88 | | -5,308.87 | .00 | | -5,308.87 |
| | 81,284.080 | | | | | | |
| 36202X6R3 | GNMA POOL 612980 | 2033/08/15 | 5.000 | 01AUG03 | 20AUG03 | 1.000000 | |
| WB1E | 642 137,812.78 | 146,398.45 | | -9,385.67 | .00 | | -9,385.67 |
| | 143,704.000 | | | | | | |
| 36204K5Q2 | GNMA POOL 372655 | 2032/04/15 | 6.500 | 18MAR03 | 20MAR03 | 1.000000 | |
| WB2N | 654 1,052,187.18 | 1,050,312.10 | | 1,875.08 | .00 | | 1,875.08 |
| | 999,999.600 | | | | | | |
| WB2N | 655 1,052,187.18 | 1,050,312.10 | | 1,875.08 | 1.000000 | .00 | 1,875.08 |
| | 999,999.600 | | | | | | |
| 36204K5Q2 | TOTAL | 2,104,374.28 | 2,100,624.28 | 3,750.08 L | | .00 | 3,750.08 L |
| 36205F4W0 | GNMA POOL 389737 | 2032/10/15 | 6.000 | 26MAR03 | 21MAY03 | 1.000000 | |
| WB1E | 833 982,382.84 | 981,389.76 | | 1,073.88 | .00 | | 1,073.88 |
| | 947,267.340 | | | | | | |
| WB1E | 835 984,470.89 | 983,394.73 | | 1,075.36 | 1.000000 | .00 | 1,075.36 |
| | 949,279.980 | | | | | | |
| WB1E | 836 985,619.81 | 984,543.28 | | 1,076.61 | 1.000000 | .00 | 1,076.61 |
| | 950,388.610 | | | | | | |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 36205F4W0 | TOTAL | 2,952,472.74 | 2,949,247.69 | 3,225.05 L | | .00 | 3,225.05 L |
| 36205F6F5 | GNMA POOL 389778 | 2032/11/15 | 5.500 | 31JUL03 | 11SEP03 | 1.000000 | |
| WB1E | 487 758,974.35 | 765,264.52 | | -6,290.17 | .00 | | -6,290.17 |
| | 759,567.760 | | | | | | |
| 36205RSA6 | GNMA POOL 398413 | 2029/06/15 | 6.500 | 19MAY03 | 15JUN03 | 1.000000 | |
| WB10 | 724 47,399.75 | 42,572.44 | | 4,827.31 | .00 | | 4,827.31 |
| | 45,182.960 | | | | | | |
| 36205XCZ5 | GNMA POOL 403388 | 2033/09/15 | 5.000 | 15AUG03 | 22SEP03 | 1.000000 | |
| WB1E | 427 445,464.58 | 454,425.98 | | -8,961.32 | .00 | | -8,961.32 |
| | 462,528.880 | | | | | | |
| 36205XE59 | GNMA POOL 403456 | 2033/11/15 | 5.000 | 17NOV03 | 19NOV03 | 1.000000 | |
| WB1H | 238 987,948.87 | 986,834.19 | | 1,913.88 | .00 | | 1,913.88 |
| | 999,908.080 | | | | | | |
| WB1H | 242 987,948.87 | 986,834.19 | | 1,913.88 | 1.000000 | .00 | 1,913.88 |
| | 999,908.080 | | | | | | |
| WB1H | 243 987,948.87 | 986,834.19 | | 1,913.88 | 1.000000 | .00 | 1,913.88 |
| | 999,908.080 | | | | | | |
| 36205XE59 | TOTAL | 2,963,844.21 | 2,958,102.57 | 5,741.64 L | | .00 | 5,741.64 L |
| 36206PS92 | GNMA POOL 417344 | 2026/04/15 | 6.500 | 19MAY03 | 21MAY03 | 1.000000 | |
| WB10 | 765 432,147.59 | 409,877.48 | | 22,278.19 | .00 | | 22,278.19 |
| | 411,875.590 | | | | | | |
| 36207N6R0 | GNMA POOL 437488 | 2029/03/15 | 6.000 | 26MAR03 | 21MAY03 | 1.000000 | |
| WB1E | 841 24,968.88 | 24,948.81 | | 27.27 | .00 | | 27.27 |
| | 24,875.590 | | | | | | |
| WB1E | 841 -24,968.88 | -24,948.81 | | -27.27 | 0.000000 | .00 | -27.27 |
| | -24,875.590 | | | | | | |



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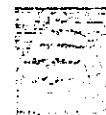
| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|--------------|--------------|-------------------|-----------------|-----------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| 36207N6R0 | TOTAL | | .00 | .00 L | | .00 | .00 L |
| 36207YPE4 | GNMA POOL 446021 | 2033/06/15 | 5.500 | 12MAY03 | 19JUN03 | 1.000000 | |
| WB1E | 636 | 801,172.96 | 801,656.47 | -483.51 | | .00 | -483.51 |
| | 773,613.000 | | | | | | |
| WB1E | 638 | 843,976.37 | 864,497.78 | -521.41 | 12MAY03 | 19JUN03 | 1.000000 |
| | 834,256.000 | | | | | .00 | -521.41 |
| WB1E | 639 | 885,889.16 | 886,423.79 | -534.63 | 12MAY03 | 19JUN03 | 1.000000 |
| | 855,415.000 | | | | | .00 | -534.63 |
| 36207YPE4 | TOTAL | | 2,551,038.49 | 2,552,578.04 | -1,539.55 L | .00 | -1,539.55 L |
| 362073HM4 | GNMA POOL 042532 | 2010/08/15 | 11.000 | 15SEP03 | 15SEP03 | 1.000000 | |
| WB1F | 568 | 30,074.82 | 32,411.10 | -2,336.28 | | .00 | -2,336.28 |
| | 30,074.810 | | | | | | |
| 36208TFM7 | GNMA POOL 460172 | 2031/09/15 | 6.500 | 18MAR03 | 20MAR03 | 1.000000 | |
| WB2N | 656 | 1,052,186.84 | 1,050,311.84 | 1,875.00 | | .00 | 1,875.00 |
| | 999,999.400 | | | | | | |
| 36209DKP8 | GNMA POOL 468402 | 2031/06/15 | 6.000 | 20MAR03 | 23APR03 | 1.000000 | |
| WB1E | 572 | 23,311.35 | 23,462.42 | -151.07 | | .00 | -151.07 |
| | 22,485.700 | | | | | | |
| 36209DKT8 | GNMA POOL 468406 | 2031/07/15 | 6.500 | 19MAY03 | 19JUN03 | 1.000000 | |
| WB1Q | 715 | 20,599.60 | 19,633.53 | 966.07 | | .00 | 966.07 |
| | 19,636.200 | | | | | | |
| 36209DK86 | GNMA POOL 468419 | 2031/12/15 | 6.500 | 18MAR03 | 20MAR03 | 1.000000 | |
| WB2N | 606 | 74,095.44 | 73,963.40 | 132.04 | | .00 | 132.04 |
| | 70,420.380 | | | | | | |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|--------------|--------------|-------------------|-----------------|-----------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| 36209EV85 | GNMA POOL 469610 | 2028/10/15 | 6.000 | 20MAR03 | 23APR03 | 1.000000 | |
| WB1E | 570 | 49,902.95 | 50,226.36 | -323.41 | | .00 | -323.41 |
| | 48,135.480 | | | | | | |
| 36209GW68 | GNMA POOL 471447 | 2031/11/15 | 6.500 | 22MAY03 | 19JUN03 | 1.000000 | |
| WB1Q | 713 | 13,743.53 | 13,106.80 | 636.73 | | .00 | 636.73 |
| | 13,108.580 | | | | | | |
| 36209JM32 | GNMA POOL 472978 | 2029/06/15 | 6.500 | 19MAY03 | 21MAY03 | 1.000000 | |
| WB1Q | 763 | 377,369.98 | 338,847.37 | 38,522.61 | | .00 | 38,522.61 |
| | 359,667.590 | | | | | | |
| 36209JNA5 | GNMA POOL 472985 | 2029/06/15 | 7.000 | 15APR03 | 23APR03 | 1.000000 | |
| WB1F | 634 | 2,000,605.88 | 1,952,301.96 | 48,303.92 | | .00 | 48,303.92 |
| | 1,885,418.590 | | | | | | |
| 36209YGA0 | GNMA POOL 485393 | 2031/04/15 | 7.000 | 14JAN03 | 22JAN03 | 1.000000 | |
| WB1E | 183 | 781,000.16 | 780,799.14 | 201.02 | | .00 | 201.02 |
| | 735,167.090 | | | | | | |
| 36209YH43 | GNMA POOL 485451 | 2031/05/15 | 6.500 | 18MAR03 | 20MAR03 | 1.000000 | |
| WB2N | 618 | 35,251.65 | 35,188.84 | 62.81 | | .00 | 62.81 |
| | 33,503.210 | | | | | | |
| WB2N | CXL 618 | -35,251.65 | -35,188.84 | -62.81 | 18MAR03 | 20MAR03 | 1.000000 |
| | -33,503.210 | | | | | .00 | -62.81 |
| WB2N | 734 | 35,251.65 | 35,188.84 | 62.81 | 18MAR03 | 28MAR03 | 1.000000 |
| | 33,503.210 | | | | | .00 | 62.81 |
| 36209YH43 | TOTAL | | 35,251.65 | 35,188.84 | 62.81 L | .00 | 62.81 L |
| 36209YLW6 | GNMA POOL 485541 | 2031/06/15 | 7.000 | 14JAN03 | 22JAN03 | 1.000000 | |
| WB1E | 184 | 923,891.74 | 923,653.94 | 237.80 | | .00 | 237.80 |
| | 869,673.060 | | | | | | |



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|-------------------------|-----------------|------------------------------------|------------|-------------------------------------|---|---------------------|--------------------|--------------------------------------|
| 36209YR86 | GNMA POOL | 485682 | 2031/08/15 | 6.500 | 19MAY03 | 19JUN03 | 1.000000 | |
| ** WB1Q ** | 765 | 804,748.78 | | 804,988.51 | -239.73 | | .00 | -239.73 |
| | 767,112.338 | | | | | | | |
| 36209YR9 | GNMA POOL | 485689 | 2031/08/15 | 7.000 | 14JAN03 | 22JAN03 | 1.000000 | |
| ** WB1E ** | 185 | 117,307.48 | | 117,277.29 | 38.19 | | .00 | 38.19 |
| | 110,423.280 | | | | | | | |
| ** WB1E ** | CXL 185 | -117,307.48 | | -117,277.29 | 14JAN03 | 22JAN03 | 1.000000 | -30.19 |
| | -110,423.280 | | | | -38.19 | | .00 | -30.19 |
| 36209YR9 | TOTAL | | | .00 | .00 L | | .00 | .00 L |
| 36209YR86 | GNMA POOL | 485690 | 2031/08/15 | 7.000 | 14JAN03 | 22JAN03 | 1.000000 | |
| ** WB1E ** | 187 | 128,968.51 | | 128,935.31 | 33.20 | | .00 | 33.20 |
| | 121,399.988 | | | | | | | |
| 36209YZM1 | GNMA POOL | 485949 | 2031/04/15 | 7.000 | 18MAR03 | 20MAR03 | 1.000000 | |
| ** WB1H ** | 178 | 1,062,215.28 | | 1,061,668.34 | 546.94 | | .00 | 546.94 |
| | 1,008,899.708 | | | | | | | |
| 36209Y4R6 | GNMA POOL | 486832 | 2038/11/15 | 7.000 | 14JAN03 | 22JAN03 | 1.000000 | |
| ** WB1E ** | 179 | 596,903.86 | | 596,772.58 | 138.48 | | .00 | 138.48 |
| | 477,155.400 | | | | | | | |
| 36210ABT3 | GNMA POOL | 486158 | 2038/02/15 | 7.000 | 14JAN03 | 22JAN03 | 1.000000 | |
| ** WB1E ** | 277 | 187,134.44 | | 187,086.28 | 48.16 | | .00 | 48.16 |
| | 176,152.448 | | | | | | | |
| 36210AHL4 | GNMA POOL | 486335 | 2029/04/15 | 6.500 | 19MAY03 | 19JUN03 | 1.000000 | |
| ** WB1Q ** | 723 | 68,288.44 | | 54,158.84 | 6,137.68 | | .00 | 6,137.68 |
| | 57,468.878 | | | | | | | |



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| ASSET ID SH SELL/BTC | SECURITY LOT | DESCRIPTION LOCAL PRINCIPAL NET | MAT DATE | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|-----------------|------------------------------------|------------|-------------------------------------|---|---------------------|--------------------|--------------------------------------|
| 36210AZF7 | GNMA POOL | 486842 | 2029/01/15 | 6.000 | 28MAR03 | 23APR03 | 1.000000 | |
| ** WB1E ** | 573 | 843,888.35 | | 848,552.23 | -5,463.88 | | .00 | -5,463.88 |
| | 813,227.658 | | | | | | | |
| 36210A2E6 | GNMA POOL | 486873 | 2029/01/15 | 6.500 | 18MAR03 | 20MAR03 | 1.000000 | |
| ** WB2N ** | 648 | 1,052,187.25 | | 1,058,312.25 | 1,875.80 | | .00 | 1,875.80 |
| | 999,999.758 | | | | | | | |
| ** WB2N ** | 684 | 1,052,882.74 | | 1,058,051.78 | 2,031.84 | | .00 | 2,031.84 |
| | 999,908.448 | | | | | | | |
| 36210A2E6 | TOTAL | | | 2,188,363.95 | 3,906.84 L | | .00 | 3,906.84 L |
| 36210A4S3 | GNMA POOL | 486933 | 2029/02/15 | 6.000 | 20MAR03 | 23APR03 | 1.000000 | |
| ** WB1E ** | 571 | 136,356.46 | | 137,248.15 | -883.69 | | .00 | -883.69 |
| | 131,526.958 | | | | | | | |
| 36210FD45 | GNMA POOL | 490723 | 2028/10/15 | 6.000 | 14NOV02 | 29JAN03 | 1.000000 | |
| ** WB1E ** | 328 | 139,482.18 | | 139,439.93 | 42.17 | | .00 | 42.17 |
| | 134,928.278 | | | | | | | |
| 36210JUT3 | GNMA POOL | 493894 | 2029/04/15 | 6.000 | 18MAR03 | 20MAR03 | 1.000000 | |
| ** WB1H ** | 528 | 1,044,778.34 | | 1,048,833.43 | 3,944.91 | | .00 | 3,944.91 |
| | 999,908.028 | | | | | | | |
| ** WB1H ** | CXL 528 | -1,044,778.34 | | -1,048,833.43 | 18MAR03 | 20MAR03 | 1.000000 | -3,944.91 |
| | -999,908.028 | | | | -3,944.91 | | .00 | -3,944.91 |
| 36210JUT3 | TOTAL | | | .00 | .00 L | | .00 | .00 L |
| 36210MT24 | GNMA POOL | 494548 | 2029/03/15 | 6.500 | 19MAY03 | 21MAY03 | 1.000000 | |
| ** WB1Q ** | 766 | 251,097.89 | | 225,478.79 | 25,618.38 | | .00 | 25,618.38 |
| | 239,318.158 | | | | | | | |

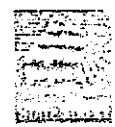


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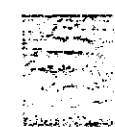
| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS | STL DT SELL RATE BASE CURR GN/LS | NET SECTY GN/LS NET BAS SECTY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|--|--|
| 36210QHS4 ** WB2N ** | GNMA POOL 498941 646 799,999.750 | 2031/04/15 | 6.500 840,249.72 | 18MAR03 1,500.00 | 20MAR03 .00 | 1,500.00 |
| 36210QZR6 ** WB1E ** | GNMA POOL 499452 CXL 845 -636,793.108 | 2029/04/15 | 6.000 -658,085.87 | 14NOV02 -199.00 | 19DEC02 .00 | -199.00 |
| 36210RGD6 ** WB1E ** | GNMA POOL 499796 186 240,843.520 | 2031/04/15 | 7.000 255,792.75 | 14JAN03 65.86 | 22JAN03 .00 | 65.86 |
| 36210SP51 ** WB1E ** | GNMA POOL 500944 575 477,984.670 | 2029/07/15 | 6.500 501,473.14 | 12MAR03 1,008.24 | 23APR03 .00 | 1,008.24 |
| 36210VQZ7 ** WB1Q ** | GNMA POOL 503672 057 17,670.730 | 2029/05/15 | 6.500 16,658.60 | 16SEP03 1,793.51 | 22OCT03 .00 | 1,793.51 |
| 36211ADA1 ** WB1E ** | GNMA POOL 506897 842 24,440.030 | 2029/05/15 | 6.000 25,318.34 | 26MAR03 27.69 | 21MAY03 .00 | 27.69 |
| 36211B2Q6 ** WB1E ** | GNMA POOL 508483 188 176,152.220 | 2031/05/15 | 7.000 187,086.04 | 14JAN03 48.17 | 22JAN03 .00 | 48.17 |
| | CXL 188 -176,152.220 | | -187,086.04 | 14JAN03 -48.17 | 22JAN03 .00 | -48.17 |
| 36211B2Q6 | TOTAL | | .00 | .00 L | .00 | .00 L |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS | STL DT SELL RATE BASE CURR GN/LS | NET SECTY GN/LS NET BAS SECTY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|--|--|
| 36211ESN9 ** WB1E ** | GNMA POOL 510925 837 27,160.580 | 2029/06/15 | 6.000 28,136.66 | 26MAR03 30.77 | 21MAY03 .00 | 30.77 |
| 36211JJY4 ** WB1Q ** | GNMA POOL 514279 764 56,016.860 | 2029/06/15 | 6.500 52,774.19 | 19MAY03 5,999.75 | 21MAY03 .00 | 5,999.75 |
| 36211XZJ2 ** WB1E ** | GNMA POOL 515677 189 326,586.170 | 2030/04/15 | 7.000 346,857.48 | 14JAN03 89.30 | 22JAN03 .00 | 89.30 |
| 36211UUN3 ** WB1E ** | GNMA POOL 523584 190 488,776.830 | 2032/03/15 | 7.000 519,115.36 | 14JAN03 133.65 | 22JAN03 .00 | 133.65 |
| 36212BQW6 ** WB1Q ** | GNMA POOL 528869 058 6,915.520 | 2031/09/15 | 6.500 6,909.95 | 16SEP03 311.36 | 22OCT03 .00 | 311.36 |
| 36212BRP0 ** WB1E ** | GNMA POOL 528894 646 247,953.530 | 2033/03/15 | 5.000 252,602.66 | 01AUG03 -16,194.47 | 20AUG03 .00 | -16,194.47 |
| 36212BRS4 ** WB1E ** | GNMA POOL 528897 642 133,474.920 | 2033/03/15 | 5.500 138,313.39 | 12MAY03 -83.43 | 19JUN03 .00 | -83.43 |
| 36212CYX3 ** WB1E ** | GNMA POOL 530024 191 35,544.998 | 2031/04/15 | 7.000 37,751.28 | 14JAN03 9.72 | 22JAN03 .00 | 9.72 |
| | ** WB1E ** 192 491,811.468 | | 522,472.83 | 14JAN03 134.48 | 22JAN03 .00 | 134.48 |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|------------|------------|-------------------|-----------------|---------------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | NET BAS SECTY GN/LS | NET BAS SECTY GN/LS |
| 36212CYX3 | TOTAL | | 560,089.63 | 144.20 L | | .00 | 144.20 L |
| 36212DSF7 | GNMA POOL 530718 | 2031/09/15 | 6.500 | 19MAY03 | 21MAY03 | 1.000000 | |
| WB1Q | 768 | 488,442.20 | 465,480.91 | 22,961.37 | | .00 | 22,961.37 |
| | 465,529.500 | | | | | | |
| 36212D2S7 | GNMA POOL 530985 | 2031/06/15 | 6.500 | 18MAR03 | 20MAR03 | 1.000000 | |
| WB2N | 585 | 74,292.60 | 74,160.21 | 132.39 | | .00 | 132.39 |
| | 70,607.760 | | | | | | |
| WB2N | 585 | -74,292.60 | -74,160.21 | -132.39 | 20MAR03 | 1.000000 | -132.39 |
| | -70,607.760 | | | | | .00 | |
| WB2N | 736 | 74,292.60 | 74,160.21 | 132.39 | 28MAR03 | 1.000000 | 132.39 |
| | 70,607.760 | | | | | .00 | |
| 36212D2S7 | TOTAL | | 74,292.60 | 132.39 L | | .00 | 132.39 L |
| 36212D6H6 | GNMA POOL 531076 | 2033/07/15 | 5.500 | 31JUL03 | 20AUG03 | 1.000000 | |
| WB1E | 217 | 47,860.17 | 48,256.82 | -396.65 | | .00 | -396.65 |
| | 47,897.590 | | | | | | |
| WB1E | 217 | -47,860.17 | -48,256.82 | 396.65 | 20AUG03 | 1.000000 | 396.65 |
| | -47,897.590 | | | | | .00 | |
| 36212D6H6 | TOTAL | | .00 | .00 L | | .00 | .00 L |
| 36212D6R5 | GNMA POOL 531080 | 2033/08/15 | 5.000 | 12AUG03 | 20AUG03 | 1.000000 | |
| WB1E | 469 | 248,627.77 | 267,253.86 | 1,373.91 | | .00 | 1,373.91 |
| | 276,947.000 | | | | | | |
| 36212G3V2 | GNMA POOL 533712 | 2031/04/15 | 7.000 | 14JAN03 | 22JAN03 | 1.000000 | |
| WB1E | 193 | 140,028.33 | 139,992.28 | 36.85 | | .00 | 36.85 |
| | 131,810.750 | | | | | | |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|--------------|--------------|-------------------|-----------------|---------------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | NET BAS SECTY GN/LS | NET BAS SECTY GN/LS |
| 36212HEX4 | GNMA POOL 533950 | 2032/04/15 | 6.000 | 26NOV03 | 18DEC03 | 1.000000 | |
| WB1E | 747 | 187,466.88 | 185,857.54 | 1,608.54 | | .00 | 1,608.54 |
| | 180,608.600 | | | | | | |
| 36212KSC8 | GNMA POOL 536115 | 2031/04/15 | 7.000 | 14JAN03 | 22JAN03 | 1.000000 | |
| WB1E | 195 | 55,522.83 | 55,507.73 | 14.38 | | .00 | 14.38 |
| | 52,263.710 | | | | | | |
| 36212K7M9 | GNMA POOL 536500 | 2031/02/15 | 6.500 | 16DEC02 | 22JAN03 | 1.000000 | |
| WB1E | 194 | 425,357.50 | 429,874.49 | -4,516.99 | | .00 | -4,516.99 |
| | 599,144.910 | | | | | | |
| 36212L7E5 | GNMA POOL 537393 | 2031/01/15 | 7.000 | 14JAN03 | 22JAN03 | 1.000000 | |
| WB1E | 197 | 561,568.93 | 561,424.39 | 144.54 | | .00 | 144.54 |
| | 528,613.200 | | | | | | |
| 36212M4N6 | GNMA POOL 538229 | 2031/08/15 | 6.500 | 18MAR03 | 20MAR03 | 1.000000 | |
| WB2N | 652 | 1,052,187.11 | 1,050,312.11 | 1,875.00 | | .00 | 1,875.00 |
| | 999,999.600 | | | | | | |
| WB2N | 653 | 1,052,187.11 | 1,050,312.11 | 1,875.00 | 20MAR03 | 1.000000 | 1,875.00 |
| | 999,999.600 | | | | | .00 | |
| 36212M4N6 | TOTAL | | 2,104,374.22 | 3,750.00 L | | .00 | 3,750.00 L |
| 36212NS57 | GNMA POOL 538840 | 2031/04/15 | 7.000 | 14JAN03 | 22JAN03 | 1.000000 | |
| WB1E | 198 | 37,685.49 | 37,675.79 | 9.70 | | .00 | 9.70 |
| | 35,473.910 | | | | | | |
| 36212N3E5 | GNMA POOL 539097 | 2031/02/15 | 7.000 | 14JAN03 | 22JAN03 | 1.000000 | |
| WB1E | 194 | 250,773.94 | 250,709.40 | 64.54 | | .00 | 64.54 |
| | 236,057.250 | | | | | | |

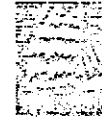


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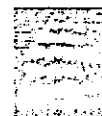
| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE 6.500 7.000 | TRD DT GN/LN GN/LN | STL DT BASE CURR | SELL RATE GN/LN | NET SECTY NET BAS | GN/LN GN/LN |
|-------------------------|--|-------------------------------------|----------------------------|--------------------------|---------------------|--------------------|----------------------|-------------------------------|
| 36212NSZB ** WB2N ** | GNMA POOL 539116 603 180,574.520 | 2031/07/15 | 6.500 | 18MAR03 | 20MAR03 | 1.000000 | | 338.58 .00 338.58 |
| 36212PP22 ** WB2N ** | GNMA POOL 539641 625 71,834.410 | 2031/05/15 | 6.500 | 18MAR03 | 20MAR03 | 1.000000 | | 134.69 .00 134.69 |
| 36212OHR6 ** WB10 ** | GNMA POOL 540355 767 116,134.340 | 2031/05/15 | 6.500 | 19MAY03 | 19JUN03 | 1.000000 | | -36.30 .00 -36.30 |
| 36212OTQ3 ** WB1E ** | GNMA POOL 540659 199 40,079.760 | 2031/01/15 | 7.000 | 14JAN03 | 22JAN03 | 1.000000 | | 10.96 .00 10.96 |
| 36212RKC1 ** WB10 ** | GNMA POOL 541291 839 6,736.020 | 2031/03/15 | 7.000 | 24SEP03 | 22OCT03 | 1.000000 | | -6.31 .00 -6.31 |
| 36212RLR7 ** WB1E ** | GNMA POOL 541336 200 343,314.890 | 2031/04/15 | 7.000 | 14JAN03 | 22JAN03 | 1.000000 | | 93.88 .00 93.88 |
| 36212RTF5 ** WB2N ** | GNMA POOL 541550 627 270,911.750 | 2031/08/15 | 6.500 | 18MAR03 | 20MAR03 | 1.000000 | | 507.96 .00 507.96 |
| 36212TDV3 ** WB1F ** | GNMA POOL 542916 638 430,187.300 | 2031/05/15 | 7.000 | 15APR03 | 23APR03 | 1.000000 | | 11,021.29 .00 11,021.29 |
| 36212TC99 ** WB1E ** | GNMA POOL 543024 228 327,380.280 | 2032/02/15 | 7.000 | 14JAN03 | 22JAN03 | 1.000000 | | 89.51 .00 89.51 |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE 7.000 7.000 | TRD DT GN/LN GN/LN | STL DT BASE CURR | SELL RATE GN/LN | NET SECTY NET BAS | GN/LN GN/LN |
|-------------------------|--|-------------------------------------|----------------------------|--------------------------|---------------------|--------------------|----------------------|---------------------------|
| 36212UDJ7 ** WB1E ** | GNMA POOL 543805 202 727,559.950 | 2031/02/15 | 7.000 | 14JAN03 | 22JAN03 | 1.000000 | | 198.95 .00 198.95 |
| ** WB1E ** | CXL 202 -727,559.950 | | | 14JAN03 | 22JAN03 | 1.000000 | | -198.95 .00 -198.95 |
| 36212UDJ7 | TOTAL | | .00 | .00 L | | .00 | | .00 L |
| 36212UG94 ** WB1H ** | GNMA POOL 543924 182 1,000,100.000 | 2031/02/15 | 7.000 | 18MAR03 | 20MAR03 | 1.000000 | | 546.93 .00 546.93 |
| 36212UZY8 ** WB1E ** | GNMA POOL 544459 203 16,235.700 | 2031/04/15 | 7.000 | 14JAN03 | 22JAN03 | 1.000000 | | 4.44 .00 4.44 |
| 36212WLL9 ** WB1E ** | GNMA POOL 545831 204 912,262.380 | 2031/07/15 | 7.000 | 14JAN03 | 22JAN03 | 1.000000 | | 249.45 .00 249.45 |
| 36212WNE3 ** WB1E ** | GNMA POOL 545889 205 566,882.630 | 2031/08/15 | 7.000 | 14JAN03 | 22JAN03 | 1.000000 | | 155.01 .00 155.01 |
| 36212WXX1 ** WB1E ** | GNMA POOL 545906 206 136,060.450 | 2031/09/15 | 7.000 | 14JAN03 | 22JAN03 | 1.000000 | | 37.21 .00 37.21 |
| 36212XSP1 ** WB2N ** | GNMA POOL 546926 593 40,860.260 | 2031/06/15 | 6.500 | 18MAR03 | 20MAR03 | 1.000000 | | 76.61 .00 76.61 |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------------|--------------|--------------|-------------------|-----------------|---------------------|-----------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET SECTY GN/LS |
| | SHARES/PAR BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | | NET BAS SECTY GN/LS | |
| 36212XTZ8 | GNMA POOL 546968 | 2031/10/15 | 6.500 | 18MAR03 | 27MAR03 | 1.000000 | |
| ** WB2N ** | 624 | 76,275.47 | 76,139.54 | 135.93 | | .00 | 135.93 |
| | 72,492.280 | | | | | | |
| 36212XUC7 | GNMA POOL 546979 | 2031/11/15 | 6.500 | 16SEP03 | 22OCT03 | 1.000000 | |
| ** WB1Q ** | 048 | 15,081.04 | 14,963.71 | 117.35 | | .00 | 117.35 |
| | 14,442.438 | | | | | | |
| 36212YNG4 | GNMA POOL 547691 | 2031/02/15 | 7.000 | 14JAN03 | 22JAN03 | 1.000000 | |
| ** WB1E ** | 287 | 141,062.93 | 141,026.42 | 36.31 | | .00 | 36.31 |
| | 132,784.648 | | | | | | |
| 36212YPE7 | GNMA POOL 547721 | 2031/02/15 | 7.000 | 15APR03 | 23APR03 | 1.000000 | |
| ** WB1F ** | 635 | 413,028.55 | 403,056.81 | 9,972.54 | | .00 | 9,972.54 |
| | 389,247.938 | | | | | | |
| 36212YP56 | GNMA POOL 547744 | 2031/02/15 | 7.000 | 15APR03 | 23APR03 | 1.000000 | |
| ** WB1F ** | 636 | 2,444,069.83 | 2,385,057.89 | 59,811.14 | | .00 | 59,811.14 |
| | 2,303,348.810 | | | | | | |
| 36213ABU7 | GNMA POOL 548251 | 2031/08/15 | 6.500 | 18MAR03 | 26MAR03 | 1.000000 | |
| ** WB2N ** | 624 | 744,904.27 | 743,576.85 | 1,327.42 | | .00 | 1,327.42 |
| | 707,957.758 | | | | | | |
| 36213A088 | GNMA POOL 548679 | 2031/11/15 | 6.000 | 20MAR03 | 23APR03 | 1.000000 | |
| ** WB1E ** | 578 | 59,838.28 | 60,226.88 | -387.88 | | .00 | -387.88 |
| | 57,718.918 | | | | | | |
| 36213ARX4 | GNMA POOL 548782 | 2032/11/15 | 6.500 | 18MAR03 | 20MAR03 | 1.000000 | |
| ** WB2N ** | 649 | 1,052,187.22 | 1,050,312.22 | 1,875.88 | | .00 | 1,875.88 |
| | 999,999.758 | | | | | | |
| ** WB2N ** | 657 | 1,052,187.22 | 1,050,312.22 | 1,875.88 | 20MAR03 | 1.000000 | 1,875.88 |
| | 999,999.758 | | | | | .00 | |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------------|--------------|------------|-------------------|-----------------|---------------------|-----------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET SECTY GN/LS |
| | SHARES/PAR BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | | NET BAS SECTY GN/LS | |
| 36213ARX4 | TOTAL | | | | | | |
| | 2,104,374.44 | 2,100,624.44 | | 3,750.00 L | | .00 | 3,750.00 L |
| 36213AUT9 | GNMA POOL 548794 | 2033/04/15 | 5.500 | 12MAY03 | 19JUN03 | 1.000000 | |
| ** WB1E ** | 641 | 79,154.83 | 79,201.88 | -47.77 | | .00 | -47.77 |
| | 76,431.178 | | | | | | |
| 36213BNL2 | GNMA POOL 549751 | 2031/03/15 | 7.000 | 14JAN03 | 22JAN03 | 1.000000 | |
| ** WB1E ** | 208 | 525,846.75 | 525,711.40 | 135.35 | | .00 | 135.35 |
| | 494,987.388 | | | | | | |
| 36213CPM6 | GNMA POOL 550428 | 2031/04/15 | 6.500 | 18MAR03 | 20MAR03 | 1.000000 | |
| ** WB1H ** | 177 | 210,515.83 | 210,861.91 | 453.12 | | .00 | 453.12 |
| | 199,999.448 | | | | | | |
| 36213DGB8 | GNMA POOL 551094 | 2031/11/15 | 6.500 | 18MAR03 | 20MAR03 | 1.000000 | |
| ** WB2N ** | 684 | 839,428.44 | 837,924.59 | 1,495.85 | | .00 | 1,495.85 |
| | 797,786.088 | | | | | | |
| 36213DNZ8 | GNMA POOL 551276 | 2031/03/15 | 7.000 | 14JAN03 | 22JAN03 | 1.000000 | |
| ** WB1E ** | 209 | 518,368.77 | 518,227.35 | 133.42 | | .00 | 133.42 |
| | 487,940.728 | | | | | | |
| 36213DXZ9 | GNMA POOL 551597 | 2031/08/15 | 7.000 | 14JAN03 | 31JAN03 | 1.000000 | |
| ** WB1E ** | 218 | 619,358.62 | 619,191.21 | 159.41 | | .00 | 159.41 |
| | 583,883.978 | | | | | | |
| 36213EA97 | GNMA POOL 551832 | 2031/10/15 | 6.500 | 18MAR03 | 20MAR03 | 1.000000 | |
| ** WB2N ** | 586 | 75,548.72 | 75,414.89 | 134.63 | | .00 | 134.63 |
| | 71,881.588 | | | | | | |
| 36213ECB8 | GNMA POOL 551846 | 2031/11/15 | 6.500 | 18MAR03 | 20MAR03 | 1.000000 | |
| ** WB2N ** | 596 | 69,514.83 | 69,398.96 | 123.87 | | .00 | 123.87 |
| | 66,066.978 | | | | | | |
| ** WB2N ** | CXL 596 | -69,514.83 | -69,398.96 | -123.87 | 20MAR03 | 000000 | -123.87 |
| | -66,066.978 | | | | | .00 | |
| ** WB2N ** | 731 | 69,514.83 | 69,398.96 | 123.87 | 20MAR03 | 000000 | |
| | | | | | | .00 | |



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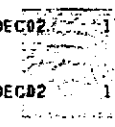
| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|---------------|---------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| 66,066.970 | | | | | | | |
| 36213ECB0 | TOTAL | | | | | | |
| | 69,514.83 | 69,390.96 | | 123.87 L | | .00 | 123.87 L |
| 36213ED7B | GNMA POOL 551926 | 2031/12/15 | 6.500 | 12MAR03 | 23APR03 | 1.000000 | |
| WB1E | 577 | 273,498.16 | 273,148.98 | 549.18 | | .00 | 549.18 |
| | 260,354.970 | | | | | | |
| 36213EPC5 | GNMA POOL 552223 | 2031/11/15 | 6.500 | 18MAR03 | 20MAR03 | 1.000000 | |
| WB2N | 612 | 362,357.30 | 361,711.58 | 645.72 | | .00 | 645.72 |
| | 344,384.720 | | | | | | |
| 36213EPX8 | GNMA POOL 552238 | 2031/12/15 | 6.000 | 26MAR03 | 21MAY03 | 1.000000 | |
| WB1E | 848 | 26,104.67 | 26,076.15 | 28.52 | | .00 | 28.52 |
| | 25,171.550 | | | | | | |
| 36213EP47 | GNMA POOL 552245 | 2031/12/15 | 6.500 | 22MAY03 | 19JUN03 | 1.000000 | |
| WB1Q | 712 | 20,048.36 | 19,106.72 | 941.64 | | .00 | 941.64 |
| | 19,122.130 | | | | | | |
| 36213ER57 | GNMA POOL 552308 | 2032/01/15 | 5.500 | 31JUL03 | 20AUG03 | 1.000000 | |
| WB1E | 218 | 22,001.24 | 22,183.58 | -182.34 | | .00 | -182.34 |
| | 22,018.440 | | | | | | |
| 36213EUA2 | GNMA POOL 552377 | 2032/02/15 | 5.500 | 27JUN03 | 20AUG03 | 1.000000 | |
| WB1E | 219 | 72,335.95 | 70,268.18 | 2,075.77 | | .00 | 2,075.77 |
| | 69,737.150 | | | | | | |
| 36213EW77 | GNMA POOL 552478 | 2032/03/15 | 6.500 | 18MAR03 | 20MAR03 | 1.000000 | |
| WB2N | 508 | 1,052,082.84 | 1,050,051.80 | 2,031.04 | | .00 | 2,031.04 |
| | 999,900.560 | | | | | | |
| WB2N | 508 | -1,052,082.84 | -1,050,051.80 | -2,031.04 | | .00 | -2,031.04 |
| | CXL 508 | | | | | | |
| | -999,900.560 | | | | | | |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|-------------|-------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| 36213EW77 | TOTAL | | | | | | |
| | .00 | .00 | | .00 L | | .00 | .00 L |
| 36213EXJ8 | GNMA POOL 552481 | 2032/03/15 | 6.500 | 19MAY03 | 19JUN03 | 1.000000 | |
| WB1Q | 718 | 24,504.05 | 23,354.87 | 1,149.18 | | .00 | 1,149.18 |
| | 23,358.040 | | | | | | |
| 36213EYAB | GNMA POOL 552505 | 2032/04/15 | 7.000 | 09SEP03 | 22SEP03 | 1.000000 | |
| WB1Q | 053 | 427,562.52 | 427,117.55 | 444.97 | | .00 | 444.97 |
| | 403,717.930 | | | | | | |
| 36213EY86 | GNMA POOL 552506 | 2032/04/15 | 7.000 | 24SEP03 | 22OCT03 | 1.000000 | |
| WB1Q | 099 | 731,120.21 | 729,504.83 | 1,615.38 | | .00 | 1,615.38 |
| | 689,228.060 | | | | | | |
| 36213FF73 | GNMA POOL 552890 | 2032/11/15 | 6.000 | 20MAR03 | 23APR03 | 1.000000 | |
| WB1E | 574 | 56,045.95 | 56,409.17 | -363.22 | | .00 | -363.22 |
| | 54,060.900 | | | | | | |
| 36213FH89 | GNMA POOL 552955 | 2032/12/15 | 6.000 | 14NOV02 | 19DEC02 | 1.000000 | |
| WB1E | 088 | 658,284.76 | 658,085.77 | 198.99 | | .00 | 198.99 |
| | 636,793.000 | | | | | | |
| WB1E | 410 | 658,284.76 | 658,085.77 | 198.99 | | .00 | 198.99 |
| | 636,793.000 | | | | | | |
| WB1E | 410 | -658,284.76 | -658,085.77 | -198.99 | | .00 | -198.99 |
| | CXL 410 | | | | | | |
| | -636,793.000 | | | | | | |
| WB1E | 541 | 658,284.76 | 656,195.47 | 2,089.29 | | .00 | 2,089.29 |
| | 634,963.860 | | | | | | |
| WB1E | 541 | -658,284.76 | -656,195.47 | -2,089.29 | | .00 | -2,089.29 |
| | CXL 541 | | | | | | |
| | -634,963.860 | | | | | | |
| WB1E | 542 | 658,284.76 | 655,916.44 | 2,368.32 | | .00 | 2,368.32 |
| | 634,693.860 | | | | | | |
| WB1E | 542 | 658,284.76 | 655,916.44 | 2,368.32 | | .00 | 2,368.32 |
| | | | | | | | |



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| ASSET ID SH SELL/BTC | SECURITY LOT | DESCRIPTION LOCAL PRINCIPAL NET | MAT DATE LOCAL COST | MAT RATE BASE COST | TRD DT LOCAL SECY GN/LS | STL DT BASE CURR | SELL RATE GN/LS | NET SECY NET BAS | GN/LS GN/LS |
|-------------------------|------------------|------------------------------------|------------------------|-----------------------|----------------------------|---------------------|--------------------|---------------------|----------------|
| | CXL 542 | -658,284.74 | | -655,916.44 | | | .89 | | -2,368.32 |
| | -634,693.860 | | | | | | | | |
| ** WBIE ** | 543 | 2,099.14 | | 2,169.33 | 31JAN03 | 31JAN03 | 1.000000 | | -70.19 |
| | 2,099.140 | | | | -70.19 | | .00 | | |
| ** WBIE ** | CXL 543 | -2,099.14 | | -2,169.33 | 31JAN03 | 31JAN03 | 1.000000 | | 70.19 |
| | -2,099.140 | | | | 70.19 | | .00 | | |
| ** WBIE ** | 576 | 44,478.34 | | 44,766.60 | 20MAR03 | 23APR03 | 1.000000 | | -288.26 |
| | 42,903.000 | | | | -288.26 | | .00 | | |
| 36213FHB9 | TOTAL | 702,763.10 | | 702,852.37 | | | .00 | | -89.27 L |
| 36213FK69 | GNMA POOL 553017 | | 2033/01/15 | 6.000 | 26MAR03 | 21MAY03 | 1.000000 | | |
| ** WBIE ** | 839 | 24,162.65 | | 24,136.26 | | | .00 | | 26.39 |
| | 23,298.950 | | | | 26.39 | | .00 | | |
| 36213FK77 | GNMA POOL 553018 | | 2033/01/15 | 6.000 | 18MAR03 | 20MAR03 | 1.000000 | | |
| ** WB1H ** | 630 | 1,044,883.12 | | 1,040,937.81 | | | .00 | | 3,945.31 |
| | 1,000,000.300 | | | | 3,945.31 | | .00 | | |
| ** WB1H ** | CXL 630 | -1,044,883.12 | | -1,040,937.81 | 18MAR03 | 20MAR03 | 1.000000 | | -3,945.31 |
| | -1,000,000.300 | | | | -3,945.31 | | .00 | | |
| ** WBIE ** | 500 | 816,116.05 | | 821,405.12 | 20MAR03 | 23APR03 | 1.000000 | | -5,289.07 |
| | 787,210.660 | | | | -5,289.07 | | .00 | | |
| 36213FK77 | TOTAL | 816,116.05 | | 821,405.12 | | | .00 | | -5,289.07 L |
| 36213FLJ8 | GNMA POOL 553029 | | 2033/01/15 | 6.000 | 20MAR03 | 23APR03 | 1.000000 | | |
| ** WBIE ** | 501 | 87,839.74 | | 88,409.01 | | | .00 | | -569.27 |
| | 84,728.610 | | | | -569.27 | | .00 | | |



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| ASSET ID SH SELL/BTC | SECURITY LOT | DESCRIPTION LOCAL PRINCIPAL NET | MAT DATE LOCAL COST | MAT RATE BASE COST | TRD DT LOCAL SECY GN/LS | STL DT BASE CURR | SELL RATE GN/LS | NET SECY NET BAS | GN/LS GN/LS |
|-------------------------|------------------|------------------------------------|------------------------|-----------------------|----------------------------|---------------------|--------------------|---------------------|----------------|
| 36213FHE8 | GNMA POOL 553057 | | 2033/02/15 | 5.500 | 27JUN03 | 20AUG03 | 1.000000 | | |
| ** WBIE ** | 220 | 890,752.19 | | 865,198.95 | | | .00 | | 25,561.24 |
| | 858,758.320 | | | | 25,561.24 | | .00 | | |
| 36213FN67 | GNMA POOL 553081 | | 2033/02/15 | 6.000 | 18SEP03 | 24OCT03 | 1.000000 | | |
| ** WB1Q ** | 184 | 1,033,228.24 | | 1,033,540.77 | | | .00 | | -312.53 |
| | 1,000,099.930 | | | | -312.53 | | .00 | | |
| 36213FPU1 | GNMA POOL 553135 | | 2033/03/15 | 6.000 | 26MAR03 | 21MAY03 | 1.000000 | | |
| ** WBIE ** | 717 | 633,830.38 | | 633,149.60 | | | .00 | | -119.22 |
| | 610,402.570 | | | | -119.22 | | .00 | | |
| ** WBIE ** | 718 | 949,917.52 | | 950,096.42 | 26MAR03 | 21MAY03 | 1.000000 | | -178.90 |
| | 915,962.500 | | | | -178.90 | | .00 | | |
| ** WBIE ** | 720 | 1,037,069.63 | | 1,037,264.94 | 26MAR03 | 21MAY03 | 1.000000 | | -195.31 |
| | 999,999.340 | | | | -195.31 | | .00 | | |
| ** WBIE ** | 721 | 1,037,069.63 | | 1,037,264.94 | 26MAR03 | 21MAY03 | 1.000000 | | -195.31 |
| | 999,999.340 | | | | -195.31 | | .00 | | |
| ** WBIE ** | 723 | 1,037,069.63 | | 1,037,264.94 | 26MAR03 | 21MAY03 | 1.000000 | | -195.31 |
| | 999,999.340 | | | | -195.31 | | .00 | | |
| ** WBIE ** | 724 | 1,037,069.63 | | 1,037,264.94 | 26MAR03 | 21MAY03 | 1.000000 | | -195.31 |
| | 999,999.340 | | | | -195.31 | | .00 | | |
| ** WBIE ** | 725 | 1,037,069.63 | | 1,037,264.94 | 26MAR03 | 21MAY03 | 1.000000 | | -195.31 |
| | 999,999.340 | | | | -195.31 | | .00 | | |
| 36213FPU1 | TOTAL | 6,768,296.05 | | 6,769,570.72 | | | .00 | | -1,274.67 L |

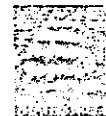


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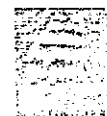
| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|---------------|--------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | | | |
| 36213FQ00 | GNMA POOL 553167 | 2033/04/15 | 6.000 | 02JUL03 | 22JUL03 | 1.000000 | |
| ** WB1E ** | 181 4,842,351.16 | 4,825,930.69 | | 16,420.47 | | .00 | 16,420.47 |
| | 4,602,175.140 | | | | | | |
| ** WB1E ** | CXL 181 -4,842,351.16 | -4,825,930.69 | | -16,420.47 | 22JUL03 | 1.000000 | -16,420.47 |
| | -4,602,175.140 | | | | | .00 | |
| ** WB1E ** | 389 4,717,158.98 | 4,701,163.04 | | 15,995.94 | 22JUL03 | 1.000000 | 15,995.94 |
| | 4,483,192.380 | | | | | .00 | |
| ** WB1E ** | 091 118,982.76 | 124,997.97 | | -6,015.21 | 15JUL03 | 1.000000 | -6,015.21 |
| | 118,982.760 | | | | | .00 | |
| ** WB1E ** | 699 11,982.76 | 124,997.97 | | -113,015.21 | 15JUL03 | 1.000000 | -113,015.21 |
| | 118,982.760 | | | | | .00 | |
| ** WB1E ** | CXL 699 -11,982.76 | -124,997.97 | | 113,015.21 | 15JUL03 | 1.000000 | 113,015.21 |
| | -118,982.760 | | | | | .00 | |
| 36213FQ00 | TOTAL | | 4,826,161.01 | 9,980.73 L | | .00 | 9,980.73 L |
| | 4,836,141.74 | | | | | | |
| 36213FRT2 | GNMA POOL 553198 | 2033/04/15 | 5.500 | 12MAY03 | 19JUN03 | 1.000000 | |
| ** WB1E ** | 644 47,753.36 | 47,782.18 | | -28.82 | | .00 | -28.82 |
| | 46,110.670 | | | | | | |
| 36213FS61 | GNMA POOL 553241 | 2033/05/15 | 5.500 | 03APR03 | 21MAY03 | 1.000000 | |
| ** WB1E ** | 726 545,751.00 | 544,246.18 | | 1,504.82 | | .00 | 1,504.82 |
| | 535,050.000 | | | | | | |
| ** WB1E ** | 727 406,039.56 | 404,919.96 | | 1,119.60 | 21MAY03 | 1.000000 | 1,119.60 |
| | 398,078.000 | | | | | .00 | |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|--------------|------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | | | |
| 36213FS61 | TOTAL | | 949,166.14 | 2,624.42 L | | .00 | 2,624.42 L |
| | 951,790.56 | | | | | | |
| 36213FTG8 | GNMA POOL 553251 | 2033/05/15 | 5.500 | 31JUL03 | 20AUG03 | 1.000000 | |
| ** WB1E ** | 222 999,317.77 | 1,020,022.95 | | -20,705.18 | | .00 | -20,705.18 |
| | 1,000,099.100 | | | | | | |
| 36213FUM3 | GNMA POOL 553288 | 2033/06/15 | 5.500 | 27JUN03 | 20AUG03 | 1.000000 | |
| ** WB1E ** | 221 896,058.50 | 870,344.98 | | 25,713.52 | | .00 | 25,713.52 |
| | 863,865.990 | | | | | | |
| 36213FWM1 | GNMA POOL 553352 | 2033/07/15 | 5.000 | 15AUG03 | 26SEP03 | 1.000000 | |
| ** WB1E ** | 479 440,224.23 | 441,938.28 | | -1,714.05 | | .00 | -1,714.05 |
| | 457,079.020 | | | | | | |
| 36213FXB4 | GNMA POOL 553374 | 2033/07/15 | 5.500 | 31JUL03 | 20AUG03 | 1.000000 | |
| ** WB1E ** | 223 999,318.14 | 1,020,023.33 | | -20,705.19 | | .00 | -20,705.19 |
| | 1,000,099.470 | | | | | | |
| 36213HJXB | GNMA POOL 554778 | 2031/04/15 | 7.000 | 15APR03 | 23APR03 | 1.000000 | |
| ** WB1E ** | 637 198,879.86 | 194,077.98 | | 4,801.88 | | .00 | 4,801.88 |
| | 187,429.110 | | | | | | |
| 36213HMK2 | GNMA POOL 554862 | 2031/06/15 | 7.000 | 24SEP03 | 22OCT03 | 1.000000 | |
| ** WB1E ** | 062 212,107.86 | 211,572.08 | | 535.78 | | .00 | 535.78 |
| | 199,954.380 | | | | | | |
| 36213HNI8 | GNMA POOL 554892 | 2031/06/15 | 7.000 | 14JAN03 | 22JAN03 | 1.000000 | |
| ** WB1E ** | 211 144,881.72 | 144,844.43 | | 37.29 | | .00 | 37.29 |
| | 136,379.320 | | | | | | |
| ** WB1E ** | 212 383,917.86 | 383,819.04 | | 98.82 | 22JAN03 | 1.000000 | 98.82 |
| | 361,387.600 | | | | | .00 | |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/L BASE SECY GN/L | STL DT BASE CURR GN/L | SELL RATE GN/L | NET SECY GN/L NET BAS SECY GN/L |
|-------------------------|--|-------------------------------------|-------------------------------------|---|--------------------------|-------------------|------------------------------------|
| 36213HNB | TOTAL | | 528,663.47 | 136.11 L | | .00 | 136.11 L |
| 36213HR35 | GNMA POOL 555066 | 2032/12/15 | 5.500 | 27JUN03 | 20AUG03 | 1.000000 | |
| ** WB1E ** | 225 29,074.70 | | 28,240.37 | 834.35 | | .00 | 834.35 |
| | 28,030.140 | | | | | | |
| 36213HWT2 | GNMA POOL 555150 | 2031/11/15 | 6.500 | 18MAR03 | 20MAR03 | 1.000000 | |
| ** WB2N ** | 584 902,241.02 | | 900,633.23 | 1,607.79 | | .00 | 1,607.79 |
| | 857,490.750 | | | | | | |
| ** WB2N ** | 633 82,157.10 | | 82,010.70 | 18MAR03 | 21MAR03 | 1.000000 | 146.40 |
| | 78,002.190 | | | 146.40 | | .00 | |
| 36213HWT2 | TOTAL | | 982,643.93 | 1,754.19 L | | .00 | 1,754.19 L |
| 36213HXE4 | GNMA POOL 555177 | 2031/12/15 | 6.500 | 18MAR03 | 01APR03 | 1.000000 | |
| ** WB2N ** | 589 916,030.67 | | 914,406.29 | 1,632.30 | | .00 | 1,632.30 |
| | 870,604.000 | | | | | | |
| 36213HY94 | GNMA POOL 555236 | 2032/02/15 | 7.000 | 14JAN03 | 22JAN03 | 1.000000 | |
| ** WB1E ** | 213 171,522.70 | | 171,478.55 | 44.15 | | .00 | 44.15 |
| | 161,456.870 | | | | | | |
| 36213H6A2 | GNMA POOL 555345 | 2031/06/15 | 6.500 | 14SEP03 | 22OCT03 | 1.000000 | |
| ** WB1Q ** | 846 12,190.94 | | 11,673.12 | 517.02 | | .00 | 517.02 |
| | 11,674.700 | | | | | | |
| 36213JQZ1 | GNMA POOL 555872 | 2031/09/15 | 6.500 | 18MAR03 | 20MAR03 | 1.000000 | |
| ** WB2N ** | 580 60,302.30 | | 60,260.45 | 121.05 | | .00 | 121.05 |
| | 64,990.610 | | | | | | |
| 36213J2J3 | GNMA POOL 556177 | 2031/04/15 | 6.500 | 18MAR03 | 20MAR03 | 1.000000 | |
| ** WB2N ** | 605 73,441.06 | | 73,310.19 | 130.07 | | .00 | 130.07 |
| | 69,798.460 | | | | | | |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/L BASE SECY GN/L | STL DT BASE CURR GN/L | SELL RATE GN/L | NET SECY GN/L NET BAS SECY GN/L |
|-------------------------|--|-------------------------------------|-------------------------------------|---|--------------------------|-------------------|------------------------------------|
| 36213LLK4 | GNMA POOL 557530 | 2031/07/15 | 6.000 | 18MAR03 | 04JUN03 | 1.000000 | |
| ** WB1H ** | 183 1,044,802.39 | | 1,040,937.09 | 3,945.30 | | .00 | 3,945.30 |
| | 999,999.600 | | | | | | |
| 36213LPM6 | GNMA POOL 557620 | 2031/08/15 | 6.500 | 19FEB03 | 19FEB03 | 1.000000 | |
| ** WB1Q ** | 394 803,145.20 | | 812,336.34 | -9,191.14 | | .00 | -9,191.14 |
| | 803,145.200 | | | | | | |
| ** WB1Q ** | 168 214,741.43 | | 217,194.90 | 18MAR03 | 18MAR03 | 1.000000 | -2,453.55 |
| | 214,741.430 | | | -2,453.55 | | .00 | |
| ** WB1Q ** | 716 1,003,958.49 | | 966,101.07 | 37,777.42 | 19JUN03 | 1.000000 | 37,777.42 |
| | 957,005.410 | | | | | .00 | |
| ** WB1Q ** | 721 941,374.20 | | 905,951.03 | 35,422.45 | 19JUN03 | 1.000000 | 35,422.45 |
| | 897,348.140 | | | | | .00 | |
| ** WB1Q ** | 722 997,372.27 | | 959,842.70 | 37,529.57 | 19JUN03 | 1.000000 | 37,529.57 |
| | 950,727.220 | | | | | .00 | |
| ** WB1Q ** | 714 1,000,417.93 | | 971,051.24 | 37,366.69 | 19JUN03 | 1.000000 | 37,366.69 |
| | 941,029.320 | | | | | .00 | |
| ** WB1Q ** | 717 720,162.40 | | 693,477.04 | 26,685.44 | 19JUN03 | 1.000000 | 26,685.44 |
| | 606,891.190 | | | | | .00 | |
| ** WB1Q ** | 816 646,266.81 | | 653,611.43 | -7,344.62 | 17JUN03 | 1.000000 | -7,344.62 |
| | 646,266.810 | | | | | .00 | |
| ** WB1Q ** | 663 548,753.14 | | 554,979.17 | -6,226.03 | 15JUL03 | 1.000000 | -6,226.03 |
| | 548,753.140 | | | | | .00 | |
| ** WB1Q ** | 050 417,687.30 | | 403,860.92 | 13,818.46 | 16SEP03 | 1.000000 | 13,818.46 |
| | 399,999.000 | | | | | .00 | |
| ** WB1Q ** | 051 1,024,006.30 | | 990,902.35 | 33,903.95 | 22OCT03 | 1.000000 | 33,903.95 |
| | 981,409.590 | | | | | .00 | |

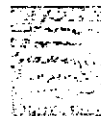


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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|---------------|-------------------------|--------------|--------------|----------------------|-----------------|---------------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | | NET BAS SECTY GN/LS | |
| ** WB1Q ** | 053 1,006,446.09 | 973,149.55 | 973,149.55 | 16SEP03 33,296.54 | 22OCT03 | 1.000000 .00 | 33,296.54 |
| 963,826.870 | | | | | | | |
| ** WB1Q ** | 024 15,679.35 | 15,855.93 | 15,855.93 | 15NOV03 -176.58 | 15NOV03 | 1.000000 .00 | -176.58 |
| 15,679.350 | | | | | | | |
| ** WB1Q ** | 711 13,520.65 | 13,672.65 | 13,672.65 | 15DEC03 -152.00 | 15DEC03 | 1.000000 .00 | -152.00 |
| 13,520.650 | | | | | | | |
| 36213LPM6 | TOTAL | 9,362,331.80 | 9,132,075.20 | 230,256.60 L | | .00 | 230,256.60 L |
| 36213LRP7 | GNMA POOL 557694 | 2031/08/15 | 7.000 | 18MAR03 | 20MAR03 | 1.000000 | |
| ** WB1H ** | 180 1,062,215.28 | 1,061,668.34 | 1,061,668.34 | 546.94 | | .00 | 546.94 |
| 1,000,099.700 | | | | | | | |
| 36213LR93 | GNMA POOL 557712 | 2031/08/15 | 7.000 | 09SEP03 | 22SEP03 | 1.000000 | |
| ** WB1Q ** | 051 76,256.73 | 76,178.63 | 76,178.63 | 78.10 | | .00 | 78.10 |
| 72,003.990 | | | | | | | |
| 36213MY79 | GNMA POOL 558822 | 2031/06/15 | 7.000 | 15APR03 | 23APR03 | 1.000000 | |
| ** WB1F ** | 639 1,984,769.34 | 1,936,847.87 | 1,936,847.87 | 47,921.49 | | .00 | 47,921.49 |
| 1,870,493.880 | | | | | | | |
| 36213NEZ5 | GNMA POOL 559152 | 2031/09/15 | 6.500 | 19MAY03 | 21MAY03 | 1.000000 | |
| ** WB1Q ** | 767 542,526.84 | 517,023.01 | 517,023.01 | 25,503.85 | | .00 | 25,503.85 |
| 517,076.970 | | | | | | | |
| 36213NJF4 | GNMA POOL 559262 | 2031/06/15 | 6.500 | 18MAR03 | 20MAR03 | 1.000000 | |
| ** WB2N ** | 614 870,008.45 | 868,458.09 | 868,458.09 | 1,550.36 | | .00 | 1,550.36 |
| 826,856.900 | | | | | | | |
| 36213NM52 | GNMA POOL 559380 | 2031/07/15 | 7.000 | 14JAN03 | 22JAN03 | 1.000000 | |
| ** WB1E ** | 214 524,906.44 | 524,771.33 | 524,771.33 | 135.11 | | .00 | 135.11 |
| 494,102.250 | | | | | | | |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|------------|------------|-------------------|-----------------|---------------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | | NET BAS SECTY GN/LS | |
| 36213NNA0 | GNMA POOL 559385 | 2031/07/15 | 7.000 | 14JAN03 | 22JAN03 | 1.000000 | |
| ** WB1E ** | 230 169,827.20 | 169,783.48 | 169,783.48 | 43.72 | | .00 | 43.72 |
| 159,860.870 | | | | | | | |
| 36213P6X4 | GNMA POOL 560786 | 2031/08/15 | 7.000 | 09SEP03 | 22SEP03 | 1.000000 | |
| ** WB1Q ** | 055 205,362.63 | 205,152.34 | 205,152.34 | 210.29 | | .00 | 210.29 |
| 193,909.830 | | | | | | | |
| 36213P7D7 | GNMA POOL 560792 | 2031/08/15 | 7.000 | 14JAN03 | 22JAN03 | 1.000000 | |
| ** WB1E ** | 215 487,074.94 | 486,949.57 | 486,949.57 | 125.37 | | .00 | 125.37 |
| 458,498.900 | | | | | | | |
| 36213QGL7 | GNMA POOL 561003 | 2031/06/15 | 7.000 | 14JAN03 | 22JAN03 | 1.000000 | |
| ** WB1E ** | 216 526,137.51 | 526,002.09 | 526,002.09 | 135.42 | | .00 | 135.42 |
| 495,261.080 | | | | | | | |
| 36213QH51 | GNMA POOL 561052 | 2031/05/15 | 7.000 | 14JAN03 | 22JAN03 | 1.000000 | |
| ** WB1E ** | 217 698,729.45 | 698,549.60 | 698,549.60 | 179.85 | | .00 | 179.85 |
| 657,724.440 | | | | | | | |
| 36213QM99 | GNMA POOL 561160 | 2031/05/15 | 7.000 | 14JAN03 | 22JAN03 | 1.000000 | |
| ** WB1E ** | 276 117,308.03 | 117,277.84 | 117,277.84 | 30.19 | | .00 | 30.19 |
| 110,423.800 | | | | | | | |
| 36213QU80 | GNMA POOL 561407 | 2031/11/15 | 6.500 | 16SEP03 | 22OCT03 | 1.000000 | |
| ** WB1Q ** | 056 19,552.53 | 18,722.03 | 18,722.03 | 830.50 | | .00 | 830.50 |
| 18,724.560 | | | | | | | |
| 36213RMS3 | GNMA POOL 562069 | 2031/06/15 | 7.000 | 14JAN03 | 22JAN03 | 1.000000 | |
| ** WB1E ** | 218 65,061.38 | 65,046.64 | 65,046.64 | 16.74 | | .00 | 16.74 |
| 61,243.250 | | | | | | | |
| 36213R5C7 | GNMA POOL 562543 | 2031/12/15 | 6.500 | 18MAR03 | 20MAR03 | 1.000000 | |
| ** WB2N ** | 601 979,261.13 | 977,516.08 | 977,516.08 | 1,745.05 | | .00 | 1,745.05 |
| 930,690.700 | | | | | | | |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 36213R6A0 | GNMA POOL 562565 | 2032/02/15 | 6.500 | 18MAR03 | 20MAR03 | 1.000000 | |
| WB2N | 658 1,052,186.83 | | 1,050,311.83 | 1,875.00 | | .00 | 1,875.00 |
| | 999,999.400 | | | | | | |
| WB2N | CXL 658 -1,052,186.83 | | -1,050,311.83 | -1,875.00 | 18MAR03 | 20MAR03 | 1.000000 |
| | -999,999.400 | | | | | .00 | -1,875.00 |
| 36213R6A0 | TOTAL | | .00 | .00 L | | .00 | .00 L |
| 36213S3G0 | GNMA POOL 563399 | 2031/08/15 | 7.000 | 09SEP03 | 22SEP03 | 1.000000 | |
| WB1Q | 052 114,110.84 | | 108,669.64 | 5,441.20 | | .00 | 5,441.20 |
| | 107,747.030 | | | | | | |
| 36213TDC4 | GNMA POOL 563599 | 2032/06/15 | 7.000 | 09SEP03 | 22SEP03 | 1.000000 | |
| WB1Q | 054 332,044.89 | | 331,697.97 | 346.92 | | .00 | 346.92 |
| | 313,527.190 | | | | | | |
| 36213TD91 | GNMA POOL 563620 | 2032/08/15 | 6.500 | 18MAR03 | 20MAR03 | 1.000000 | |
| WB2N | 494 1,052,083.08 | | 1,050,052.83 | 2,031.05 | | .00 | 2,031.05 |
| | 999,900.750 | | | | | | |
| 36213TGW7 | GNMA POOL 563713 | 2033/01/15 | 6.000 | 12MAY03 | 19JUN03 | 1.000000 | |
| WB1Q | 742 1,045,155.90 | | 1,047,812.35 | -2,656.25 | | .00 | -2,656.25 |
| | 999,999.670 | | | | | | |
| WB1Q | CXL 742 -1,045,155.90 | | -1,047,812.35 | 2,656.25 | 12MAY03 | 19JUN03 | 1.000000 |
| | -999,999.670 | | | | | .00 | 2,656.25 |
| 36213TGW7 | TOTAL | | .00 | .00 S | | .00 | .00 S |
| 36213TT06 | GNMA POOL 564075 | 2031/07/15 | 6.500 | 18MAR03 | 20MAR03 | 1.000000 | |
| WB2N | 675 1,052,187.04 | | 1,050,312.86 | 1,875.00 | | .00 | 1,875.00 |
| | 999,999.560 | | | | | | |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 36213TVG5 | GNMA POOL 564115 | 2031/07/15 | 6.500 | 22MAY03 | 19JUN03 | 1.000000 | |
| WB1Q | 711 19,971.81 | | 19,045.76 | 925.25 | | .00 | 925.25 |
| | 19,048.350 | | | | | | |
| 36213TWK5 | GNMA POOL 564150 | 2031/07/15 | 7.000 | 18MAR03 | 20MAR03 | 1.000000 | |
| WB1H | 181 1,062,215.10 | | 1,061,660.16 | 546.94 | | .00 | 546.94 |
| | 1,000,099.560 | | | | | | |
| 36213TYR8 | GNMA POOL 564220 | 2031/08/15 | 7.000 | 14JAN03 | 22JAN03 | 1.000000 | |
| WB1E | 219 829,273.64 | | 829,060.19 | 213.45 | | .00 | 213.45 |
| | 780,607.630 | | | | | | |
| 36213TY7 | GNMA POOL 564315 | 2031/09/15 | 6.500 | 18MAR03 | 20MAR03 | 1.000000 | |
| WB2N | 590 19,680.46 | | 19,645.39 | 35.87 | | .00 | 35.87 |
| | 18,704.330 | | | | | | |
| WB2N | CXL 590 -19,680.46 | | -19,645.39 | -35.87 | 18MAR03 | 20MAR03 | 1.000000 |
| | -18,704.330 | | | | | .00 | -35.87 |
| 36213TY7 | TOTAL | | .00 | .00 L | | .00 | .00 L |
| 36213UBE9 | GNMA POOL 564437 | 2031/10/15 | 7.000 | 09SEP03 | 22SEP03 | 1.000000 | |
| WB1Q | 056 281,932.57 | | 280,786.77 | 1,145.80 | | .00 | 1,145.80 |
| | 190,671.060 | | | | | | |
| 36213UD31 | GNMA POOL 564522 | 2031/11/15 | 6.000 | 18MAR03 | 20MAR03 | 1.000000 | |
| WB1H | 236 1,044,882.85 | | 1,040,937.54 | 3,945.31 | | .00 | 3,945.31 |
| | 1,000,000.060 | | | | | | |
| WB1H | 237 1,044,882.85 | | 1,040,937.54 | 3,945.31 | 18MAR03 | 20MAR03 | 1.000000 |
| | 1,000,000.060 | | | | | .00 | 3,945.31 |
| WB1H | 238 1,044,882.85 | | 1,040,937.54 | 3,945.31 | 18MAR03 | 20MAR03 | 1.000000 |
| | 1,000,000.060 | | | | | .00 | 3,945.31 |



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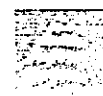
| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------------|--------------|------------|-------------------|-----------------|-----------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| | SHARES/PAR BASE PRINCIPAL NET | | | | | | |
| 36213UD31 | TOTAL | | | | | | |
| | 3,134,648.55 | 3,122,812.62 | | 11,835.93 L | | .00 | 11,835.93 L |
| 36213ULZ1 | GNMA POOL 564744 | 2031/08/15 | 6.500 | 18MAR03 | 20MAR03 | 1.000000 | |
| "WB2N" | 611 18,851.13 | 18,817.54 | | 33.59 | | .00 | 33.59 |
| | 17,916.140 | | | | | | |
| 36213UOP8 | GNMA POOL 564862 | 2031/09/15 | 6.500 | 18MAR03 | 20MAR03 | 1.000000 | |
| "WB2N" | 587 67,661.36 | 67,540.79 | | 120.57 | | .00 | 120.57 |
| | 64,305.430 | | | | | | |
| 36213UTK6 | GNMA POOL 564954 | 2031/12/15 | 7.000 | 14JAN03 | 22JAN03 | 1.000000 | |
| "WB1E" | 220 136,842.87 | 136,807.65 | | 35.22 | | .00 | 35.22 |
| | 128,812.230 | | | | | | |
| 36213UVX5 | GNMA POOL 565038 | 2031/09/15 | 6.500 | 18MAR03 | 20MAR03 | 1.000000 | |
| "WB2N" | 647 1,052,187.24 | 1,050,312.24 | | 1,875.00 | | .00 | 1,875.00 |
| | 999,999.750 | | | | | | |
| 36213UXX3 | GNMA POOL 565094 | 2032/07/15 | 6.000 | 26NOV03 | 18DEC03 | 1.000000 | |
| "WB1E" | 756 121,224.48 | 120,184.52 | | 1,040.16 | | .00 | 1,040.16 |
| | 116,790.300 | | | | | | |
| 36213VJV1 | GNMA POOL 565576 | 2031/09/15 | 7.000 | 18MAR03 | 20MAR03 | 1.000000 | |
| "WB1H" | 179 318,664.58 | 318,500.50 | | 164.08 | | .00 | 164.08 |
| | 300,029.900 | | | | | | |
| 36213VMP8 | GNMA POOL 565666 | 2031/11/15 | 6.500 | 16SEP03 | 22OCT03 | 1.000000 | |
| "WB1Q" | 055 19,361.60 | 18,539.21 | | 822.39 | | .00 | 822.39 |
| | 18,541.710 | | | | | | |
| 36213VR67 | GNMA POOL 565809 | 2031/11/15 | 6.500 | 18MAR03 | 26MAR03 | 1.000000 | |
| "WB2N" | 583 57,133.12 | 57,031.31 | | 101.81 | | .00 | 101.81 |
| | 54,299.380 | | | | | | |



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|-------------|-------------------------------|-------------|------------|-------------------|-----------------|-----------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| | SHARES/PAR BASE PRINCIPAL NET | | | | | | |
| 36213VSA7 | GNMA POOL 565813 | 2031/11/15 | 6.500 | 18MAR03 | 20MAR03 | 1.000000 | |
| "WB2N" | 631 13,936.17 | 13,911.33 | | 24.84 | | .00 | 24.84 |
| | 13,244.950 | | | | | | |
| 36213VXG8 | GNMA POOL 565979 | 2032/07/15 | 6.500 | 13NOV02 | 19DEC02 | 1.000000 | |
| "WB1E" | CXL 018 -978,468.79 | -968,723.34 | | -1,745.45 | | .00 | -1,745.45 |
| | -930,905.310 | | | | | | |
| 36213WJP2 | GNMA POOL 566470 | 2033/03/15 | 5.000 | 12AUG03 | 20AUG03 | 1.000000 | |
| "WB1E" | 470 119,730.21 | 119,117.84 | | 612.37 | | .00 | 612.37 |
| | 123,438.180 | | | | | | |
| 36213WJ64 | GNMA POOL 566485 | 2033/07/15 | 5.000 | 01AUG03 | 20AUG03 | 1.000000 | |
| "WB1E" | 648 816,329.59 | 872,249.91 | | -55,920.32 | | .00 | -55,920.32 |
| | 856,196.230 | | | | | | |
| 36213WJ72 | GNMA POOL 566486 | 2033/07/15 | 5.500 | 31JUL03 | 20AUG03 | 1.000000 | |
| "WB1E" | 224 91,891.13 | 92,652.70 | | -761.57 | | .00 | -761.57 |
| | 91,962.980 | | | | | | |
| 36213WKA3 | GNMA POOL 566489 | 2033/08/15 | 5.000 | 01AUG03 | 20AUG03 | 1.000000 | |
| "WB1E" | 647 162,084.38 | 173,187.50 | | -11,103.12 | | .00 | -11,103.12 |
| | 170,000.000 | | | | | | |
| 36213WR24 | GNMA POOL 566705 | 2031/08/15 | 7.000 | 14JAN03 | 22JAN03 | 1.000000 | |
| "WB1E" | 292 349,866.79 | 349,776.74 | | 90.05 | | .00 | 90.05 |
| | 329,334.820 | | | | | | |
| 36213WTS5 | GNMA POOL 566761 | 2031/08/15 | 7.000 | 14JAN03 | 22JAN03 | 1.000000 | |
| "WB1E" | 222 348,571.20 | 348,481.48 | | 89.72 | | .00 | 89.72 |
| | 328,115.260 | | | | | | |
| 36213W7J9 | GNMA POOL 567097 | 2031/08/15 | 7.000 | 14JAN03 | 22JAN03 | 1.000000 | |
| "WB1E" | 221 805,795.33 | 805,587.93 | | 207.40 | | .00 | 207.40 |
| | 758,507.150 | | | | | | |



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|-----------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 36213XF9 ** WB2M ** | GNMA POOL 567273 407 859,681.250 | 2031/11/15 | 6.500 902,933.97 | 18MAR03 1,611.90 | 20MAR03 | 1.000000 .00 | 1,611.90 |
| 36213XT20 ** WB1E ** | GNMA POOL 567669 CXL 014 -25,025.840 | 2032/05/15 | 6.500 -26,042.51 | 25NOV02 13.68 | 19DEC02 | 1.000000 .00 | 13.68 |
| ** WB1E ** | CXL 015 -787,468.140 | | -819,028.39 | 25NOV02 430.64 | 19DEC02 | -1.000000 .00 | 430.64 |
| ** WB1E ** | 510 787,468.140 | | 819,028.39 | 25NOV02 -430.64 | 31JAN03 | 1.000000 .00 | -430.64 |
| 36213XT20 ----- TOTAL | | | -26,028.83 -26,042.51 | 13.68 L | | .00 | 13.68 L |
| 36213YBX9 ** WB2M ** | GNMA POOL 568054 422 17,710.530 | 2031/09/15 | 6.500 18,401.59 | 18MAR03 33.20 | 20MAR03 | 1.000000 .00 | 33.20 |
| 36213YCT7 ** WB1E ** | GNMA POOL 568082 223 69,083.560 | 2031/09/15 | 7.000 73,371.60 | 14JAN03 18.89 | 22JAN03 | 1.000000 .00 | 18.89 |
| 36213YCK2 ** WB1E ** | GNMA POOL 568202 224 273,256.400 | 2031/11/15 | 7.000 290,217.51 | 14JAN03 74.72 | 22JAN03 | 1.000000 .00 | 74.72 |
| 36213YMC3 ** WB1E ** | GNMA POOL 568355 225 235,329.200 | 2031/10/15 | 7.000 249,936.24 | 14JAN03 64.35 | 22JAN03 | 1.000000 .00 | 64.35 |
| 36213YRZ7 ** WB1E ** | GNMA POOL 568504 226 470,352.560 | 2031/09/15 | 7.000 499,547.49 | 14JAN03 128.61 | 22JAN03 | 1.000000 .00 | 128.61 |



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|-----------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 36213Y5S7 ** WB2M ** | GNMA POOL 568057 415 152,044.810 | 2031/12/15 | 6.500 160,534.81 | 18MAR03 286.58 | 20MAR03 | 1.000000 .00 | 286.58 |
| 36215MA56 ** WB1F ** | GNMA POOL 135120 433 5,456.670 | 2015/11/15 | 11.500 6,250.14 | 15AUG02 -593.47 | 15AUG02 | 1.000000 .00 | -593.47 |
| 36217SUA7 ** WB1F ** | GNMA POOL 202277 169 19,145.950 | 2017/12/15 | 10.000 20,403.73 | 15SEP02 -1,337.70 | 06FEB03 | 1.000000 .00 | -1,337.70 |
| 36220B6V4 ** WB1E ** | GNMA POOL 293484 227 499,999.210 | 2032/08/15 | 7.000 531,034.32 | 14JAN03 136.72 | 22JAN03 | 1.000000 .00 | 136.72 |
| 362237AA7 ** WB1Z ** | GRP AC REAL ESTATE A 2000 1 CL 101 2,099,590.660 | 2005/10/25 | 9.940 2,099,376.77 | 25JUL03 213.77 | 25JUL03 | 1.000000 .00 | 213.77 |
| ** WB1Z ** | CXL 101 -2,099,590.660 | | -2,099,376.77 | 25JUL03 -213.77 | 25JUL03 | 1.000000 .00 | -213.77 |
| ** WB1Z ** | 127 2,099,590.660 | | 2,099,376.77 | 25JUL03 213.77 | 25JUL03 | 1.000000 .00 | 213.77 |
| 362237AA7 ----- TOTAL | | | 2,099,590.54 2,099,376.77 | 213.77 L | | .00 | 213.77 L |
| 362238AA5 ** WB1Z ** | GRP AC REAL ESTATE T 2002 1 AS 2007/04/25 256 334,350.210 | 2007/04/25 | 5.450 333,987.27 | 27OCT03 -4,339.19 | 26DEC03 | 1.000000 .00 | -4,339.19 |
| ** WB1Z ** | 372 334,350.210 | | 333,987.27 | 27OCT03 362.76 | 27OCT03 | 1.000000 .00 | 362.76 |
| ** WB1Z ** | CXL 372 -334,350.210 | | -333,987.27 | 27OCT03 -362.76 | 27OCT03 | 000000 .00 | -362.76 |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|-------------|-------------|----------------------|-----------------|-----------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| ** WB12 ** | 380 334,350.210 | 334,350.03 | 333,987.27 | 27OCT03 362.76 | 27OCT03 | 1.000000 .00 | 362.76 |
| ** WB12 ** | CXL 380 -334,350.210 | -334,350.03 | -333,987.27 | 27OCT03 -362.76 | 27OCT03 | 1.000000 .00 | -362.76 |
| 362238AA5 | TOTAL | 329,648.08 | 333,987.27 | -4,339.19 L | | .00 | -4,339.19 L |
| 36225ASE1 | GNMA POOL 780517 | 2018/01/15 | 10.500 | 15JAN03 | 16JAN03 | 1.000000 | |
| ** WB1F ** | 030 2,327.750 | 2,327.75 | 2,411.46 | -283.71 | | .00 | -283.71 |
| ** WB1F ** | 528 1,932.950 | 1,932.95 | 2,147.36 | 18FEB03 -234.41 | 18FEB03 | 1.000000 .00 | -234.41 |
| ** WB1F ** | 195 1,043.970 | 1,043.97 | 1,170.07 | 17MAR03 -126.10 | 17MAR03 | 1.000000 .00 | -126.10 |
| ** WB1F ** | 672 2,629.840 | 2,629.84 | 2,946.14 | 15APR03 -316.30 | 15APR03 | 1.000000 .00 | -316.30 |
| ** WB1F ** | 585 1,554.680 | 429.77 | 1,740.84 | 15MAY03 -1,311.07 | 15MAY03 | 1.000000 .00 | -1,311.07 |
| ** WB1F ** | CXL 585 -1,554.680 | -429.77 | -1,740.84 | 15MAY03 1,311.07 | 15MAY03 | 1.000000 .00 | 1,311.07 |
| ** WB1F ** | 633 1,554.680 | 1,554.68 | 1,740.84 | 15MAY03 -186.16 | 15MAY03 | 1.000000 .00 | -186.16 |
| ** WB1F ** | 510 1,116.440 | 1,116.44 | 1,249.50 | 15JUN03 -133.06 | 16JUN03 | 1.000000 .00 | -133.06 |
| ** WB1F ** | 223 590.930 | 590.93 | 661.05 | 15JUL03 -70.12 | 15JUL03 | 1.000000 .00 | -70.12 |
| ** WB1F ** | 739 | 506.81 | 566.67 | 15AUG03 -59.86 | 15AUG03 | 1.000000 .00 | -59.86 |

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|-------------|-------------------------|--------------|--------------|---------------------|-----------------|-----------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| | 506.810 | | | | | | |
| ** WB1F ** | 581 548.700 | 548.70 | 613.21 | 15SEP03 -64.51 | 15SEP03 | 1.000000 .00 | -64.51 |
| ** WB1F ** | 332 1,767.670 | 1,767.67 | 1,974.54 | 15OCT03 -206.87 | 15OCT03 | 1.000000 .00 | -206.87 |
| ** WB1F ** | 146 1,733.970 | 1,733.97 | 1,935.94 | 15NOV03 -201.97 | 15NOV03 | 1.000000 .00 | -201.97 |
| ** WB1F ** | 005 1,092.980 | 1,092.98 | 1,219.69 | 15DEC03 -126.71 | 15DEC03 | 1.000000 .00 | -126.71 |
| 36225ASE1 | TOTAL | 16,846.69 | 18,856.47 | -2,009.78 L | | .00 | -2,009.78 L |
| 36225AT34 | GNMA POOL 780570 | 2027/05/15 | 7.000 | 24SEP03 | 22OCT03 | 1.000000 | |
| ** WB1Q ** | 037 5,104.520 | 5,414.78 | 5,419.56 | -4.78 | | .00 | -4.78 |
| ** WB1Q ** | CXL 037 -5,104.520 | -5,414.78 | -5,419.56 | 24SEP03 4.78 | 22OCT03 | 1.000000 .00 | 4.78 |
| ** WB1Q ** | 118 5,138.600 | 5,450.93 | 5,455.75 | 24SEP03 -4.82 | 22OCT03 | 1.000000 .00 | -4.82 |
| 36225AT34 | TOTAL | 5,450.93 | 5,455.75 | -4.82 S | | .00 | -4.82 S |
| 36225A3N0 | GNMA POOL 780804 | 2020/12/15 | 10.000 | 15DEC03 | 15DEC03 | 1.000000 | |
| ** WB1F ** | 031 15,063.420 | 15,063.42 | 16,066.32 | -1,002.90 | | .00 | -1,002.90 |
| 36225BE61 | GNMA POOL 781057 | 2029/06/15 | 5.500 | 22MAY03 | 24JUN03 | 1.000000 | |
| ** WB1E ** | 756 999,900.220 | 1,043,020.92 | 1,041,927.28 | 1,093.64 | | .00 | 1,093.64 |
| ** WB1E ** | 758 999,900.220 | 1,043,020.92 | 1,041,927.28 | 22MAY03 1,093.64 | 24JUN03 | 1.000000 .00 | 1,093.64 |

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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECY GN/LS |
|-------------|-------------------------|----------------|----------------|------------------|-----------------|--------------------|----------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECY GN/LS | BASE CURR GN/LS | NET SECY GN/LS | NET SECY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECY GN/LS | BASE CURR GN/LS | NET BAS SECY GN/LS | NET SECY GN/LS |
| 36225BE61 | TOTAL | 2,086,041.84 | 2,083,854.54 | 2,187.28 L | | .00 | 2,187.28 L |
| 36225BGW2 | GNMA POOL 781113 | 2029/11/15 | 7.000 | 18MAR03 | 20MAR03 | 1.000000 | |
| WB1H | 202 | 1,062,109.45 | 1,061,875.07 | 234.38 | | .00 | 234.38 |
| | 1,000,000.060 | | | | | | |
| WB1H | 203 | 1,062,109.45 | 1,061,875.07 | 234.38 | 20MAR03 | 1.000000 | 234.38 |
| | 1,000,000.060 | | | | | .00 | |
| 36225BGW2 | TOTAL | 2,124,218.90 | 2,123,750.14 | 468.76 L | | .00 | 468.76 L |
| 36225BG51 | GNMA POOL 781120 | 2029/12/15 | 7.000 | 09JAN03 | 22JAN03 | 1.000000 | |
| WB1E | 548 | 22,021,637.79 | 21,660,400.30 | 361,229.49 | | .00 | 361,229.49 |
| | 20,762,122.830 | | | | | | |
| WB1E | CXL 548 | -22,021,637.79 | -21,660,400.30 | -361,229.49 | 09JAN03 | 1.000000 | -361,229.49 |
| | -20,762,122.830 | | | | | .00 | |
| WB1E | 811 | 20,639,002.41 | 20,300,453.04 | 338,549.37 | 09JAN03 | 1.000000 | 338,549.37 |
| | 19,458,566.700 | | | | | .00 | |
| WB1E | 871 | 1,303,556.13 | 1,362,689.95 | -59,133.82 | 15JAN03 | 1.000000 | -59,133.82 |
| | 1,303,556.130 | | | | | .00 | |
| 36225BG51 | TOTAL | 21,942,558.54 | 21,663,142.99 | 279,415.55 L | | .00 | 279,415.55 L |
| 36225BG93 | GNMA POOL 781124 | 2029/12/15 | 7.000 | 24SEP03 | 22OCT03 | 1.000000 | |
| WB1Q | 830 | 1,048,327.04 | 1,049,253.54 | -926.50 | | .00 | -926.50 |
| | 988,259.420 | | | | | | |
| 36225BKX5 | GNMA POOL 781210 | 2029/09/15 | 6.500 | 15JUL03 | 15JUL03 | 1.000000 | |
| WB1E | 700 | 74,871.33 | 78,541.30 | -3,669.97 | | .00 | -3,669.97 |
| | 74,871.330 | | | | | | |
| WB1E | 503 | 638,972.99 | 638,641.15 | 311.84 | 25SEP03 | 1.000000 | 311.84 |
| | 609,725.230 | | | | 19NOV03 | .00 | |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECY GN/LS |
|-------------|-------------------------|---------------|---------------|------------------|-----------------|--------------------|----------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECY GN/LS | BASE CURR GN/LS | NET SECY GN/LS | NET SECY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECY GN/LS | BASE CURR GN/LS | NET BAS SECY GN/LS | NET SECY GN/LS |
| WB1E | 558 | 36,967.87 | 38,762.50 | -1,795.13 | 15NOV03 | 1.000000 | -1,795.13 |
| | 36,967.370 | | | | | .00 | |
| 36225BKX5 | TOTAL | 750,811.69 | 755,944.95 | -5,153.26 L | | .00 | -5,153.26 L |
| 36225BLF3 | GNMA POOL 781226 | 2030/12/15 | 6.500 | 18MAR03 | 26MAR03 | 1.000000 | |
| WB2M | 594 | 43,785.78 | 43,787.75 | 78.83 | | .00 | 78.83 |
| | 41,614.950 | | | | | | |
| 36225BMD7 | GNMA II POOL 781256 | 2024/10/20 | 7.500 | 18MAR03 | 20MAR03 | 1.000000 | |
| WB2N | 282 | 12,033.56 | 12,812.12 | 21.44 | | .00 | 21.44 |
| | 11,436.710 | | | | | | |
| WB2N | CXL 282 | -12,033.56 | -12,812.12 | -21.44 | 18MAR03 | 1.000000 | -21.44 |
| | -11,436.710 | | | | | .00 | |
| 36225BMD7 | TOTAL | .00 | .00 | .00 L | | .00 | .00 L |
| 36225BHN5 | GNMA POOL 781265 | 2029/12/15 | 6.500 | 18MAR03 | 20MAR03 | 1.000000 | |
| WB2N | 613 | 678,873.92 | 669,478.43 | 1,195.49 | | .00 | 1,195.49 |
| | 637,599.250 | | | | | | |
| 36225BNA2 | GNMA POOL 781285 | 2031/05/15 | 6.500 | 18MAR03 | 20MAR03 | 1.000000 | |
| WB2N | 595 | 965,303.91 | 963,583.74 | 1,720.17 | | .00 | 1,720.17 |
| | 917,425.750 | | | | | | |
| 36225BND6 | GNMA POOL 781288 | 2031/05/15 | 6.500 | 18MAR03 | 20MAR03 | 1.000000 | |
| WB2N | 623 | 900,223.56 | 898,619.36 | 1,604.20 | | .00 | 1,604.20 |
| | 855,573.300 | | | | | | |
| WB2N | CXL 623 | -900,223.56 | -898,619.36 | -1,604.20 | 18MAR03 | 1.000000 | -1,604.20 |
| | -855,573.300 | | | | | .00 | |
| WB2N | 785 | 1,852,187.45 | 7,050,312.45 | -5,998,125.00 | 18MAR03 | 1.000000 | -5,998,125.00 |
| | 999,999.950 | | | | | .00 | |
| WB2N | CXL 785 | -1,852,187.45 | -7,050,312.45 | 5,998,125.00 | 18MAR03 | 1.000000 | 5,998,125.00 |
| | -999,999.950 | | | | | .00 | |

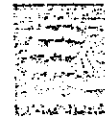


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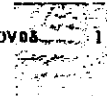
| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| ** WB2N ** | 788 999,999.950 | 1,052,187.45 | 1,050,312.45 | 18MAR03 1,875.00 | 20MAR03 | 1.000000 .00 | 1,875.00 |
| 36225BND6 | TOTAL | 1,052,187.45 | 1,050,312.45 | 1,875.00 | 1 | .00 | 1,875.00 |
| 36225BNQ7 | GNMA POOL 781299 | 2031/06/15 | 6.500 | 18MAR03 | 20MAR03 | 1.000000 | |
| ** WB2N ** | 598 865,059.200 | 910,204.46 | 908,582.40 | 1,621.98 | | .00 | 1,621.98 |
| 36225BNN4 | GNMA POOL 781305 | 2031/06/15 | 6.500 | 18MAR03 | 20MAR03 | 1.000000 | |
| ** WB2N ** | 744 855,573.300 | 900,223.56 | 898,629.36 | 1,594.20 | | .00 | 1,594.20 |
| 36225BPP7 | GNMA POOL 781330 | 2031/09/15 | 6.000 | 20MAR03 | 23APR03 | 1.000000 | |
| ** WB1E ** | 583 54,669.610 | 56,677.01 | 57,044.32 | -367.31 | | .00 | -367.31 |
| 36225BP28 | GNMA POOL 781341 | 2031/10/15 | 6.000 | 20MAR03 | 23APR03 | 1.000000 | |
| ** WB1E ** | 579 25,780.880 | 26,727.52 | 26,900.74 | -173.22 | | .00 | -173.22 |
| 36225BQH4 | GNMA POOL 781356 | 2029/12/15 | 6.500 | 18MAR03 | 05JUN03 | 1.000000 | |
| ** WB2N ** | 712 18,704.400 | 19,680.54 | 19,645.47 | 35.07 | | .00 | 35.07 |
| 36225BS85 | GNMA POOL 781414 | 2032/03/15 | 5.500 | 31JUL03 | 11SEP03 | 1.000000 | |
| ** WB1E ** | 489 148,142.280 | 148,026.54 | 149,253.35 | -1,226.81 | | .00 | -1,226.81 |
| 36225BTQ1 | GNMA POOL 781459 | 2032/06/15 | 6.000 | 26NOV03 | 18DEC03 | 1.000000 | |
| ** WB1E ** | 736 178,330.450 | 185,101.43 | 183,513.18 | 1,588.25 | | .00 | 1,588.25 |
| 36225BUN6 | GNMA POOL 781489 | 2032/08/15 | 6.000 | 20MAR03 | 23APR03 | 1.000000 | |
| ** WB1E ** | 587 144,386.650 | 170,422.72 | 171,527.20 | -1,104.48 | | .00 | -1,104.48 |



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|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 36225BVH8 | GNMA POOL 781516 | 2032/09/15 | 6.500 | 25SEP03 | 19NOV03 | 1.000000 | |
| ** WB1E ** | 506 390,174.880 | 408,891.08 | 408,644.92 | 246.16 | | .00 | 246.16 |
| ** WB1E ** | CXL 506 -390,174.880 | -408,891.08 | -408,644.92 | -246.16 | | .00 | -246.16 |
| ** WB1E ** | 507 999,900.490 | 1,047,864.46 | 1,047,233.61 | 630.85 | | .00 | 630.85 |
| ** WB1E ** | CXL 507 -999,900.490 | -1,047,864.46 | -1,047,233.61 | -630.85 | | .00 | -630.85 |
| ** WB1E ** | 508 1,000,099.620 | 1,048,073.14 | 1,047,442.19 | 630.95 | | .00 | 630.95 |
| ** WB1E ** | CXL 508 -1,000,099.620 | -1,048,073.14 | -1,047,442.19 | -630.95 | | .00 | -630.95 |
| ** WB1E ** | 511 1,000,099.620 | 1,048,073.14 | 1,047,442.08 | 631.06 | | .00 | 631.06 |
| ** WB1E ** | CXL 511 -1,000,099.620 | -1,048,073.14 | -1,047,442.08 | -631.06 | | .00 | -631.06 |
| ** WB1E ** | 756 1,002,144.330 | 1,050,236.90 | 1,049,604.63 | 632.27 | | .00 | 632.27 |
| ** WB1E ** | 757 1,001,964.790 | 1,050,027.79 | 1,049,395.65 | 632.14 | | .00 | 632.14 |
| ** WB1E ** | 758 390,980.410 | 409,735.25 | 409,488.47 | 246.78 | | .00 | 246.78 |
| ** WB1E ** | 759 1,002,144.330 | 1,050,236.90 | 1,049,604.63 | 632.27 | | .00 | 632.27 |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECTY GN/LS NET BAS SECTY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|----------------------------|--|
| ** WB1E ** | 560 227,729.480 | | 227,729.48 | 258,811.41 | 15NOV03 -11,081.93 | 15NOV03 1.000000 .00 | -11,081.93 |
| 36225BVH0 | TOTAL | | 3,787,966.32 | 3,796,984.79 | -8,938.47 L | .00 | -8,938.47 L |
| 36225BHG9 | GNMA POOL 781547 | 2033/01/15 | 6.000 | 26MAR03 | 11AUG03 | 1.000000 | |
| ** WB1E ** | 495 24,081.540 | | 24,974.25 | 24,946.97 | 27.28 | .00 | 27.28 |
| 36225BWL8 | GNMA POOL 781551 | 2033/01/15 | 6.000 | 26MAR03 | 21MAY03 | 1.000000 | |
| ** WB1E ** | 728 608,591.020 | | 631,151.68 | 631,270.54 | -118.86 | .00 | -118.86 |
| ** WB1E ** | 730 999,999.920 | | 1,037,070.23 | 1,037,265.54 | 26MAR03 -195.31 | 21MAY03 1.000000 .00 | -195.31 |
| ** WB1E ** | 731 999,999.920 | | 1,037,070.23 | 1,037,265.54 | 26MAR03 -195.31 | 21MAY03 1.000000 .00 | -195.31 |
| ** WB1E ** | 732 999,999.920 | | 1,037,070.23 | 1,037,265.54 | 26MAR03 -195.31 | 21MAY03 1.000000 .00 | -195.31 |
| ** WB1E ** | 733 999,999.920 | | 1,037,070.23 | 1,037,265.54 | 26MAR03 -195.31 | 21MAY03 1.000000 .00 | -195.31 |
| ** WB1E ** | 734 999,999.920 | | 1,037,070.23 | 1,037,265.54 | 26MAR03 -195.31 | 21MAY03 1.000000 .00 | -195.31 |
| ** WB1E ** | 735 999,999.920 | | 1,037,070.23 | 1,037,265.54 | 26MAR03 -195.31 | 21MAY03 1.000000 .00 | -195.31 |
| ** WB1E ** | 736 999,999.920 | | 1,037,070.23 | 1,037,265.54 | 26MAR03 -195.31 | 21MAY03 1.000000 .00 | -195.31 |
| ** WB1E ** | 737 999,999.920 | | 1,037,070.23 | 1,037,265.54 | 26MAR03 -195.31 | 21MAY03 1.000000 .00 | -195.31 |
| ** WB1E ** | | | | | 26MAR03 | 21MAY03 1.000000 .00 | -195.31 |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECTY GN/LS NET BAS SECTY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|----------------------------|--|
| ** WB1E ** | 738 999,999.920 | | 1,037,070.23 | 1,037,265.54 | -195.31 | .00 | -195.31 |
| ** WB1E ** | 739 999,999.920 | | 1,037,070.23 | 1,037,265.54 | 26MAR03 -195.31 | 21MAY03 1.000000 .00 | -195.31 |
| ** WB1E ** | 740 999,999.920 | | 1,037,070.23 | 1,037,265.54 | 26MAR03 -195.31 | 21MAY03 1.000000 .00 | -195.31 |
| ** WB1E ** | 741 999,999.920 | | 1,037,070.23 | 1,037,265.54 | 26MAR03 -195.31 | 21MAY03 1.000000 .00 | -195.31 |
| ** WB1E ** | 742 999,999.920 | | 1,037,070.23 | 1,037,265.54 | 26MAR03 -195.31 | 21MAY03 1.000000 .00 | -195.31 |
| ** WB1E ** | 743 999,999.920 | | 1,037,070.23 | 1,037,265.54 | 26MAR03 -195.31 | 21MAY03 1.000000 .00 | -195.31 |
| ** WB1E ** | 744 999,999.920 | | 1,037,070.23 | 1,037,265.54 | 26MAR03 -195.31 | 21MAY03 1.000000 .00 | -195.31 |
| ** WB1E ** | 745 999,999.920 | | 1,037,070.23 | 1,037,265.54 | 26MAR03 -195.31 | 21MAY03 1.000000 .00 | -195.31 |
| ** WB1E ** | 746 999,999.920 | | 1,037,070.23 | 1,037,265.54 | 26MAR03 -195.31 | 21MAY03 1.000000 .00 | -195.31 |
| ** WB1E ** | 747 999,999.920 | | 1,037,070.23 | 1,037,265.54 | 26MAR03 -195.31 | 21MAY03 1.000000 .00 | -195.31 |
| ** WB1E ** | 748 999,999.920 | | 1,037,070.23 | 1,037,265.54 | 26MAR03 -195.31 | 21MAY03 1.000000 .00 | -195.31 |
| ** WB1E ** | 749 999,999.920 | | 1,037,070.23 | 1,037,265.54 | 26MAR03 -195.31 | 21MAY03 1.000000 .00 | -195.31 |
| ** WB1E ** | 750 999,999.920 | | 1,037,070.23 | 1,037,265.54 | 26MAR03 -195.31 | 21MAY03 1.000000 .00 | -195.31 |



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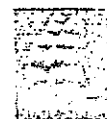
| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/L |
|-------------|-------------------------|---------------|---------------|------------------|----------------|-----------|--------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/L | BASE CURR GN/L | GN/L | NET BAS SECTY GN/L |
| | SHARES/PAR | BASE | BASE | BASE | | | |
| 36225BWL8 | TOTAL | 22,409,626.51 | 22,413,846.88 | -4,220.37 L | | .00 | -4,220.37 L |
| 36225BXR4 | GNMA POOL 781588 | 2033/04/15 | 5.500 | 12MAY03 | 24JUN03 | 1.000000 | |
| WBIE | 645 | 652,824.35 | 653,218.33 | -393.98 | | .00 | -393.98 |
| | 630,367.510 | | | | | | |
| 36225BX37 | GNMA POOL 781598 | 2033/05/15 | 5.000 | 01AUG03 | 20AUG03 | 1.000000 | |
| WBIE | 452 | 953,438.35 | 1,017,344.66 | -63,906.31 | | .00 | -63,906.31 |
| | 1,000,000.890 | | | | | | |
| WBIE | 651 | 156,912.78 | 163,217.37 | -6,304.59 | 07AUG03 | 1.000000 | -6,304.59 |
| | 160,434.830 | | | | | .00 | |
| WBIE | 653 | 380,651.59 | 395,945.75 | -15,294.16 | 07AUG03 | 1.000000 | -15,294.16 |
| | 389,195.660 | | | | | .00 | |
| 36225BX37 | TOTAL | 1,491,082.72 | 1,576,507.78 | -85,505.06 L | | .00 | -85,505.06 L |
| 36225BXR4 | GNMA POOL 781603 | 2033/05/15 | 5.000 | 03NOV03 | 18DEC03 | 1.000000 | |
| WBIE | 767 | 495,782.42 | 500,596.60 | -4,814.18 | | .00 | -4,814.18 |
| | 505,095.110 | | | | | | |
| WBIE | 702 | 3,809.10 | 3,775.18 | 33.92 | 15DEC03 | 1.000000 | 33.92 |
| | 3,809.100 | | | | | .00 | |
| 36225BXR4 | TOTAL | 499,591.52 | 504,371.78 | -4,780.26 L | | .00 | -4,780.26 L |
| 36225CWT9 | GNMA II POOL 080457 | 2032/12/20 | 1.000 | 23SEP02 | 23DEC02 | 1.000000 | |
| WBIE | 720 | 1,004,062.50 | 1,001,093.75 | 2,968.75 | | .00 | 2,968.75 |
| | 1,000,000.000 | | | | | | |
| WBIE | 149 | -1,004,061.50 | -1,001,092.75 | -2,968.75 | 23DEC02 | 1.000000 | -2,968.75 |
| | 999,999.000 | | | | | .00 | |
| WBIE | 242 | 2,008,122.99 | 2,002,185.50 | 5,937.49 | 09JAN03 | 1.000000 | 5,937.49 |
| | 1,999,998.000 | | | | | .00 | |



STATE STREET

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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/L |
|-------------|-------------------------|---------------|---------------|------------------|----------------|-----------|--------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/L | BASE CURR GN/L | GN/L | NET BAS SECTY GN/L |
| | SHARES/PAR | BASE | BASE | BASE | | | |
| WBIE | 590 | 1,004,062.50 | 1,001,093.75 | 2,968.75 | 23DEC02 | 1.000000 | 2,968.75 |
| | 1,000,000.000 | | | | | .00 | |
| WBIE | 590 | -1,004,062.50 | -1,001,093.75 | -2,968.75 | 23DEC02 | 1.000000 | -2,968.75 |
| | 1,000,000.000 | | | | | .00 | |
| WBIE | 639 | 1,003,962.09 | 1,000,993.64 | 2,968.45 | 30APR03 | 1.000000 | 2,968.45 |
| | 999,900.000 | | | | | .00 | |
| 36225CWT9 | TOTAL | 3,012,086.08 | 3,003,180.14 | 8,905.94 L | | .00 | 8,905.94 L |
| 36225CZK5 | GNMA II POOL 080745 | 2033/10/20 | 3.000 | 08OCT03 | 23OCT03 | 1.000000 | |
| WBIE | 572 | 1,990,937.50 | 1,970,000.00 | 20,937.50 | | .00 | 20,937.50 |
| | 2,000,000.000 | | | | | | |
| WBIE | 572 | -1,990,937.50 | -1,970,000.00 | -20,937.50 | 08OCT03 | 1.000000 | -20,937.50 |
| | 2,000,000.000 | | | | | .00 | |
| WBIE | 574 | 1,990,937.50 | 1,970,000.00 | 20,937.50 | 23OCT03 | 1.000000 | 20,937.50 |
| | 2,000,000.000 | | | | | .00 | |
| WBIE | 574 | -1,990,937.50 | -1,970,000.00 | -20,937.50 | 08OCT03 | 1.000000 | -20,937.50 |
| | 2,000,000.000 | | | | | .00 | |
| WBIE | 686 | 1,990,937.50 | 1,970,000.00 | 20,937.50 | 23OCT03 | 1.000000 | 20,937.50 |
| | 2,000,000.000 | | | | | .00 | |
| WBIE | 687 | 1,990,937.50 | 1,970,000.00 | 20,937.50 | 23OCT03 | 1.000000 | 20,937.50 |
| | 2,000,000.000 | | | | | .00 | |
| 36225CZK5 | TOTAL | 3,981,875.00 | 3,940,000.00 | 41,875.00 L | | .00 | 41,875.00 L |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY CM/LS BASE SECY CM/LS | STL DT BASE CURR CM/LS | SELL RATE CM/LS | NET SECY CM/LS NET BAS SECY CM/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 36228CAL7 WB12 | GS MTC SECS CORP II COML CTF 873 5,000,000.000 | 2030/07/13 | 6.060 5,078,125.00 | 12DEC03 | 15DEC03 | 1.000000 .00 | -78,125.00 -78,125.00 |
| 36228FHD1 WB2J | GS MTC SECS CORP 448 43,098.998 | 2002 9 MT 2032/10/25 | 1.000 43,104.78 | 25AUG03 | 25AUG03 | 1.000000 .00 | -5.84 -5.84 |
| 36229RHS1 WB1E | GSR MORTGAGE LOAN TR SER 2002 638 402,814.748 | 2032/07/25 | 6.000 418,043.98 | 27OCT03 | 28OCT03 | 1.000000 .00 | -7,229.24 -7,229.24 |
| 36229RHT9 WB2P | GSR MTC LN TR 618 750,000.000 | 2002 11F 2032/07/25 | 6.000 758,086.53 | 05AUG03 | 08AUG03 | 1.000000 .00 | 3,163.47 3,163.47 |
| 36290NA69 WB1E | GNMA POOL 613029 655 291,871.000 | 2033/08/15 | 5.000 297,343.58 | 01AUG03 | 20AUG03 | 1.000000 .00 | -19,062.82 -19,062.82 |
| | CXL -291,871.000 | | -278,288.76 -297,343.58 | 01AUG03 | 20AUG03 | 1.000000 .00 | 19,062.82 19,062.82 |
| | WB1E | | 784,961.84 781,011.64 | 07AUG03 | 08OCT03 | 1.000000 .00 | 3,950.20 3,950.20 |
| | WB1E | | 766 494,805.150 | 03NOV03 | 18DEC03 | 1.000000 .00 | -4,716.12 -4,716.12 |
| 36290NA69 | TOTAL | | 1,270,444.01 1,271,469.93 | | | -765.92 L .00 | -765.92 L |
| 36290NA63 WB1E | GNMA POOL 613019 650 500,000.350 | 2033/07/15 | 5.000 509,375.36 | 01AUG03 | 20AUG03 | 1.000000 .00 | -32,656.28 -32,656.28 |



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|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|---------------------|--------------------------------------|
| 36290NA69 WB1E | GNMA POOL 613029 649 518,146.000 | 2033/07/15 | 5.000 527,132.59 | 07AUG03 | 20AUG03 | 1.000000 .00 | -20,361.51 -20,361.51 |
| | WB1E | | 654 634,661.000 | 07AUG03 | 20AUG03 | 1.000000 .00 | -24,940.19 -24,940.19 |
| 36290NA69 | TOTAL | | 1,127,499.29 1,172,800.99 | | | -45,301.70 L .00 | -45,301.70 L |
| 36290NA64 WB1E | GNMA POOL 613030 421 102,404.940 | 2033/08/15 | 5.000 100,612.85 | 15AUG03 | 22SEP03 | 1.000000 .00 | -1,984.09 -1,984.09 |
| 36290QSE4 WB1E | GNMA POOL 614417 224 883,526.780 | 2033/07/15 | 5.500 898,153.23 | 27JUN03 | 20AUG03 | 1.000000 .00 | 24,298.73 24,298.73 |
| 36290QSJ5 WB1E | GNMA POOL 614421 660 542,998.000 | 2033/07/15 | 5.000 553,171.06 | 01AUG03 | 20AUG03 | 1.000000 .00 | -35,464.03 -35,464.03 |
| | WB1E | | CXL 660 -542,998.000 | 01AUG03 | 20AUG03 | 1.000000 .00 | 35,464.03 35,464.03 |
| 36290QSJ5 | TOTAL | | .00 .00 | | | .00 L .00 | .00 L |
| 36290QS30 WB1E | GNMA POOL 614438 505 500,929.800 | 2033/09/15 | 4.500 483,240.79 | 07OCT03 | 19NOV03 | 1.000000 .00 | -7,005.19 -7,005.19 |
| 36290QTH8 WB1E | GNMA POOL 614452 735 783,051.250 | 2033/06/15 | 6.000 806,631.93 | 26NOV03 | 18DEC03 | 1.000000 .00 | 6,981.17 6,981.17 |
| | WB1E | | 740 54,827.060 | 26NOV03 | 18DEC03 | 000000 .00 | 488.30 488.30 |

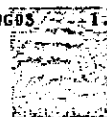


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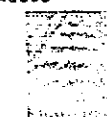
| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|-------------|-------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| | SHARES/PAR | BASE | BASE | BASE | | | |
| 362900TH8 | TOTAL | 870,521.87 | 863,052.40 | 7,469.47 L | | .00 | 7,469.47 L |
| 362900UHA | GNMA POOL 614484 | 2033/06/15 | 5.500 | 12MAY03 | 19JUN03 | 1.000000 | |
| WBIE | 643 | 517,812.50 | 518,125.00 | -312.50 | | .00 | -312.50 |
| | 500,000.000 | | | | | | |
| WBIE | 643 | -517,812.50 | -518,125.00 | 312.50 | 12MAY03 | 1.000000 | 312.50 |
| | -500,000.000 | | | | 19JUN03 | .00 | |
| 362900UH6 | TOTAL | .00 | .00 | .00 L | | .00 | .00 L |
| 362900WJD | GNMA POOL 614549 | 2033/07/15 | 5.500 | 27JUN03 | 20AUG03 | 1.000000 | |
| WBIE | 227 | 934,295.50 | 907,484.73 | 26,810.77 | | .00 | 26,810.77 |
| | 900,729.260 | | | | | | |
| WBIE | 227 | -934,295.50 | -907,484.73 | -26,810.77 | 27JUN03 | 1.000000 | -26,810.77 |
| | -900,729.260 | | | | 20AUG03 | .00 | |
| WBIE | 261 | 934,295.50 | 907,484.73 | 26,810.77 | 27JUN03 | 1.000000 | 26,810.77 |
| | 900,729.260 | | | | 20AUG03 | .00 | |
| WBIE | 261 | -934,295.50 | -907,484.73 | -26,810.77 | 27JUN03 | 1.000000 | -26,810.77 |
| | -900,729.260 | | | | 20AUG03 | .00 | |
| WBIE | 262 | 934,295.50 | 907,484.73 | 26,810.77 | 27JUN03 | 1.000000 | 26,810.77 |
| | 900,729.260 | | | | 20AUG03 | .00 | |
| WBIE | 223 | 145,398.77 | 146,603.79 | -1,205.02 | 31JUL03 | 1.000000 | -1,205.02 |
| | 145,512.450 | | | | 20AUG03 | .00 | |
| WBIE | 228 | 145,398.77 | 146,603.79 | -1,205.02 | 31JUL03 | 1.000000 | -1,205.02 |
| | 145,512.450 | | | | 20AUG03 | .00 | |
| WBIE | 228 | -145,398.77 | -146,603.79 | 1,205.02 | 31JUL03 | 1.000000 | 1,205.02 |
| | -145,512.450 | | | | 20AUG03 | .00 | |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|--------------|--------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| | SHARES/PAR | BASE | BASE | BASE | | | |
| 362900WJD | TOTAL | 1,079,694.27 | 1,054,088.52 | 25,605.75 L | | .00 | 25,605.75 L |
| 362900XX8 | GNMA POOL 614594 | 2033/05/15 | 5.500 | 27JUN03 | 20AUG03 | 1.000000 | |
| WBIE | 224 | 73,578.67 | 71,467.23 | 2,111.44 | | .00 | 2,111.44 |
| | 70,935.220 | | | | | | |
| 362900YQ2 | GNMA POOL 614619 | 2033/07/15 | 5.000 | 15AUG03 | 22SEP03 | 1.000000 | |
| WBIE | 437 | 471,564.19 | 481,050.56 | -9,486.37 | | .00 | -9,486.37 |
| | 489,618.890 | | | | | | |
| 362900YB2 | GNMA POOL 614635 | 2033/07/15 | 5.500 | 31JUL03 | 20AUG03 | 1.000000 | |
| WBIE | 230 | 999,318.14 | 1,020,023.33 | -20,705.19 | | .00 | -20,705.19 |
| | 1,000,099.470 | | | | | | |
| WBIE | 231 | 999,318.14 | 1,020,023.33 | -20,705.19 | 31JUL03 | 1.000000 | -20,705.19 |
| | 1,000,099.470 | | | | 20AUG03 | .00 | |
| 362900YB2 | TOTAL | 1,998,636.28 | 2,040,046.66 | -41,410.38 L | | .00 | -41,410.38 L |
| 362900ED1 | GNMA POOL 614932 | 2033/08/15 | 5.000 | 15AUG03 | 22SEP03 | 1.000000 | |
| WBIE | 420 | 25,393.22 | 25,904.05 | -510.83 | | .00 | -510.83 |
| | 26,365.450 | | | | | | |
| WBIE | 475 | 119,573.23 | 120,038.80 | -465.57 | 15AUG03 | 1.000000 | -465.57 |
| | 124,151.310 | | | | 22SEP03 | .00 | |
| 362900ED1 | TOTAL | 144,966.45 | 145,942.85 | -976.40 L | | .00 | -976.40 L |
| 362900QC0 | GNMA POOL 615251 | 2033/06/15 | 5.500 | 31JUL03 | 20AUG03 | 1.000000 | |
| WBIE | 232 | 999,318.24 | 1,020,023.43 | -20,705.19 | | .00 | -20,705.19 |
| | 1,000,099.570 | | | | | | |
| WBIE | 233 | 999,318.24 | 1,020,023.43 | -20,705.19 | 31JUL03 | 1.000000 | -20,705.19 |
| | 1,000,099.570 | | | | 20AUG03 | .00 | |



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|-------------------------|--|------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 3629RQ08 | TOTAL | | 1,998,636.48 | 2,048,046.06 | -41,410.38 L | .00 | -41,410.38 L |
| 3629RQ09 | GNMA POOL 615263 | 2033/06/15 | 6.000 | 26NOV03 | 18DEC03 | 1.000000 | |
| WBIE | 742 | 782,499.68 | 775,785.47 | 6,714.21 | .00 | 6,714.21 | |
| | 753,875.950 | | | | | | |
| 3629ORUN1 | GNMA POOL 615389 | 2033/07/15 | 4.500 | 07OCT03 | 19NOV03 | 1.000000 | |
| WBIE | 512 | 96,594.19 | 98,815.04 | -1,420.85 | .00 | -1,420.85 | |
| | 101,602.890 | | | | | | |
| 3629ORU76 | GNMA POOL 615406 | 2033/08/15 | 5.000 | 01AUG03 | 20AUG03 | 1.000000 | |
| WBIE | 659 | 95,335.17 | 101,865.83 | -6,530.66 | .00 | -6,530.66 | |
| | 99,991.000 | | | | | | |
| 3629ORVC4 | GNMA POOL 615411 | 2033/08/15 | 5.000 | 01AUG03 | 20AUG03 | 1.000000 | |
| WBIE | 654 | 747,700.94 | 798,920.05 | -51,219.11 | .00 | -51,219.11 | |
| | 784,216.000 | | | | | | |
| WBIE | 658 | 148,804.90 | 158,998.35 | -10,193.45 | .00 | -10,193.45 | |
| | 156,872.000 | | | | | | |
| 3629ORVC4 | TOTAL | | 896,505.84 | 957,918.40 | -61,412.56 L | .00 | -61,412.56 L |
| 3629ORVT7 | GNMA POOL 615426 | 2033/08/15 | 5.000 | 12AUG03 | 20AUG03 | 1.000000 | |
| WBIE | 471 | 572,334.18 | 569,404.94 | 2,927.24 | .00 | 2,927.24 | |
| | 598,059.000 | | | | | | |
| 3629ORVM4 | GNMA POOL 615427 | 2033/08/15 | 5.000 | 01AUG03 | 20AUG03 | 1.000000 | |
| WBIE | 657 | 391,516.71 | 418,336.44 | -26,819.73 | .00 | -26,819.73 | |
| | 418,637.000 | | | | | | |
| 3629ORVV2 | GNMA POOL 615428 | 2033/08/15 | 5.000 | 01AUG03 | 20AUG03 | 1.000000 | |
| WBIE | 661 | 218,130.80 | 224,524.35 | -14,394.35 | .00 | -14,394.35 | |
| | 228,392.000 | | | | | | |
| WBIE | 662 | 598,595.71 | 639,608.79 | -41,005.08 | .00 | -41,005.08 | |
| | 627,829.000 | | | | | | |



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|-------------------------|--|------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| WBIE | 663 | 555,841.67 | 593,918.01 | -38,076.34 | 01AUG03 | 20AUG03 | 1.000000 |
| | 582,987.000 | | | | | .00 | -38,076.34 |
| 3629ORVV2 | TOTAL | | 1,364,567.30 | 1,458,843.15 | -93,475.77 L | .00 | -93,475.77 L |
| 3629ORVZ3 | GNMA POOL 615432 | 2033/08/15 | 5.000 | 01AUG03 | 20AUG03 | 1.000000 | |
| WBIE | 664 | 45,629.61 | 48,755.34 | -3,125.73 | .00 | -3,125.73 | |
| | 47,858.000 | | | | | | |
| WBIE | 665 | 470,388.88 | 502,611.52 | -32,222.64 | 01AUG03 | 20AUG03 | 1.000000 |
| | 493,361.000 | | | | | .00 | -32,222.64 |
| 3629ORVZ3 | TOTAL | | 516,818.49 | 551,366.86 | -35,348.37 L | .00 | -35,348.37 L |
| 3629ORWC4 | GNMA POOL 615447 | 2033/08/15 | 4.500 | 07OCT03 | 19NOV03 | 1.000000 | |
| WBIE | 589 | 315,781.84 | 320,426.04 | -4,645.00 | .00 | -4,645.00 | |
| | 332,156.100 | | | | | | |
| 3629ORWU3 | GNMA POOL 615459 | 2033/08/15 | 5.000 | 15AUG03 | 30SEP03 | 1.000000 | |
| WBIE | 476 | 49,484.57 | 49,677.24 | -192.67 | .00 | -192.67 | |
| | 51,379.100 | | | | | | |
| 3629ORXU2 | GNMA POOL 615491 | 2033/08/15 | 4.500 | 07OCT03 | 19NOV03 | 1.000000 | |
| WBIE | 534 | 40,459.98 | 41,855.12 | -595.14 | .00 | -595.14 | |
| | 42,557.950 | | | | | | |
| WBIE | 536 | 95,381.69 | 96,783.53 | -1,401.84 | 07OCT03 | 19NOV03 | 1.000000 |
| | 100,243.370 | | | | | .00 | -1,401.84 |
| WBIE | 542 | 317,967.19 | 322,644.33 | -4,677.14 | 07OCT03 | 19NOV03 | 1.000000 |
| | 334,454.760 | | | | | .00 | -4,677.14 |
| WBIE | 543 | 194,266.87 | 197,124.44 | -2,857.57 | 07OCT03 | 19NOV03 | 1.000000 |
| | 204,340.280 | | | | | .00 | -2,857.57 |



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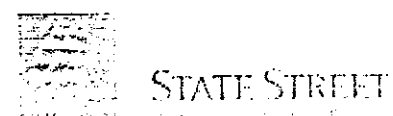
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|-------------------------|--|--|---|---------------------------|--------------------|--------------------------------------|
| 36290RXU2 | TOTAL | 647,995.73 | 657,527.42 | -9,531.69 L | .00 | -9,531.69 L |
| 36290RYE7 | GNMA POOL 615509 | 2033/08/15 4.500 | 07OCT03 | 19NOV03 | 1.000000 | |
| WBIE ** | 533 316,859.73 | 321,520.58 | -4,660.85 | .00 | | -4,660.85 |
| | 333,289.880 | | | | | |
| 36290RX4 | GNMA POOL 615606 | 2033/10/15 4.500 | 07OCT03 | 19NOV03 | 1.000000 | |
| WBIE ** | 510 114,955.63 | 116,646.57 | -1,690.94 | .00 | | -1,690.94 |
| | 120,916.430 | | | | | |
| 36290SF48 | GNMA POOL 615887 | 2033/08/15 5.000 | 15AUG03 | 22SEP03 | 1.000000 | |
| WBIE ** | 418 937,636.00 | 956,498.25 | -18,862.25 | .00 | | -18,862.25 |
| | 973,535.110 | | | | | |
| 36290SF55 | GNMA POOL 615888 | 2033/08/15 5.000 | 01AUG03 | 20AUG03 | 1.000000 | |
| WBIE ** | 666 286,831.25 | 305,625.00 | -19,593.75 | .00 | | -19,593.75 |
| | 300,000.000 | | | | | |
| 36290SF63 | GNMA POOL 615889 | 2033/08/15 5.000 | 01AUG03 | 26AUG03 | 1.000000 | |
| WBIE ** | 694 953,437.50 | 1,017,343.75 | -63,906.25 | .00 | | -63,906.25 |
| | 1,000,000.000 | | | | | |
| WBIE ** | 692 911,466.33 | 948,088.87 | -36,621.74 | 07AUG03 20AUG03 | 1.000000 .00 | -36,621.74 |
| | 931,925.000 | | | | | |
| WBIE ** | 693 238,778.41 | 248,372.27 | -9,593.86 | 07AUG03 20AUG03 | 1.000000 .00 | -9,593.86 |
| | 244,138.000 | | | | | |
| WBIE ** | 178 6,435.01 | 6,377.70 | 15NOV03 57.31 | 15NOV03 | 1.000000 .00 | 57.31 |
| | 6,435.010 | | | | | |
| WBIE ** | 178 -6,435.01 | -6,377.70 | 15NOV03 -57.31 | 15NOV03 | 1.000000 .00 | -57.31 |
| | CXL 178 -6,435.010 | | | | | |
| WBIE ** | 188 5,778.74 | 5,727.27 | 15NOV03 51.47 | 15NOV03 | 1.000000 .00 | 51.47 |
| | 5,778.740 | | | | | |



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|-------------------------|--|--|---|---------------------------|--------------------|--------------------------------------|
| 36290SF63 | TOTAL | 2,109,460.98 | 2,219,531.36 | -110,070.38 L | .00 | -110,070.38 L |
| 36290SF89 | GNMA POOL 615891 | 2033/08/15 5.000 | 01AUG03 | 20AUG03 | 1.000000 | |
| WBIE ** | 670 422,660.75 | 451,613.91 | -28,953.16 | .00 | | -28,953.16 |
| | 443,302.000 | | | | | |
| WBIE ** | 473 978,144.68 | 973,222.31 | 4,922.37 | 07AUG03 20AUG03 | 1.000000 .00 | 4,922.37 |
| | 1,000,100.000 | | | | | |
| 36290SF89 | TOTAL | 1,400,805.43 | 1,424,836.22 | -24,030.79 L | .00 | -24,030.79 L |
| 36290SF97 | GNMA POOL 615892 | 2033/08/15 5.000 | 01AUG03 | 20AUG03 | 1.000000 | |
| WBIE ** | 667 318,368.99 | 340,177.94 | -21,808.95 | .00 | | -21,808.95 |
| | 333,917.000 | | | | | |
| WBIE ** | 673 65,986.46 | 70,409.34 | -4,422.88 | 01AUG03 20AUG03 | 1.000000 .00 | -4,422.88 |
| | 69,209.000 | | | | | |
| WBIE ** | 668 471,275.80 | 490,308.49 | -19,032.69 | 07AUG03 20AUG03 | 1.000000 .00 | -19,032.69 |
| | 481,854.000 | | | | | |
| WBIE ** | 671 821,134.90 | 854,127.22 | -32,992.32 | 07AUG03 20AUG03 | 1.000000 .00 | -32,992.32 |
| | 839,566.000 | | | | | |
| 36290SF97 | TOTAL | 1,676,766.15 | 1,755,022.99 | -78,256.84 L | .00 | -78,256.84 L |
| 36290SGB1 | GNMA POOL 615894 | 2033/08/15 5.000 | 01AUG03 | 20AUG03 | 1.000000 | |
| WBIE ** | 669 389,031.10 | 415,680.56 | -26,649.46 | .00 | | -26,649.46 |
| | 408,030.000 | | | | | |
| WBIE ** | 669 -389,031.10 | -415,680.56 | 26,649.46 | 01AUG03 20AUG03 | 1.000000 .00 | 26,649.46 |
| | CXL 669 -408,030.000 | | | | | |



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|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 36290SG01 | TOTAL | | .00 | .00 L | | .00 | .00 L |
| 36290SGF2 | GNMA POOL 615898 | 2033/08/15 | 5.500 | 27JUN03 | 20AUG03 | 1.000000 | |
| WBIE | 234 1,837,265.63 | | 1,019,921.88 | 17,343.75 | | .00 | 17,343.75 |
| | 1,000,000.000 | | | | | | |
| WBIE | 235 999,318.67 | | 1,007,601.99 | -8,283.32 | 31JUL03 | 20AUG03 | 1.000000 |
| | 1,000,100.000 | | | | | .00 | -8,283.32 |
| 36290SGF2 | TOTAL | 2,036,504.30 | 2,027,523.87 | 9,060.43 L | | .00 | 9,060.43 L |
| 36290SHT1 | GNMA POOL 615942 | 2033/09/15 | 4.500 | 07OCT03 | 19NOV03 | 1.000000 | |
| WBIE | 513 910,148.71 | | 923,536.55 | -13,387.84 | | .00 | -13,387.84 |
| | 957,342.710 | | | | | | |
| 36290VDU5 | GNMA POOL 618515 | 2033/08/15 | 5.000 | 01AUG03 | 20AUG03 | 1.000000 | |
| WBIE | 672 44,424.88 | | 47,294.45 | -3,032.07 | | .00 | -3,032.07 |
| | | | | | | | |
| WBIE | 674 737,898.07 | | 788,437.11 | -50,547.04 | 01AUG03 | 20AUG03 | 1.000000 |
| | 773,926.800 | | | | | .00 | -50,547.04 |
| WBIE | 624 117,711.64 | | 120,079.63 | -2,367.99 | 15AUG03 | 22SEP03 | 1.000000 |
| | 122,218.450 | | | | | .00 | -2,367.99 |
| 36290VDU5 | TOTAL | 899,864.09 | 955,811.19 | -55,947.10 L | | .00 | -55,947.10 L |
| 36290VQ23 | GNMA POOL 618873 | 2033/08/15 | 5.000 | 01AUG03 | 20AUG03 | 1.000000 | |
| WBIE | 675 54,761.64 | | 58,512.92 | -3,751.28 | | .00 | -3,751.28 |
| | 57,436.800 | | | | | | |
| WBIE | 677 593,266.64 | | 631,769.67 | -48,503.03 | 01AUG03 | 20AUG03 | 1.000000 |
| | 620,142.800 | | | | | .00 | -48,503.03 |
| WBIE | 472 969,863.94 | | 944,983.58 | 4,968.44 | 12AUG03 | 20AUG03 | 1.000000 |
| | 999,900.800 | | | | | .00 | 4,968.44 |



STATE STREET

Securing Institutional Investments Worldwide

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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| WBIE | 474 833,432.15 | | 829,169.50 | 12AUG03 | 20AUG03 | 1.000000 | 4,262.65 |
| | 859,243.000 | | | 4,262.65 | | .00 | |
| 36290VQ23 | TOTAL | 2,449,324.37 | 2,484,355.59 | -35,031.22 L | | .00 | -35,031.22 L |
| 36290VQ31 | GNMA POOL 618874 | 2033/08/15 | 5.500 | 31JUL03 | 20AUG03 | 1.000000 | |
| WBIE | 236 114,758.28 | | 117,127.83 | -2,377.55 | | .00 | -2,377.55 |
| | 114,840.000 | | | | | | |
| WBIE | 237 999,318.67 | | 1,020,023.87 | -20,705.20 | 31JUL03 | 20AUG03 | 1.000000 |
| | 1,000,100.000 | | | | | .00 | -20,705.20 |
| WBIE | 238 999,318.67 | | 1,020,023.87 | -20,705.20 | 31JUL03 | 20AUG03 | 1.000000 |
| | 1,000,100.000 | | | | | .00 | -20,705.20 |
| WBIE | 239 999,318.67 | | 1,020,023.87 | -20,705.20 | 31JUL03 | 20AUG03 | 1.000000 |
| | 1,000,100.000 | | | | | .00 | -20,705.20 |
| WBIE | 240 999,318.67 | | 1,020,023.87 | -20,705.20 | 31JUL03 | 20AUG03 | 1.000000 |
| | 1,000,100.000 | | | | | .00 | -20,705.20 |
| WBIE | 241 999,318.67 | | 1,020,023.87 | -20,705.20 | 31JUL03 | 20AUG03 | 1.000000 |
| | 1,000,100.000 | | | | | .00 | -20,705.20 |
| WBIE | 242 999,318.67 | | 1,020,023.87 | -20,705.20 | 31JUL03 | 20AUG03 | 1.000000 |
| | 1,000,100.000 | | | | | .00 | -20,705.20 |
| WBIE | 243 999,318.67 | | 1,020,023.87 | -20,705.20 | 31JUL03 | 20AUG03 | 1.000000 |
| | 1,000,100.000 | | | | | .00 | -20,705.20 |
| WBIE | 244 999,318.67 | | 1,020,023.87 | -20,705.20 | 31JUL03 | 20AUG03 | 1.000000 |
| | 1,000,100.000 | | | | | .00 | -20,705.20 |
| WBIE | 245 999,318.67 | | 1,020,023.87 | -20,705.20 | 31JUL03 | 20AUG03 | 1.000000 |
| | 1,000,100.000 | | | | | .00 | -20,705.20 |
| WBIE | 246 999,318.67 | | 1,020,023.87 | -20,705.20 | 31JUL03 | 20AUG03 | 1.000000 |
| | 1,000,100.000 | | | | | .00 | -20,705.20 |



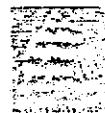
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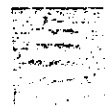
| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 1,000,100.000 | | | | | | | |
| ** WB1E ** | 247 999,318.67 | | 1,020,023.87 | 31JUL03 -20,705.20 | 20AUG03 | 1.000000 .00 | -20,705.20 |
| 1,000,100.000 | | | | | | | |
| ** WB1E ** | 248 999,318.67 | | 1,020,023.87 | 31JUL03 -20,705.20 | 20AUG03 | 1.000000 .00 | -20,705.20 |
| 1,000,100.000 | | | | | | | |
| ** WB1E ** | 249 999,318.67 | | 1,020,023.87 | 31JUL03 -20,705.20 | 20AUG03 | 1.000000 .00 | -20,705.20 |
| 1,000,100.000 | | | | | | | |
| 36290VQ31 | TOTAL 13,105,892.99 | | 13,377,438.14 | | | .00 | -271,545.15 L |
| 36290VQ56 | GNMA POOL 618876 2033/09/15 4.500 | | | 07OCT03 | 19NOV03 | 1.000000 | |
| ** WB1E ** | 514 454,581.160 432,171.73 | | 438,528.77 | -6,357.04 | | .00 | -6,357.04 |
| ** WB1E ** | 515 264,794.450 251,740.91 | | 255,443.89 | -3,702.98 | 19NOV03 | 1.000000 .00 | -3,702.98 |
| ** WB1E ** | 516 577,326.360 548,865.97 | | 556,939.52 | -8,073.55 | 19NOV03 | 1.000000 .00 | -8,073.55 |
| 36290VQ56 | TOTAL 1,232,778.61 | | 1,250,912.18 | | | .00 | -18,133.57 L |
| 36290WFR8 | GNMA POOL 619476 2033/08/15 5.000 | | | 01AUG03 | 28AUG03 | 1.000000 | |
| ** WB1E ** | 676 337,800.000 322,071.19 | | 344,133.75 | -22,062.56 | | .00 | -22,062.56 |
| ** WB1E ** | 678 704,596.000 671,788.25 | | 717,807.18 | -46,018.93 | 20AUG03 | 1.000000 .00 | -46,018.93 |
| 36290WFR8 | TOTAL 993,859.44 | | 1,061,940.93 | | | .00 | -68,081.49 L |



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|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 36290WFS6 | GNMA POOL 619477 2033/08/15 5.000 | | | 01AUG03 | 20AUG03 | 1.000000 | |
| ** WB1E ** | 679 953,437.50 | | 1,017,699.73 | -64,262.23 | | .00 | -64,262.23 |
| 1,000,000.000 | | | | | | | |
| ** WB1E ** | 679 -953,437.50 | | -1,017,699.73 | 64,262.23 | 20AUG03 | 1.000000 .00 | 64,262.23 |
| 1,000,000.000 | | | | | | | |
| ** WB1E ** | 680 953,437.50 | | 1,017,343.75 | -63,906.25 | 20AUG03 | 1.000000 .00 | -63,906.25 |
| 1,000,000.000 | | | | | | | |
| ** WB1E ** | 684 241,357.94 | | 257,535.48 | -16,177.54 | 20AUG03 | 1.000000 .00 | -16,177.54 |
| 1,000,000.000 | | | | | | | |
| ** WB1E ** | 684 -241,357.94 | | -257,535.48 | 16,177.54 | 20AUG03 | 1.000000 .00 | 16,177.54 |
| 1,000,000.000 | | | | | | | |
| ** WB1E ** | 743 953,437.50 | | 1,017,343.74 | -63,906.24 | 20AUG03 | 1.000000 .00 | -63,906.24 |
| 1,000,000.000 | | | | | | | |
| ** WB1E ** | 682 739,268.47 | | 768,971.49 | -29,703.02 | 20AUG03 | 1.000000 .00 | -29,703.02 |
| 1,000,000.000 | | | | | | | |
| 36290WFS6 | TOTAL 2,646,143.47 | | 2,803,658.98 | | | .00 | -157,515.51 L |
| 36290WGU0 | GNMA POOL 619511 2033/08/15 5.000 | | | 01AUG03 | 20AUG03 | 1.000000 | |
| ** WB1E ** | 681 577,033.72 | | 616,561.76 | -39,528.04 | | .00 | -39,528.04 |
| 605,214.000 | | | | | | | |
| 36290WKS3 | GNMA POOL 619592 2033/09/15 5.000 | | | 15AUG03 | 22SEP03 | 1.000000 | |
| ** WB1E ** | 419 728,601.17 | | 743,258.30 | -14,657.13 | | .00 | -14,657.13 |
| 756,497.000 | | | | | | | |
| ** WB1E ** | 423 760,289.91 | | 775,584.52 | -15,294.61 | 22SEP03 | 1.000000 .00 | -15,294.61 |
| 789,399.000 | | | | | | | |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/L |
|-------------|-------------------------|-------------|--------------|------------------|----------------|--------------|--------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/L | BASE CURR GN/L | GN/L | NET BAS SECTY GN/L |
| SHARES/PAR | BASE PRINCIPAL NET | BASE | BASE | BASE | BASE | BASE | BASE |
| 36290WKD5 | TOTAL | | | | | | |
| | 1,488,891.08 | | 1,510,842.02 | | | -29,951.74 L | -29,951.74 L |
| 36290WTH5 | GNMA POOL 619852 | 2033/09/15 | 6.000 | 26NOV03 | 18DEC03 | 1.000000 | |
| WBIE | 739 | 157,643.90 | 156,291.24 | 1,352.66 | | .00 | 1,352.66 |
| | 151,877.300 | | | | | | |
| 36290XH3 | GNMA POOL 620429 | 2033/08/15 | 5.000 | 01AUG03 | 20AUG03 | 1.000000 | |
| WBIE | 686 | 953,437.50 | 1,017,343.75 | -63,906.25 | | .00 | -63,906.25 |
| | 1,000,000.000 | | | | | | |
| WBIE | 683 | 66,580.54 | 69,255.68 | -2,675.14 | 07AUG03 | 20AUG03 | 1.000000 |
| | 68,075.000 | | | | | .00 | -2,675.14 |
| WBIE | 688 | 597,395.92 | 621,398.65 | -24,002.73 | 07AUG03 | 20AUG03 | 1.000000 |
| | 610,805.000 | | | | | .00 | -24,002.73 |
| 36290XH3 | TOTAL | | | | | | |
| | 1,617,413.96 | | 1,707,998.00 | | | -90,584.12 L | -90,584.12 L |
| 36290XHQ6 | GNMA POOL 620439 | 2033/08/15 | 5.000 | 01AUG03 | 16SEP03 | 1.000000 | |
| WBIE | 224 | 517,707.03 | 553,171.06 | -35,464.03 | | .00 | -35,464.03 |
| | 542,990.000 | | | | | | |
| WBIE | 517 | 517,707.03 | 553,171.06 | -35,464.03 | 01AUG03 | 20AUG03 | 1.000000 |
| | 542,990.000 | | | | | .00 | -35,464.03 |
| WBIE | 517 | -517,707.03 | -553,171.06 | 35,464.03 | 01AUG03 | 20AUG03 | 1.000000 |
| | -542,990.000 | | | | | .00 | 35,464.03 |
| 36290XHQ6 | TOTAL | | | | | | |
| | 517,707.03 | | 553,171.06 | | | -35,464.03 L | -35,464.03 L |
| 36290XH29 | GNMA POOL 620449 | 2033/08/15 | 5.000 | 12AUG03 | 20AUG03 | 1.000000 | |
| WBIE | 252 | 970,057.93 | 965,096.50 | 4,961.43 | | .00 | 4,961.43 |
| | 1,000,100.000 | | | | | | |
| WBIE | 252 | -970,057.93 | -965,096.50 | -4,961.43 | 12AUG03 | 20AUG03 | 1.000000 |
| | -1,000,100.000 | | | | | .00 | -4,961.43 |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/L |
|-------------|-------------------------|------------|--------------|------------------|----------------|--------------|--------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/L | BASE CURR GN/L | GN/L | NET BAS SECTY GN/L |
| SHARES/PAR | BASE PRINCIPAL NET | BASE | BASE | BASE | BASE | BASE | BASE |
| 36290XH29 | TOTAL | | | | | | |
| | .00 | | .00 | | | .00 L | .00 L |
| 36290XJA9 | GNMA POOL 620457 | 2033/08/15 | 5.000 | 01AUG03 | 20AUG03 | 1.000000 | |
| WBIE | 685 | 146,332.63 | 156,356.73 | -10,024.10 | | .00 | -10,024.10 |
| | 153,479.000 | | | | | | |
| WBIE | 687 | 497,635.95 | 725,646.21 | -28,030.26 | 07AUG03 | 20AUG03 | 1.000000 |
| | 713,295.000 | | | | | .00 | -28,030.26 |
| WBIE | 690 | 357,318.67 | 371,675.35 | -14,356.68 | 07AUG03 | 20AUG03 | 1.000000 |
| | 365,339.000 | | | | | .00 | -14,356.68 |
| 36290XJA9 | TOTAL | | | | | | |
| | 1,201,287.25 | | 1,253,698.29 | | | -52,411.04 L | -52,411.04 L |
| 36290XJE1 | GNMA POOL 620461 | 2033/08/15 | 5.000 | 12AUG03 | 20AUG03 | 1.000000 | |
| WBIE | 250 | 970,057.93 | 965,096.50 | 4,961.43 | | .00 | 4,961.43 |
| | 1,000,100.000 | | | | | | |
| 36290XJMS | GNMA POOL 620468 | 2033/08/15 | 5.000 | 12AUG03 | 20AUG03 | 1.000000 | |
| WBIE | 478 | 28,282.12 | 28,137.47 | 144.65 | | .00 | 144.65 |
| | 29,158.000 | | | | | | |
| WBIE | 479 | 98,137.74 | 97,635.81 | 501.93 | 12AUG03 | 20AUG03 | 1.000000 |
| | 101,177.000 | | | | | .00 | 501.93 |
| WBIE | 480 | 217,272.22 | 216,160.97 | 1,111.25 | 12AUG03 | 20AUG03 | 1.000000 |
| | 224,001.000 | | | | | .00 | 1,111.25 |
| WBIE | 481 | 742,972.62 | 739,172.63 | 3,799.99 | 12AUG03 | 20AUG03 | 1.000000 |
| | 765,982.000 | | | | | .00 | 3,799.99 |
| 36290XJMS | TOTAL | | | | | | |
| | 1,086,664.70 | | 1,081,106.00 | | | 5,557.02 L | 5,557.02 L |

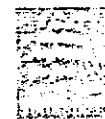


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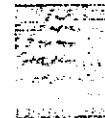
| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|------------|-------------------------------------|---|---------------------|--------------------|--------------------------------------|
| 36290XJ9 | GNMA POOL 620478 | 2033/08/15 | 5.000 | 01AUG03 | 28AUG03 | 1.000000 | |
| WBIE | 689 306,646.000 | | 312,395.61 | -20,027.81 | | .00 | -20,027.81 |
| WBIE | 251 1,000,100.000 | | 965,096.50 | 4,961.43 | 12AUG03 20AUG03 | 1.000000 .00 | 4,961.43 |
| WB1Q | 024 532,608.880 | | 512,136.73 | 15,062.84 | 19SEP03 22OCT03 | 1.000000 .00 | 15,062.84 |
| 36290XJ9 | TOTAL | | 1,277,492.11 | -15,066.38 L | | .00 | -15,066.38 L |
| | 527,199.57 | | 512,136.73 | 15,062.84 S | | .00 | 15,062.84 S |
| 36290XJ92 | GNMA POOL 620488 | 2033/08/15 | 5.000 | 07AUG03 | 20AUG03 | 1.000000 | |
| WBIE | 475 500,050.000 | | 486,611.16 | 2,461.18 | | .00 | 2,461.18 |
| WBIE | 476 1,000,100.000 | | 973,222.31 | 4,922.37 | 07AUG03 20AUG03 | 1.000000 .00 | 4,922.37 |
| WBIE | 477 1,000,100.000 | | 973,222.31 | 4,922.37 | 07AUG03 20AUG03 | 1.000000 .00 | 4,922.37 |
| 36290XJ92 | TOTAL | | 2,433,055.78 | 12,305.92 L | | .00 | 12,305.92 L |
| | 2,445,361.70 | | 2,433,055.78 | 12,305.92 L | | .00 | 12,305.92 L |
| 36290XKS8 | GNMA POOL 620505 | 2033/08/15 | 4.500 | 07OCT03 | 19NOV03 | 1.000000 | |
| WBIE | 517 397,531.740 | | 383,493.90 | -5,559.23 | | .00 | -5,559.23 |
| 36290XKT6 | GNMA POOL 620506 | 2033/08/15 | 5.000 | 12AUG03 | 20AUG03 | 1.000000 | |
| WBIE | 482 498,952.000 | | 481,488.68 | 2,475.27 | | .00 | 2,475.27 |



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|-------------------------|--|------------|-------------------------------------|---|---------------------|--------------------|--------------------------------------|
| 36290XK74 | GNMA POOL 620518 | 2033/08/15 | 5.000 | 12AUG03 | 20AUG03 | 1.000000 | |
| WBIE | 516 1,000,100.000 | | 965,096.50 | 4,961.43 | | .00 | 4,961.43 |
| 36290XMK3 | GNMA POOL 620562 | 2033/09/15 | 4.500 | 07OCT03 | 19NOV03 | 1.000000 | |
| WBIE | 518 337,673.940 | | 325,749.83 | -4,722.16 | | .00 | -4,722.16 |
| 36290XNLD | GNMA POOL 620595 | 2033/09/15 | 5.000 | 15AUG03 | 22SEP03 | 1.000000 | |
| WBIE | 425 879,989.000 | | 864,589.19 | -17,049.78 | | .00 | -17,049.78 |
| 36290XN71 | GNMA POOL 620614 | 2033/09/15 | 4.500 | 07OCT03 | 19NOV03 | 1.000000 | |
| WBIE | 532 795,559.930 | | 767,466.72 | -11,125.41 | | .00 | -11,125.41 |
| 36290XZE9 | GNMA POOL 620973 | 2033/08/15 | 5.000 | 15AUG03 | 23OCT03 | 1.000000 | |
| WBIE | 472 483,309.000 | | 467,299.39 | -1,812.41 | | .00 | -1,812.41 |
| 36290YJG4 | GNMA POOL 621363 | 2033/09/15 | 5.000 | 15AUG03 | 22SEP03 | 1.000000 | |
| WBIE | 426 284,719.000 | | 279,736.42 | -5,516.43 | | .00 | -5,516.43 |
| WBIE | 428 510,452.000 | | 501,519.09 | -9,890.01 | 15AUG03 22SEP03 | 1.000000 .00 | -9,890.01 |
| WBIE | 429 896,461.000 | | 880,772.93 | -17,368.93 | 15AUG03 22SEP03 | 1.000000 .00 | -17,368.93 |
| WB1Q | 027 399,999.340 | | 384,624.37 | 11,312.48 | 19SEP03 22OCT03 | 1.000000 .00 | 11,312.48 |
| WB1Q | 028 467,390.980 | | 449,425.64 | 13,218.40 | 19SEP03 22OCT03 | 1.000000 .00 | 13,218.40 |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|---------------|---------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | | NET BAS SECTY GN/LS |
| | SHARES/PAR | BASE | BASE | BASE SECTY GN/LS | | | |
| 36290YJG4 | TOTAL | 1,629,253.07 | 1,662,028.44 | -32,775.37 L | | .00 | -32,775.37 L |
| | | 858,588.89 | 834,058.81 | 24,530.88 S | | .00 | 24,530.88 S |
| 36291AC88 | GNMA POOL 622095 | 2033/09/15 | 5.000 | 15AUG03 | 22SEP03 | 1.000000 | |
| WBIE | 430 | 293,264.82 | 299,164.37 | -5,899.55 | | .00 | -5,899.55 |
| | 304,493.000 | | | | | | |
| WBIE | CXL 430 | -293,264.82 | -299,164.37 | 5,899.55 | 22SEP03 | 1.000000 | 5,899.55 |
| | -304,493.000 | | | | | .00 | |
| 36291AC88 | TOTAL | .00 | .00 | .00 L | | .00 | .00 L |
| 36291ARD7 | GNMA POOL 622482 | 2033/10/15 | 4.500 | 07OCT03 | 19NOV03 | 1.000000 | |
| WBIE | 524 | 474,467.56 | 481,444.74 | -6,979.18 | | .00 | -6,979.18 |
| | 499,078.160 | | | | | | |
| 36291AUA5 | GNMA POOL 622577 | 2033/10/15 | 4.500 | 07OCT03 | 19NOV03 | 1.000000 | |
| WBIE | 525 | 344,994.38 | 358,068.99 | -5,074.69 | | .00 | -5,074.69 |
| | 362,883.310 | | | | | | |
| 36291BXZ5 | GNMA POOL 623596 | 2033/10/15 | 4.500 | 07OCT03 | 19NOV03 | 1.000000 | |
| WBIE | 526 | 136,204.41 | 138,209.94 | -2,005.53 | | .00 | -2,005.53 |
| | 143,269.130 | | | | | | |
| 36291CTT2 | GNMA POOL 624362 | 2033/11/15 | 5.000 | 26SEP03 | 19NOV03 | 1.000000 | |
| WBIE | 527 | 11,988,758.00 | 11,827,508.00 | 161,250.00 | | .00 | 161,250.00 |
| | 12,000,000.000 | | | | | | |
| 36292RAD7 | CS AUTO LN TR NT CL A2 | 2006/01/17 | 1.530 | 25JUL03 | 30JUL03 | 1.000000 | |
| WB2L | 188 | 1,332,078.12 | 1,329,996.85 | 2,081.27 | | .00 | 2,081.27 |
| | 1,330,000.000 | | | | | | |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|---|--------------|--------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | | NET BAS SECTY GN/LS |
| | SHARES/PAR | BASE | BASE | BASE SECTY GN/LS | | | |
| 365438AD2 | GARDEN ST NEWSPAPERS SR SUB NT 2009/10/01 | 8.750 | | 19NOV03 | 26NOV03 | 1.000000 | |
| WB2Q | 888 | 1,507,513.35 | 1,509,842.90 | -2,349.55 | | .00 | -2,349.55 |
| | 1,505,000.000 | | | | | | |
| 3679969D9 | FUNDING OF CALPINE C TERM LOAN 2004/03/31 | 7.500 | | 17JUN03 | 17JUN03 | 1.000000 | |
| WB1X | 078 | 1,837,141.45 | 1,859,941.59 | -22,799.94 | | .00 | -22,799.94 |
| | 1,862,598.090 | | | | | | |
| WB1X | 096 | 1,150,293.55 | 1,184,411.17 | -34,117.62 | 18JUN03 | 1.000000 | -34,117.62 |
| | 1,187,379.620 | | | | | .00 | |
| WB1X | 182 | 193,188.78 | 195,392.38 | -2,203.60 | 26JUN03 | 1.000000 | -2,203.60 |
| | 195,882.080 | | | | | .00 | |
| WB1X | 280 | 402,834.91 | 401,827.82 | 1,007.09 | 16JUL03 | 1.000000 | 1,007.09 |
| | 402,834.910 | | | | | .00 | |
| 3679969D9 | TOTAL | 2,783,458.81 | 2,841,572.96 | -58,114.15 L | | .00 | -58,114.15 L |
| 369154A85 | GENERAL BINDING CORP ST NT | 2008/06/01 | 9.375 | 30APR03 | 05MAY03 | 1.000000 | |
| WB2Q | 404 | 14,250.00 | 13,002.52 | 1,247.48 | | .00 | 1,247.48 |
| | 15,000.000 | | | | | | |
| WB2Q | 404 | 53,075.08 | 47,678.88 | 5,396.20 | 01MAY03 | 1.000000 | 5,396.20 |
| | 55,000.000 | | | | | .00 | |
| 369154A85 | TOTAL | 67,325.00 | 60,681.32 | 6,643.68 L | | .00 | 6,643.68 L |
| 36962G638 | GENERAL ELEC CAP COR TRANCHE T 2006/02/03 | 1.800 | | 11APR03 | 11APR03 | 1.000000 | |
| WB1Z | 588 | 1,001,140.88 | 1,000,098.88 | 1,140.88 | | .00 | 1,140.88 |
| | 1,000,000.000 | | | | | | |

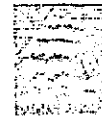


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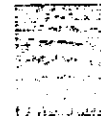
| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/L BASE SECY GN/L | STL DT SELL RATE BASE CURR GN/L | NET SECY GN/L NET BAS SECY GN/L |
|-------------------------|--|---|---|---------------------------------------|------------------------------------|
| 36962GA46 | GENERAL ELEC CAP COR TRANCHE T 2006/01/30 2.850 | | 25JUN03 | 30JUN03 | 1.000000 |
| WB2P | 402 262,443.45 | 259,099.38 | 3,344.07 | .00 | 3,344.07 |
| | 255,000.000 | | | | |
| WB2F | 371 689,087.25 | 674,625.80 | 15JUL03 14,461.45 | 18JUL03 | 1.000000 .00 14,461.45 |
| | 675,000.000 | | | | |
| 36962GA46 | TOTAL | 951,530.70 | 17,805.52 L | .00 | 17,805.52 L |
| 36962GB78 | GENERAL ELEC CAP COR TRANCHE T 2008/05/01 3.500 | | 10JUN03 | 13JUN03 | 1.000000 |
| WB2P | 318 780,195.00 | 764,088.50 | 16,106.50 | .00 | 16,106.50 |
| | 750,000.000 | | | | |
| WB2F | 372 788,447.40 | 779,250.15 | 15JUL03 9,197.25 | 18JUL03 | 1.000000 .00 9,197.25 |
| | 780,000.000 | | | | |
| WB1H | 130 3,232,768.00 | 3,276,909.38 | 20AUG03 -44,141.38 | 25AUG03 | 1.000000 .00 -44,141.38 |
| | 3,280,000.000 | | | | |
| 36962GB78 | TOTAL | 4,801,410.40 | -18,837.63 L | .00 | -18,837.63 L |
| 36962GB94 | GENERAL ELEC CAP COR TRANCHE T 2005/05/12 1.000 | | 21OCT03 | 24OCT03 | 1.000000 |
| WB1Z | 264 5,004,690.00 | 5,000,000.00 | 4,690.00 | .00 | 4,690.00 |
| | 5,000,000.000 | | | | |
| WB1Y | 411 5,004,690.00 | 5,000,000.00 | 21OCT03 4,690.00 | 24OCT03 | 1.000000 .00 4,690.00 |
| | 5,000,000.000 | | | | |
| 36962GB94 | TOTAL | 10,009,380.00 | 9,380.00 L | .00 | 9,380.00 L |
| 36962GE26 | GENERAL ELEC CAP COR TRANCHE T 2006/09/18 1.000 | | 27OCT03 | 30OCT03 | 1.000000 |
| WB1U | 450 15,017,850.00 | 15,013,050.00 | 4,800.00 | .00 | 4,800.00 |
| | 15,000,000.000 | | | | |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/L BASE SECY GN/L | STL DT SELL RATE BASE CURR GN/L | NET SECY GN/L NET BAS SECY GN/L |
|-------------------------|--|---|---|---------------------------------------|------------------------------------|
| 36962GE34 | GENERAL ELEC CAP COR TRANCHE T 2006/09/25 2.750 | | 25NOV03 | 01DEC03 | 1.000000 |
| WB2L | 683 755,468.10 | 754,139.49 | 1,328.61 | .00 | 1,328.61 |
| | 755,000.000 | | | | |
| WB2L | 724 670,950.00 | 674,232.84 | 01DEC03 -3,282.84 | 04DEC03 | 1.000000 .00 -3,282.84 |
| | 675,000.000 | | | | |
| 36962GE34 | TOTAL | 1,426,418.10 | -1,954.23 L | .00 | -1,954.23 L |
| 36962GVF8 | GENERAL ELEC CAP COR TRANCHE T 2003/09/11 6.750 | | 27MAR03 | 31MAR03 | 1.000000 |
| WB1U | 090 7,169,330.00 | 7,059,223.06 | 110,106.94 | .00 | 110,106.94 |
| | 7,000,000.000 | | | | |
| WB2D | 760 3,972,480.00 | 3,025,091.59 | 28MAR03 47,388.41 | 02APR03 | 1.000000 .00 47,388.41 |
| | 3,000,000.000 | | | | |
| 36962GVF8 | TOTAL | 10,241,810.00 | 157,495.35 L | .00 | 157,495.35 L |
| 36962GWF7 | GENERAL ELEC CAP COR TRANCHE T 2004/04/23 5.375 | | 29AUG03 | 29AUG03 | 1.000000 |
| WB1A | 146 14,984,400.00 | 14,996,410.50 | -12,010.50 | .00 | -12,010.50 |
| | 15,000,000.000 | | | | |
| WB1A | CXL 146 -14,984,400.00 | -14,996,410.50 | 29AUG03 12,010.50 | 29AUG03 | 1.000000 .00 12,010.50 |
| | -15,000,000.000 | | | | |
| WB1A | 147 14,776,931.33 | 14,996,410.50 | 29AUG03 -219,479.17 | 29AUG03 | 1.000000 .00 -219,479.17 |
| | 15,000,000.000 | | | | |
| WB1A | CXL 147 -14,776,931.33 | -14,996,410.50 | 29AUG03 219,479.17 | 29AUG03 | 1.000000 .00 219,479.17 |
| | -15,000,000.000 | | | | |
| WB1U | 345 15,349,950.00 | 14,996,923.23 | 29SEP03 353,026.77 | 02OCT03 | 1.000000 .00 353,026.77 |
| | 15,000,000.000 | | | | |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|---|---------------|---------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE | BASE | BASE SECTY GN/LS | | | |
| 36962GWF7 | TOTAL | | .00 | .00 L | | .00 | .00 L |
| | | 15,349,950.00 | 14,996,923.23 | 353,026.77 S | | .00 | 353,026.77 S |
| 36962GXE9 | GENERAL ELEC CAP COR TRANCHE T 2003/07/17 | 1.000 | | 07MAY03 | 12MAY03 | 1.000000 | |
| » WB1Y » | 360 | 6,000,150.00 | 5,999,000.67 | 1,149.33 | | .00 | 1,149.33 |
| | 6,000,000.000 | | | | | | |
| 36962CXX7 | GENERAL ELEC CAP COR TRANCHE T 2005/03/15 | 1.000 | | 03JAN03 | 08JAN03 | 1.000000 | |
| » WB2L » | 637 | 2,050,314.60 | 2,051,772.14 | -1,457.54 | | .00 | -1,457.54 |
| | 2,055,000.000 | | | | | | |
| » WB2D » | 156 | 3,004,500.00 | 3,000,944.17 | 3,555.83 | 12SEP03 | 17SEP03 | 1.000000 |
| | 3,000,000.000 | | | | | .00 | 3,555.83 |
| » WB1Y » | 415 | 5,008,825.00 | 4,992,873.22 | 21OCT03 | 24OCT03 | 1.000000 | 15,951.78 |
| | 5,000,000.000 | | | 15,951.78 | | .00 | |
| 36962GXX7 | TOTAL | 10,063,639.60 | 10,045,589.53 | 18,050.07 L | | .00 | 18,050.07 L |
| 36962CXZZ | GENERAL ELEC CAP COR TRANCHE T 2032/03/15 | 6.750 | | 12NOV03 | 17NOV03 | 1.000000 | |
| » WB2N » | 309 | 1,213,742.00 | 1,097,041.48 | 116,721.32 | | .00 | 116,721.32 |
| | 1,110,000.000 | | | | | | |
| » WB2N » | 430 | 483,879.00 | 424,981.50 | 58,897.50 | 21NOV03 | 26NOV03 | 1.000000 |
| | 430,000.000 | | | | | .00 | 58,897.50 |
| » WB2N » | 449 | 255,520.00 | 227,315.06 | 28,204.94 | 24NOV03 | 28NOV03 | 1.000000 |
| | 230,000.000 | | | | | .00 | 28,204.94 |
| » WB2N » | 484 | 245,977.60 | 217,432.81 | 28,544.79 | 25NOV03 | 01DEC03 | 1.000000 |
| | 220,000.000 | | | | | .00 | 28,544.79 |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|---|--------------|--------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE | BASE | BASE SECTY GN/LS | | | |
| 36962GXZZ | TOTAL | 2,199,140.20 | 1,966,771.65 | 232,368.55 L | | .00 | 232,368.55 L |
| 36962GYJ7 | GENERAL ELEC CAP COR TRANCHE T 2003/11/03 | 1.000 | | 07MAY03 | 12MAY03 | 1.000000 | |
| » WB1Z » | 049 | 2,501,575.00 | 2,498,981.50 | 2,593.42 | | .00 | 2,593.42 |
| | 2,500,000.000 | | | | | | |
| 36962GYY4 | GENERAL ELEC CAP COR TRANCHE T 2012/06/15 | 6.000 | | 03MAR03 | 06MAR03 | 1.000000 | |
| » WB2F » | 065 | 930,019.00 | 843,971.04 | 86,047.96 | | .00 | 86,047.96 |
| | 850,000.000 | | | | | | |
| » WB2F » | 253 | 1,854,006.00 | 1,641,078.43 | 212,927.37 | 15MAY03 | 20MAY03 | 1.000000 |
| | 1,650,000.000 | | | | | .00 | 212,927.37 |
| 36962GYY4 | TOTAL | 2,784,025.00 | 2,485,049.47 | 298,975.33 L | | .00 | 298,975.33 L |
| 36962GZZ0 | GENERAL ELEC CAP COR TRANCHE T 2008/01/15 | 4.250 | | 29JAN03 | 03FEB03 | 1.000000 | |
| » WB2F » | 005 | 498,594.60 | 487,181.04 | 11,493.56 | | .00 | 11,493.56 |
| | 498,000.000 | | | | | | |
| » WB2N » | 316 | 1,555,395.00 | 1,529,220.74 | 26,174.26 | 29APR03 | 02MAY03 | 1.000000 |
| | 1,500,000.000 | | | | | .00 | 26,174.26 |
| » WB1H » | 543 | 3,481,130.40 | 3,261,456.99 | 139,673.41 | 29APR03 | 02MAY03 | 1.000000 |
| | 3,280,000.000 | | | | | .00 | 139,673.41 |
| 36962GZZ0 | TOTAL | 5,455,120.00 | 5,277,778.77 | 177,341.23 L | | .00 | 177,341.23 L |
| 36999A9E6 | GENERAL BINDING CO T TERM LOAN 2008/01/15 | 1.000 | | 31DEC03 | 31DEC03 | 1.000000 | |
| » WB1X » | 336 | 9,655.17 | 9,558.42 | 96.55 | | .00 | 96.55 |
| | 9,655.170 | | | | | | |
| 3699939Z5 | GENERAL CABLE CORP TERM LOAN 2007/05/25 | 1.000 | | 04AUG03 | 04AUG03 | 1.000000 | |
| » WB1X » | 373 | 5,828.65 | 5,866.54 | 742.11 | | .00 | 742.11 |
| | 5,828.650 | | | | | | |
| » WB1X » | 373 | -5,828.65 | -5,866.54 | -742.11 | 04AUG03 | 04AUG03 | 1.000000 |
| | -5,828.650 | | | | | .00 | -742.11 |



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| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|-------------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| ** WBIX ** | 680 5,828.650 | 5,828.65 | | 5,045.73 | 04AUG03 762.92 | 04AUG03 | 1.000000 .00 | 762.92 |
| ** WBIX ** | 585 140.300 | 140.30 | | 121.96 | 23SEP03 18.34 | 23SEP03 | 1.000000 .00 | 18.34 |
| ** WBIX ** | CXL 585 -140.300 | -140.30 | | -121.96 | 23SEP03 -18.34 | 23SEP03 | 1.000000 .00 | -18.34 |
| ** WBIX ** | 584 140.300 | 140.30 | | 121.96 | 24SEP03 18.34 | 24SEP03 | 1.000000 .00 | 18.34 |
| ** WBIX ** | CXL 584 -140.300 | -140.30 | | -121.96 | 24SEP03 -18.34 | 24SEP03 | 1.000000 .00 | -18.34 |
| ** WBIX ** | 668 2,588.500 | 2,588.50 | | 2,250.05 | 30SEP03 338.45 | 30SEP03 | 1.000000 .00 | 338.45 |
| ** WBIX ** | CXL 668 -2,588.500 | -2,588.50 | | -2,250.05 | 30SEP03 -338.45 | 30SEP03 | 1.000000 .00 | -338.45 |
| ** WBIX ** | 681 2,588.500 | 2,588.50 | | 2,249.69 | 30SEP03 338.81 | 30SEP03 | 1.000000 .00 | 338.81 |
| ** WBIX ** | 745 1,551.680 | 1,551.68 | | 1,348.58 | 20OCT03 203.10 | 20OCT03 | 1.000000 .00 | 203.10 |
| ** WBIX ** | 797 422.470 | 422.47 | | 367.17 | 26OCT03 55.30 | 26OCT03 | 1.000000 .00 | 55.30 |
| ** WBIX ** | 137 84,140.840 | 84,140.84 | | 73,127.59 | 24NOV03 11,013.25 | 24NOV03 | 1.000000 .00 | 11,013.25 |
| ** WBIX ** | 138 915,635.440 | 915,635.44 | | 795,787.37 | 24NOV03 119,848.87 | 24NOV03 | 1.000000 .00 | 119,848.87 |

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| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|-------------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 369993925 | TOTAL | 1,010,167.58 | | 877,946.13 | 132,221.45 L | | .00 | 132,221.45 L |
| 37042WA27 | GENERAL | MTRS ACCEP C TRANCHE T 2003/07/21 | 1.000 | | 14MAY03 | 19MAY03 | 1.000000 | |
| ** WB12 ** | 082 7,500,000.000 | 7,500,700.50 | | 7,482,829.92 | 17,870.58 | | .00 | 17,870.58 |
| 37042WA84 | GENERAL | MTRS ACCEP C TRANCHE T 2003/11/07 | 1.000 | | 14MAY03 | 19MAY03 | 1.000000 | |
| ** WB1Y ** | 384 10,000,000.000 | 9,988,086.00 | | 10,000,000.00 | -11,914.00 | | .00 | -11,914.00 |
| ** WB2D ** | 146 3,000,000.000 | 3,000,090.00 | | 3,000,000.00 | 12SEP03 90.00 | 17SEP03 | 1.000000 .00 | 90.00 |
| 37042WA84 | TOTAL | 12,988,176.00 | | 13,000,000.00 | -11,824.00 L | | .00 | -11,824.00 L |
| 37042WC25 | GENERAL | MOTORS ACCEP TRANCHE T 2004/01/20 | 1.000 | | 14MAY03 | 19MAY03 | 1.000000 | |
| ** WB1Z ** | 081 10,000,000.000 | 9,998,437.00 | | 10,021,558.66 | -23,121.66 | | .00 | -23,121.66 |
| 37042WE72 | GENERAL | MTRS ACCEP C TRANCHE T 2004/07/30 | 1.000 | | 12MAR03 | 17MAR03 | 1.000000 | |
| ** WB2J ** | 272 500,000.000 | 489,520.00 | | 498,387.24 | -8,867.24 | | .00 | -8,867.24 |
| ** WB2J ** | 679 1,000,000.000 | 993,120.00 | | 997,296.61 | 26JUN03 -4,176.61 | 01JUL03 | 1.000000 .00 | -4,176.61 |
| 37042WE72 | TOTAL | 1,482,640.00 | | 1,495,683.85 | -13,043.85 L | | .00 | -13,043.85 L |
| 37042WG47 | GENERAL | MTRS ACCEP C TRANCHE T 2005/05/19 | 1.000 | | 24JUN03 | 27JUN03 | 1.000000 | |
| ** WB1Z ** | 553 10,000,000.000 | 9,972,200.00 | | 10,000,000.00 | -27,800.00 | | .00 | -27,800.00 |
| ** WB1Z ** | 194 20,610,000.000 | 20,885,555.70 | | 20,610,000.00 | 15OCT03 275,555.70 | 20OCT03 | 1.000000 .00 | 275,555.70 |
| ** WB1Y ** | 388 10,000,000.000 | 10,133,700.00 | | 10,000,000.00 | 15OCT03 133,700.00 | 20OCT03 | 1.000000 .00 | 133,700.00 |

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ATTACHMENT O

| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|--|---|---------------------------|--------------------|--------------------------------------|
| 37042WC47 | TOTAL | 40,991,455.70 | 40,610,000.00 | 381,455.70 L | .00 | 381,455.70 L |
| 37042WC88 | GENERAL MTRS ACCEP C TRANCHE 0 | 2005/10/20 | 1.000 | 29DEC03 | 02JAN04 | 1.000000 |
| WB12 | 187 | 7,076,580.00 | 7,000,000.00 | 76,580.00 | .00 | 76,580.00 |
| | 7,000,000.000 | | | | | |
| WB12 | CXL 187 | -7,076,580.00 | -7,000,000.00 | -76,580.00 | 02JAN04 | 1.000000 |
| | -7,000,000.000 | | | | | -76,580.00 |
| WB12 | 215 | 7,076,580.00 | 7,000,000.00 | 76,580.00 | 31DEC03 | 1.000000 |
| | 7,000,000.000 | | | | | 76,580.00 |
| 37042WC88 | TOTAL | 7,076,580.00 | 7,000,000.00 | 76,580.00 L | .00 | 76,580.00 L |
| 370425RH5 | GENERAL MTRS ACCEP C NT | 2004/04/05 | 1.000 | 14MAY03 | 19MAY03 | 1.000000 |
| WB12 | 080 | 13,022,954.84 | 13,019,921.94 | 3,032.00 | .00 | 3,032.00 |
| | 13,110,000.000 | | | | | |
| 370425RZ5 | GENERAL MTRS ACCEP C NT | 2031/11/01 | 8.000 | 18MAR03 | 21MAR03 | 1.000000 |
| WB2L | 247 | 266,042.00 | 254,050.58 | 11,983.42 | .00 | 11,983.42 |
| | 280,000.000 | | | | | |
| WB2L | 710 | 402,119.88 | 373,205.72 | 28,914.00 | 08SEP03 | 1.000000 |
| | 410,000.000 | | | | | 28,914.00 |
| 370425RZ5 | TOTAL | 668,161.88 | 627,244.30 | 40,897.50 L | .00 | 40,897.50 L |
| 370425SC5 | GENERAL MTRS ACCEP C SR NT | 2012/02/01 | 7.000 | 07APR03 | 10APR03 | 1.000000 |
| WB2F | 151 | 866,441.48 | 859,878.53 | 6,562.87 | .00 | 6,562.87 |
| | 860,000.000 | | | | | |
| WB2F | 356 | 900,092.60 | 889,877.05 | 10,215.55 | 15JUL03 | 1.000000 |
| | 890,000.000 | | | | | 10,215.55 |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|--|---|---------------------------|--------------------|--------------------------------------|
| 370425SC5 | TOTAL | 1,766,534.00 | 1,749,755.58 | 16,778.42 L | .00 | 16,778.42 L |
| 370425SE1 | GENERAL MTRS ACCEP C SR NT | 2012/08/28 | 6.875 | 03JAN03 | 08JAN03 | 1.000000 |
| WB2L | 635 | 179,316.00 | 178,227.19 | 1,088.81 | .00 | 1,088.81 |
| | 180,000.000 | | | | | |
| WB2L | 220 | 549,958.80 | 564,143.40 | -14,184.60 | 17MAR03 | 1.000000 |
| | 570,000.000 | | | | | -14,184.60 |
| WB2L | 317 | 186,234.20 | 187,493.70 | -1,259.50 | 03APR03 | 1.000000 |
| | 190,000.000 | | | | | -1,259.50 |
| WB2L | 400 | 186,380.50 | 190,212.14 | -3,831.64 | 21APR03 | 1.000000 |
| | 190,000.000 | | | | | -3,831.64 |
| WB2L | 456 | 299,658.05 | 294,360.22 | 5,297.83 | 05MAY03 | 1.000000 |
| | 295,000.000 | | | | | 5,297.83 |
| WB2L | 524 | 206,974.00 | 198,872.19 | 8,101.81 | 16MAY03 | 1.000000 |
| | 200,000.000 | | | | | 8,101.81 |
| WB2L | 704 | 551,830.70 | 587,931.63 | 43,899.07 | 16JUN03 | 1.000000 |
| | 530,000.000 | | | | | 43,899.07 |
| WB2L | 803 | 403,861.95 | 378,167.77 | 33,694.18 | 02JUL03 | 1.000000 |
| | 405,000.000 | | | | | 33,694.18 |
| 370425SE1 | TOTAL | 2,564,214.20 | 2,491,408.24 | 72,805.96 L | .00 | 72,805.96 L |
| 370425SH4 | GENERAL MTRS ACCEP C NT | 2006/07/15 | 4.500 | 27JUN03 | 03JUL03 | 1.000000 |
| WB2P | 437 | 274,537.25 | 274,788.25 | 1,749.00 | .00 | 1,749.00 |
| | 275,000.000 | | | | | |
| WB2P | 487 | 227,583.00 | 224,826.75 | 2,756.25 | 11JUL03 | 0.000000 |
| | 225,000.000 | | | | | 2,756.25 |

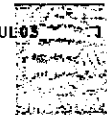


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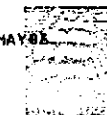
| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT SELL RATE BASE CURR GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|--|--------------------------------------|
| 370425SH4 | TOTAL | | 504,120.25 | 499,615.00 | 4,505.25 L | .00 4,505.25 L |
| 370442B53 | GENERAL MTRS CORP | 2013/07/15 | 7.125 | 01JUL03 | 07JUL03 | 1.000000 |
| ** WB2N ** | 286 200,000.000 | 198,510.00 | 198,452.00 | -142.00 | .00 | -142.00 |
| ** WB20 ** | 679 235,000.000 | 244,143.85 | 233,448.89 | 15OCT03 10,694.96 | 20OCT03 | 1.000000 .00 |
| ** WB20 ** | 686 265,000.000 | 277,478.85 | 264,122.84 | 17OCT03 13,356.01 | 22OCT03 | 1.000000 .00 |
| ** WB20 ** | 687 270,000.000 | 283,151.70 | 271,021.63 | 17OCT03 12,130.07 | 22OCT03 | 1.000000 .00 |
| ** WB20 ** | 691 250,000.000 | 261,935.00 | 251,088.11 | 20OCT03 10,846.89 | 23OCT03 | 1.000000 .00 |
| ** WB3H ** | 255 500,000.000 | 543,185.00 | 516,420.00 | 12DEC03 26,765.00 | 17DEC03 | 1.000000 .00 |
| 370442B53 | TOTAL | | 1,808,404.40 | 1,734,753.47 | 73,650.93 L | .00 73,650.93 L |
| 370442BT1 | GENERAL MTRS CORP SR DEB | 2033/07/15 | 8.375 | 02JUL03 | 08JUL03 | 1.000000 |
| ** WB2N ** | 293 980,000.000 | 961,693.60 | 966,505.40 | -4,811.80 | .00 | -4,811.80 |
| 370442BW4 | GENERAL MTRS CORP SR DEB | 2023/07/15 | 8.250 | 26JUN03 | 03JUL03 | 1.000000 |
| ** WB20 ** | 356 205,000.000 | 204,212.80 | 203,364.10 | 848.70 | .00 | 848.70 |
| ** WB20 ** | 357 405,000.000 | 402,975.00 | 401,768.10 | 26JUN03 1,206.90 | 03JUL03 | 1.000000 .00 |
| ** WB2N ** | 287 460,000.000 | 458,137.00 | 456,329.20 | 01JUL03 1,807.80 | 07JUL03 | 1.000000 .00 |



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|-------------------------|--|-------------------------------------|-------------------------------------|---|--|--------------------------------------|
| 370442BW4 | TOTAL | | 1,065,324.80 | 1,061,461.40 | 3,863.40 L | .00 3,863.40 L |
| 370448AAH | GENERAL MTRS NOVA SC GTD NT | 2008/10/15 | 6.850 | 19JUN03 | 24JUN03 | 1.000000 |
| ** WB1H ** | 388 1,690,000.000 | 1,762,061.60 | 1,687,107.93 | 74,953.67 | .00 | 74,953.67 |
| 37184DAA9 | GENESIS HEALTHCARE C SR SUB NT | 2013/10/15 | 8.000 | 23OCT03 | 28OCT03 | 1.000000 |
| ** WB2R ** | 297 1,400,000.000 | 1,416,450.00 | 1,400,000.00 | 16,450.00 | .00 | 16,450.00 |
| ** WB2R ** | 298 700,000.000 | 707,875.00 | 700,000.00 | 23OCT03 7,875.00 | 28OCT03 | 1.000000 .00 |
| 37184DAA9 | TOTAL | | 2,124,325.00 | 2,100,000.00 | 24,325.00 L | .00 24,325.00 L |
| 3729969E0 | GEO SPECIALITY CHEMI TERM LOAN | 2007/12/31 | 1.000 | 30JUN03 | 30JUN03 | 1.000000 |
| ** WB1X ** | 190 5,803.570 | 5,803.57 | 5,789.06 | 14.51 | .00 | 14.51 |
| ** WB1X ** | CXL 190 -5,803.570 | -5,803.57 | -5,789.06 | -14.51 | .00 | -14.51 |
| ** WB1X ** | 233 5,803.570 | 5,803.57 | 5,789.06 | 30JUN03 14.51 | 30JUN03 | 1.000000 .00 |
| 3729969E0 | TOTAL | | 5,803.57 | 5,789.06 | 14.51 L | .00 14.51 L |
| 373298BJ6 | GEORGIA PAC CORP | 2023/03/01 | 8.250 | 23APR03 | 28APR03 | 1.000000 |
| ** WB2R ** | 711 50,000.000 | 40,250.00 | 44,463.88 | -4,213.88 | .00 | -4,213.88 |
| ** WB2R ** | 718 85,000.000 | 71,825.00 | 75,589.94 | 28APR03 -3,764.94 | 01MAY03 | 1.000000 .00 |
| ** WB2R ** | 724 115,000.000 | 97,462.50 | 102,271.19 | 30APR03 -4,808.69 | 05MAY03 | 1.000000 .00 |



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|---------------------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| ** WBZR ** CXL 724 -115,000.000 | -97,462.50 | -102,271.19 | | 30APR03 4,808.69 | 05MAY03 | 1.000000 .00 | 4,808.69 |
| ** WBZR ** 726 115,000.000 | 97,462.50 | 102,271.19 | | 30APR03 -4,808.69 | 05MAY03 | 1.000000 .00 | -4,808.69 |
| 373298J6 TOTAL | 209,537.50 | 222,325.01 | | -12,787.51 L | | .00 | -12,787.51 L |
| 373298M7 GEORGIA PAC CORP DEB | | 2025/12/01 7.375 | | 09OCT03 | 15OCT03 | 1.000000 | |
| ** WBZR ** 252 480,000.000 | 420,000.00 | 413,674.54 | | 6,325.46 | | .00 | 6,325.46 |
| 373298BUI GEORGIA PAC CORP NT | | 2031/05/15 8.875 | | 04DEC02 | 11DEC02 | 1.000000 | |
| ** WBZR ** CXL 521 -90,000.000 | -77,850.00 | -84,173.62 | | 6,323.62 | | .00 | 6,323.62 |
| ** WBZR ** 545 90,000.000 | 77,850.00 | 84,173.62 | | -6,323.62 | 23JAN03 | 1.000000 .00 | -6,323.62 |
| ** WBZR ** 552 600,000.000 | 504,000.00 | 561,196.14 | | -57,196.14 | 27JAN03 30JAN03 | 1.000000 .00 | -57,196.14 |
| ** WBZR ** 670 221,000.000 | 183,430.00 | 206,721.49 | | -23,291.49 | 18MAR03 21MAR03 | 1.000000 .00 | -23,291.49 |
| ** WBZL ** 359 60,000.000 | 51,000.00 | 44,434.96 | | 6,565.04 | 04APR03 09APR03 | 1.000000 .00 | 6,565.04 |
| ** WBZL ** 368 30,000.000 | 25,500.00 | 22,217.67 | | 3,282.33 | 08APR03 11APR03 | 1.000000 .00 | 3,282.33 |
| ** WBZL ** 372 115,000.000 | 96,456.25 | 85,168.82 | | 11,287.43 | 09APR03 14APR03 | 1.000000 .00 | 11,287.43 |
| ** WBZL ** 595 145,000.000 | 136,300.00 | 107,407.03 | | 28,892.97 | 22MAY03 28MAY03 | 0.000000 .00 | 28,892.97 |
| ** WBZL ** | | | | 27MAY03 | 30MAY03 | 0.000000 | |



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|----------------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 689 85,000.000 | 78,200.00 | 62,963.29 | | 15,236.71 | | .00 | 15,236.71 |
| ** WBZL ** 635 145,000.000 | 133,762.50 | 107,410.89 | | 26,352.41 | 02JUN03 05JUN03 | 1.000000 .00 | 26,352.41 |
| ** WBZL ** 648 85,000.000 | 78,625.00 | 62,514.12 | | 16,110.88 | 03JUN03 06JUN03 | 1.000000 .00 | 16,110.88 |
| ** WBZL ** 643 80,000.000 | 73,800.00 | 58,460.27 | | 15,339.73 | 03JUN03 06JUN03 | 1.000000 .00 | 15,339.73 |
| ** WBZL ** 645 145,000.000 | 134,125.00 | 104,759.11 | | 29,365.89 | 03JUN03 06JUN03 | 1.000000 .00 | 29,365.89 |
| ** WBZL ** 648 30,000.000 | 27,825.00 | 21,322.47 | | 6,502.53 | 04JUN03 09JUN03 | 1.000000 .00 | 6,502.53 |
| ** WBZL ** 674 135,000.000 | 124,537.50 | 95,724.23 | | 28,811.27 | 04JUN03 09JUN03 | 1.000000 .00 | 28,811.27 |
| ** WBZL ** 676 35,000.000 | 32,287.50 | 25,651.27 | | 7,236.23 | 05JUN03 10JUN03 | 1.000000 .00 | 7,236.23 |
| ** WBZL ** 677 55,000.000 | 50,930.00 | 39,366.29 | | 11,563.71 | 05JUN03 10JUN03 | 1.000000 .00 | 11,563.71 |
| ** WBZL ** 679 30,000.000 | 27,750.00 | 21,472.54 | | 6,277.46 | 05JUN03 10JUN03 | 1.000000 .00 | 6,277.46 |
| 373298BUI TOTAL | 1,758,520.75 | 1,626,191.99 | | 132,336.76 L | | .00 | 132,336.76 L |
| 373298BV9 GEORGIA PAC CORP BD | | 2011/05/15 0.125 | | 13JAN03 | 16JAN03 | 1.000000 | |
| ** WBZL ** 687 140,000.000 | 135,100.00 | 116,740.00 | | 18,359.92 | | .00 | 18,359.92 |
| ** WBZL ** 693 120,000.000 | 115,200.00 | 100,610.32 | | 14,589.68 | 13JAN03 16JAN03 | 0.000000 .00 | 14,589.68 |

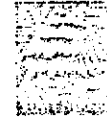


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|-------------------------|--|-------------------------------------|-------------------------------------|---|--------------------------|-------------------|------------------------------------|
| 373298BV9 | TOTAL | 250,300.00 | 217,350.40 | 32,949.60 L | | .00 | 32,949.60 L |
| 373298BW7 | GEORGIA PAC CORP SR NT 144 | 2010/02/01 | 8.875 | 03SEP03 | 12SEP03 | 1.000000 | |
| WB2R | 217 | 74,437.50 | 74,468.73 | -31.23 | | .00 | -31.23 |
| | 75,000.000 | | | | | | |
| WB2Q | 688 | 1,561,023.50 | 1,560,142.36 | 03SEP03 | 12SEP03 | 1.000000 | 881.14 |
| | 1,525,000.000 | | | 881.14 | | .00 | |
| 373298BW7 | TOTAL | 1,635,461.00 | 1,634,611.09 | 849.91 L | | .00 | 849.91 L |
| 373298BX5 | GEORGIA PAC CORP SR NT | 2010/02/01 | 8.875 | 18SEP03 | 23SEP03 | 1.000000 | |
| WB2R | 229 | 82,500.00 | 74,437.50 | 8,062.50 | | .00 | 8,062.50 |
| | 75,000.000 | | | | | | |
| 373298BY3 | GEORGIA PAC CORP SR NT 144 | 2013/02/01 | 9.375 | 25FEB03 | 28FEB03 | 1.000000 | |
| WB2R | 622 | 60,150.00 | 59,522.39 | 627.61 | | .00 | 627.61 |
| | 60,000.000 | | | | | | |
| WB2R | 891 | 203,500.00 | 183,558.31 | 19,941.69 | 30JUN03 | 1.000000 | 19,941.69 |
| | 185,000.000 | | | | | .00 | |
| WB2R | 892 | 203,037.50 | 183,558.31 | 19,479.19 | 30JUN03 | 1.000000 | 19,479.19 |
| | 185,000.000 | | | | | .00 | |
| WB2R | 893 | 230,475.00 | 208,363.49 | 22,111.51 | 30JUN03 | 1.000000 | 22,111.51 |
| | 210,000.000 | | | | | .00 | |
| 373298BY3 | TOTAL | 697,162.50 | 635,002.50 | 62,160.00 L | | .00 | 62,160.00 L |
| 373298BZ0 | GEORGIA PAC CORP SR NT | 2013/02/01 | 9.375 | 01DEC03 | 04DEC03 | 1.000000 | |
| WB20 | 221 | 572,500.00 | 500,000.00 | 72,500.00 | | .00 | 72,500.00 |
| | 500,000.000 | | | | | | |



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|-------------------------|--|-------------------------------------|-------------------------------------|---|--------------------------|-------------------|------------------------------------|
| 373298CC0 | GEORGIA PAC CORP SR NT 144 | 2014/01/15 | 8.000 | 30SEP03 | 17OCT03 | 1.000000 | |
| WB2R | 275 | 1,167,825.00 | 1,167,815.47 | 9.53 | | .00 | 9.53 |
| | 1,165,000.000 | | | | | | |
| 373298CE6 | GEORGIA PAC CORP SR NT 144 | 2024/01/15 | 8.000 | 05DEC03 | 11DEC03 | 1.000000 | |
| WB2L | 770 | 317,756.25 | 315,000.00 | 2,756.25 | | .00 | 2,756.25 |
| | 315,000.000 | | | | | | |
| 374276AE3 | GETTY IMAGES SUB NT CO | 2007/03/15 | 5.000 | 10JUL03 | 10JUL03 | 1.000000 | |
| WB2Q | 393 | 1,681,711.95 | 1,546,800.01 | 134,911.94 | | .00 | 134,911.94 |
| | 1,635,000.000 | | | | | | |
| 375766AL6 | GILLETTE CO NT | 2008/03/15 | 2.875 | 08MAY03 | 13MAY03 | 1.000000 | |
| WB1H | 718 | 563,466.40 | 556,470.87 | 6,995.53 | | .00 | 6,995.53 |
| | 560,000.000 | | | | | | |
| 37934A9D4 | GLOBAL IMAGING TERM LOAN | 2009/05/31 | 1.000 | 26SEP03 | 26SEP03 | 1.000000 | |
| WB1X | 639 | 208.33 | 208.07 | .26 | | .00 | .26 |
| | 208.330 | | | | | | |
| WB1X | 638 | 208.33 | 208.07 | .26 | 30SEP03 | 1.000000 | .26 |
| | 208.330 | | | | 30SEP03 | .00 | |
| WB1X | 638 | -208.33 | -208.07 | -.26 | 30SEP03 | 1.000000 | -.26 |
| | -208.330 | | | | 30SEP03 | .00 | |
| 37934A9D4 | TOTAL | 208.33 | 208.07 | .26 L | | .00 | .26 L |
| 38141EJB6 | GOLDMAN SACHS GROUP TRANCHE T | 2006/10/27 | 1.000 | 24NOV03 | 24NOV03 | 1.000000 | |
| WB1Z | 662 | 15,107,655.30 | 15,090,000.00 | 17,655.30 | | .00 | 17,655.30 |
| | 15,090,000.000 | | | | | | |
| 38141GA27 | GOLDMAN SACHS GROUP NT | 2011/01/15 | 6.875 | 22JUL03 | 25JUL03 | 1.000000 | |
| WB2N | 554 | 1,267,231.50 | 1,131,028.24 | 136,203.26 | | .00 | 136,203.26 |
| | 1,110,000.000 | | | | | | |



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|-------------------------|--|------------|-------------------------------------|--------------------------|---------------------|--------------------|----------------------------|----------------|
| 38141GBU7 | GOLDMAN SACHS GROUP SR NT | 2012/01/15 | 6.600 | 24JUL03 | 29JUL03 | 1.000000 | | |
| WB1H | 676 1,118,850.00 | | 1,002,307.27 | 116,542.73 | | .00 | 116,542.73 | |
| | 1,000,000.000 | | | | | | | |
| 38141CCG7 | GOLDMAN SACHS GROUP SR NT | 2012/09/01 | 5.700 | 26MAR03 | 31MAR03 | 1.000000 | | |
| WB2N | 715 1,486,830.75 | | 1,485,457.50 | 1,373.25 | | .00 | 1,373.25 | |
| | 1,425,000.000 | | | | | | | |
| 38141GCS1 | GOLDMAN SACHS GROUP SR NT | 2008/01/15 | 4.125 | 08JUL03 | 11JUL03 | 1.000000 | | |
| WB1H | 545 151,956.00 | | 142,606.12 | 9,349.88 | | .00 | 9,349.88 | |
| | 140,000.000 | | | | | | | |
| WB1H | CXL 545 -151,956.00 | | -142,606.12 | -9,349.88 | | .00 | -9,349.88 | |
| | -140,000.000 | | | | | | | |
| WB1H | 567 145,835.20 | | 142,600.25 | 3,234.95 | | .00 | 3,234.95 | |
| | 140,000.000 | | | | | | | |
| 38141GCS1 | TOTAL | | 145,835.20 | 3,234.95 L | | .00 | 3,234.95 L | |
| 38141GDB7 | GOLDMAN SACHS GROUP SR NT | 2013/04/01 | 5.250 | 08JUL03 | 11JUL03 | 1.000000 | | |
| WB2N | 359 1,488,156.00 | | 1,424,679.31 | 63,476.69 | | .00 | 63,476.69 | |
| | 1,425,000.000 | | | | | | | |
| WB2N | CXL 359 -1,488,156.00 | | -1,424,679.31 | -63,476.69 | | .00 | -63,476.69 | |
| | -1,425,000.000 | | | | | | | |
| WB2N | 359 1,488,156.00 | | 1,424,679.59 | 63,476.41 | | .00 | 63,476.41 | |
| | 1,425,000.000 | | | | | | | |
| WB2N | CXL 359 -1,488,156.00 | | -1,424,679.59 | -63,476.41 | | .00 | -63,476.41 | |
| | -1,425,000.000 | | | | | | | |
| WB2N | 383 1,488,156.00 | | 1,424,679.59 | 63,476.41 | | .00 | 63,476.41 | |
| | 1,425,000.000 | | | | | | | |



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|-------------------------|--|------------|-------------------------------------|--------------------------|---------------------|--------------------|----------------------------|----------------|
| 38141GDB7 | TOTAL | | 1,488,156.00 | 1,424,679.59 | 63,476.41 L | .00 | | 63,476.41 L |
| 38168WAA5 | GOLFSMITH INTL INC SR SECD M 2009/10/15 | 8.375 | | 25APR03 | 30APR03 | 1.000000 | | |
| WB1J | 172 4,960,000.000 | | 4,017,926.88 | 49,273.12 | | .00 | 49,273.12 | |
| WB1J | CXL 172 -4,960,000.000 | | -4,017,926.88 | -49,273.12 | | .00 | -49,273.12 | |
| WB1J | 184 4,960,000.000 | | 4,017,926.88 | 49,273.12 | | .00 | 49,273.12 | |
| WB1J | 373 7,415,000.000 | | 6,039,366.91 | -107,366.91 | | .00 | -107,366.91 | |
| 38168WAA5 | TOTAL | | 9,999,200.00 | 10,057,293.79 | -58,093.79 L | .00 | | -58,093.79 L |
| 38168WAC1 | GOLFSMITH INTL INC SR SECD M 2009/10/15 | 8.375 | | 15OCT03 | 20OCT03 | 1.000000 | | |
| WB1J | 550 990,000.000 | | 792,000.00 | 9,900.00 | | .00 | 9,900.00 | |
| WB1J | 551 2,975,000.000 | | 2,380,000.00 | 14,875.00 | | .00 | 14,875.00 | |
| WB1J | 575 3,450,000.000 | | 2,760,000.00 | 17,250.00 | | .00 | 17,250.00 | |
| 38168WAC1 | TOTAL | | 5,974,025.00 | 5,932,000.00 | 42,025.00 L | .00 | | 42,025.00 L |
| 382388AP1 | GOODRICH CORP NT | 2012/12/15 | 7.425 | 03JUL03 | 09JUL03 | 1.000000 | | |
| WB2Q | 387 80,000.000 | | 79,728.04 | 11,824.76 | | .00 | 11,824.76 | |
| WB2Q | 388 235,000.000 | | 234,201.13 | 34,366.27 | | .00 | 34,366.27 | |

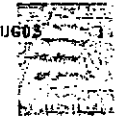


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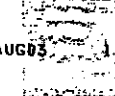
| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECY GN/LS |
|-------------|-------------------------------|------------|------------|-------------|-----------|-----------|--------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | GN/LS | GN/LS | GN/LS | NET BAS SECY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE | BASE CURR | GN/LS | NET BAS SECY GN/LS |
| 3823R6AP1 | TOTAL | | 313,929.17 | 46,191.03 L | | .00 | 46,191.03 L |
| 3837H2BK4 | GOVT NATL MTG ASSN G REMIC TR | 2026/12/16 | 5.500 | 27OCT03 | 30OCT03 | 1.000000 | |
| WB1U | | | 652,759.82 | 789.71 | | .00 | 789.71 |
| | 447 | | | | | | |
| | 652,352.010 | | | | | | |
| 3837H2B24 | GOVERNMENT NATL MTG REMIC TR | 2029/08/16 | 0.000 | 31DEC02 | 31DEC02 | 1.000000 | |
| WB1F | | | 5,326.01 | -5,326.01 | | .00 | -5,326.01 |
| | 057 | | | | | | |
| | 94,684.620 | | | | | | |
| WB1F | | | -5,341.95 | 5,341.95 | | .00 | 5,341.95 |
| | 414 | | | | | | |
| | -94,968.000 | | | | | | |
| WB1F | | | 4,714.01 | -4,714.01 | | .00 | -4,714.01 |
| | 117 | | | | | | |
| | 83,804.640 | | | | | | |
| WB1F | | | 5,134.44 | -5,134.44 | | .00 | -5,134.44 |
| | 630 | | | | | | |
| | 91,279.010 | | | | | | |
| WB1F | | | 4,065.57 | -4,065.57 | | .00 | -4,065.57 |
| | 296 | | | | | | |
| | 72,276.870 | | | | | | |
| WB1F | | | 3,476.63 | -3,476.63 | | .00 | -3,476.63 |
| | 754 | | | | | | |
| | 61,806.750 | | | | | | |
| WB1F | | | 3,075.09 | -3,075.09 | | .00 | -3,075.09 |
| | 707 | | | | | | |
| | 50,668.240 | | | | | | |
| WB1F | | | 4,050.37 | -4,050.37 | | .00 | -4,050.37 |
| | 583 | | | | | | |
| | 72,006.620 | | | | | | |
| WB1F | | | 4,050.74 | -4,050.74 | | .00 | -4,050.74 |
| | 326 | | | | | | |
| | 72,013.570 | | | | | | |
| WB1F | | | 2,422.29 | -2,422.29 | | .00 | -2,422.29 |
| | 061 | | | | | | |
| | 03,062.900 | | | | | | |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECY GN/LS |
|-------------|-------------------------|----------------------|------------|--------------|-----------|-----------|--------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | GN/LS | GN/LS | GN/LS | NET BAS SECY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE | BASE CURR | GN/LS | NET BAS SECY GN/LS |
| WB1F | | | 3,395.48 | -3,395.48 | | .00 | -3,395.48 |
| | 697 | | | | | | |
| | 60,364.130 | | | | | | |
| WB1F | | | 3,455.67 | -3,455.67 | | .00 | -3,455.67 |
| | 405 | | | | | | |
| | 61,434.100 | | | | | | |
| WB1F | | | 3,333.25 | -3,333.25 | | .00 | -3,333.25 |
| | 271 | | | | | | |
| | 59,257.770 | | | | | | |
| WB1F | | | 1,641.28 | -1,641.28 | | .00 | -1,641.28 |
| | 189 | | | | | | |
| | 29,178.380 | | | | | | |
| 3837H2B24 | TOTAL | | 42,798.90 | -42,798.90 L | | .00 | -42,798.90 L |
| 3837R2BK4 | GOVERNMENT NATL MTG | 2001 22 R 2031/05/16 | 0.000 | 29JAN03 | 29JAN03 | 1.000000 | |
| WB1F | | | 12,963.87 | -12,963.87 | | .00 | -12,963.87 |
| | 116 | | | | | | |
| | 203,354.800 | | | | | | |
| WB1F | | | 12,211.22 | -12,211.22 | | .00 | -12,211.22 |
| | 629 | | | | | | |
| | 191,548.610 | | | | | | |
| WB1F | | | 11,450.43 | -11,450.43 | | .00 | -11,450.43 |
| | 295 | | | | | | |
| | 179,614.640 | | | | | | |
| WB1F | | | 13,233.62 | -13,233.62 | | .00 | -13,233.62 |
| | 753 | | | | | | |
| | 207,586.130 | | | | | | |
| WB1F | | | 12,706.84 | -12,706.84 | | .00 | -12,706.84 |
| | 706 | | | | | | |
| | 199,323.060 | | | | | | |
| WB1F | | | 12,986.75 | -12,986.75 | | .00 | -12,986.75 |
| | 582 | | | | | | |
| | 203,713.730 | | | | | | |
| WB1F | | | 12,261.94 | -12,261.94 | | .00 | -12,261.94 |
| | 325 | | | | | | |
| | 192,344.130 | | | | | | |
| WB1F | | | 10,436.46 | -10,436.46 | | .00 | -10,436.46 |
| | 060 | | | | | | |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|------------|---|---------------------------|-----------------|--------------------------------------|
| | 163,709.250 | | | | | | |
| ** WB1F ** | 696 165,823.770 | .00 | 10,571.27 | 29SEP03 -10,571.27 | 29SEP03 | 1.000000 .00 | -10,571.27 |
| ** WB1F ** | 404 158,930.340 | .00 | 10,131.01 | 29OCT03 -10,131.01 | 29OCT03 | 1.000000 .00 | -10,131.01 |
| ** WB1F ** | 270 130,354.300 | .00 | 8,310.09 | 26NOV03 -8,310.09 | 26NOV03 | 1.000000 .00 | -8,310.09 |
| ** WB1F ** | 180 89,516.070 | .00 | 5,982.59 | 29DEC03 -5,982.59 | 29DEC03 | 1.000000 .00 | -5,982.59 |
| 38373RDK4 | TOTAL | .00 | 133,246.89 | -133,246.89 L | | .00 | -133,246.89 L |
| 38373WNB0 | GOVERNMENT NATL HTC 2002 27 R 2032/05/16 0.000 | | | 31DEC02 | 15JAN03 | 1.000000 | |
| ** WB1F ** | 875 258,532.800 | .00 | 21,263.70 | -21,263.70 | | .00 | -21,263.70 |
| ** WB1F ** | 415 -258,532.800 | -258,532.00 | -21,263.70 | -237,269.10 | 15JAN03 | 1.000000 .00 | -237,269.10 |
| ** WB1F ** | 120 209,785.300 | .00 | 17,253.30 | -17,253.30 | 29JAN03 | 1.000000 .00 | -17,253.30 |
| ** WB1F ** | 633 254,269.830 | .00 | 20,866.65 | -20,866.65 | 27FEB03 | 1.000000 .00 | -20,866.65 |
| ** WB1F ** | 299 184,630.220 | .00 | 15,151.60 | -15,151.60 | 28MAR03 | 1.000000 .00 | -15,151.60 |
| ** WB1F ** | 757 178,595.670 | .00 | 14,656.45 | -14,656.45 | 29APR03 | 1.000000 .00 | -14,656.45 |
| ** WB1F ** | 710 154,866.260 | .00 | 12,709.10 | -12,709.10 | 28MAY03 | 0.000000 .00 | -12,709.10 |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|------------|---|---------------------------|-----------------|--------------------------------------|
| ** WB1F ** | 580 161,458.260 | .00 | 13,250.07 | 27JUN03 -13,250.07 | 27JUN03 | 1.000000 .00 | -13,250.07 |
| ** WB1F ** | 329 155,575.990 | .00 | 12,767.34 | -12,767.34 | 29JUL03 | 1.000000 .00 | -12,767.34 |
| ** WB1F ** | 064 159,784.520 | .00 | 13,112.00 | -13,112.00 | 27AUG03 | 1.000000 .00 | -13,112.00 |
| ** WB1F ** | 700 153,260.810 | .00 | 12,577.35 | -12,577.35 | 29SEP03 | 1.000000 .00 | -12,577.35 |
| ** WB1F ** | 400 121,362.570 | .00 | 9,959.62 | -9,959.62 | 29OCT03 | 1.000000 .00 | -9,959.62 |
| ** WB1F ** | 274 111,542.380 | .00 | 9,153.73 | -9,153.73 | 26NOV03 | 1.000000 .00 | -9,153.73 |
| ** WB1F ** | 192 90,017.050 | .00 | 7,387.25 | -7,387.25 | 29DEC03 | 1.000000 .00 | -7,387.25 |
| 38373WNB0 | TOTAL | -258,532.00 | 158,045.42 | -417,378.22 L | | .00 | -417,378.22 L |
| 38373W4Y1 | GOVERNMENT NATL HTC 2002 33 R 2032/05/16 0.000 | | | 29JAN03 | 29JAN03 | 1.000000 | |
| ** WB1F ** | 119 587,144.620 | .00 | 42,016.03 | -42,016.03 | | .00 | -42,016.03 |
| ** WB1F ** | 432 502,149.120 | .00 | 36,021.76 | -36,021.76 | 27FEB03 | 1.000000 .00 | -36,021.76 |
| ** WB1F ** | 298 492,542.640 | .00 | 35,417.75 | -35,417.75 | 28MAR03 | 1.000000 .00 | -35,417.75 |
| ** WB1F ** | 756 410,968.860 | .00 | 29,628.36 | -29,628.36 | 29APR03 | 1.000000 .00 | -29,628.36 |
| ** WB1F ** | 709 | .00 | 29,317.04 | -29,317.04 | 28MAY03 | 0.000000 .00 | |



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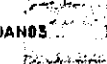
| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECY GN/LS |
|-------------|--|------------|------------|------------------|-----------------|-----------|--------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE | COST | BASE | GN/LS | GN/LS | NET BAS SECY GN/LS |
| 405,691.170 | | | | | | | |
| ** WB1F ** | 586 | .00 | 29,446.43 | 27JUN03 | 27JUN03 | 1.000000 | -29,446.43 |
| 406,491.340 | | | | | | .00 | |
| ** WB1F ** | 328 | .00 | 25,630.11 | 29JUL03 | 29JUL03 | 1.000000 | -25,630.11 |
| 352,881.930 | | | | | | .00 | |
| ** WB1F ** | 063 | .00 | 25,976.86 | 27AUG03 | 27AUG03 | 1.000000 | -25,976.86 |
| 356,820.170 | | | | | | .00 | |
| ** WB1F ** | 699 | .00 | 22,432.40 | 29SEP03 | 29SEP03 | 1.000000 | -22,432.40 |
| 307,300.520 | | | | | | .00 | |
| ** WB1F ** | 407 | .00 | 27,896.93 | 29OCT03 | 29OCT03 | 1.000000 | -27,896.93 |
| 381,211.090 | | | | | | .00 | |
| ** WB1F ** | 273 | .00 | 20,629.06 | 26NOV03 | 26NOV03 | 1.000000 | -20,629.06 |
| 281,245.640 | | | | | | .00 | |
| ** WB1F ** | 191 | .00 | 18,794.22 | 29DEC03 | 29DEC03 | 1.000000 | -18,794.22 |
| 255,526.060 | | | | | | .00 | |
| 38373WGY1 | TOTAL | .00 | 343,207.75 | | | .00 | -343,207.75 L |
| 3849969E6 | GRAHAM PACKAGING CO TERM LOAN 2010/02/14 | 1.000 | | 30SEP03 | 30SEP03 | 1.000000 | |
| ** WB1X ** | 673 | 1,755.89 | 1,747.11 | 8.78 | | .00 | 8.78 |
| 1,755.890 | | | | | | | |
| ** WB1X ** | 326 | 1,754.39 | 1,745.62 | 31DEC03 | 31DEC03 | 1.000000 | 8.77 |
| 1,754.390 | | | | 8.77 | | .00 | |
| 3849969E6 | TOTAL | | 3,492.73 | 17.55 L | | .00 | 17.55 L |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECY GN/LS |
|---------------|---|--------------|--------------|------------------|-----------------|-----------|--------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE | COST | BASE | GN/LS | GN/LS | NET BAS SECY GN/LS |
| 387241A16 | GRANITE BROADCASTING SR SECD N 2010/12/01 | 9.750 | | 16DEC03 | 22DEC03 | 1.000000 | |
| ** WB2R ** | 385 | 593,250.00 | 592,692.00 | 558.00 | | .00 | 558.00 |
| 600,000.000 | | | | | | | |
| ** WB2R ** | 389 | 889,875.00 | 889,038.00 | 17DEC03 | 22DEC03 | 1.000000 | 837.00 |
| 900,000.000 | | | | 837.00 | | .00 | |
| 387241A16 | TOTAL | 1,483,125.00 | 1,481,730.00 | 1,395.00 L | | .00 | 1,395.00 L |
| 38741NAA1 | GRANITE MTGS 02 1 PL SER 1 NT 2016/12/20 | 1.000 | | 20OCT03 | 21OCT03 | 1.000000 | |
| ** WB2J ** | 177 | 184,742.97 | 184,743.01 | -.04 | | .00 | -.04 |
| 184,743.010 | | | | | | | |
| 38741RAA2 | GRANITE MTGS 02 2 PL NT SER 1 2017/01/20 | 1.000 | | 20OCT03 | 21OCT03 | 1.000000 | |
| ** WB2J ** | 179 | 476,923.08 | 476,923.09 | -.01 | | .00 | -.01 |
| 476,923.090 | | | | | | | |
| 388684AB8 | GRAPHIC PACKAGING CO SR SUB NT 2012/02/15 | 8.625 | | 01AUG03 | 11AUG03 | 1.000000 | |
| ** WB2Q ** | 519 | 489,600.00 | 499,460.76 | -9,860.76 | | .00 | -9,860.76 |
| 480,000.000 | | | | | | | |
| ** WB2Q ** | 735 | 1,785,000.00 | 1,770,500.32 | 14,499.68 | | 1.000000 | 14,499.68 |
| 1,750,000.000 | | | | | | .00 | |
| 388684AB8 | TOTAL | 2,274,600.00 | 2,269,961.08 | 4,638.92 L | | .00 | 4,638.92 L |
| 38869PAC8 | GRAPHIC PACKAGING IN SR SUB NT 2013/08/15 | 9.500 | | 01AUG03 | 08AUG03 | 1.000000 | |
| ** WB2Q ** | 494 | 126,250.00 | 125,000.00 | 1,250.00 | | .00 | 1,250.00 |
| 125,000.000 | | | | | | | |
| 39004AH6 | GREAT ATLANTIC PAC SR NT 2011/12/15 | 9.125 | | 06JAN03 | 09JAN03 | 1.000000 | |
| ** WB2Q ** | 552 | 22,050.00 | 28,917.13 | -6,867.13 | | .00 | -6,867.13 |
| 30,000.000 | | | | | | | |
| ** WB2Q ** | 557 | 29,600.00 | 38,556.46 | -8,956.46 | 10JAN03 | 1.000000 | -8,956.46 |
| 40,000.000 | | | | | | .00 | |
| ** WB2Q ** | | | | 09JAN03 | 14JAN03 | 1.000000 | |



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| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY BASE SECY CM/LS | STL DT BASE CURR | SELL RATE CM/LS | NET SECY NET BAS SECY | GN/LS GN/LS |
|-------------------------|-------------------------------|--|--------------------------------|-------------------------------------|---|---------------------|--------------------|--------------------------|----------------|
| | 562 5,000.000 | 3,725.00 | | 4,819.78 | -1,094.78 | | .00 | | -1,094.78 |
| ** WB2Q ** | 563 60,000.000 | 44,550.00 | | 57,834.42 | 09JAN03 -13,284.42 | 14JAN03 | 1.000000 .00 | | -13,284.42 |
| ** WB2Q ** | 582 30,000.000 | 21,637.50 | | 28,919.93 | 16JAN03 -7,282.43 | 22JAN03 | 1.000000 .00 | | -7,282.43 |
| ** WB2Q ** | 585 15,000.000 | 10,800.00 | | 14,460.07 | 17JAN03 -3,660.07 | 23JAN03 | 1.000000 .00 | | -3,660.07 |
| ** WB2Q ** | 586 20,000.000 | 14,450.00 | | 19,280.24 | 21JAN03 -4,630.24 | 24JAN03 | 1.000000 .00 | | -4,630.24 |
| ** WB2Q ** | 591 10,000.000 | 7,450.00 | | 9,640.33 | 22JAN03 -2,190.33 | 27JAN03 | 1.000000 .00 | | -2,190.33 |
| ** WB2Q ** | 593 25,000.000 | 18,562.50 | | 24,100.04 | 22JAN03 -5,538.34 | 27JAN03 | 1.000000 .00 | | -5,538.34 |
| ** WB2Q ** | 594 65,000.000 | 48,100.00 | | 62,662.64 | 23JAN03 -14,562.64 | 28JAN03 | 1.000000 .00 | | -14,562.64 |
| ** WB2Q ** | 600 75,000.000 | 55,781.25 | | 72,303.59 | 24JAN03 -16,522.34 | 29JAN03 | 1.000000 .00 | | -16,522.34 |
| ** WB2Q ** | 607 110,000.000 | 81,812.50 | | 101,146.79 | 29JAN03 -19,334.29 | 03FEB03 | 1.000000 .00 | | -19,334.29 |
| ** WB2Q ** | 617 15,000.000 | 11,175.00 | | 12,840.10 | 31JAN03 -1,665.10 | 05FEB03 | 1.000000 .00 | | -1,665.10 |
| ** WB2Q ** | 619 20,000.000 | 14,650.00 | | 15,598.12 | 04FEB03 -948.12 | 07FEB03 | 1.000000 .00 | | -948.12 |



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| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY BASE SECY CM/LS | STL DT BASE CURR | SELL RATE CM/LS | NET SECY NET BAS SECY | GN/LS GN/LS |
|-------------------------|---------------------------------|--|--------------------------------|-------------------------------------|---|---------------------|--------------------|--------------------------|----------------|
| 390064AM6 | TOTAL | 384,543.75 | | 491,082.36 | -106,538.61 L | | .00 | | -106,538.61 L |
| 393505M58 | GREEN TREE FINL CORP SER 1998 | 2029/08/15 | 6.320 | 15JUN03 | 15JUN03 | 1.000000 | | | |
| ** WB1Z ** | 450 35,513.240 | 35,513.20 | | 34,101.43 | -500.15 | | .00 | | -500.15 |
| 393505U67 | GREEN TREE FINL CORP 1999 A MD | 2019/03/15 | 6.180 | 15SEP03 | 15SEP03 | 1.000000 | | | |
| ** WB1Z ** | 697 464,090.740 | 464,090.74 | | 473,178.77 | -9,088.03 | | .00 | | -9,088.03 |
| 393533AY0 | GREEN TREE RECREATIO 1997 A AS | 2018/04/15 | 1.000 | 17MAR03 | 17MAR03 | 1.000000 | | | |
| ** WB1E ** | 504 172.070 | 172.04 | | 171.26 | .00 | | .00 | | .00 |
| 393533BD5 | GREETREE RECREATIO MA 1997 B CT | 2020/07/15 | 6.550 | 15FEB03 | 15FEB03 | 1.000000 | | | |
| ** WB1H ** | 739 29,189.790 | 29,189.79 | | 28,790.63 | 399.14 | | .00 | | 399.14 |
| ** WB1H ** | CXL 739 -29,189.790 | -29,189.79 | | -28,790.63 | -399.14 | | .00 | | -399.14 |
| ** WB1H ** | 749 22,554.850 | 22,554.85 | | 22,244.30 | 308.55 | | .00 | | 308.55 |
| ** WB1H ** | CXL 749 -22,554.850 | -22,554.85 | | -22,244.30 | -308.55 | | .00 | | -308.55 |
| 393533BD5 | TOTAL | .00 | | .00 | .00 L | | .00 | | .00 L |
| 393533BQ4 | GREEN TREE RECREATIO 1997 D AS | 2029/03/15 | 1.000 | 15FEB03 | 18FEB03 | 1.000000 | | | |
| ** WB1H ** | 740 8,053.400 | 8,053.40 | | 8,050.18 | 3.22 | | .00 | | 3.22 |
| ** WB1H ** | 339 6,993.900 | 6,993.90 | | 6,991.30 | 2.60 | | .00 | | 2.60 |
| ** WB2N ** | 409 | 5,944.81 | | 5,915.98 | | | .00 | | |

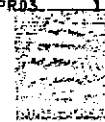


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ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/L |
|-------------|---|--------------|----------------|------------------|----------------|--------------------|--------------------|
| SH SELL/BTC | LO: LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/L | BASE CURR GN/L | NET SECTY GN/L | NET BAS SECTY GN/L |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/L | BASE CURR GN/L | NET BAS SECTY GN/L | NET BAS SECTY GN/L |
| 5,944.820 | | | | | | | |
| 393533B06 | TOTAL | 20,992.11 | 20,957.46 | 34.65 L | | .00 | 34.65 L |
| 40048CAA1 | GRUPO MINERO MEXICO GTD SR NT 2008/04/01 | 8.250 | | 17NOV03 | 20NOV03 | 1.000000 | |
| ** WB21 ** | 579 | 1,517,250.00 | 1,435,552.56 | 81,697.44 | | .00 | 81,697.44 |
| | 1,700,000.000 | | | | | | |
| 402514116 | ARGENTINA(REP) FRN 29MAR 2005/03/29 | 1.000 | | 31JUL03 | 31JUL03 | 1.000000 | |
| ** WB1A ** | 706 | .00 | 25,203,922.38 | -25,203,922.38 | | .00 | -25,203,922.38 |
| | 36,000,000.000 | | | | | | |
| ** WB1A ** | CXL 706 | .00 | -25,203,922.38 | 25,203,922.38 | 31JUL03 | 1.000000 | 25,203,922.38 |
| | -36,000,000.000 | | | | | | |
| 402514116 | TOTAL | .00 | .00 | .00 L | | .00 | .00 L |
| 404216AA1 | HLI OPER INC SR NT 144 2010/06/15 | 10.500 | | 28NOV03 | 11DEC03 | 1.000000 | |
| ** WB20 ** | 037 | 1,020,837.50 | 1,019,465.34 | 1,372.16 | | .00 | 1,372.16 |
| | 985,000.000 | | | | | | |
| 404230AG2 | HMM PPTYS INC SR NT SER 2006/12/01 | 8.450 | | 12FEB03 | 18FEB03 | 1.000000 | |
| ** WB20 ** | 172 | 186,000.00 | 201,827.85 | -15,827.85 | | .00 | -15,827.85 |
| | 200,000.000 | | | | | | |
| ** WB20 ** | 253 | 587,829.00 | 568,578.43 | 19,250.57 | 08DEC03 | 1.000000 | 19,250.57 |
| | 564,000.000 | | | | 10DEC03 | .00 | .00 |
| 404230AG2 | TOTAL | 775,829.00 | 770,406.28 | 3,422.72 L | | .00 | 3,422.72 L |
| 40862PAC1 | HAMMONS JOHN O HOTEL 1ST MTG N 2012/05/15 | 8.875 | | 12FEB03 | 18FEB03 | 1.000000 | |
| ** WB20 ** | 173 | 486,875.00 | 503,365.28 | -16,490.28 | | .00 | -16,490.28 |
| | 500,000.000 | | | | | | |
| ** WB20 ** | 293 | 505,000.00 | 503,327.05 | 1,672.95 | 14APR03 | 1.000000 | 1,672.95 |
| | 500,000.000 | | | 17APR03 | | .00 | .00 |



STATE STREET

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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/L |
|-------------|---|--------------|--------------|------------------|----------------|--------------------|--------------------|
| SH SELL/BTC | LO: LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/L | BASE CURR GN/L | NET SECTY GN/L | NET BAS SECTY GN/L |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/L | BASE CURR GN/L | NET BAS SECTY GN/L | NET BAS SECTY GN/L |
| 40862PAC1 | TOTAL | 991,875.00 | 1,006,692.33 | -14,817.33 L | | .00 | -14,817.33 L |
| 40964PAA2 | HANAREUM INTL FUNDIN SER A1 CL 2011/12/14 | 1.000 | | 15SEP03 | 15SEP03 | 1.000000 | |
| ** WB1Z ** | 698 | 1,091,220.90 | 1,091,220.94 | -.04 | | .00 | -.04 |
| | 1,091,220.940 | | | | | | |
| 41043FAB5 | HANGER ORTHOPEDIC GR SR SUB NT 2009/06/15 | 11.250 | | 03OCT03 | 07OCT03 | 1.000000 | |
| ** WB20 ** | 063 | 1,612,500.00 | 1,547,782.42 | 64,717.38 | | .00 | 64,717.38 |
| | 1,500,000.000 | | | | | | |
| 41283AAA7 | HARLEY DAVIDSON MOTO 2000 3 CO 2005/07/15 | 6.660 | | 17MAR03 | 17MAR03 | 1.000000 | |
| ** WB2D ** | 668 | 71,253.81 | 71,253.30 | .51 | | .00 | .51 |
| | 71,253.860 | | | | | | |
| 41283AADI | HARLEY DAVIDSON MOTO 2001 1 CO 2005/09/15 | 4.650 | | 18FEB03 | 18FEB03 | 1.000000 | |
| ** WB1U ** | 771 | 138,139.55 | 138,139.56 | -.01 | | .00 | -.01 |
| | 138,139.550 | | | | | | |
| ** WB1U ** | 225 | 680,226.25 | 680,262.03 | -35.78 | 16APR03 | 1.000000 | -35.78 |
| | 680,262.030 | | | | | .00 | .00 |
| ** WB1U ** | CXL 225 | -680,226.25 | -680,262.03 | 35.78 | 16APR03 | 1.000000 | 35.78 |
| | -680,262.030 | | | | | .00 | .00 |
| ** WB1U ** | 169 | 101,439.72 | 88,178.76 | 13,260.96 | 15AUG03 | 1.000000 | 13,260.96 |
| | 88,178.760 | | | | | .00 | .00 |
| 41283AADI | TOTAL | 138,139.55 | 138,139.56 | -.01 L | | .00 | -.01 L |
| | 101,439.72 | 88,178.76 | 13,260.96 S | | | .00 | 13,260.96 S |
| 413627AH3 | HARRANS OPER INC GTD SR NT 2011/02/01 | 8.000 | | 13MAY03 | 16MAY03 | 1.000000 | |
| ** WB20 ** | 447 | 189,148.80 | 179,127.45 | 10,021.35 | | .00 | 10,021.35 |
| | 160,000.000 | | | | | | |



STATE STREET

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ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/L |
|-------------|--|---------------|---------------|------------------|----------------|-----------|--------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/L | BASE CURR GN/L | | NET SECTY GN/L |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/L | | | NET BAS SECTY GN/L |
| 414737119 | BRAZIL (FEDERATIVE RE FRN 15APR 2006/04/15 | 1.000 | | 15APR03 | 15APR03 | 1.000000 | |
| WB1A | 616 160,000.000 | 160,000.00 | 157,300.12 | 2,619.88 | | .00 | 2,619.88 |
| WB1A | 547 160,000.000 | 160,000.00 | 157,784.92 | 2,215.08 | 15OCT03 | 16OCT03 | 1.000000 .00 |
| 414737119 | TOTAL | 320,000.00 | 315,145.04 | 4,834.96 L | | .00 | 4,834.96 L |
| 415217111 | BRAZIL (FEDERATIVE R BPCT 15AP 2014/04/15 | 8.000 | | 24APR03 | 30APR03 | 1.000000 | |
| WB1S | 710 590,000.000 | 627,087.85 | 546,141.37 | 80,926.48 | | .00 | 80,926.48 |
| WB1S | 730 500,000.000 | 541,820.40 | 462,807.64 | 78,932.74 | 01MAY03 | 07MAY03 | 1.000000 .00 |
| WB1A | 424 9,028,698.12 | 9,028,698.12 | 8,871,311.30 | 157,386.82 | 25SEP03 | 30SEP03 | 1.000000 .00 |
| WB1A | 425 11,082,690.000 | 10,157,285.30 | 9,978,386.84 | 178,898.54 | 25SEP03 | 30SEP03 | 1.000000 .00 |
| WB1A | 426 6,157,050.000 | 5,642,936.32 | 5,547,633.44 | 95,302.88 | 25SEP03 | 30SEP03 | 1.000000 .00 |
| WB1A | 427 7,380,460.000 | 6,771,523.59 | 6,657,160.12 | 114,363.47 | 25SEP03 | 30SEP03 | 1.000000 .00 |
| WB1A | 428 9,851,280.000 | 9,028,698.12 | 8,876,213.50 | 152,484.62 | 25SEP03 | 30SEP03 | 1.000000 .00 |
| WB1A | 429 9,851,280.000 | 9,028,698.12 | 8,876,213.50 | 152,484.62 | 25SEP03 | 30SEP03 | 1.000000 .00 |
| WB1A | 430 27,091,020.000 | 24,893,938.20 | 24,396,718.82 | 497,219.46 | 25SEP03 | 30SEP03 | 1.000000 .00 |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/L |
|-------------|---|---------------|---------------|------------------|----------------|-----------|--------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/L | BASE CURR GN/L | | NET SECTY GN/L |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/L | | | NET BAS SECTY GN/L |
| WB1A | 431 27,091,020.000 | 24,893,938.20 | 24,381,399.29 | 512,538.99 | 25SEP03 | 30SEP03 | 1.000000 .00 |
| 415217111 | TOTAL | 99,445,716.21 | 97,505,836.81 | 1,860,679.40 L | | .00 | 1,860,679.40 L |
| | | 1,168,908.25 | 1,009,049.03 | 159,859.22 S | | .00 | 159,859.22 S |
| 420305117 | CREDIT SUISSE FIRS FR LN NTS 2005/10/27 | 1.000 | | 18JUL03 | 23JUL03 | 1.000000 | |
| WB1U | 844 10,943,000.000 | 11,490,150.00 | 10,704,903.64 | 705,246.36 | | .00 | 705,246.36 |
| 42099A9C7 | HAYES LEMMERZ INTERN TERM LOAN 2009/06/03 | 1.000 | | 31OCT03 | 31OCT03 | 1.000000 | |
| WB1X | 040 1,418.920 | 1,418.92 | 1,404.73 | 14.19 | | .00 | 14.19 |
| WB1X | 055 905.380 | 905.38 | 896.33 | 9.05 | 03NOV03 | 03NOV03 | 1.000000 .00 |
| WB1X | CXL 055 -905.380 | -905.38 | -896.33 | -9.05 | 03NOV03 | 03NOV03 | 1.000000 .00 |
| 42099A9C7 | TOTAL | 1,418.92 | 1,404.73 | 14.19 L | | .00 | 14.19 L |
| 421924AFB | HEALTHSOUTH CORP SUB DEB C 2049/04/01 | 3.250 | | 01APR03 | 04APR03 | 1.000000 | |
| WB1H | 442 900,000.000 | 121,500.00 | 900,000.00 | -778,500.00 | | .00 | -778,500.00 |
| WB1Z | 501 5,000,000.000 | 675,000.00 | 5,000,000.00 | -4,325,000.00 | 01APR03 | 04APR03 | 1.000000 .00 |
| 421924AFB | TOTAL | 796,500.00 | 5,900,000.00 | -5,103,500.00 L | | .00 | -5,103,500.00 L |

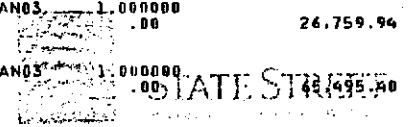


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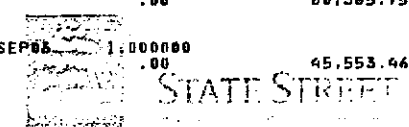
ATTACHMENT O

| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|----------------------------|---|---------------------------|--------------------|--------------------------------------|
| 42209EBL3 | HEADLANDS MTG SECS I SER 1997 | 2012/05/25 | 7.750 | 25FEB03 | 11MAR03 | 1.000000 | |
| ** WB1E ** | 129 25,911.100 | 25,911.10 | 26,200.02 | -288.92 | | .00 | -288.92 |
| ** WB1E ** | 599 25,911.090 | 25,911.10 | 26,200.01 | 25FEB03 -288.91 | 25FEB03 | 1.000000 .00 | -288.91 |
| ** WB1E ** | CXL 599 -25,911.090 | -25,911.10 | -26,200.01 | 25FEB03 288.91 | 25FEB03 | 1.000000 .00 | 288.91 |
| 42209EBL3 | TOTAL | 25,911.10 | 26,200.02 | -288.92 L | | .00 | -288.92 L |
| 42209EDJ6 | HEADLANDS MTG SECS I SER 1997 | 2012/11/25 | 7.250 | 25FEB03 | 25FEB03 | 1.000000 | |
| ** WB1E ** | 600 9,993.670 | 9,993.65 | 10,065.62 | -71.97 | | .00 | -71.97 |
| 42307TAF5 | HEINZ H J FIN CO GTD NT | 2012/03/15 | 6.000 | 25NOV03 | 01DEC03 | 1.000000 | |
| ** WB1H ** | 312 1,798,681.50 | 1,794,778.00 | 3,903.50 | | | .00 | 3,903.50 |
| 423081111 | RUSSIAN FEDERATION FRN BDS 3 2030/03/31 | 2030/03/31 | 1.000 | 03MAR03 | 07MAR03 | 1.000000 | |
| ** WB1S ** | 583 1,032,750.00 | 984,709.62 | 48,040.38 | | | .00 | 48,040.38 |
| ** WB3A ** | 154 300,000.000 | 261,000.00 | 239,119.84 | 11APR03 21,880.14 | 16APR03 | 1.000000 .00 | 21,880.14 |
| ** WB1M ** | 336 1,900,000.000 | 1,547,312.50 | 2030/03/31 1,347,408.52 | 06JAN03 199,903.98 | 13JAN03 | 1.000000 .00 | 199,903.98 |
| ** WB1M ** | 388 350,000.000 | 283,500.00 | 253,423.08 | 09JAN03 29,876.92 | 14JAN03 | 1.000000 .00 | 29,876.92 |
| ** WB1M ** | 444 350,000.000 | 284,620.00 | 257,860.06 | 10JAN03 26,759.94 | 15JAN03 | 1.000000 .00 | 26,759.94 |
| ** WB1M ** | 638 1,189,906.25 | 1,124,410.85 | 65,495.40 | 17JAN03 65,495.40 | 23JAN03 | 1.000000 .00 | |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|------------|---|---------------------------|--------------------|--------------------------------------|
| 1,450,000.000 | | | | | | | |
| ** WB1M ** | 152 204,218.75 | 197,472.24 | 6,746.49 | 28JAN03 6,746.49 | 31JAN03 | 1.000000 .00 | 6,746.49 |
| ** WB1M ** | 589 207,500.00 | 197,497.19 | 10,002.81 | 10FEB03 10,002.81 | 13FEB03 | 1.000000 .00 | 10,002.81 |
| ** WB1M ** | 666 251,250.00 | 236,631.62 | 14,618.38 | 12FEB03 14,618.38 | 18FEB03 | 1.000000 .00 | 14,618.38 |
| ** WB1M ** | 028 294,875.00 | 277,063.34 | 17,811.64 | 18FEB03 17,811.64 | 21FEB03 | 1.000000 .00 | 17,811.64 |
| ** WB1M ** | 001 781,875.00 | 720,060.52 | 61,814.48 | 12MAR03 61,814.48 | 17MAR03 | 1.000000 .00 | 61,814.48 |
| ** WB1M ** | 600 393,187.50 | 360,361.86 | 32,825.64 | 01APR03 32,825.64 | 04APR03 | 1.000000 .00 | 32,825.64 |
| ** WB1M ** | 279 219,843.75 | 200,234.97 | 19,608.78 | 16APR03 19,608.78 | 22APR03 | 1.000000 .00 | 19,608.78 |
| ** WB1S ** | 708 626,575.00 | 584,139.50 | 42,435.50 | 24APR03 42,435.50 | 30APR03 | 1.000000 .00 | 42,435.50 |
| ** WB1S ** | 731 636,300.00 | 608,316.92 | 27,983.08 | 01MAY03 27,983.08 | 07MAY03 | 1.000000 .00 | 27,983.08 |
| ** WB1M ** | 075 789,968.75 | 679,352.14 | 110,616.61 | 09MAY03 110,616.61 | 14MAY03 | 1.000000 .00 | 110,616.61 |
| ** WB1M ** | 394 768,718.75 | 688,353.00 | 80,365.75 | 08AUG03 80,365.75 | 13AUG03 | 1.000000 .00 | 80,365.75 |
| ** WB1M ** | 565 372,000.00 | 326,446.54 | 45,553.46 | 05SEP03 45,553.46 | 10SEP03 | 1.000000 .00 | 45,553.46 |



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ATTACHMENT O

| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| ** WB1M ** | 750 700,000.000 | 668,500.00 | 571,399.73 | 12SEP03 97,100.27 | 18SEP03 | 1.000000 .00 | 97,100.27 |
| ** WB1M ** | 146 250,000.000 | 237,812.50 | 204,104.45 | 19SEP03 33,628.05 | 24SEP03 | 1.000000 .00 | 33,628.05 |
| ** WB1M ** | 707 250,000.000 | 237,343.75 | 204,213.60 | 07OCT03 33,130.15 | 10OCT03 | 1.000000 .00 | 33,130.15 |
| ** WB1M ** | 048 1,250,000.000 | 1,174,218.75 | 1,035,258.60 | 02DEC03 138,960.15 | 05DEC03 | 1.000000 .00 | 138,960.15 |
| 423081111 | TOTAL | 261,000.00 | 239,119.04 | 21,880.14 L | | .00 | 21,880.14 L |
| | | 12,202,276.25 | 11,058,998.37 | 1,143,277.88 S | | .00 | 1,143,277.88 S |
| 426908AA7 | HERBALIFE INTL INC SR SUB NT 2010/07/15 11.750 | | | 29JAN03 | 29JAN03 | 1.000000 | |
| ** WB1J ** | 018 9,920,000.000 | 9,792,627.20 | 9,798,462.67 | -5,835.47 | | .00 | -5,835.47 |
| ** WB1J ** | CXL 018 -9,920,000.000 | -9,792,627.20 | -9,798,462.67 | 5,835.47 | 29JAN03 | 1.000000 .00 | 5,835.47 |
| ** WB20 ** | 157 1,000,000.000 | 987,160.00 | 987,748.25 | -588.25 | 29JAN03 | 1.000000 .00 | -588.25 |
| ** WB20 ** | CXL 157 -1,000,000.000 | -987,160.00 | -987,748.25 | 588.25 | 29JAN03 | 1.000000 .00 | 588.25 |
| 426908AA7 | TOTAL | .00 | .00 | .00 L | | .00 | .00 L |
| 42799C988 | MERCULES INC TERM LOAN 2007/05/15 4.660 | | | 31MAR03 | 31MAR03 | 1.000000 | |
| ** WB1X ** | 620 1,160.710 | 1,160.71 | 1,157.81 | 2.90 | | .00 | 2.90 |
| ** WB1X ** | 153 1,160.720 | 1,160.72 | 1,157.82 | 2.90 | 30JUN03 | 1.000000 -0.00 | 2.90 |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| ** WB1X ** | 636 1,160.710 | 1,160.71 | 1,157.81 | 30SEP03 2.90 | 30SEP03 | 1.000000 .00 | 2.90 |
| ** WB1X ** | 362 1,160.880 | 1,160.88 | 1,157.98 | 31DEC03 2.90 | 31DEC03 | 1.000000 .00 | 2.90 |
| 42799C988 | TOTAL | 4,643.02 | 4,631.42 | 11.60 L | | .00 | 11.60 L |
| 428040BH1 | HERTZ CORP NT 2004/07/01 7.000 | | | 15DEC03 | 18DEC03 | 1.000000 | |
| ** WB2D ** | 597 940,000.000 | 965,286.00 | 976,396.00 | -11,110.00 | | .00 | -11,110.00 |
| 428040BR9 | HERTZ CORP GLOBAL MT 2004/08/15 1.000 | | | 13FEB03 | 19FEB03 | 1.000000 | |
| ** WB1Z ** | 074 2,000,000.000 | 1,914,660.00 | 2,000,000.00 | -85,340.00 | | .00 | -85,340.00 |
| ** WB1Z ** | 135 7,000,000.000 | 6,685,000.00 | 7,000,000.00 | -315,000.00 | 20FEB03 | 1.000000 .00 | -315,000.00 |
| ** WB1Z ** | 479 10,000,000.000 | 9,508,980.00 | 10,001,575.42 | -492,675.42 | 27MAR03 | 1.000000 .00 | -492,675.42 |
| ** WB1Z ** | 449 10,000,000.000 | 9,911,000.00 | 10,002,042.00 | -91,042.00 | 20AUG03 | 1.000000 .00 | -91,042.00 |
| 428040BR9 | TOTAL | 28,819,560.00 | 29,003,617.42 | -984,057.42 L | | .00 | -984,057.42 L |
| 428040BT5 | HERTZ CORP SR MT 2006/10/02 4.700 | | | 14NOV03 | 19NOV03 | 1.000000 | |
| ** WB2L ** | 578 110,000.000 | 110,236.58 | 109,982.18 | 254.40 | | .00 | 254.40 |
| ** WB2L ** | 579 105,000.000 | 105,192.15 | 104,982.92 | 209.23 | 14NOV03 | 1.000000 .00 | 209.23 |
| ** WB2L ** | 604 115,000.000 | 114,998.85 | 114,981.37 | 17.48 | 19NOV03 | 1.000000 .00 | 17.48 |

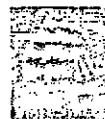


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ATTACHMENT O

| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS | STL DT SELL RATE BASE CURR GN/LS | NET SECTY GN/LS NET BAS SECTY GN/LS | |
|-------------------------|--|-------------------------------------|-------------------------------------|---|--|--|-------------|
| 428040BT5 | TOTAL | | 330,427.50 | 329,946.39 | 481.11 L | .00 | 481.11 L |
| 428291AC2 | HEXCEL CORP NEW SR SUB NT | 2009/01/15 | 9.750 | 31MAR03 | 03APR03 | 1.000000 | |
| WB2R | 685 50,000.000 | 45,250.00 | 44,094.21 | 1,155.79 | .00 | 1,155.79 | |
| WB2R | 709 165,000.000 | 153,862.50 | 145,653.38 | 8,209.12 | .00 | 8,209.12 | |
| WB2R | 730 125,000.000 | 122,812.50 | 110,407.26 | 12,405.24 | .00 | 12,405.24 | |
| WB2R | 043 160,000.000 | 156,400.00 | 141,352.69 | 15,047.31 | .00 | 15,047.31 | |
| 428291AC2 | TOTAL | | 478,325.00 | 441,507.54 | 36,817.46 L | .00 | 36,817.46 L |
| 433245AB3 | HINES HORTICUI TURE SR SUB NT | 2005/10/15 | 12.750 | 30OCT03 | 30OCT03 | 1.000000 | |
| WB1J | 586 13,696,000.000 | 14,517,760.00 | 13,999,975.14 | 517,784.86 | .00 | 517,784.86 | |
| 436380A00 | HOLMES FING NO 4 PLC SER 1 NT | 2015/07/15 | 1.000 | 15OCT03 | 15OCT03 | 1.000000 | |
| WB1Z | 228 1,680,000.000 | 1,680,000.00 | 1,680,914.46 | -914.46 | .00 | -914.46 | |
| WB1Z | 230 1,680,000.000 | 1,680,000.00 | 1,680,914.46 | -914.46 | .00 | -914.46 | |
| WB1Z | CXL 230 -1,680,000.000 | -1,680,000.00 | -1,680,914.46 | 914.46 | .00 | 914.46 | |
| 436380A00 | TOTAL | | 1,680,000.00 | 1,680,914.46 | -914.46 L | .00 | -914.46 L |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS | STL DT SELL RATE BASE CURR GN/LS | NET SECTY GN/LS NET BAS SECTY GN/LS | |
|-------------------------|--|-------------------------------------|-------------------------------------|---|--|--|--------|
| 4363RWAD1 | HOLMES FING NO 6 PLC SER 2 CL | 2008/04/15 | 1.000 | 24NOV03 | 26NOV03 | 1.000000 | |
| WB1Z | 654 17,820,000.000 | 17,844,181.74 | 17,827,113.24 | 17,068.50 | .00 | 17,068.50 | |
| 43811MAB6 | HONDA AUTO RECEIVABL ASSET BAC | 2004/09/15 | 2.910 | 15OCT03 | 15OCT03 | 1.000000 | |
| WB1F | 297 119,568.620 | 119,568.59 | 119,568.58 | .09 | .00 | .09 | |
| 43811RAC3 | HONDA RECEIVABLES OW 2000 1 SE | 2004/07/15 | 6.620 | 15AUG03 | 15AUG03 | 1.000000 | |
| WB1F | 305 18,032.390 | 18,032.38 | 18,032.40 | -.02 | .00 | -.02 | |
| WB1F | 719 18,032.090 | 18,032.38 | 18,032.10 | .28 | .00 | .28 | |
| WB1F | CXL 719 -18,032.090 | -18,032.38 | -18,032.10 | -.28 | .00 | -.28 | |
| 43811RAC3 | TOTAL | | 18,032.38 | 18,032.40 | -.02 L | .00 | -.02 L |
| 43811SAB3 | HONDA AUTO RECEIVABL SERIES 20 | 2004/04/15 | 2.550 | 16JUN03 | 16JUN03 | 1.000000 | |
| WB1F | 474 45,158.900 | 45,158.85 | 45,156.06 | 2.79 | .00 | 2.79 | |
| WB2J | 598 31,611.240 | 31,611.20 | 31,608.68 | 2.52 | .00 | 2.52 | |
| 43811SAB3 | TOTAL | | 76,770.05 | 76,764.74 | 5.31 L | .00 | 5.31 L |
| 43811TAC9 | HONDA AUTO RECEIVABL ASSET BAC | 2004/09/20 | 5.360 | 09APR03 | 14APR03 | 1.000000 | |
| WB2P | 329 789,994.930 | 797,431.96 | 799,899.95 | -2,467.99 | .00 | -2,467.99 | |
| WB2P | 718 789,994.900 | 797,431.96 | 799,654.35 | -2,222.39 | .00 | -2,222.39 | |
| WB2P | CXL 718 | -797,431.96 | -799,654.35 | 2,222.39 | .00 | 2,222.39 | |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS | STL DT | SELL RATE BASE CURR GN/LS | NET SECTY GN/LS NET BAS SECTY GN/LS |
|-------------------------|--|--------------|-------------------------------------|---|-----------|------------------------------|--|
| -789,994.900 | | | | | | | |
| 43811TAC9 | TOTAL | | 797,431.96 | 799,899.95 | | | -2,467.99 L |
| 43811TAD7 | HONDA AUTO REC OWNER SER 2001 | 2006/06/19 | 5.560 | | 21OCT03 | 21OCT03 | 1.000000 |
| ** WB12 ** | 301 | 663,191.57 | 674,538.37 | | | | -11,346.80 |
| | 663,191.570 | | | | | | |
| 43811YAB0 | HONDA AUTO RECEIVABL ASSET DAC | 2004/02/18 | 2.760 | | 18MAR03 | 18MAR03 | 1.000000 |
| ** WB1F ** | 230 | 155,430.31 | 155,429.68 | | | | .63 |
| | 155,430.370 | | | | | | |
| 43812CAD4 | HONDA AUTO RECEIVABL SER 2003 | 2008/11/21 | 2.770 | | 28AUG03 | 25AUG03 | 1.000000 |
| ** WB2P ** | 733 | 1,397,539.06 | 1,399,762.42 | | | | -2,223.36 |
| | 1,400,000.000 | | | | | | |
| 441560AF6 | HOUGHTON MIFFLIN CO SR NT 144 | 2011/02/01 | 8.250 | | 06FEB03 | 11FEB03 | 1.000000 |
| ** WB2R ** | 500 | 208,000.00 | 200,000.00 | | | | 8,000.00 |
| | 208,000.000 | | | | | | |
| ** WB2R ** | 201 | 574,300.00 | 574,078.66 | | 29AUG03 | 08SEP03 | 1.000000 |
| | 570,000.000 | | | | 221.34 | | .00 |
| ** WB2Q ** | 597 | 877,475.00 | 876,747.92 | | 29AUG03 | 08SEP03 | 1.000000 |
| | 845,000.000 | | | | 727.00 | | .00 |
| 441560AF6 | TOTAL | | 1,659,775.00 | 1,650,826.58 | | | 8,948.42 L |
| 441560AG4 | HOUGHTON MIFFLIN CO SR SUB NT | 2013/02/01 | 9.875 | | 29AUG03 | 08SEP03 | 1.000000 |
| ** WB2R ** | 199 | 545,718.00 | 545,861.83 | | | | -151.83 |
| | 550,000.000 | | | | | | |
| ** WB1J ** | 457 | 7,858,224.00 | 7,860,410.35 | | 29AUG03 | 08SEP03 | 1.000000 |
| | 7,920,000.000 | | | | -2,186.35 | | .00 |
| ** WB2Q ** | 792 | 1,548,758.75 | 1,547,033.60 | | 29AUG03 | 08SEP03 | 1.000000 |
| | 1,500,000.000 | | | | 1,725.15 | | .00 |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS | STL DT | SELL RATE BASE CURR GN/LS | NET SECTY GN/LS NET BAS SECTY GN/LS |
|-------------------------|--|------------|-------------------------------------|---|------------|------------------------------|--|
| 441560AC4 | TOTAL | | 9,952,692.75 | 9,953,305.70 | | | -613.83 L |
| 441560AL3 | HOUGHTON MIFFLIN CO SR SUB NT | 2013/02/01 | 9.875 | | 14NOV03 | 19NOV03 | 1.000000 |
| ** WB2Q ** | 186 | 132,187.50 | 136,498.71 | | | | -4,511.21 |
| | 125,000.000 | | | | | | |
| ** WB2Q ** | 187 | 131,542.50 | 136,498.71 | | 14NOV03 | 19NOV03 | 1.000000 |
| | 125,000.000 | | | | -5,136.21 | | .00 |
| ** WB2Q ** | 196 | 265,625.00 | 273,392.79 | | 17NOV03 | 20NOV03 | 1.000000 |
| | 250,000.000 | | | | -7,767.79 | | .00 |
| 441560AL3 | TOTAL | | 529,375.00 | 546,798.21 | | | -17,415.21 L |
| 44179CAG1 | HOUSEHOLD AUTOMOTIVE 2001 2 NT | 2006/03/17 | 4.850 | | 18FEB03 | 18FEB03 | 1.000000 |
| ** WB2J ** | 119 | 51,132.79 | 52,079.44 | | | | -946.65 |
| | 51,132.790 | | | | | | |
| 44179CAT3 | HOUSEHOLD AUTOMOTIVE 2002 2 NT | 2005/12/19 | 2.150 | | 17APR03 | 17APR03 | 1.000000 |
| ** WB2J ** | 603 | 53,976.98 | 53,976.42 | | | | .56 |
| | 53,976.980 | | | | | | |
| ** WB2J ** | 501 | 86,032.20 | 86,031.58 | | 17NOV03 | 17NOV03 | 1.000000 |
| | 86,032.200 | | | | .70 | | .00 |
| 44179CAT3 | TOTAL | | 140,009.24 | 140,008.00 | | | 1.26 L |
| 44179PAD9 | HOUSEHOLD AUTOMOTIVE SER 2000 | 2007/04/17 | 7.430 | | 17JUN03 | 17JUN03 | 1.000000 |
| ** WB1Z ** | 501 | 354,302.57 | 374,850.89 | | | | -20,556.32 |
| | 354,302.570 | | | | | | |
| ** WB1Z ** | 757 | 887,118.63 | 933,547.75 | | 21NOV03 | 25NOV03 | 1.000000 |
| | 887,118.630 | | | | -46,429.12 | | .00 |

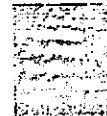


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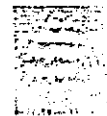
| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/L BASE SECY GN/L | STL DT BASE CURR GN/L | SELL RATE GN/L | NET SECY GN/L NET BAS SECY GN/L |
|-------------------------|--|-------------------------------------|-------------------------------------|---|--------------------------|-------------------|------------------------------------|
| 44179PAD9 | TOTAL | | 1,241,421.20 | 1,308,406.64 | -66,985.44 L | .00 | -66,985.44 L |
| 44180LAC7 | HOUSEHOLD CR CARD MA 2000 1 AS | 2008/08/15 | 1.000 | 27MAR03 | 01APR03 | 1.000000 | |
| WB1U | 076 | 10,010,546.88 | 10,000,000.00 | 10,546.88 | | .00 | 10,546.88 |
| | 10,000,000.000 | | | | | | |
| 44181KG81 | HOUSEHOLD FIN CORP M TRANCE SR | 2003/11/03 | 7.088 | 03SEP03 | 03SEP03 | 1.000000 | |
| WB1Y | 213 | 10,005,700.00 | 10,000,000.00 | 5,700.00 | | .00 | 5,700.00 |
| | 10,000,000.000 | | | | | | |
| 441812GH1 | HOUSEHOLD FIN CORP NT | 2006/07/15 | 7.200 | 25AUG03 | 28AUG03 | 1.000000 | |
| WB2N | 103 | 3,049,777.50 | 2,833,754.98 | 216,022.52 | | .00 | 216,022.52 |
| | 2,750,000.000 | | | | | | |
| 441812JY1 | HOUSEHOLD FIN CORP NT | 2012/05/15 | 7.000 | 19JUN03 | 24JUN03 | 1.000000 | |
| WB1H | 395 | 2,738,817.10 | 2,283,507.10 | 455,310.00 | | .00 | 455,310.00 |
| | 2,290,000.000 | | | | | | |
| WB1H | CXL 395 | -2,738,817.10 | -2,283,507.10 | -455,310.00 | 19JUN03 | 24JUN03 | 1.000000 |
| | | | | | | .00 | -455,310.00 |
| WB1H | 411 | 1,327,548.90 | 1,109,509.73 | 218,039.17 | 19JUN03 | 24JUN03 | 1.000000 |
| | 1,110,000.000 | | | | | .00 | 218,039.17 |
| 441812JY1 | TOTAL | | 1,327,548.90 | 1,109,509.73 | 218,039.17 L | .00 | 218,039.17 L |
| 441812KA1 | HOUSEHOLD FIN CORP NT | 2012/11/27 | 6.375 | 23JAN03 | 28JAN03 | 1.000000 | |
| WB2N | 635 | 63,659.40 | 59,624.34 | 4,035.06 | | .00 | 4,035.06 |
| | 60,000.000 | | | | | | |
| 441917AT8 | HOUSEHOLD HOME EQUIT 2002 3 BK | 2032/07/20 | 1.000 | 15AUG03 | 15AUG03 | 1.000000 | |
| WB1Z | 635 | 918,300.43 | 920,596.18 | -2,295.75 | | .00 | -2,295.75 |
| | 918,300.430 | | | | | | |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/L BASE SECY GN/L | STL DT BASE CURR GN/L | SELL RATE GN/L | NET SECY GN/L NET BAS SECY GN/L |
|-------------------------|--|-------------------------------------|-------------------------------------|---|--------------------------|-------------------|------------------------------------|
| 442120AB7 | HOUSTON EXPL CO SR SUB NT | 2008/01/01 | 8.625 | 11JUL03 | 11JUL03 | 1.000000 | |
| WB2R | 110 | 751,053.60 | 737,897.52 | 13,156.08 | | .00 | 13,156.08 |
| | 720,000.000 | | | | | | |
| 44248BAM4 | HOVNANJAN K ENTERPRI SR SUB NT | 2012/04/01 | 8.875 | 13JAN03 | 16JAN03 | 1.000000 | |
| WB20 | 099 | 492,500.00 | 490,683.92 | 1,816.08 | | .00 | 1,816.08 |
| | 500,000.000 | | | | | | |
| 447009ACS | HUNTSMAN ADVANCED MA SR SECD N | 2010/07/15 | 11.000 | 20AUG03 | 25AUG03 | 1.000000 | |
| WB1J | 447 | 2,079,000.00 | 1,980,000.00 | 99,000.00 | | .00 | 99,000.00 |
| | 1,980,000.000 | | | | | | |
| 4479909Z0 | HUNTSMAN CO TERM LOAN | 2007/03/31 | 6.671 | 24MAR03 | 24MAR03 | 1.000000 | |
| WB1X | 361 | 432,255.64 | 364,011.01 | 68,244.63 | | .00 | 68,244.63 |
| | 432,255.640 | | | | | | |
| WB1X | CXL 361 | -432,255.64 | -364,011.01 | -68,244.63 | 24MAR03 | 24MAR03 | 1.000000 |
| | | | | | | .00 | -68,244.63 |
| WB1X | 606 | 320,525.63 | 269,920.96 | 50,604.67 | 30SEP03 | 30SEP03 | 1.000000 |
| | 320,525.630 | | | | | .00 | 50,604.67 |
| WB1X | 299 | 38,045.33 | 32,038.72 | 6,006.61 | 12DEC03 | 12DEC03 | 1.000000 |
| | 38,045.330 | | | | | .00 | 6,006.61 |
| 4479909Z0 | TOTAL | | 358,570.96 | 301,959.68 | 56,611.28 L | .00 | 56,611.28 L |
| 448574AA1 | HYATT EQUITIES L L C NT 144A | 2007/06/15 | 6.875 | 03APR03 | 08APR03 | 1.000000 | |
| WB2L | 342 | 446,962.50 | 434,113.32 | 12,849.18 | | .00 | 12,849.18 |
| | 435,000.000 | | | | | | |
| 448814EK5 | HYDRO QUEBEC DEB SER I | 2016/04/01 | 7.500 | 06FEB03 | 11FEB03 | 1.000000 | |
| WB2M | 008 | 693,912.88 | 623,481.38 | 70,431.42 | | .00 | 70,431.42 |
| | 560,000.000 | | | | | | |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|--------------------------------|---------------|---------------|-------------------|-----------------|-----------|---------------------|
| SM SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | | | |
| 448850AB3 | HYDROCHEM INDL SVCS SR SUB NT | 2007/08/01 | 10.375 | 04MAR03 | 07MAR03 | 1.000000 | |
| ** WB1J ** | 057 | 811,800.00 | 914,818.89 | -103,018.89 | | .00 | -103,018.89 |
| | 990,000.000 | | | | | | |
| ** WB1J ** | 564 | 2,677,500.00 | 2,774,644.85 | -97,144.85 | 21OCT03 | 24OCT03 | 1.000000 |
| | 2,975,000.000 | | | | | .00 | -97,144.85 |
| 448850AB3 | TOTAL | | 3,689,463.74 | -200,163.74 | | .00 | -200,163.74 |
| 44929HAF5 | ICDN HEALTH + FITNES SR SUB NT | 2012/04/01 | 11.250 | 08JAN03 | 13JAN03 | 1.000000 | |
| ** WB20 ** | 084 | 223,750.00 | 248,040.83 | -24,290.83 | | .00 | -24,290.83 |
| | 250,000.000 | | | | | | |
| 44950GAA8 | IESI CORP SR SUB NT | 2012/06/15 | 10.250 | 09JAN03 | 21JAN03 | 1.000000 | |
| ** WB20 ** | 109 | 1,500,625.00 | 1,500,603.81 | 21.49 | | .00 | 21.49 |
| | 1,500,000.000 | | | | | | |
| ** WB1J ** | 769 | 11,502,800.00 | 11,583,799.50 | -999.50 | 09JAN03 | 21JAN03 | 1.000000 |
| | 11,610,000.000 | | | | | .00 | -999.50 |
| 44950GAA8 | TOTAL | | 13,004,402.81 | -977.81 | | .00 | -977.81 |
| 449669CJ7 | JMC GLOBAL INC SR NT 144 | 2011/06/01 | 11.250 | 06DEC02 | 11DEC02 | 1.000000 | |
| ** WB2R ** | 522 | -54,875.00 | -54,249.08 | -625.92 | | .00 | -625.92 |
| | -50,000.000 | | | | | | |
| ** WB2R ** | 544 | 54,875.00 | 54,249.08 | 625.92 | 06DEC02 | 23JAN03 | 1.000000 |
| | 50,000.000 | | | | | .00 | 625.92 |
| ** WB2R ** | 510 | 311,362.50 | 309,078.60 | 2,283.90 | 03JAN03 | 07JAN03 | 1.000000 |
| | 285,000.000 | | | | | .00 | 2,283.90 |
| ** WB2R ** | 510 | -311,362.50 | -309,078.60 | -2,283.90 | 03JAN03 | 07JAN03 | 1.000000 |
| | -285,000.000 | | | | | .00 | -2,283.90 |
| ** WB2R ** | 525 | 311,362.50 | 309,078.61 | 2,283.89 | 03JAN03 | 07JAN03 | 1.000000 |
| | 285,000.000 | | | | | .00 | 2,283.89 |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|--------------------------|-------------|-------------|-------------------|-----------------|-----------|---------------------|
| SM SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | | | |
| 449669CJ7 | TOTAL | | 311,362.50 | 309,078.61 | 2,283.89 | .00 | 2,283.89 |
| 449669CK4 | JMC GLOBAL INC SR NT SER | 2008/06/01 | 10.875 | 10SEP03 | 15SEP03 | 1.000000 | |
| ** WB2Q ** | 604 | 15,825.00 | 15,779.49 | 45.51 | | .00 | 45.51 |
| | 15,000.000 | | | | | | |
| ** WB2Q ** | 615 | 162,052.50 | 163,039.87 | -987.37 | 16SEP03 | 19SEP03 | 1.000000 |
| | 155,000.000 | | | | | .00 | -987.37 |
| ** WB2Q ** | 618 | 42,100.00 | 42,071.93 | 28.07 | 17SEP03 | 22SEP03 | 1.000000 |
| | 40,000.000 | | | | | .00 | 28.07 |
| ** WB2Q ** | 620 | 58,025.00 | 57,847.59 | 177.41 | 18SEP03 | 23SEP03 | 1.000000 |
| | 55,000.000 | | | | | .00 | 177.41 |
| ** WB2Q ** | 626 | 42,000.00 | 42,040.89 | -68.89 | 23SEP03 | 26SEP03 | 1.000000 |
| | 40,000.000 | | | | | .00 | -68.89 |
| ** WB2Q ** | 634 | 63,000.00 | 63,897.82 | -97.82 | 24SEP03 | 29SEP03 | 1.000000 |
| | 60,000.000 | | | | | .00 | -97.82 |
| ** WB2Q ** | 637 | 36,750.00 | 36,886.23 | -56.23 | 25SEP03 | 30SEP03 | 1.000000 |
| | 35,000.000 | | | | | .00 | -56.23 |
| 449669CK4 | TOTAL | | 419,752.50 | 420,711.82 | -958.52 | .00 | -958.52 |
| 4499969F6 | JMC GLOBAL INC | 2006/11/17 | 1.000 | 17JUN03 | 17JUN03 | 1.000000 | |
| ** WB1X ** | 877 | 612,499.99 | 617,093.72 | -4,593.73 | | .00 | -4,593.73 |
| | 617,093.720 | | | | | | |
| ** WB1X ** | 877 | -612,499.99 | -617,093.72 | 4,593.73 | 17JUN03 | 17JUN03 | 1.000000 |
| | -617,093.720 | | | | | .00 | 4,593.73 |
| ** WB1X ** | 879 | 612,499.999 | 612,499.99 | 4,593.73 | 17JUN03 | 17JUN03 | 1.000000 |
| | | | | | | .00 | 4,593.73 |

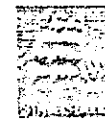


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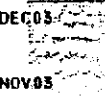
| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT | SELL RATE BASE CURR GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|------------|-------------------------------------|---|----------------|------------------------------|--------------------------------------|
| 4499969F6 | TOTAL | | 617,093.72 | 612,499.99 | 4,593.73 L | .00 | 4,593.73 L |
| 45071TAD7 | IWO HLNGS INC SR NT | 2011/01/15 | 14.000 | 30JAN03 | 04FEB03 | 1.000000 | |
| WB2J ** | 371 95,000.00 | | 481,401.97 | -386,401.97 | | .00 | -386,401.97 |
| | 500,000.000 | | | | | | |
| WB2J ** | 382 95,000.00 | | 481,434.15 | -386,434.15 | 10FEB03 | 1.000000 | -386,434.15 |
| | 500,000.000 | | | | 13FEB03 | .00 | |
| 45071TAD7 | TOTAL | | 190,000.00 | 962,836.12 | -772,836.12 L | .00 | -772,836.12 L |
| 45099Q9FB | IRS 3 ML USD OWR3005R1 | 2012/12/05 | 1.000 | 05AUG03 | 05AUG03 | 1.000000 | |
| WB2N ** | 727 606,122.44 | | .00 | 606,122.44 | | .00 | 606,122.44 |
| | 22,500,000.000 | | | | | | |
| WB1H ** | 777 606,122.44 | 2012/12/05 | 1.421 | 606,122.44 | 05AUG03 | 1.000000 | 606,122.44 |
| | 22,500,000.000 | | .00 | | 05AUG03 | .00 | |
| 45099Q9FB | TOTAL | | 1,212,244.88 | .00 | 1,212,244.88 L | .00 | 1,212,244.88 L |
| 452106AD9 | ILLINDIS PWR SPL PUR 1998 1 TR | 2005/06/25 | 5.340 | 25JUN03 | 25JUN03 | 1.000000 | |
| WB1Z ** | 565 1,270,023.561 | | 1,279,013.34 | -9,789.83 | | .00 | -9,789.83 |
| | 1,270,023.560 | | | | | | |
| 45254NBE6 | IMPAC CHB TR 2000 2 CO | 2031/06/25 | 1.000 | 15APR03 | 15APR03 | 1.000000 | |
| WB1Z ** | 620 5,260,558.32 | | 5,260,579.13 | -20.81 | | .00 | -20.81 |
| | 5,261,156.170 | | | | | | |
| WB1Z ** | 620 -5,260,558.32 | | -5,260,579.13 | 20.81 | 15APR03 | 1.000000 | 20.81 |
| | -5,261,156.170 | | | 20.81 | 15APR03 | .00 | |
| WB1Z ** | 485 4,184,534.31 | | 4,184,078.76 | 455.55 | 25AUG03 | 1.000000 | 455.55 |
| | 4,184,534.310 | | | | 25AUG03 | .00 | |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT | SELL RATE BASE CURR GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|------------|-------------------------------------|---|-----------|------------------------------|--------------------------------------|
| 45254NBE4 | TOTAL | | 4,184,534.31 | 4,184,078.76 | 455.55 L | .00 | 455.55 L |
| 45254NCGR | IMPAC CHB TR 2002 1 CO | 2032/03/25 | 1.000 | 25OCT03 | 25OCT03 | 1.000000 | |
| WB1Z ** | 470 126,131.19 | | 126,327.40 | -196.21 | | .00 | -196.21 |
| | 126,131.190 | | | | | | |
| WB1Z ** | 470 -126,131.19 | | -126,327.40 | 196.21 | 25OCT03 | 1.000000 | 196.21 |
| | -126,131.190 | | | 196.21 | 25OCT03 | .00 | |
| WB1Z ** | 713 78,215.02 | | 78,336.49 | -121.67 | 25NOV03 | 1.000000 | -121.67 |
| | 78,215.020 | | | | 25NOV03 | .00 | |
| WB1Z ** | 713 -78,215.02 | | -78,336.49 | 121.67 | 25NOV03 | 1.000000 | 121.67 |
| | -78,215.020 | | | 121.67 | 25NOV03 | .00 | |
| WB1Z ** | 774 126,131.19 | 2032/03/25 | 1.438 | -186.74 | 25OCT03 | 1.000000 | -186.74 |
| | 126,131.190 | | 126,317.93 | | 25OCT03 | .00 | |
| WB1Z ** | 775 78,215.02 | | 78,330.43 | -115.41 | 25NOV03 | 1.000000 | -115.41 |
| | 78,215.020 | | | | 25NOV03 | .00 | |
| WB1Z ** | 254 63,877.19 | | 63,971.24 | -94.05 | 26DEC03 | 1.000000 | -94.05 |
| | 63,877.190 | | | | 26DEC03 | .00 | |
| 45254NCG0 | TOTAL | | 268,223.40 | 268,619.60 | -396.20 L | .00 | -396.20 L |
| 45254NCG5 | IMPAC CHB TRUST SER 2002 | 2032/07/25 | 1.000 | 26NOV03 | 26NOV03 | 1.000000 | |
| WB1Z ** | 042 18,634,223.85 | | 17,381,184.21 | 1,253,039.64 | | .00 | 1,253,039.64 |
| | 17,367,984.010 | | | | | | |
| WB1Z ** | 042 -18,634,223.85 | | -17,381,184.21 | -1,253,039.64 | 26NOV03 | 1.000000 | -1,253,039.64 |
| | -17,367,984.010 | | | -1,253,039.64 | 26NOV03 | .00 | |
| WB1Z ** | 057 17,389,693.93 | | 17,381,184.21 | 8,509.72 | 26NOV03 | 1.000000 | 8,509.72 |
| | 17,367,984.010 | | | | 09DEC03 | .00 | |
| WB1Z ** | | | | | 26NOV03 | 1.000000 | |



STATE STREET

FOR PUBLIC DISCLOSURE

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| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE | TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECTY GN/LS NET BAS SECTY GN/LS |
|-------------------------|-------------------------------|--|-------------------------------------|----------|---|---------------------------|--------------------|--|
| | 657 | 18,634,223.85 | 18,625,519.90 | | 8,703.95 | | .00 | 8,703.95 |
| 18,610,960.200 | | | | | | | | |
| WB1Z ** | CXL 657 | -18,634,223.85 | -18,625,519.90 | | -8,703.95 | 26NOV03 | 1.000000 .00 | -8,703.95 |
| -18,610,960.200 | | | | | | | | |
| WB1Z ** | 779 | 18,634,223.85 | 17,381,184.21 | | 1,253,039.64 | 26NOV03 | 1.000000 .00 | 1,253,039.64 |
| 17,367,984.010 | | | | | | | | |
| WB1Z ** | CXL 779 | -18,634,223.85 | -17,381,184.21 | | -1,253,039.64 | 26NOV03 | 1.000000 .00 | -1,253,039.64 |
| -17,367,984.010 | | | | | | | | |
| WB1Z ** | 780 | 1,242,976.14 | 2032/07/25 1,244,335.69 | 1.490 | -1,359.55 | 25NOV03 | 1.000000 .00 | -1,359.55 |
| 1,242,976.190 | | | | | | | | |
| 45254NCW5 | TOTAL | 18,632,670.87 | 18,625,519.90 | | 7,150.17 L | | .00 | 7,150.17 L |
| 4566DNBR5 | INDYMAC MBS INC | 2002 A1 M | 2018/12/25 | 1.000 | 25JAN03 | 25JAN03 | 1.000000 | |
| WB2N ** | 655 | 530,361.89 | 530,361.93 | | .04 | | .00 | -.04 |
| 530,361.930 | | | | | | | | |
| 4576BYAC4 | INSIGHT MIDWEST LP | SR NT | 2009/10/01 | 9.750 | 23SEP03 | 26SEP03 | 1.000000 | |
| WB2Q ** | 633 | 20,100.00 | 18,493.54 | | 1,606.46 | | .00 | 1,606.46 |
| 20,000.000 | | | | | | | | |
| WB2Q ** | 632 | 50,625.00 | 46,237.35 | | 4,387.65 | 29SEP03 | 1.000000 .00 | 4,387.65 |
| 50,000.000 | | | | | | | | |
| WB2Q ** | 655 | 101,000.00 | 92,491.73 | | 8,508.27 | 06OCT03 | 1.000000 .00 | 8,508.27 |
| 100,000.000 | | | | | | | | |
| WB2Q ** | 675 | 35,401.25 | 32,379.00 | | 3,101.37 | 15OCT03 | 1.000000 .00 | 3,101.37 |
| 35,000.000 | | | | | | | | |
| WB2Q ** | 674 | 40,600.00 | 37,006.57 | | 3,593.43 | 16OCT03 | 1.000000 .00 | 3,593.43 |
| 40,000.000 | | | | | | | | |
| WB2Q ** | 713 | 106,837.50 | 102,362.54 | | 4,474.96 | 03NOV03 | 0.000000 .00 | |
| | | | | | | | | |



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| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE | TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECTY GN/LS NET BAS SECTY GN/LS |
|-------------------------|-------------------------------|--|-------------------------------------|----------|---|---------------------------|--------------------|--|
| | 105,000.000 | | | | | | | |
| WB2Q ** | 720 | 189,625.00 | 194,673.99 | | -5,048.99 | 04NOV03 | 1.000000 .00 | -5,048.99 |
| 185,000.000 | | | | | | | | |
| 4576BYAC6 | TOTAL | 544,260.75 | 523,645.60 | | 20,623.15 L | | .00 | 20,623.15 L |
| 4576BYAF9 | INSIGHT MIDWEST LP | 1 SR NT | 2010/11/01 | 10.500 | 30SEP03 | 03OCT03 | 1.000000 | |
| WB2Q ** | 647 | 36,750.00 | 36,916.79 | | -166.79 | | .00 | -166.79 |
| 35,000.000 | | | | | | | | |
| WB2Q ** | 769 | 21,400.00 | 21,082.75 | | 317.25 | 14NOV03 | 1.000000 .00 | 317.25 |
| 20,000.000 | | | | | | | | |
| WB2Q ** | 772 | 96,525.00 | 96,760.00 | | -243.00 | 14NOV03 | 1.000000 .00 | -243.00 |
| 90,000.000 | | | | | | | | |
| WB2Q ** | 773 | 64,350.00 | 65,316.20 | | -966.20 | 14NOV03 | 1.000000 .00 | -966.20 |
| 60,000.000 | | | | | | | | |
| WB2Q ** | 775 | 42,900.00 | 43,541.01 | | -641.01 | 17NOV03 | 1.000000 .00 | -641.01 |
| 40,000.000 | | | | | | | | |
| WB2Q ** | 774 | 48,375.00 | 48,903.64 | | -608.64 | 17NOV03 | 1.000000 .00 | -608.64 |
| 45,000.000 | | | | | | | | |
| WB2Q ** | 777 | 102,125.00 | 103,409.09 | | -1,284.09 | 17NOV03 | 1.000000 .00 | -1,284.09 |
| 95,000.000 | | | | | | | | |
| 4576BYAF9 | TOTAL | 412,425.00 | 416,010.20 | | -3,593.28 L | | .00 | -3,593.28 L |
| 45820EAD4 | INTELSAT LTD | SR NT 144 | 2013/11/01 | 6.500 | 04NOV03 | 07NOV03 | 1.000000 | |
| WB2R ** | 320 | 256,000.00 | 249,235.00 | | 6,765.00 | | .00 | 6,765.00 |
| 250,000.000 | | | | | | | | |
| WB2R ** | 332 | 181,475.00 | 174,465.70 | | 7,009.22 | 19NOV03 | 0.000000 .00 | 7,009.22 |
| 175,000.000 | | | | | | | | |

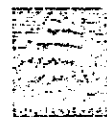


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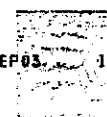
| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/L |
|-------------|------------------------------|---------------|---------------|------------------|----------------|----------------|--------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/L | BASE CURR GN/L | NET SECTY GN/L | NET BAS SECTY GN/L |
| | SHARES/PAR | BASE | BASE | BASE | | | |
| 45820EAD4 | TOTAL | 437,475.00 | 423,700.78 | 13,774.22 L | | .00 | 13,774.22 L |
| 458665ADB | INTERFACE INC SR SUB NT | 2005/11/15 | 9.500 | 29AUG03 | 04SEP03 | 1.000000 | |
| ** WB1J ** | 437 | 2,647,750.00 | 2,543,528.45 | 104,221.55 | | .00 | 104,221.55 |
| | 2,975,000.000 | | | | | | |
| ** WB1J ** | 443 | 1,772,100.00 | 1,704,687.06 | 67,412.94 | 02SEP03 | 05SEP03 | 1.000000 |
| | 1,980,000.000 | | | | | .00 | 67,412.94 |
| ** WB1J ** | 451 | 2,506,850.00 | 2,390,201.15 | 116,648.85 | 03SEP03 | 08SEP03 | 1.000000 |
| | 2,770,000.000 | | | | | .00 | 116,648.85 |
| ** WB1J ** | 455 | 905,000.00 | 862,888.50 | 42,111.50 | 03SEP03 | 08SEP03 | 1.000000 |
| | 1,000,000.000 | | | | | .00 | 42,111.50 |
| 458665ADB | TOTAL | 7,831,700.00 | 7,501,305.14 | 330,394.04 L | | .00 | 330,394.04 L |
| 458721110 | MEXICO(UTD MEX ST) 6.25 CT B | 2019/12/31 | 6.250 | 16MAY03 | 16MAY03 | 1.000000 | |
| ** WB1A ** | 167 | 25,000,000.00 | 21,344,190.62 | 3,655,809.38 | | .00 | 3,655,809.38 |
| | 25,000,000.000 | | | | | | |
| 459200AZ4 | INTERNATIONAL BUSINE NT | 2009/09/15 | 4.250 | 16APR03 | 22APR03 | 1.000000 | |
| ** WB2N ** | 111 | 1,593,214.00 | 1,576,545.39 | 16,668.61 | | .00 | 16,668.61 |
| | 1,550,000.000 | | | | | | |
| 459200BA8 | INTERNATIONAL BUSINE NT | 2012/11/29 | 4.750 | 03DEC03 | 08DEC03 | 1.000000 | |
| ** WB1H ** | 409 | 2,553,115.10 | 2,581,477.77 | -28,562.67 | | .00 | -28,562.67 |
| | 2,570,000.000 | | | | | | |
| 45974VYU6 | INTL LEASE FIN CORP TRANCHE | 2005/06/01 | 5.120 | 12MAR03 | 17MAR03 | 1.000000 | |
| ** WB2J ** | 273 | 517,805.00 | 500,000.00 | 17,805.00 | | .00 | 17,805.00 |
| | 500,000.000 | | | | | | |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/L |
|-------------|-------------------------------|------------|------------|------------------|----------------|----------------|--------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/L | BASE CURR GN/L | NET SECTY GN/L | NET BAS SECTY GN/L |
| | SHARES/PAR | BASE | BASE | BASE | | | |
| 45974VZL5 | INTL LEASE FIN CORP TRANCHE N | 2005/09/22 | 1.000 | 30SEP03 | 03OCT03 | 1.000000 | |
| ** WB2L ** | 229 | 84,998.30 | 85,000.00 | -1.70 | | .00 | -1.70 |
| | 85,000.000 | | | | | | |
| 45999D9X9 | INTERNATIONAL STEEL TERM LOAN | 2005/05/07 | 4.563 | 12AUG03 | 12AUG03 | 1.000000 | |
| ** WB1X ** | 424 | 13,963.63 | 13,928.72 | 34.91 | | .00 | 34.91 |
| | 13,963.630 | | | | | | |
| ** WB1X ** | 425 | 1,129.80 | 1,126.98 | 2.82 | 12AUG03 | 12AUG03 | 1.000000 |
| | 1,129.800 | | | | | .00 | 2.82 |
| ** WB1X ** | 193 | 26,773.09 | 26,706.16 | 66.93 | 28NOV03 | 28NOV03 | 1.000000 |
| | 26,773.090 | | | | | .00 | 66.93 |
| ** WB1X ** | CXL 193 | -26,773.09 | -26,706.16 | -66.93 | 28NOV03 | 28NOV03 | 1.000000 |
| | -26,773.090 | | | | | .00 | -66.93 |
| ** WB1X ** | 197 | 26,806.60 | 26,706.16 | 100.44 | 28NOV03 | 28NOV03 | 1.000000 |
| | 26,773.090 | | | | | .00 | 100.44 |
| ** WB1X ** | CXL 197 | -26,806.60 | -26,706.16 | -100.44 | 28NOV03 | 28NOV03 | 1.000000 |
| | -26,773.090 | | | | | .00 | -100.44 |
| ** WB1X ** | 198 | 26,773.09 | 26,739.58 | 33.51 | 28NOV03 | 28NOV03 | 1.000000 |
| | 26,806.600 | | | | | .00 | 33.51 |
| ** WB1X ** | 261 | 159,452.02 | 159,053.39 | 398.63 | 18DEC03 | 18DEC03 | 1.000000 |
| | 159,452.020 | | | | | .00 | 398.63 |
| 45999D9X9 | TOTAL | 201,318.54 | 200,848.67 | 469.87 L | | .00 | 469.87 L |
| 45999D9Y7 | INTERNATIONAL STEEL TERM LOAN | 2007/05/07 | 4.813 | 08SEP03 | 08SEP03 | 1.000000 | |
| ** WB1X ** | 532 | 30,434.78 | 30,358.69 | 74.09 | | .00 | 74.09 |
| | 30,434.780 | | | | | | |
| ** WB1X ** | 029 | 623.91 | 622.35 | 1.56 | 30SEP03 | 30SEP03 | 1.000000 |
| | 623.910 | | | | | .00 | 1.56 |



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| ASSET ID SH SELL/BTC | SECURITY LOT | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|------------------------|--|-------------------------------------|------------|---|---------------------------|--------------------|--------------------------------------|
| ** WB1X ** | 058 | 34,488.20 | | 34,566.84 | 05NOV03 -86.64 | 05NOV03 | 1.000000 .00 | -86.64 |
| | 34,653.478 | | | | | | | |
| ** WB1X ** | 194 | 34,485.11 | | 34,398.98 | 17NOV03 86.21 | 17NOV03 | 1.000000 .00 | 86.21 |
| | 34,485.110 | | | | | | | |
| ** WB1X ** | CXL 194 | -34,485.11 | | -34,398.98 | 17NOV03 -86.21 | 17NOV03 | 1.000000 .00 | -86.21 |
| | -34,485.110 | | | | | | | |
| ** WB1X ** | 199 | 34,485.11 | | 34,528.38 | 17NOV03 -43.27 | 17NOV03 | 1.000000 .00 | -43.27 |
| | 34,614.920 | | | | | | | |
| ** WB1X ** | 195 | 40,109.38 | | 40,009.11 | 28NOV03 100.27 | 28NOV03 | 1.000000 .00 | 100.27 |
| | 40,109.380 | | | | | | | |
| ** WB1X ** | CXL 195 | -40,109.38 | | -40,009.11 | 28NOV03 -100.27 | 28NOV03 | 1.000000 .00 | -100.27 |
| | -40,109.380 | | | | | | | |
| ** WB1X ** | 258 | 26,886.68 | | 26,739.58 | 18DEC03 67.82 | 18DEC03 | 1.000000 .00 | 67.82 |
| | 26,886.680 | | | | | | | |
| ** WB1X ** | CXL 258 | -26,886.68 | | -26,739.58 | 18DEC03 -67.82 | 18DEC03 | 1.000000 .00 | -67.82 |
| | -26,886.680 | | | | | | | |
| ** WB1X ** | 262 | 37,309.84 | | 37,216.57 | 18DEC03 93.27 | 18DEC03 | 1.000000 .00 | 93.27 |
| | 37,309.840 | | | | | | | |
| 45999D9Y7 | TOTAL | 137,333.84 | | 137,292.83 | 41.81 L | | .00 | 41.81 L |
| 460146B05 | INTERNATIONAL PAPER NT | | 2012/10/30 | 5.858 | 10DEC03 | 15DEC03 | 1.000000 | |
| ** WB2N ** | 664 | 491,914.75 | | 481,858.59 | 18,064.16 | | .00 | 18,064.16 |
| | 475,000.000 | | | | | | | |



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|-------------------------|--------------------|--|-------------------------------------|---------------|---|---------------------------|--------------------|--------------------------------------|
| 460915AM3 | INTRAWEST CORP | SR NT 144 | 2010/02/01 | 10.500 | 23DEC02 | 07JAN03 | 1.000000 | |
| ** WB20 ** | 078 | 1,020,148.00 | | 1,019,643.85 | 496.95 | | .00 | 496.95 |
| | 1,000,000.000 | | | | | | | |
| 4609989D4 | INTEREST RATE SWAP | 3879902C7 | 2032/06/28 | 5.269 | 26JUN03 | 30JUN03 | 1.000000 | |
| ** WB1F ** | Y 595 | 2,444,278.00 | | .00 | -2,444,278.00 | | .00 | -2,444,278.00 |
| | 12,000,000.000 | | | | | | | |
| 462579116 | NATL WESTN FIN BV | GTD SUB F | 2005/04/29 | 1.000 | 18JUL03 | 15JUL03 | 1.000000 | |
| ** WB1Y ** | 758 | 5,000,500.00 | | 4,987,488.13 | 13,819.87 | | .00 | 13,819.87 |
| | 5,000,000.000 | | | | | | | |
| ** WB1Y ** | CXL 735 | -5,000,500.00 | | -4,987,488.13 | -13,819.87 | | .00 | -13,819.87 |
| | -5,000,000.000 | | | | | | | |
| ** WB1Y ** | 739 | 5,000,500.00 | | 4,987,488.13 | 13,819.87 | | .00 | 13,819.87 |
| | 5,000,000.000 | | | | | | | |
| 462579116 | TOTAL | 5,000,500.00 | | 4,987,488.13 | 13,819.87 L | | .00 | 13,819.87 L |
| 462585113 | NATL WESTMINSTER | FRN 2049 | 2049/07/29 | 1.000 | 04NOV03 | 11NOV03 | 1.000000 | |
| ** WB12 ** | 496 | 4,212,500.00 | | 4,050,000.00 | 162,500.00 | | .00 | 162,500.00 |
| | 5,000,000.000 | | | | | | | |
| ** WB1Y ** | 497 | 4,212,500.00 | | 4,051,014.78 | 161,485.38 | | .00 | 161,485.38 |
| | 5,000,000.000 | | | | | | | |
| 462585113 | TOTAL | 8,425,000.00 | | 8,101,014.78 | 323,985.38 L | | .00 | 323,985.38 L |
| 46284PAD6 | IRON MTN INC DEL | SR SUB NT | 2009/09/30 | 8.750 | 09APR03 | 14APR03 | 1.000000 | |
| ** WB2Q ** | 368 | 135,850.00 | | 133,839.27 | 2,018.73 | | .00 | 2,018.73 |
| | 130,000.000 | | | | | | | |
| ** WB2Q ** | 369 | 141,243.75 | | 138,986.93 | 2,256.82 | | .00 | 2,256.82 |
| | 135,000.000 | | | | | | | |
| ** WB20 ** | 336 | 1,520,625.00 | | 1,500,000.00 | 20,625.00 | | .00 | 20,625.00 |



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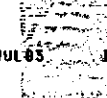
| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|---------------|---|--------------|--------------|-------------------|-----------------|---------------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | NET BAS SECTY GN/LS | NET BAS SECTY GN/LS |
| 1,500,000.000 | | | | | | | |
| ** WB2Q ** | 384 | 359,881.25 | 366,462.30 | 22APR03 | 24APR03 | 1.000000 | -6,581.05 |
| 355,000.000 | | | | -6,581.05 | | .00 | -6,581.05 |
| 46284PAD4 | TOTAL | 2,157,400.00 | 2,139,288.50 | 18,311.50 L | | .00 | 18,311.50 L |
| 46284AA4 | IRON MNT INC PA SR SUB NT 2013/04/01 | 8.625 | | 18JUN03 | 23JUN03 | 1.000000 | |
| ** WB2Q ** | 314 | 845,718.75 | 845,082.68 | 636.07 | | .00 | 636.07 |
| 775,000.000 | | | | | | | |
| 464592AD4 | ISLE CAPRI CASINOS I SR SUB NT 2012/03/15 | 9.000 | | 06FEB03 | 11FEB03 | 1.000000 | |
| ** WB2Q ** | 158 | 308,250.00 | 302,525.73 | 5,724.27 | | .00 | 5,724.27 |
| 300,000.000 | | | | | | | |
| 4645929D8 | ISLE OF CAPRI CASINO TERM LOAN 2008/04/25 | 1.000 | | 30JUN03 | 30JUN03 | 1.000000 | |
| ** WB1X ** | 148 | 3,390.08 | 3,390.08 | .00 | | .00 | .00 |
| 3,390.080 | | | | | | | |
| ** WB1X ** | 486 | 987,114.93 | 988,200.70 | 12AUG03 | 12AUG03 | 1.000000 | -1,085.77 |
| 987,114.930 | | | | -1,085.77 | | .00 | -1,085.77 |
| ** WB1X ** | 608 | 12,152.78 | 12,175.57 | 30SEP03 | 30SEP03 | 1.000000 | -22.79 |
| 12,152.780 | | | | -22.79 | | .00 | -22.79 |
| ** WB1X ** | 608 | -12,152.78 | -12,175.57 | 30SEP03 | 30SEP03 | 1.000000 | 22.79 |
| -12,152.780 | | | | 22.79 | | .00 | 22.79 |
| ** WB1X ** | 776 | 3,390.14 | 3,396.50 | 27OCT03 | 27OCT03 | 1.000000 | -6.36 |
| 3,390.148 | | | | -6.36 | | .00 | -6.36 |
| 4645929D8 | TOTAL | 3,390.08 | 3,390.08 | .00 | | .00 | .00 |



STATE STREET

FOR PUBLIC DISCLOSURE

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|---------------|---|--------------|--------------|-------------------|-----------------|---------------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | NET BAS SECTY GN/LS | NET BAS SECTY GN/LS |
| 990,505.07 | | | 991,597.20 | -1,092.13 L | | .00 | -1,092.13 L |
| 4649909Z5 | ISP OF CHEMCO (ISP TECH 2008/06/27 | 8.750 | | 31MAR03 | 31MAR03 | 1.000000 | |
| ** WB1X ** | 458 | 2,500.00 | 2,496.25 | 3.75 | | .00 | 3.75 |
| 2,500.000 | | | | | | | |
| ** WB1X ** | 142 | 2,500.00 | 2,496.25 | 30JUN03 | 30JUN03 | 1.000000 | 3.75 |
| 2,500.000 | | | | 3.75 | | .00 | 3.75 |
| ** WB1X ** | 864 | 2,500.00 | 2,496.25 | 10NOV03 | 10NOV03 | 1.000000 | 3.75 |
| 2,500.000 | | | | 3.75 | | .00 | 3.75 |
| ** WB1X ** | 332 | 2,500.00 | 2,496.25 | 31DEC03 | 31DEC03 | 1.000000 | 3.75 |
| 2,500.000 | | | | 3.75 | | .00 | 3.75 |
| 4649909Z5 | TOTAL | 10,000.00 | 9,985.00 | 15.00 L | | .00 | 15.00 L |
| 465410AG3 | ITALY REP 6PCT 27SE 2003/09/27 | 6.000 | | 22SEP03 | 22SEP03 | 1.000000 | |
| ** WB1Y ** | 385 | 3,001,890.00 | 3,001,806.99 | 83.01 | | .00 | 83.01 |
| 3,000,000.000 | | | | | | | |
| 465410AY0 | ITALY REP NT 2004/01/16 | 5.250 | | 27OCT03 | 27OCT03 | 1.000000 | |
| ** WB1Y ** | 437 | 2,522,300.00 | 2,521,701.19 | 598.81 | | .00 | 598.81 |
| 2,500,000.000 | | | | | | | |
| 46625HAP5 | J P MORGAN CHASE + C GLOBAL SR 2007/05/30 | 5.250 | | 23JAN03 | 30JAN03 | 1.000000 | |
| ** WB1H ** | 513 | 3,508,044.80 | 3,306,928.21 | 201,116.59 | | .00 | 201,116.59 |
| 3,320,000.000 | | | | | | | |
| 46625HAT7 | J P MORGAN CHASE + C GLOBAL SU 2013/01/02 | 5.750 | | 02APR03 | 07APR03 | 1.000000 | |
| ** WB2N ** | 757 | 544,263.20 | 519,145.17 | 25,118.03 | | .00 | 25,118.03 |
| 520,000.000 | | | | | | | |
| ** WB2N ** | 762 | 909,637.20 | 883,189.42 | 26,447.78 | 02APR03 | 07APR03 | 1.000000 |
| 870,000.000 | | | | 26,447.78 | | .00 | 26,447.78 |
| ** WB2N ** | 555 | 2,326,931.10 | 2,336,924.25 | -9,993.15 | 22JUL03 | 25JUL03 | 1.000000 |
| | | | | -9,993.15 | | .00 | -9,993.15 |



STATE STREET

FOR PUBLIC DISCLOSURE

ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|---------------|---|--------------|--------------|-----------------------|-----------------|---------------------|-----------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET SECTY GN/LS |
| | SHARES/PAR BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | | NET BAS SECTY GN/LS | |
| 2,210,000.000 | | | | | | | |
| WB1H | 671 1,767,259.20 | 1,776,397.27 | | 24JUL03 -9,138.07 | 29JUL03 | 1.000000 .00 | -9,138.07 |
| WB1H | 600 1,716,440.40 | 1,732,381.30 | | 14OCT03 -15,940.90 | 17OCT03 | 1.000000 .00 | -15,940.90 |
| 46625HAY7 | TOTAL | 7,244,531.10 | 7,248,037.41 | 16,493.69 L | | .00 | 16,493.69 L |
| 46625HAV2 | J P MORGAN CHASE + C GLOBAL SR 2008/02/01 | 4.000 | | 29APR03 | 02MAY03 | 1.000000 | |
| WB2M | 315 5,119,400.00 | 4,960,700.40 | | 150,691.52 | | .00 | 150,691.52 |
| WB1H | 540 3,399,281.60 | 3,319,342.69 | | 88,938.91 | 02MAY03 | 1.000000 .00 | 88,938.91 |
| 46625HAV2 | TOTAL | 8,518,681.60 | 8,271,051.17 | 247,630.43 L | | .00 | 247,630.43 L |
| 46625MBJ7 | JP MORGAN CHASE COML SER 2001 | 2013/07/13 | 1.000 | 13NOV03 | 13NOV03 | 1.000000 | |
| WB1Z | 535 106,960.960 | 106,939.28 | | 21.55 | | .00 | 21.55 |
| WB1Z | CXL 535 -106,960.960 | -106,939.28 | | -21.55 | 13NOV03 | 1.000000 .00 | -21.55 |
| WB1Z | 756 52,129.96 | 52,129.96 | | .00 | 25NOV03 | 1.000000 .00 | .00 |
| 46625MBJ7 | TOTAL | 52,129.96 | 52,129.96 | .00 | | .00 | .00 |
| | | .00 | .00 | .00 L | | .00 | .00 L |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|---|--------------|--------------|-------------------|-----------------|---------------------|-----------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET SECTY GN/LS |
| | SHARES/PAR BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | | NET BAS SECTY GN/LS | |
| 469865AA7 | JACUZZI BRANDS INC SR SECD N 2010/07/01 | 9.625 | | 18AUG03 | 21AUG03 | 1.000000 | |
| WB1J | 421 3,970,000.000 | 3,989,850.00 | 3,970,000.00 | 19,850.00 | | .00 | 19,850.00 |
| 47007PAA6 | JAFRA COSMETICS INTL SR SUB NT 2011/05/15 | 10.750 | | 15SEP03 | 10SEP03 | 1.000000 | |
| WB20 | 815 1,800,000.000 | 1,811,660.00 | 1,811,353.10 | 315.62 | | .00 | 315.62 |
| WB1J | 489 8,433,000.000 | 8,553,935.60 | 8,550,663.39 | 3,272.29 | 10SEP03 | 1.000000 .00 | 3,272.29 |
| 47007PAA6 | TOTAL | 9,565,604.40 | 9,562,016.57 | 3,587.91 L | | .00 | 3,587.91 L |
| 471109AA6 | JARDEN CORP SR SUB NT 2012/05/01 | 9.750 | | 02DEC03 | 12DEC03 | 1.000000 | |
| WB20 | 254 500,000.000 | 532,500.00 | 531,097.20 | 1,402.00 | | .00 | 1,402.00 |
| 472991906 | JEFFERSON SMURFIT TERM LOAN B 2007/03/31 | 1.000 | | 31MAR03 | 31MAR03 | 1.000000 | |
| WB1X | 434 3,436.360 | 3,636.36 | 3,630.91 | 5.45 | | .00 | 5.45 |
| WB1X | 727 443,436.370 | 443,636.37 | 442,978.91 | 665.46 | 23MAY03 | 1.000000 .00 | 665.46 |
| 472991906 | TOTAL | 447,272.73 | 446,601.82 | 670.91 L | | .00 | 670.91 L |
| 47508XAA3 | JEFFERSON SMURFIT CO SR NT 201 2012/10/01 | 8.250 | | 10JAN03 | 10JAN03 | 1.000000 | |
| WB20 | 187 1,250,000.000 | 1,266,250.00 | 1,266,104.25 | 65.75 | | .00 | 65.75 |
| WB2R | 534 2,000,000.000 | 2,001,054.25 | 2,001,035.66 | 20.59 | 10JAN03 | 1.000000 .00 | 20.59 |
| WB2Q | 579 240,000.000 | 260,610.75 | 260,606.65 | 12.10 | 10JAN03 | 1.000000 .00 | 12.10 |



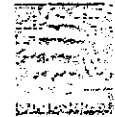
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FOR PUBLIC DISCLOSURE

SUMMARY REALIZED GAIN/LOSS REPORT JANUARY 1, 2003 TO DECEMBER 31, 2003

ATTACHMENT 0

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECY GN/LS |
|-------------|---|--------------|--------------|------------------|-----------------|-----------|--------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE | BASE COST | BASE | BASE | BASE | NET BAS SECY GN/LS |
| 47508XAA3 | TOTAL | 3,527,925.00 | 3,527,826.56 | 98.44 L | | .00 | 98.44 L |
| 47508XAC9 | JEFFERSON SHURFIT CO SR NT 144 2013/06/01 | 7.500 | | 30JUL03 | 07AUG03 | 1.000000 | |
| WB2Q | 491 | 121,200.00 | 121,188.80 | 11.20 | | .00 | 11.20 |
| | 120,000.000 | | | | | | |
| 477122AQB | JET EQUIP TR SR NT SER 2015/05/01 | 8.235 | | 04SEP03 | 09SEP03 | 1.000000 | |
| WB2L | 719 | 42,535.13 | 118,576.26 | -76,041.13 | | .00 | -76,041.13 |
| | 140,000.000 | | | | | | |
| WB2L | 719 | -42,535.13 | -118,576.26 | 76,041.13 | | .00 | 76,041.13 |
| | -140,000.000 | | | | | | |
| WB2L | 731 | 42,535.13 | 92,374.65 | -49,839.52 | | .00 | -49,839.52 |
| | 109,064.420 | | | | | | |
| WB2L | 098 | 288,085.90 | 567,744.43 | -279,658.53 | | .00 | -279,658.53 |
| | 669,967.210 | | | | | | |
| 477122AQB | TOTAL | 330,621.03 | 660,119.08 | -329,498.05 L | | .00 | -329,498.05 L |
| 47758PAB5 | JO ANN STORES INC SR SUB NT 2007/05/01 | 10.375 | | 01MAY03 | 01MAY03 | 1.000000 | |
| WB2Q | 354 | 145,159.44 | 143,433.66 | 1,725.78 | | .00 | 1,725.78 |
| | 138,000.000 | | | | | | |
| WB2Q | 112 | 381,457.50 | 374,804.60 | 6,652.90 | | .00 | 6,652.90 |
| | 362,000.000 | | | | | | |
| 47758PAB5 | TOTAL | 526,616.94 | 518,238.26 | 8,378.68 L | | .00 | 8,378.68 L |
| 479269AAQ | JOHNSON DIVERSEY INC USD SR SU 2012/05/15 | 9.625 | | 21JAN03 | 23JAN03 | 1.000000 | |
| WB2Q | 589 | 321,693.75 | 321,551.23 | 142.52 | | .00 | 142.52 |
| | 315,000.000 | | | | | | |

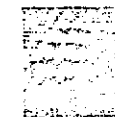


STATE STREET

FOR PUBLIC DISCLOSURE

SUMMARY REALIZED GAIN/LOSS REPORT JANUARY 1, 2003 TO DECEMBER 31, 2003

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECY GN/LS |
|-------------|---|--------------|--------------|------------------|-----------------|-----------|--------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE | BASE COST | BASE | BASE | BASE | NET BAS SECY GN/LS |
| 479269ABB | JOHNSON DIVERSEY INC USD SR SU 2012/05/15 | 9.625 | | 19AUG03 | 22AUG03 | 1.000000 | |
| WB2Q | 545 | 200,450.00 | 193,870.58 | 6,579.42 | | .00 | 6,579.42 |
| | 190,000.000 | | | | | | |
| WB2Q | 556 | 74,550.00 | 71,424.84 | 3,125.16 | | .00 | 3,125.16 |
| | 70,000.000 | | | | | | |
| WB2Q | 565 | 239,062.50 | 248,219.06 | -9,156.56 | | .00 | -9,156.56 |
| | 225,000.000 | | | | | | |
| 479269ABB | TOTAL | 514,062.50 | 513,514.48 | 548.02 L | | .00 | 548.02 L |
| 4792699A2 | JOHNSON DIVERSEY INC TERM LOAN 2009/11/03 | 1.000 | | 06MAY03 | 06MAY03 | 1.000000 | |
| WB1X | 636 | 3,000.00 | 2,996.25 | 3.75 | | .00 | 3.75 |
| | 3,000.000 | | | | | | |
| WB1X | 215 | 21,898.47 | 21,871.10 | 27.37 | | .00 | 27.37 |
| | 21,898.478 | | | | | | |
| WB1X | 099 | 2,889.40 | 2,885.79 | 3.61 | | .00 | 3.61 |
| | 2,889.400 | | | | | | |
| WB1X | 187 | 1,223.64 | 1,222.11 | 1.53 | | .00 | 1.53 |
| | 1,223.640 | | | | | | |
| 4792699A2 | TOTAL | 29,011.51 | 28,975.25 | 36.26 L | | .00 | 36.26 L |
| 481165AC2 | JOY GLOBAL INC SR SUB NT 2012/03/15 | 8.750 | | 15JUL03 | 18JUL03 | 1.000000 | |
| WB2Q | 407 | 591,300.00 | 550,602.98 | 40,697.02 | | .00 | 40,697.02 |
| | 548,000.000 | | | | | | |
| WB1J | 452 | 2,138,400.00 | 1,980,000.00 | 158,400.00 | | .00 | 158,400.00 |
| | 1,980,000.000 | | | | | | |



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FOR PUBLIC DISCLOSURE

ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|---|--------------|--------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | | NET BAS SECTY GN/LS |
| | SHARES/PAR | BASE | BASE | BASE | | | |
| 481165AC2 | TOTAL | 2,729,700.00 | 2,530,682.98 | 199,097.02 L | | .00 | 199,097.02 L |
| 482240AH1 | K + F INDS INC SR SUB NT 2010/12/15 9.625 | | | 13JAN03 | 16JAN03 | 1.000000 | |
| WB20 | 098 518,750.00 | 500,000.00 | 18,750.00 | | | .00 | 18,750.00 |
| | 500,000.000 | | | | | | |
| WB20 | 114 520,625.00 | 500,000.00 | 20,625.00 | 22JAN03 | 27JAN03 | 1.000000 | 20,625.00 |
| | 500,000.000 | | | | | | |
| 482240AH1 | TOTAL | 1,039,375.00 | 1,000,000.00 | 39,375.00 L | | .00 | 39,375.00 L |
| 482240AJ7 | K + F INDS INC SR SUB NT 2010/12/15 9.625 | | | 16OCT03 | 21OCT03 | 1.000000 | |
| WB1J | 549 3,912,425.00 | 3,470,000.00 | 442,425.00 | | | .00 | 442,425.00 |
| | 3,470,000.000 | | | | | | |
| 482683ACS | KSL REC GROUP INC SR SUB NT 2007/05/01 10.250 | | | 01MAY03 | 01MAY03 | 1.000000 | |
| WB2Q | 400 548,110.10 | 539,036.05 | 9,074.05 | | | .00 | 9,074.05 |
| | 530,000.000 | | | | | | |
| 482727AE4 | K IJI COMMUNICATIONS SR NT 2006/02/01 8.500 | | | 16JUN03 | 16JUN03 | 1.000000 | |
| WB20 | 558 1,250,000.00 | 1,188,647.17 | 61,352.83 | | | .00 | 61,352.83 |
| | 1,250,000.000 | | | | | | |
| 485598AE6 | KAPPA BEHEER B V US SR SUB 2009/07/15 10.625 | | | 15DEC03 | 18DEC03 | 1.000000 | |
| WB1J | 705 8,553,600.00 | 8,071,727.63 | 481,872.37 | | | .00 | 481,872.37 |
| | 7,920,000.000 | | | | | | |
| 487836AS7 | KELLOGG CO NT SER B 2011/04/01 6.600 | | | 14OCT03 | 17OCT03 | 1.000000 | |
| WB1H | 686 1,082,956.50 | 995,284.00 | 87,671.70 | | | .00 | 87,671.70 |
| | 970,000.000 | | | | | | |
| WB1H | 316 1,320,684.30 | 1,200,095.40 | 120,588.90 | 25NOV03 | 01DEC03 | 1.000000 | 120,588.90 |
| | 1,170,000.000 | | | | | | |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|---|---------------|---------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | | NET BAS SECTY GN/LS |
| | SHARES/PAR | BASE | BASE | BASE | | | |
| 487836AS7 | TOTAL | 2,403,640.80 | 2,195,380.20 | 208,260.60 L | | .00 | 208,260.60 L |
| 487836AT5 | KELLOGG CO DEB SER B 2031/04/01 7.450 | | | 24JAN03 | 29JAN03 | 1.000000 | |
| WB2N | 654 1,480,000.000 | 1,785,827.20 | 1,594,449.10 | 191,378.10 | | .00 | 191,378.10 |
| WB2N | CKL 654 -1,480,000.000 | -1,785,827.20 | -1,594,449.10 | -191,378.10 | | .00 | -191,378.10 |
| WB2N | 674 1,480,000.000 | 1,785,827.20 | 1,594,449.10 | 191,378.10 | | .00 | 191,378.10 |
| WB2N | 646 2,020,000.000 | 2,398,022.80 | 2,174,619.34 | 223,403.46 | | .00 | 223,403.46 |
| 487836AT5 | TOTAL | 4,183,850.00 | 3,769,068.44 | 414,781.56 L | | .00 | 414,781.56 L |
| 488591111 | MERCK + CO INC 6.75 BDS 2005/09/19 6.750 | | | 27MAR03 | 01APR03 | 1.000000 | |
| WB1U | 078 3,521,000.000 | 3,907,253.70 | 3,602,796.25 | 304,457.45 | | .00 | 304,457.45 |
| 492436113 | VENEZUELA (REP OF) 6.75PCT N 2020/03/31 6.750 | | | 14MAY03 | 19MAY03 | 1.000000 | |
| WB1A | 152 50,000,000.000 | 42,110,000.00 | 38,950,134.46 | 3,151,865.54 | | .00 | 3,151,865.54 |
| 49326EDJ9 | KEYCORP MTN BOOK ENT TRANCHE S 2004/08/30 1.000 | | | 03NOV03 | 03NOV03 | 1.000000 | |
| WB1Z | 450 12,050,000.000 | 12,079,040.50 | 12,040,334.15 | 38,706.35 | | .00 | 38,706.35 |
| 493443118 | VENEZUELA (REP OF) FR BDS 18 2007/12/10 1.000 | | | 18DEC02 | 18DEC02 | 1.000000 | |
| WB3A | 749 59,523.810 | 59,523.81 | 49,404.74 | -10,119.05 | | .00 | -10,119.05 |
| WB3A | 751 357,142.500 | 262,946.17 | 296,428.28 | 33,482.11 | | .00 | 33,482.11 |
| WB3A | 752 84,226.11 | 84,226.11 | 98,809.42 | 14,583.31 | | .00 | 14,583.31 |



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ATTACHMENT O

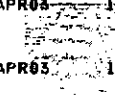
| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECY GN/LS |
|---------------|-------------------------|--------------|------------------|---------------------|-----------------|--------------------|--------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECY GN/LS | BASE CURR GN/LS | NET BAS SECY GN/LS | NET BAS SECY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECY GN/LS | BASE CURR GN/LS | NET BAS SECY GN/LS | NET BAS SECY GN/LS |
| 119,047.500 | | | | | | | |
| ** WBIM ** | 637 737,276.05 | 790,169.16 | | 17JAN03 -52,893.11 | 23JAN03 | 1.000000 .00 | -52,893.11 |
| 1,071,427.500 | | | | | | | |
| ** WBSA ** | 753 170,237.92 | 185,407.10 | | 07FEB03 15,169.18 | 12FEB03 | 1.000000 .00 | 15,169.18 |
| Y 238,083.690 | | | | | | | |
| ** WBIM ** | 332 249,106.89 | 264,681.63 | | 26FEB03 -15,574.74 | 03MAR03 | 1.000000 .00 | -15,574.74 |
| 357,142.500 | | | | | | | |
| ** WBIM ** | 557 81,621.94 | 84,770.64 | | 04MAR03 -3,148.70 | 07MAR03 | 1.000000 .00 | -3,148.70 |
| 119,047.500 | | | | | | | |
| ** WBIM ** | 799 1,385,712.90 | 1,355,537.62 | | 12MAR03 30,175.28 | 17MAR03 | 1.000000 .00 | 30,175.28 |
| 1,904,760.000 | | | | | | | |
| ** WBSA ** | 125 331,547.29 | 332,440.20 | 2007/12/18 2.312 | 20FEB03 -892.91 | 25FEB03 | 1.000000 .00 | -892.91 |
| 476,190.000 | | | | | | | |
| ** WBSA ** | 402 331,547.29 | 332,440.20 | | 20FEB03 -892.91 | 25FEB03 | 1.000000 .00 | -892.91 |
| 476,190.000 | | | | | | | |
| ** WBSA ** | CXL 402 -476,190.000 | -331,547.29 | -332,440.20 | 20FEB03 892.91 | 25FEB03 | 1.000000 .00 | 892.91 |
| ** WBSA ** | 746 474,079.38 | 332,440.20 | | 20FEB03 141,639.18 | 25FEB03 | 1.000000 .00 | 141,639.18 |
| 476,190.000 | | | | | | | |
| ** WBSA ** | CXL 746 -476,079.38 | -332,440.20 | | 20FEB03 -141,639.18 | 25FEB03 | 1.000000 .00 | -141,639.18 |
| -476,190.000 | | | | | | | |
| ** WBSA ** | 162 173,214.11 | 174,032.56 | | 12MAR03 -818.45 | 17MAR03 | 1.000000 .00 | -818.45 |
| 238,095.000 | | | | | | | |
| ** WBIM ** | 082 351,190.13 | 332,894.17 | | 14MAR03 18,295.94 | 20MAR03 | 1.000000 .00 | 18,295.94 |
| 476,190.000 | | | | | | | |



STATE STREET

FOR PUBLIC DISCLOSURE

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECY GN/LS |
|-------------|-------------------------|------------|-------------|--------------------|-----------------|--------------------|--------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECY GN/LS | BASE CURR GN/LS | NET BAS SECY GN/LS | NET BAS SECY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECY GN/LS | BASE CURR GN/LS | NET BAS SECY GN/LS | NET BAS SECY GN/LS |
| ** WBSA ** | 392 85,788.60 | 87,701.63 | | 21MAR03 -1,913.03 | 26MAR03 | 1.000000 .00 | -1,913.03 |
| 119,047.500 | | | | | | | |
| ** WBSA ** | CXL 392 -119,047.500 | -85,788.60 | -87,701.63 | 21MAR03 1,913.03 | 26MAR03 | 1.000000 .00 | 1,913.03 |
| ** WBSA ** | 454 85,788.60 | 82,298.29 | | 21MAR03 3,490.31 | 26MAR03 | 1.000000 .00 | 3,490.31 |
| 119,047.500 | | | | | | | |
| ** WBIM ** | 599 168,571.26 | 168,185.70 | | 01APR03 385.56 | 04APR03 | 1.000000 .00 | 385.56 |
| 238,095.000 | | | | | | | |
| ** WBSA ** | 609 84,285.63 | 87,834.21 | | 01APR03 -3,548.58 | 04APR03 | 1.000000 .00 | -3,548.58 |
| 119,047.500 | | | | | | | |
| ** WBIM ** | 780 84,821.34 | 84,855.50 | | 04APR03 -34.24 | 09APR03 | 1.000000 .00 | -34.24 |
| 119,047.500 | | | | | | | |
| ** WBSA ** | 770 85,714.20 | 173,353.28 | | 07APR03 -87,639.08 | 10APR03 | 1.000000 .00 | -87,639.08 |
| 250,000.000 | | | | | | | |
| ** WBSA ** | CXL 770 -250,000.000 | -85,714.20 | -173,353.28 | 07APR03 87,639.08 | 10APR03 | 1.000000 .00 | 87,639.08 |
| ** WBSA ** | 771 85,714.20 | 82,549.10 | | 07APR03 3,165.10 | 10APR03 | 1.000000 .00 | 3,165.10 |
| 119,047.500 | | | | | | | |
| ** WBIM ** | 784 171,428.40 | 173,255.86 | | 07APR03 -1,827.46 | 10APR03 | 1.000000 .00 | -1,827.46 |
| 238,095.000 | | | | | | | |
| ** WBIM ** | 122 85,118.96 | 88,457.12 | | 10APR03 -3,338.16 | 15APR03 | 1.000000 .00 | -3,338.16 |
| 119,047.500 | | | | | | | |
| ** WBSA ** | 257 89,955.27 | 82,749.75 | | 16APR03 7,205.52 | 22APR03 | 1.000000 .00 | 7,205.52 |
| 119,047.500 | | | | | | | |
| ** WBIM ** | 280 179,910.53 | 177,117.64 | | 16APR03 2,792.89 | 22APR03 | 1.000000 .00 | 2,792.89 |



STATE STREET

FOR PUBLIC DISCLOSURE

ATTACHMENT O

| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|-------------------------------|--|-------------------------------------|----------|---|---------------------------|--------------------|--------------------------------------|
| | | 238,095.000 | | | | | | |
| ** WB1M ** | 315 | 92,336.22 | 87,981.55 | | 17APR03 4,354.67 | 23APR03 | 1.000000 .00 | 4,354.67 |
| | 119,047.500 | | | | | | | |
| ** WBSA ** | 648 | 89,714.20 | 83,084.15 | | 07MAY03 6,630.05 | 12MAY03 | 1.000000 .00 | 6,630.05 |
| | 119,047.500 | | | | | | | |
| ** WB1M ** | 074 | 271,420.30 | 265,534.10 | | 09MAY03 5,886.20 | 14MAY03 | 1.000000 .00 | 5,886.20 |
| | 357,142.500 | | | | | | | |
| ** WB1M ** | 116 | 184,672.43 | 177,273.95 | | 12MAY03 7,398.48 | 15MAY03 | 1.000000 .00 | 7,398.48 |
| | 238,095.000 | | | | | | | |
| ** WB1M ** | 216 | 185,118.86 | 174,242.03 | | 15MAY03 10,876.83 | 20MAY03 | 1.000000 .00 | 10,876.83 |
| | 238,095.000 | | | | | | | |
| ** WBSA ** | 135 | 83,333.33 | 58,782.55 | | 01JUN03 24,550.78 | 23JUN03 | 1.000000 .00 | 24,550.78 |
| | 83,333.330 | | | | | | | |
| ** WB1M ** | 186 | 99,464.19 | 87,487.04 | | 10JUN03 11,977.15 | 13JUN03 | 1.000000 .00 | 11,977.15 |
| | 119,047.500 | | | | | | | |
| ** WBSA ** | 249 | 88,928.20 | 75,861.79 | | 17JUN03 13,066.41 | 20JUN03 | 1.000000 .00 | 13,066.41 |
| | 107,142.500 | | | | | | | |
| ** WB1M ** | 550 | 559,523.80 | 415,193.31 | | 23JUN03 144,330.49 | 23JUN03 | 1.000000 .00 | 144,330.49 |
| | 559,523.800 | | | | | | | |
| ** WB1M ** | 632 | 1,107,321.46 | 932,291.72 | | 23JUL03 175,029.74 | 28JUL03 | 1.000000 .00 | 175,029.74 |
| | 1,205,714.320 | | | | | | | |
| ** WBSA ** | 725 | 184,553.58 | 152,292.28 | | 23JUL03 32,261.30 | 28JUL03 | 1.000000 .00 | 32,261.30 |
| | 214,285.720 | | | | | | | |
| ** WBSA ** | 088 | 368,571.44 | 349,924.14 | | 24JUL03 18,647.30 | 28JUL03 | 0.000000 .00 | 18,647.30 |
| | 428,570.590 | | | | | | | |



STATE STREET
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FOR PUBLIC DISCLOSURE

| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|-------------------------------|--|-------------------------------------|------------|---|---------------------------|--------------------|--------------------------------------|
| ** WB1M ** | 089 | 2,119,285.77 | 1,873,310.30 | | 24JUL03 245,975.39 | 29JUL03 | 1.000000 .00 | 245,975.39 |
| | 2,464,280.860 | | | | | | | |
| ** WB1M ** | 683 | 1,107,321.46 | 912,599.13 | | 24JUL03 194,722.33 | 28JUL03 | 1.000000 .00 | 194,722.33 |
| | 1,205,714.320 | | | | | | | |
| ** WBSA ** | 734 | 92,276.79 | 77,837.44 | | 24JUL03 14,439.35 | 28JUL03 | 1.000000 .00 | 14,439.35 |
| | 107,142.860 | | | | | | | |
| ** WBSA ** | 689 | -59,523.81 | -49,476.29 | 2007/12/18 | 18DEC02 10,047.52 | 18DEC02 | 1.000000 .00 | 10,047.52 |
| Y | CXL 689 | | | | | | | |
| | -59,523.810 | | | | | | | |
| ** WBSA ** | 281 | 262,946.17 | 296,428.28 | | 08JAN03 33,482.11 | 13JAN03 | 1.000000 .00 | 33,482.11 |
| Y | 357,142.500 | | | | | | | |
| ** WBSA ** | 281 | -262,946.17 | -296,428.28 | | 08JAN03 -33,482.11 | 13JAN03 | 1.000000 .00 | -33,482.11 |
| Y | CXL 281 | | | | | | | |
| | -357,142.500 | | | | | | | |
| ** WBSA ** | 282 | 84,226.11 | 98,889.42 | | 10JAN03 14,583.31 | 15JAN03 | 1.000000 .00 | 14,583.31 |
| Y | 119,047.500 | | | | | | | |
| ** WBSA ** | 282 | -84,226.11 | -98,889.42 | | 10JAN03 -14,583.31 | 15JAN03 | 1.000000 .00 | -14,583.31 |
| Y | CXL 282 | | | | | | | |
| | -119,047.500 | | | | | | | |
| ** WBSA ** | 745 | 178,237.92 | 185,487.10 | | 07FEB03 15,169.18 | 12FEB03 | 1.000000 .00 | 15,169.18 |
| Y | 238,883.698 | | | | | | | |
| ** WBSA ** | 745 | -178,237.92 | -185,487.10 | | 07FEB03 -15,169.18 | 12FEB03 | 1.000000 .00 | -15,169.18 |
| Y | CXL 745 | | | | | | | |
| | -238,883.698 | | | | | | | |
| 493443118 | TOTAL | 2,275,292.92 | 2,228,259.75 | | 181,359.31 L | | .00 | 181,359.31 L |



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ATTACHMENT 0

| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT SELL RATE BASE CURR GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|--|---|--|--------------------------------------|
| | 9,221,230.89 | 8,445,840.41 | 775,390.48 S | .00 | 775,390.48 S |
| 493493BC3 | KEYSTONE HOME IMPT L 1997 4 CT 2024/08/25 7.980 | | 25AUG02 | 26AUG02 | 1.000000 |
| WB1Z | CXL 292 -201,967.07 | -210,344.95 | 8,377.88 | .00 | 8,377.88 |
| WB1Z | 635 190,400.42 | 198,298.50 | -7,898.08 | 26AUG02 | 1.000000 |
| WB1Z | CXL 590 -192,564.98 | -200,540.93 | 7,975.95 | 25SEP02 | 1.000000 |
| WB1Z | 636 178,860.68 | 186,269.81 | -7,408.33 | 25SEP02 | 1.000000 |
| WB1Z | CXL 110 -148,032.20 | -154,154.47 | 6,122.27 | 25OCT02 | 1.000000 |
| WB1Z | 599 156,779.29 | 163,239.72 | -6,460.43 | 25OCT02 | 1.000000 |
| WB1Z | CXL 366 -203,583.61 | -211,998.34 | 8,406.73 | 25NOV02 | 1.000000 |
| WB1Z | 600 185,405.54 | 193,045.21 | -7,639.65 | 06JAN03 | 1.000000 |
| WB1Z | 795 155,560.20 | 161,963.65 | -6,403.45 | 27JAN03 | 1.000000 |
| WB1Z | 206 221,566.53 | 230,673.81 | -9,107.28 | 25FEB03 | 1.000000 |
| WB1Z | 463 134,018.34 | 139,518.87 | -5,500.53 | 25MAR03 | 1.000000 |
| WB1Z | | | | 25APR03 | 1.000000 |

STATE STREET

FOR PUBLIC DISCLOSURE

| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT SELL RATE BASE CURR GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|--|---|--|--------------------------------------|
| | 719 164,944.850 | 164,944.85 | -6,758.72 | .00 | -6,758.72 |
| WB1Z | 322 149,137.180 | 149,137.18 | -6,101.24 | 25MAY03 | 1.000000 |
| WB1Z | 644 163,659.670 | 163,659.67 | -6,684.34 | 01JUN03 | 1.000000 |
| WB1Z | 089 112,409.560 | 112,409.54 | -4,583.88 | 25JUL03 | 1.000000 |
| WB1Z | 531 121,839.670 | 121,839.67 | -4,960.12 | 25AUG03 | 1.000000 |
| WB1Z | 099 118,858.820 | 118,858.82 | -4,830.58 | 25SEP03 | 1.000000 |
| WB1Z | 359 117,226.070 | 117,226.07 | -4,755.89 | 25OCT03 | 1.000000 |
| WB1Z | 735 115,943.090 | 115,943.09 | -4,696.37 | 25NOV03 | 1.000000 |
| WB1Z | 238 75,167.800 | 75,167.80 | -3,039.55 | 26DEC03 | 1.000000 |
| 493493BC3 | TOTAL | 1,615,629.87 | 1,681,575.42 | -65,945.55 L | .00 |
| 49460NAC3 | KINETIC CONCEPTS INC SR SUB NT 2007/11/01 9.625 | | 14AUG03 | 14AUG03 | 1.000000 |
| WB20 | 745 60,000.000 | 628,878.00 | 567,430.15 | .00 | 567,430.15 |
| WB20 | CXL 745 -60,000.000 | -61,447.85 | -567,430.15 | 14AUG03 | 1.000000 |
| WB20 | 785 600,000.000 | 628,878.00 | 619,927.88 | 8,950.12 | 14AUG03 |

STATE STREET

FOR PUBLIC DISCLOSURE

ATTACHMENT O

| ASSET ID SN SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECTY GN/LS NET BAS SECTY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--|
| 49460WAC3 | TOTAL | 628,078.00 | 619,927.88 | 8,950.12 L | | .00 | 8,950.12 L |
| 500630AS7 | KOREA DEV BK BD | 2004/09/17 | 7.375 | 04MAR03 | 07MAR03 | 1.000000 | |
| WB1Y | 120 | 4,295,360.00 | 4,297,858.72 | -2,498.72 | | .00 | -2,498.72 |
| | 4,000,000.000 | | | | | | |
| WB1Z | 232 | 6,381,831.12 | 6,385,543.63 | -3,712.51 | | .00 | -3,712.51 |
| | 5,943,000.000 | | | | | | |
| 500630AS7 | TOTAL | 10,677,191.12 | 10,683,402.35 | -6,211.23 L | | .00 | -6,211.23 L |
| 500631AH9 | KOREA ELEC PWR CORP DEB | 2027/02/01 | 7.000 | 05MAR03 | 10MAR03 | 1.000000 | |
| WB1H | 020 | 4,201,999.20 | 3,741,841.99 | 460,957.21 | | .00 | 460,957.21 |
| | 3,780,000.000 | | | | | | |
| 50064FAB0 | KOREA REP BD | 2008/04/15 | 8.875 | 11APR03 | 16APR03 | 1.000000 | |
| WB3A | 155 | 482,000.00 | 481,019.89 | 980.91 | | .00 | 980.91 |
| | 400,000.000 | | | | | | |
| WB1H | 224 | 1,353,657.00 | 1,300,085.02 | 53,571.98 | | .00 | 53,571.98 |
| | 1,070,000.000 | | | | | | |
| 50064FAB0 | TOTAL | 1,835,657.00 | 1,781,104.11 | 54,552.89 L | | .00 | 54,552.89 L |
| 50075NAJ3 | KRAFT FOODS INC NT | 2004/11/26 | 1.000 | 05DEC03 | 10DEC03 | 1.000000 | |
| WB2D | 529 | 3,001,500.00 | 2,956,922.53 | 44,577.47 | | .00 | 44,577.47 |
| | 3,000,000.000 | | | | | | |
| 501773AZ8 | LB COML CONDUIT H7C 1998 C1 M 2030/02/18 | 6.330 | | 18OCT03 | 18OCT03 | 1.000000 | |
| WB2F | 500 | 43,940.63 | 44,576.51 | -635.88 | | .00 | -635.88 |
| | 43,940.630 | | | | | | |



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FOR PUBLIC DISCLOSURE

| ASSET ID SN SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECTY GN/LS NET BAS SECTY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--|
| 501773BZ7 | LB COML CONDUIT H7C 1998 C4 M 2035/10/15 | 5.870 | | 20FEB03 | 25FEB03 | 1.000000 | |
| WB2L | 119 | 147,383.50 | 146,481.62 | 901.94 | | .00 | 901.94 |
| | 139,928.030 | | | | | | |
| 501786AA5 | LBI MEDIA INC SR SUB NT | 2012/07/15 | 10.125 | 02JUN03 | 09JUN03 | 1.000000 | |
| WB20 | 534 | 1,743,125.00 | 1,743,453.47 | -328.47 | | .00 | -328.47 |
| | 1,750,000.000 | | | | | | |
| 502178AD1 | LSP ENERGY LTD PARTN SR SECD B | 2014/01/15 | 7.144 | 09JAN03 | 14JAN03 | 1.000000 | |
| WB2L | 715 | 282,247.24 | 285,156.54 | -2,909.28 | | .00 | -2,909.28 |
| | 364,190.000 | | | | | | |
| 502413AD9 | L 3 COMMUNICATIONS C SR SUB NT | 2000/05/15 | 8.500 | 09MAY03 | 14MAY03 | 1.000000 | |
| WB2Q | 435 | 83,550.00 | 83,928.12 | -378.12 | | .00 | -378.12 |
| | 80,000.000 | | | | | | |
| WB2Q | 468 | 5,230.00 | 5,244.21 | -14.21 | | .00 | -14.21 |
| | 5,000.000 | | | | | | |
| 502413AD9 | TOTAL | 88,780.00 | 89,164.33 | -384.33 L | | .00 | -384.33 L |
| 502413AF4 | L 3 COMMUNICATIONS C SR SUB NT | 2000/08/01 | 8.000 | 12MAY03 | 15MAY03 | 1.000000 | |
| WB2Q | 441 | 344,850.00 | 334,546.12 | 8,303.88 | | .00 | 8,303.88 |
| | 330,000.000 | | | | | | |
| WB2Q | 133 | 255,718.75 | 252,393.91 | 3,326.84 | | .00 | 3,326.84 |
| | 245,000.000 | | | | | | |
| 502413AF4 | TOTAL | 600,568.75 | 588,940.03 | 11,628.72 L | | .00 | 11,628.72 L |
| 502413AJ6 | L 3 COMMUNICATIONS C SR SUB NT | 2012/04/15 | 7.625 | 09JUN03 | 12JUN03 | 1.000000 | |
| WB2Q | 132 | 209,950.00 | 206,058.31 | 3,891.69 | | .00 | 3,891.69 |
| | 190,000.000 | | | | | | |



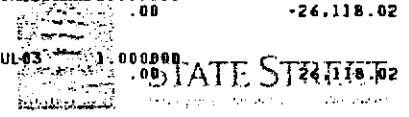
STATE STREET

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ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/L |
|-------------|--------------------------------|---------------|---------------|------------------|----------------|--------------------|--------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/L | BASE CURR GN/L | NET SECTY GN/L | NET BAS SECTY GN/L |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/L | BASE CURR GN/L | NET BAS SECTY GN/L | NET BAS SECTY GN/L |
| 502413AK3 | L 3 COMMUNICATIONS C SR SUB NT | 2013/07/15 | 6.125 | 30JUL03 | 13AUG03 | 1.000000 | |
| ** WB2R ** | 163 | 597,264.00 | 597,302.16 | -38.16 | .00 | -38.16 | |
| | 600,000.000 | | | | | | |
| ** WB2Q ** | 527 | 174,202.00 | 174,213.13 | -11.13 | .00 | -11.13 | |
| | 175,000.000 | | | | | | |
| ** WB2O ** | 741 | 995,440.00 | 995,503.60 | -63.60 | .00 | -63.60 | |
| | 1,000,000.000 | | | | | | |
| 502413AK3 | TOTAL | 1,766,906.00 | 1,767,018.89 | -112.89 L | .00 | -112.89 L | |
| 502413AL1 | L 3 COMMUNICATIONS C SR SUB NT | 2013/07/15 | 6.125 | 14AUG03 | 19AUG03 | 1.000000 | |
| ** WB2O ** | 753 | 460,000.00 | 497,720.00 | -37,720.00 | .00 | -37,720.00 | |
| | 500,000.000 | | | | | | |
| 513075AA9 | LAMAR MEDIA CORP SR SUB NT | 2006/12/01 | 9.625 | 22JAN03 | 22JAN03 | 1.000000 | |
| ** WB2R ** | 542 | 387,030.00 | 390,101.82 | -3,071.82 | .00 | -3,071.82 | |
| | 375,000.000 | | | | | | |
| 513075AC5 | LAMAR MEDIA CORP SR SUB NT | 2007/09/15 | 8.625 | 28JUN03 | 28JUN03 | 1.000000 | |
| ** WB2R ** | 096 | 130,391.22 | 128,726.98 | 1,664.24 | .00 | 1,664.24 | |
| | 125,000.000 | | | | | | |
| ** WB2R ** | CXL 096 | -130,391.22 | -128,726.98 | -1,664.24 | .00 | -1,664.24 | |
| | -125,000.000 | | | | | | |
| ** WB2R ** | 115 | 130,391.22 | 128,726.98 | 1,664.24 | .00 | 1,664.24 | |
| | 125,000.000 | | | | | | |
| ** WB2O ** | 600 | 1,043,129.51 | 1,017,011.49 | 26,118.02 | .00 | 26,118.02 | |
| | 1,000,000.000 | | | | | | |
| ** WB2O ** | CXL 600 | -1,043,129.51 | -1,017,011.49 | -26,118.02 | .00 | -26,118.02 | |
| | -1,000,000.000 | | | | | | |
| ** WB2O ** | 640 | 1,043,129.51 | 1,017,011.49 | 26,118.02 | .00 | 26,118.02 | |
| | | | | | | | |



FOR PUBLIC DISCLOSURE

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/L |
|-------------|------------------------------|--------------|--------------|------------------|----------------|--------------------|--------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/L | BASE CURR GN/L | NET SECTY GN/L | NET BAS SECTY GN/L |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/L | BASE CURR GN/L | NET BAS SECTY GN/L | NET BAS SECTY GN/L |
| | 1,000,000.000 | | | | | | |
| ** WB2O ** | 283 | 1,028,750.00 | 1,015,407.03 | 18DEC03 | 18DEC03 | 1.000000 | 13,342.97 |
| | 1,000,000.000 | | | 13,342.97 | .00 | 13,342.97 | |
| ** WB2R ** | 387 | 128,593.75 | 128,365.71 | 18DEC03 | 18DEC03 | 1.000000 | 228.04 |
| | 125,000.000 | | | 228.04 | .00 | 228.04 | |
| 513075AC5 | TOTAL | 2,330,864.48 | 2,289,511.21 | 41,353.27 L | .00 | 41,353.27 L | |
| 513075AE1 | LAMAR MEDIA CORP SR SUB NT | 2013/01/01 | 7.250 | 07MAY03 | 27MAY03 | 1.000000 | |
| ** WB2O ** | 507 | 507,500.00 | 507,303.17 | 196.83 | .00 | 196.83 | |
| | 500,000.000 | | | | | | |
| 513075AH6 | LAMAR MEDIA CORP SR SUB NT | 2013/01/01 | 7.250 | 16SEP03 | 09OCT03 | 1.000000 | |
| ** WB2Q ** | 666 | 448,275.00 | 448,085.07 | 189.93 | .00 | 189.93 | |
| | 430,000.000 | | | | | | |
| 52108HFS8 | LB UBS COML MTG TR 2001 C7 M | 2025/12/15 | 5.642 | 20OCT03 | 20OCT03 | 1.000000 | |
| ** WB2J ** | 185 | 5,452.20 | 5,402.81 | 49.39 | .00 | 49.39 | |
| | 5,452.200 | | | | | | |
| ** WB2J ** | CXL 185 | -5,452.20 | -5,402.81 | -49.39 | .00 | -49.39 | |
| | -5,452.200 | | | | | | |
| 52108HFS8 | TOTAL | .00 | .00 | .00 L | .00 | .00 L | |
| 52108HUL6 | LB UBS COML MTG TR SER 2003 | 2027/09/15 | 4.559 | 07OCT03 | 15OCT03 | 1.000000 | |
| ** WB1Q ** | 461 | 1,765,008.98 | 1,763,718.14 | 1,290.84 | .00 | 1,290.84 | |
| | 1,755,000.000 | | | | | | |
| 521502117 | PERU (REP) FRF NTS 0 | 2017/03/07 | 1.000 | 09MAY03 | 14MAY03 | 1.000000 | |
| ** WB1S ** | 748 | 845,000.00 | 681,811.62 | 163,188.38 | .00 | 163,188.38 | |
| | 1,000,000.000 | | | | | | |



FOR PUBLIC DISCLOSURE

ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|--------------------------------|----------------------|--------------|-------------|-----------------|-----------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE | BASE | SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| 521865AEB | LEAR CORP | SR NT SER 2009/05/15 | 8.110 | 05JUN03 | 10JUN03 | 1.000000 | |
| WB2Q | 504 | 152,807.50 | 144,857.52 | 8,029.98 | .00 | | 8,029.98 |
| | 135,000.000 | | | | | | |
| 523723117 | PERU (REP OF) | STP UP NT 2017/03/07 | 1.000 | 10MAR03 | 10MAR03 | 1.000000 | |
| WB1S | 619 | 5,000.00 | 3,775.03 | 1,224.17 | .00 | | 1,224.17 |
| | 5,000.000 | | | | | | |
| WB1S | 736 | 207,840.00 | 185,366.10 | 22,473.90 | .00 | 1.000000 | 22,473.90 |
| | 245,000.000 | | | | | | |
| 523723117 | TOTAL | | 189,141.93 | 23,698.07 | .00 | | 23,698.07 |
| 5249088JB | LEHMAN BROTHERS HLDG SR NT | 2003/10/15 | 7.250 | 09MAY03 | 14MAY03 | 1.000000 | |
| WB1Y | 370 | 7,173,180.00 | 7,106,040.19 | 67,139.01 | .00 | | 67,139.01 |
| | 7,000,000.000 | | | | | | |
| 524908FD7 | LEHMAN BROS HLDGS IN GLOBAL NT | 2008/01/22 | 4.000 | 20FEB03 | 25FEB03 | 1.000000 | |
| WB2M | 160 | 3,630,529.50 | 3,583,340.33 | 47,181.17 | .00 | | 47,181.17 |
| | 3,585,000.000 | | | | | | |
| 524909AB4 | LEHMAN BROS INC | SR SUB NT 2003/12/15 | 7.360 | 18FEB03 | 18FEB03 | 1.000000 | |
| WB1Z | 091 | 3,590,359.00 | 3,550,604.96 | 39,754.04 | .00 | | 39,754.04 |
| | 3,425,000.000 | | | | | | |
| 524909AW8 | LEHMAN BROS INC | SR SUB NT 2026/08/01 | 7.500 | 03MAR03 | 06MAR03 | 1.000000 | |
| WB2F | 066 | 661,604.00 | 595,963.42 | 65,721.58 | .00 | | 65,721.58 |
| | 560,000.000 | | | | | | |
| WB2F | 073 | 760,455.00 | 686,414.14 | 74,040.86 | .00 | 1.000000 | 74,040.86 |
| | 645,000.000 | | | | | | |
| WB2F | 089 | 873,125.10 | 792,827.99 | 80,297.11 | .00 | 1.000000 | 80,297.11 |
| | 745,000.000 | | | | | | |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|--------------------------------|----------------------|---------------|-------------|-----------------|-----------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE | BASE | SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| 524909AW8 | TOTAL | | 2,075,205.55 | 220,059.35 | .00 | | 220,059.35 |
| 52517PRY9 | LEHMAN BROTHERS HLDG TRANCHE T | 2004/07/06 | 1.000 | 09MAY03 | 14MAY03 | 1.000000 | |
| WB1Z | 057 | 11,045,265.00 | 11,005,607.31 | 39,577.69 | .00 | | 39,577.69 |
| | 11,000,000.000 | | | | | | |
| 52519NFV1 | LEHMAN BROS COML MTG SER 2003 | 2014/12/14 | 1.000 | 08AUG03 | 13AUG03 | 1.000000 | |
| WB2L | 349 | 1,029,089.70 | 1,029,170.51 | -160.81 | .00 | | -160.81 |
| | 1,029,170.510 | | | | | | |
| 526994111 | MIN OF FIN RUSSIA | 10PCT BDS 2007/06/26 | 10.000 | 08JAN03 | 13JAN03 | 1.000000 | |
| WB1M | 337 | 1,499,062.50 | 1,397,189.36 | 101,873.14 | .00 | | 101,873.14 |
| | 1,300,000.000 | | | | | | |
| WB1M | 389 | 287,500.00 | 275,167.20 | 12,332.72 | .00 | 1.000000 | 12,332.72 |
| | 250,000.000 | | | | | | |
| WB1M | 639 | 1,331,125.00 | 1,315,234.51 | 15,890.49 | .00 | 1.000000 | 15,890.49 |
| | 1,350,000.000 | | | | | | |
| WB1M | 153 | 289,550.00 | 287,377.59 | 2,172.41 | .00 | 1.000000 | 2,172.41 |
| | 250,000.000 | | | | | | |
| WB1M | 669 | 353,012.50 | 343,051.50 | 9,960.92 | .00 | 1.000000 | 9,960.92 |
| | 300,000.000 | | | | | | |
| WB1M | 002 | 714,000.00 | 683,730.03 | 30,261.17 | .00 | 1.000000 | 30,261.17 |
| | 600,000.000 | | | | | | |
| WB1M | 121 | 294,687.50 | 283,869.53 | 10,817.97 | .00 | 1.000000 | 10,817.97 |
| | 250,000.000 | | | | | | |
| WB1M | 076 | 720,250.00 | 680,721.51 | 47,528.49 | .00 | 1.000000 | 47,528.49 |
| | 600,000.000 | | | | | | |
| WB1M | 395 | 821,625.00 | 789,272.09 | 32,352.11 | .00 | 1.000000 | 32,352.11 |
| | 700,000.000 | | | | | | |

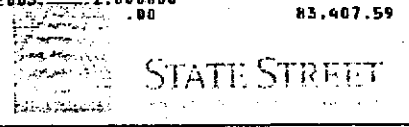


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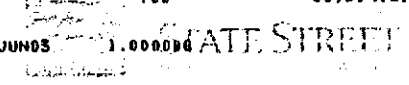
ATTACHMENT O

| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|-------------------------------|--|------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| ** WB1H ** | 739 600,000.000 | 717,000.00 | | 680,105.39 | 12SEP03 36,894.61 | 18SEP03 | 1.000000 .00 | 36,894.61 |
| ** WB1H ** | 574 250,000.000 | 297,500.00 | | 282,966.25 | 02OCT03 14,533.75 | 07OCT03 | 1.000000 .00 | 14,533.75 |
| ** WB1H ** | 049 1,150,000.000 | 1,343,200.00 | | 1,295,774.03 | 02DEC03 47,425.97 | 05DEC03 | 1.000000 .00 | 47,425.97 |
| 526994111 | TOTAL | 8,677,312.50 | | 8,315,268.75 | 362,043.75 S | | .00 | 362,043.75 S |
| 530715AB7 | LIBERTY MEDIA CORP SR NT | | 2009/07/15 | 7.875 | 12MAY03 | 12MAY03 | 1.000000 | |
| ** WB1H ** | 755 1,040,000.000 | 1,231,152.00 | | 1,182,168.00 | 48,984.00 | | .00 | 48,984.00 |
| ** WB1H ** | CXL 755 -1,040,000.000 | -1,231,152.00 | | -1,182,168.00 | -48,984.00 | 12MAY03 12MAY03 | 1.000000 .00 | -48,984.00 |
| ** WB1H ** | 760 1,040,000.000 | 1,231,152.00 | | 1,182,168.00 | 48,984.00 | 15MAY03 | 1.000000 .00 | 48,984.00 |
| 530715AB7 | TOTAL | 1,231,152.00 | | 1,182,168.00 | 48,984.00 L | | .00 | 48,984.00 L |
| 530715AG6 | LIBERTY MEDIA CORP SR EXCHAN | | 2029/11/15 | 4.000 | 29JAN03 | 03FEB03 | 1.000000 | |
| ** WB1Y ** | 042 370,000.000 | 208,125.00 | | 192,582.79 | 15,542.21 | | .00 | 15,542.21 |
| ** WB1H ** | 545 730,000.000 | 410,625.00 | | 378,122.91 | 32,502.09 | 29JAN03 03FEB03 | 1.000000 .00 | 32,502.09 |
| ** WB1Y ** | 046 1,130,000.000 | 628,562.50 | | 581,958.53 | 46,603.97 | 30JAN03 04FEB03 | 1.000000 .00 | 46,603.97 |
| ** WB1H ** | 553 2,180,000.000 | 1,212,625.00 | | 1,129,217.41 | 83,407.59 | 30JAN03 04FEB03 | 1.000000 .00 | 83,407.59 |



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| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|-------------------------------|--|------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 530715AG6 | TOTAL | 2,459,937.50 | | 2,281,881.64 | 178,055.86 L | | .00 | 178,055.86 L |
| 530715AL5 | LIBERTY MEDIA CORP SR EXCHAN | | 2030/02/15 | 3.750 | 24NOV03 | 28NOV03 | 1.000000 | |
| ** WB2N ** | 459 100,000.000 | 64,875.00 | | 49,449.84 | 15,425.16 | | .00 | 15,425.16 |
| ** WB1Y ** | 593 100,000.000 | 64,875.00 | | 49,726.88 | 15,148.12 | 24NOV03 28NOV03 | 1.000000 .00 | 15,148.12 |
| ** WB1Y ** | 597 50,000.000 | 32,500.00 | | 24,865.56 | 7,634.44 | 25NOV03 01DEC03 | 1.000000 .00 | 7,634.44 |
| ** WB2N ** | 552 30,000.000 | 19,275.00 | | 14,850.47 | 4,424.53 | 01DEC03 04DEC03 | 1.000000 .00 | 4,424.53 |
| ** WB1Y ** | 624 40,000.000 | 25,700.00 | | 19,894.15 | 5,805.85 | 01DEC03 04DEC03 | 1.000000 .00 | 5,805.85 |
| ** WB2N ** | 643 180,000.000 | 116,812.80 | | 89,517.84 | 27,294.96 | 09DEC03 16DEC03 | 1.000000 .00 | 27,294.96 |
| ** WB1Y ** | 684 250,000.000 | 162,240.00 | | 122,679.47 | 39,560.53 | 09DEC03 12DEC03 | 1.000000 .00 | 39,560.53 |
| 530715AL5 | TOTAL | 486,277.80 | | 370,984.21 | 115,293.59 L | | .00 | 115,293.59 L |
| 530718AC9 | LIBERTY MEDIA CORP N SR NT | | 2013/05/15 | 5.700 | 18JUN03 | 23JUN03 | 1.000000 | |
| ** WB1H ** | 372 1,040,000.000 | 1,100,340.80 | | 1,069,006.19 | 31,334.61 | | .00 | 31,334.61 |
| ** WB1H ** | CXL 372 -1,040,000.000 | -1,100,340.80 | | -1,069,006.19 | -31,334.61 | 18JUN03 23JUN03 | 1.000000 .00 | -31,334.61 |
| ** WB1H ** | 424 1,040,000.000 | 1,099,820.80 | | 1,069,006.19 | 30,814.61 | 18JUN03 23JUN03 | 1.000000 .00 | 30,814.61 |
| ** WB1H ** | | | | | 18JUN03 | 23JUN03 | 1.000000 | |



FOR PUBLIC DISCLOSURE

ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|----------------|----------------------------|---------------|---------------|-------------------|-----------------|---------------------|-----------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | NET BAS SECTY GN/LS | NET SECTY GN/LS |
| | CXL 424 | -1,099,820.00 | -1,069,006.19 | -30,814.61 | | .00 | -30,814.61 |
| -1,040,000.000 | | | | | | | |
| ** WB1H ** | 638 | 1,099,820.00 | 1,069,006.19 | 30,814.61 | 18JUN03 | 1.000000 | 30,814.61 |
| 1,040,000.000 | | | | | 18JUL03 | .00 | |
| ** WB2L ** | 347 | 150,178.90 | 164,390.77 | -6,219.87 | 08AUG03 | 1.000000 | -6,219.87 |
| 145,000.000 | | | | | 13AUG03 | .00 | |
| ** WB1H ** | 128 | 1,204,160.50 | 1,333,972.16 | -49,811.66 | 20AUG03 | 1.000000 | -49,811.66 |
| 1,350,000.000 | | | | | 25AUG03 | .00 | |
| ** WB2L ** | 637 | 572,553.60 | 572,899.63 | -346.03 | 20NOV03 | 1.000000 | -346.03 |
| 570,000.000 | | | | | 25NOV03 | .00 | |
| 530718AC9 | TOTAL | 3,114,713.00 | 3,140,276.75 | -25,562.95 L | | .00 | -25,562.95 L |
| 530718AE5 | LIBERTY MEDIA CORP N SR NT | 2006/09/25 | 3.500 | 18SEP03 | 23SEP03 | 1.000000 | |
| ** WB1H ** | 435 | 1,417,396.52 | 1,425,627.56 | -8,231.04 | | .00 | -8,231.04 |
| 1,429,000.000 | | | | | | | |
| ** WB2N ** | 505 | 366,766.20 | 369,131.30 | -2,365.10 | 18SEP03 | 1.000000 | -2,365.10 |
| 370,000.000 | | | | | 23SEP03 | .00 | |
| ** WB2N ** | 506 | 180,445.80 | 189,553.91 | -1,108.11 | 18SEP03 | 1.000000 | -1,108.11 |
| 190,000.000 | | | | | 23SEP03 | .00 | |
| ** WB2N ** | 509 | 168,447.90 | 169,600.07 | -1,152.97 | 18SEP03 | 1.000000 | -1,152.97 |
| 170,000.000 | | | | | 23SEP03 | .00 | |
| ** WB2N ** | 511 | 170,570.00 | 179,577.39 | -999.39 | 18SEP03 | 1.000000 | -999.39 |
| 180,000.000 | | | | | 23SEP03 | .00 | |
| ** WB2J ** | 682 | 1,230,875.00 | 1,247,067.75 | -8,192.75 | 19SEP03 | 1.000000 | -8,192.75 |
| 1,250,000.000 | | | | | 24SEP03 | .00 | |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|----------------|--------------------------------|---------------|---------------|-------------------|-----------------|---------------------|-----------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | NET BAS SECTY GN/LS | NET SECTY GN/LS |
| 530718AE5 | TOTAL | 3,558,509.42 | 3,580,558.78 | -22,049.36 L | | .00 | -22,049.36 L |
| 530718AG0 | LIBERTY MEDIA CORP N SR NT LIB | 2006/09/17 | 1.000 | 17OCT03 | 17OCT03 | 1.000000 | |
| ** WB1Z ** | 238 | 1,040,592.00 | 1,040,000.00 | 592.00 | | .00 | 592.00 |
| 1,040,000.000 | | | | | | | |
| ** WB1Z ** | CXL 238 | -1,040,592.00 | -1,040,000.00 | -592.00 | 17OCT03 | 1.000000 | -592.00 |
| -1,040,000.000 | | | | | 17OCT03 | .00 | |
| ** WB1Z ** | 247 | 1,040,592.00 | 1,040,000.00 | 592.00 | 17OCT03 | 1.000000 | 592.00 |
| 1,040,000.000 | | | | | 22OCT03 | .00 | |
| ** WB1Y ** | 394 | 740,421.00 | 740,000.00 | 421.00 | 17OCT03 | 1.000000 | 421.00 |
| 740,000.000 | | | | | 17OCT03 | .00 | |
| ** WB1Y ** | CXL 394 | -740,421.00 | -740,000.00 | -421.00 | 17OCT03 | 1.000000 | -421.00 |
| -740,000.000 | | | | | 17OCT03 | .00 | |
| ** WB1Y ** | 404 | 740,421.00 | 740,000.00 | 421.00 | 17OCT03 | 1.000000 | 421.00 |
| 740,000.000 | | | | | 22OCT03 | .00 | |
| ** WB1H ** | 660 | 630,359.10 | 630,000.00 | 359.10 | 17OCT03 | 1.000000 | 359.10 |
| 630,000.000 | | | | | 17OCT03 | .00 | |
| ** WB1H ** | CXL 660 | -630,359.10 | -630,000.00 | -359.10 | 17OCT03 | 1.000000 | -359.10 |
| -630,000.000 | | | | | 17OCT03 | .00 | |
| ** WB1H ** | 669 | 630,359.10 | 630,000.00 | 359.10 | 17OCT03 | 1.000000 | 359.10 |
| 630,000.000 | | | | | 22OCT03 | .00 | |
| ** WB1H ** | CXL 669 | -630,359.10 | -630,000.00 | -359.10 | 17OCT03 | 1.000000 | -359.10 |
| -630,000.000 | | | | | 22OCT03 | .00 | |
| ** WB1H ** | 699 | 630,359.10 | 630,000.00 | 359.10 | 17OCT03 | 1.000000 | 359.10 |
| 630,000.000 | | | | | 17OCT03 | .00 | |
| ** WB1H ** | | | | | 17OCT03 | 1.000000 | |

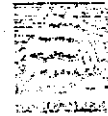


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ATTACHMENT O

| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT SELL RATE BASE CURR GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|-------------------------------|--|---|---|--|--------------------------------------|
| | CXL 699 -630,000.000 | -630,359.10 | -630,000.00 | -359.10 | .00 | -359.10 |
| ** WB1H ** | 729 630,000.000 | 630,359.10 | 630,000.00 | 17OCT03 359.10 | 22OCT03 1.000000 .00 | 359.10 |
| ** WB1H ** | 172 710,000.000 | 707,081.90 | 710,000.00 | 14NOV03 -2,918.10 | 19NOV03 1.000000 .00 | -2,918.10 |
| ** WB1Z ** | 551 1,290,000.000 | 1,284,698.10 | 1,240,000.00 | 14NOV03 -5,301.90 | 19NOV03 1.000000 .00 | -5,301.90 |
| ** WB1H ** | 240 1,430,000.000 | 1,424,122.70 | 1,425,052.70 | 17NOV03 -930.00 | 20NOV03 1.000000 .00 | -930.00 |
| ** WB1Z ** | 573 2,550,000.000 | 2,539,519.50 | 2,550,000.00 | 17NOV03 -10,480.50 | 20NOV03 1.000000 .00 | -10,480.50 |
| ** WB1H ** | 328 510,000.000 | 517,140.00 | 506,343.30 | 25NOV03 10,796.70 | 01DEC03 1.000000 .00 | 10,796.70 |
| ** WB1Y ** | 596 460,000.000 | 466,440.00 | 460,000.00 | 25NOV03 6,440.00 | 01DEC03 1.000000 .00 | 6,440.00 |
| ** WB1Z ** | 680 1,550,000.000 | 1,571,700.00 | 1,550,000.00 | 25NOV03 21,700.00 | 01DEC03 1.000000 .00 | 21,700.00 |
| 530718AG0 | TOTAL | 10,922,075.90 | 10,901,396.00 | 20,679.90 L | .00 | 20,679.90 L |
| 530790AB3 | LIBERTY MUT INS CO | SURPLUS N 2025/05/15 | 8.500 | 29APR03 | 02MAY03 1.000000 | |
| ** WB2L ** | 447 160,000.000 | 128,000.00 | 154,419.77 | -26,419.77 | .00 | -26,419.77 |



STATE STREET

FOR PUBLIC DISCLOSURE

| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT SELL RATE BASE CURR GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|-------------------------------|--|---|---|--|--------------------------------------|
| 532218I17 | MEXICO (UTD MEX ST) | 6.25PCT B 2019/12/31 | 6.250 | 24APR03 | 25APR03 1.000000 | |
| ** WB1A ** | 692 25,000,000.000 | 21,337,500.00 | 21,591,849.73 | -254,349.73 | .00 | -254,349.73 |
| 532449AB1 | LILLY DEL MAR INC | CAP SECS 2029/08/05 | 1.000 | 20MAR03 | 25MAR03 1.000000 | |
| ** WB1Y ** | 166 4,000,000.000 | 3,975,000.00 | 3,982,933.57 | -7,933.57 | .00 | -7,933.57 |
| ** WB1Z ** | 396 16,100,000.000 | 15,999,375.00 | 16,029,750.62 | -30,375.62 | 20MAR03 25MAR03 1.000000 .00 | -30,375.62 |
| 532449AB1 | TOTAL | 19,974,375.00 | 20,012,684.19 | -38,309.19 L | .00 | -38,309.19 L |
| 532776AC5 | LIN TELEVISION CORP | SR SUB NT 2008/03/01 | 8.375 | 15JUN03 | 15JUN03 1.000000 | |
| ** WB2R ** | 074 1,000,000.000 | 1,041,880.00 | 1,009,413.16 | 32,266.84 | .00 | 32,266.84 |
| ** WB20 ** | 559 2,000,000.000 | 2,083,760.00 | 2,019,436.76 | 64,323.24 | 15JUN03 15JUN03 1.000000 .00 | 64,323.24 |
| 532776AC5 | TOTAL | 3,125,640.00 | 3,029,049.92 | 96,590.08 L | .00 | 96,590.08 L |
| 532776AG6 | LIN TELEVISION CORP | SR SUB NT 2013/05/15 | 6.500 | 08DEC03 | 11DEC03 1.000000 | |
| ** WB20 ** | 245 500,000.000 | 501,250.00 | 500,000.00 | 1,250.00 | .00 | 1,250.00 |
| 539821AL2 | LOCKHEED CORP | | 2003/03/15 | 6.750 | 11MAR03 | 11MAR03 1.000000 |
| ** WB1Y ** | 135 12,000,000.000 | 12,112,930.00 | 12,009,478.09 | 103,451.91 | .00 | 103,451.91 |
| ** WB1Y ** | 167 12,000,000.000 | 12,000,000.00 | 12,112,930.00 | -112,930.00 | 11MAR03 11MAR03 1.000000 .00 | -112,930.00 |



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ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|--------------------------|---------------|------------|-------------------|-----------------|---------------------|-----------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | NET BAS SECTY GN/LS | NET SECTY GN/LS |
| 539821AL2 | TOTAL | | | | | | |
| | 24,112,930.00 | 24,122,408.09 | | -9,478.09 L | | .00 | -9,478.09 L |
| 539830AJ6 | LOCKHEED MARTIN CORP NT | 2008/06/15 | 7.700 | 29JAN03 | 03FEB03 | 1.000000 | |
| ** WB1H ** | 548 469,784.00 | 473,122.39 | | -3,338.39 | | .00 | -3,338.39 |
| | 400,000.000 | | | | | | |
| 539830AK5 | LOCKHEED MARTIN CORP DEB | 2029/12/01 | 8.500 | 24JAN03 | 29JAN03 | 1.000000 | |
| ** WB2N ** | 644 1,394,022.00 | 1,255,113.70 | | 138,908.30 | | .00 | 138,908.30 |
| | 1,050,000.000 | | | | | | |
| ** WB2N ** | 011 448,381.00 | 406,386.45 | | 41,995.35 | 06FEB03 | 1.000000 | 41,995.35 |
| | 340,000.000 | | | | 11FEB03 | .00 | |
| ** WB1H ** | 594 52,750.00 | 39,871.40 | | 12,879.28 | 06FEB03 | 1.000000 | 12,879.28 |
| | 40,000.000 | | | | 11FEB03 | .00 | |
| ** WB2N ** | 026 92,255.00 | 83,667.30 | | 8,588.50 | 07FEB03 | 1.000000 | 8,588.50 |
| | 70,000.000 | | | | 12FEB03 | .00 | |
| ** WB1H ** | 612 13,179.40 | 10,394.01 | | 2,785.39 | 07FEB03 | 1.000000 | 2,785.39 |
| | 10,000.000 | | | | 12FEB03 | .00 | |
| ** WB2N ** | 201 197,952.00 | 179,270.07 | | 18,681.93 | 25FEB03 | 1.000000 | 18,681.93 |
| | 150,000.000 | | | | 28FEB03 | .00 | |
| ** WB2N ** | 204 118,029.70 | 107,542.04 | | 11,267.64 | 25FEB03 | 1.000000 | 11,267.64 |
| | 90,000.000 | | | | 28FEB03 | .00 | |
| ** WB1H ** | 754 26,393.60 | 20,787.65 | | 5,605.95 | 25FEB03 | 1.000000 | 5,605.95 |
| | 20,000.000 | | | | 28FEB03 | .00 | |
| ** WB1H ** | 757 13,203.30 | 10,393.03 | | 2,809.47 | 25FEB03 | 1.000000 | 2,809.47 |
| | 10,000.000 | | | | 28FEB03 | .00 | |
| ** WB1H ** | 006 53,500.00 | 41,575.03 | | 11,932.97 | 03MAR03 | 0.000000 | 11,932.97 |
| | 40,000.000 | | | | 06MAR03 | .00 | |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|---|---------------|------------|-------------------|-----------------|---------------------|-----------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | NET BAS SECTY GN/LS | NET SECTY GN/LS |
| ** WB2N ** | 282 347,802.00 | 310,723.74 | | 37,078.26 | 03MAR03 | 1.000000 | 37,078.26 |
| | 240,000.000 | | | | 06MAR03 | .00 | |
| ** WB1H ** | 320 51,993.20 | 41,573.45 | | 10,419.75 | 04APR03 | 1.000000 | 10,419.75 |
| | 40,000.000 | | | | 09APR03 | .00 | |
| ** WB1H ** | 321 25,993.40 | 20,786.72 | | 5,206.68 | 04APR03 | 1.000000 | 5,206.68 |
| | 20,000.000 | | | | 09APR03 | .00 | |
| ** WB1H ** | 323 13,014.20 | 10,393.34 | | 2,620.84 | 04APR03 | 1.000000 | 2,620.84 |
| | 10,000.000 | | | | 09APR03 | .00 | |
| ** WB2N ** | 792 428,943.90 | 394,308.63 | | 34,643.27 | 04APR03 | 1.000000 | 34,643.27 |
| | 330,000.000 | | | | 09APR03 | .00 | |
| ** WB2N ** | 793 207,947.20 | 191,176.06 | | 16,771.14 | 04APR03 | 1.000000 | 16,771.14 |
| | 140,000.000 | | | | 09APR03 | .00 | |
| ** WB2N ** | 797 104,113.60 | 95,588.03 | | 8,525.57 | 04APR03 | 1.000000 | 8,525.57 |
| | 80,000.000 | | | | 09APR03 | .00 | |
| ** WB2N ** | 242 64,713.50 | 59,666.14 | | 5,047.34 | 03NOV03 | 1.000000 | 5,047.34 |
| | 50,000.000 | | | | 06NOV03 | .00 | |
| 539830AK5 | TOTAL | | | | | | |
| | 3,654,997.40 | 3,279,229.03 | | 375,767.57 L | | .00 | 375,767.57 L |
| 539830AL3 | LOCKHEED MARTIN CORP NT | 2009/12/01 | 8.200 | 05FEB03 | 10FEB03 | 1.000000 | |
| ** WB1H ** | 585 2,003,034.00 | 2,003,490.46 | | -464.46 | | .00 | -464.46 |
| | 1,650,000.000 | | | | | | |
| 541337114 | BELL ATLANTIC FIN SE 5.75PCT C 2003/04/01 | 5.750 | | 01APR03 | 01APR03 | 1.000000 | |
| ** WB1Y ** | 292 3,600,000.00 | 3,600,000.00 | | .00 | | .00 | .00 |
| | 3,600,000.000 | | | | | | |
| ** WB1Z ** | 599 10,900,000.00 | 10,900,000.00 | | .00 | 01APR03 | 0.000000 | .00 |
| | 10,900,000.000 | | | | 01APR03 | .00 | |

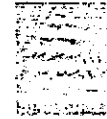


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ATTACHMENT O

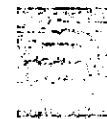
| ASSET ID SH SELL/BTC | SECURITY LOT | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE | TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECTY GN/LS NET BAS SECTY GN/LS |
|-------------------------|------------------------|--|-------------------------------------|----------|---|---------------------------|--------------------|--|
| 541337114 | TOTAL | 14,500,000.00 | 14,500,000.00 | | .00 | | .00 | .00 |
| 543557115 | VJETNAM(SOC REP) | 3PCT/VAR | 2016/03/14 | 1.000 | 24APR03 | 30APR03 | 1.000000 | |
| WB1S | 700 | 101,918.75 | 95,403.63 | | 6,515.12 | | .00 | 6,515.12 |
| | 115,000.000 | | | | | | | |
| 545358116 | MERRILL LYNCH CO | FRN 23MAR | 2005/03/23 | 1.000 | 24OCT03 | 03NOV03 | 1.000000 | |
| WB1Z | 436 | 15,172,550.40 | 15,135,206.70 | | 37,343.70 | | .00 | 37,343.70 |
| | 15,168,000.000 | | | | | | | |
| 548514111 | COUNTRYWIDE HOME LOA | 03JUN03 | 2003/06/03 | 1.000 | 14MAR03 | 24MAR03 | 1.000000 | |
| WB1Y | 164 | 2,250,000.00 | 2,249,076.12 | | 923.88 | | .00 | 923.88 |
| | 2,250,000.000 | | | | | | | |
| WB1Y | 526 | 7,750,000.00 | 7,750,000.00 | | 03JUN03 | 03JUN03 | 1.000000 | .00 |
| | 7,750,000.000 | | | | .00 | | .00 | .00 |
| 548514111 | TOTAL | 7,750,000.00 | 7,750,000.00 | | .00 | | .00 | .00 |
| | | 2,250,000.00 | 2,249,076.12 | | 923.88 L | | .00 | 923.88 L |
| 549463AD9 | LUCENT TECHNOLOGIES NT | | 2008/11/15 | 5.500 | 24OCT03 | 29OCT03 | 1.000000 | |
| WB2L | 432 | 27,150.00 | 25,879.11 | | 1,270.89 | | .00 | 1,270.89 |
| | 30,000.000 | | | | | | | |
| WB2L | 433 | 90,750.00 | 86,263.71 | | 24OCT03 | 29OCT03 | 1.000000 | .00 |
| | 100,000.000 | | | | 4,486.29 | | .00 | 4,486.29 |
| WB2L | 452 | 59,962.50 | 56,073.33 | | 28OCT03 | 31OCT03 | 1.000000 | .00 |
| | 65,000.000 | | | | 3,889.17 | | .00 | 3,889.17 |
| 549463AD9 | TOTAL | 177,862.50 | 168,216.15 | | 9,646.35 L | | .00 | 9,646.35 L |



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| ASSET ID SH SELL/BTC | SECURITY LOT | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE | TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECTY GN/LS NET BAS SECTY GN/LS |
|-------------------------|--------------------------------|--|-------------------------------------|----------|---|---------------------------|--------------------|--|
| 552008117 | BELL ATLANTIC FIN SE 4.25PCT S | | 2005/09/15 | 4.250 | 18MAR03 | 18MAR03 | 1.000000 | |
| WB1H | 159 | 94,346.10 | 91,756.47 | | 2,589.63 | | .00 | 2,589.63 |
| | 90,000.000 | | | | | | | |
| WB1Z | 363 | 2,169,960.30 | 2,095,280.01 | | 18MAR03 | 18MAR03 | 1.000000 | .00 |
| | 2,070,000.000 | | | | 74,680.29 | | .00 | 74,680.29 |
| 552008117 | TOTAL | 2,264,306.40 | 2,187,036.48 | | 77,269.92 L | | .00 | 77,269.92 L |
| 552078A11 | LYONDELL CHEMICAL CO SR SECD N | | 2007/05/01 | 9.625 | 06JAN03 | 09JAN03 | 1.000000 | |
| WB2Q | 551 | 19,100.00 | 18,945.59 | | 154.41 | | .00 | 154.41 |
| | 20,000.000 | | | | | | | |
| WB2Q | 740 | 178,718.75 | 167,167.11 | | 05NOV03 | 10NOV03 | 1.000000 | .00 |
| | 175,000.000 | | | | 11,551.64 | | .00 | 11,551.64 |
| 552078A11 | TOTAL | 197,818.75 | 186,112.70 | | 11,706.05 L | | .00 | 11,706.05 L |
| 552078A00 | LYONDELL CHEMICAL CO SR SECD N | | 2008/12/15 | 9.500 | 30APR03 | 05MAY03 | 1.000000 | |
| WB2L | 463 | 341,700.00 | 319,882.21 | | 21,817.79 | | .00 | 21,817.79 |
| | 335,000.000 | | | | | | | |
| 552078A08 | LYONDELL CHEMICAL CO SR NT | | 2012/07/15 | 11.125 | 08JAN03 | 13JAN03 | 1.000000 | |
| WB2R | 518 | 120,000.00 | 119,124.63 | | 875.37 | | .00 | 875.37 |
| | 120,000.000 | | | | | | | |
| WB2R | 519 | 400,000.00 | 397,082.10 | | 08JAN03 | 13JAN03 | 1.000000 | .00 |
| | 400,000.000 | | | | 2,917.90 | | .00 | 2,917.90 |
| WB2R | 691 | 294,000.00 | 277,986.91 | | 03APR03 | 08APR03 | 1.000000 | .00 |
| | 280,000.000 | | | | 16,013.09 | | .00 | 16,013.09 |



STATE STREET

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ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECY GN/LS |
|-------------|-------------------------------|---------------|---------------|------------------|-----------------|----------------|----------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECY GN/LS | BASE CURR GN/LS | NET SECY GN/LS | NET SECY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE | BASE COST | BASE | BASE | NET BAS | NET SECY GN/LS |
| 55207BAR8 | TOTAL | | 814,000.00 | 794,193.64 | 19,806.36 L | .00 | 19,806.36 L |
| 55262TBK8 | MBNAMASTER CR CARD T SER 96 E | 2005/10/15 | 1.000 | 15JUN03 | 15JUN03 | 1.000000 | |
| ** WB1U ** | 668 | 14,000,000.00 | 14,000,896.00 | -896.00 | .00 | -896.00 | |
| | 14,000,000.000 | | | | | | |
| 55262TBT9 | MBNA MASTER CR CARD SER 96 K | 2006/03/15 | 1.000 | 15OCT03 | 15OCT03 | 1.000000 | |
| ** WB2P ** | 215 | 1,025,000.00 | 1,025,257.02 | -257.02 | .00 | -257.02 | |
| | 1,025,000.000 | | | | | | |
| 55262TD17 | MBNA MASTER CR CARD SER 98 J | 2006/02/15 | 5.250 | 15SEP03 | 15SEP03 | 1.000000 | |
| ** WB2J ** | 624 | 500,000.00 | 507,860.49 | -7,860.49 | .00 | -7,860.49 | |
| | 500,000.000 | | | | | | |
| 55264TAL5 | MBNA CREDIT CARD SERIES 20 | 2007/02/15 | 1.000 | 03JAN03 | 08JAN03 | 1.000000 | |
| ** WB2J ** | 678 | 500,703.13 | 500,000.00 | 703.13 | .00 | 703.13 | |
| | 500,000.000 | | | | | | |
| 55264TCJ8 | MBNA CR CARD MASTER 2003 12 N | 2011/05/16 | 1.000 | 04DEC03 | 18DEC03 | 1.000000 | |
| ** WB2P ** | 520 | 1,877,050.70 | 1,875,878.91 | 1,171.87 | .00 | 1,171.87 | |
| | 1,875,000.000 | | | | | | |
| 552673AU9 | MCI COMMUNICATIONS C DEB | 2027/06/15 | 7.125 | 22JAN03 | 27JAN03 | 1.000000 | |
| ** WB2F ** | 797 | 657,600.00 | 987,439.01 | -329,839.01 | .00 | -329,839.01 | |
| | 960,000.000 | | | | | | |
| ** WB2Q ** | 402 | 114,550.00 | 122,068.46 | -7,518.46 | .00 | -7,518.46 | |
| | 145,000.000 | | | | | | |
| 552673AU9 | TOTAL | | 772,150.00 | 1,109,507.47 | -337,357.47 L | .00 | -337,357.47 L |
| 552953AE1 | MGM MIRAGE SR SUB NT | 2011/02/01 | 8.375 | 07APR03 | 10APR03 | 1.000000 | |
| ** WB20 ** | 283 | 542,500.00 | 507,050.76 | 35,449.24 | .00 | 35,449.24 | |
| | 500,000.000 | | | | | | |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECY GN/LS |
|-------------|--------------------------------|--------------|--------------|------------------|-----------------|----------------|----------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECY GN/LS | BASE CURR GN/LS | NET SECY GN/LS | NET SECY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE | BASE COST | BASE | BASE | NET BAS | NET SECY GN/LS |
| 55306RAC9 | MJD COMMUNICATIONS I SR SUB NT | 2008/05/01 | 9.500 | 05JUN03 | 10JUN03 | 1.000000 | |
| ** WB2Q ** | 499 | 32,550.00 | 28,700.63 | 3,849.37 | .00 | 3,849.37 | |
| | 35,000.000 | | | | | | |
| 55307FAT7 | ML HOME EQUITY LN TR 961 ASSET | 2006/06/25 | 1.000 | 25JUN03 | 25JUN03 | 1.000000 | |
| ** WB1E ** | 088 | 947,418.23 | 946,485.34 | 932.89 | .00 | 932.89 | |
| | 947,418.270 | | | | | | |
| 553083AY2 | HMCA AUTO OWNER TR 2000 1 AS | 2004/06/15 | 7.000 | 17MAR03 | 17MAR03 | 1.000000 | |
| ** WB1F ** | 178 | 82,877.55 | 84,017.08 | -1,139.53 | .00 | -1,139.53 | |
| | 82,877.580 | | | | | | |
| 562567AF4 | MANDALAY RESORT GROU SR SUB NT | 2010/02/15 | 9.375 | 05MAR03 | 10MAR03 | 1.000000 | |
| ** WB20 ** | 213 | 522,500.00 | 518,041.21 | 4,458.79 | .00 | 4,458.79 | |
| | 500,000.000 | | | | | | |
| 563571AC2 | MANITOWOC INC SR SUB NT | 2012/08/01 | 10.500 | 13FEB03 | 24FEB03 | 1.000000 | |
| ** WB1J ** | 042 | 6,989,600.00 | 6,988,594.62 | 1,005.38 | .00 | 1,005.38 | |
| | 6,940,000.000 | | | | | | |
| 563571AEB | MANITOWOC INC SR SUB NT | 2012/08/01 | 10.500 | 03NOV03 | 06NOV03 | 1.000000 | |
| ** WB1J ** | 594 | 2,257,200.00 | 1,993,471.54 | 263,728.46 | .00 | 263,728.46 | |
| | 1,980,000.000 | | | | | | |
| 566306AC0 | HARCONI PLC GTD BD | 2010/09/15 | 7.750 | 14APR03 | 17APR03 | 1.000000 | |
| ** WB1H ** | 431 | 86,950.00 | 361,485.05 | -274,535.05 | .00 | -274,535.05 | |
| | 370,000.000 | | | | | | |
| 570387AQ3 | MARK IV INDS INC SR SUB NT | 2007/09/01 | 7.500 | 09JAN03 | 14JAN03 | 1.000000 | |
| ** WB2Q ** | 566 | 8,137.50 | 8,313.04 | -175.54 | .00 | -175.54 | |
| | 10,000.000 | | | | | | |
| ** WB2Q ** | 572 | 24,000.00 | 24,945.82 | -945.82 | .00 | -945.82 | |
| | 30,000.000 | | | | | | |
| ** WB2Q ** | 614 | 142,200.00 | 149,916.65 | -7,716.65 | .00 | -7,716.65 | |
| | 180,000.000 | | | | | | |
| ** WB2Q ** | | | | | | | |

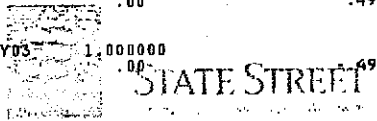


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ATTACHMENT 0

| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS | STL DT SELL RATE BASE CURR GN/LS | NET SECTY GN/LS NET BAS SECTY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|--|--|
| | 660 70,000.000 | 55,872.60 | 58,415.81 | -2,543.21 | .00 | -2,543.21 |
| ** WB20 ** | 671 65,000.000 | 52,000.00 | 54,277.95 | 28FEB03 -2,277.95 | 05MAR03 1.000000 .00 | -2,277.95 |
| 570387A03 | TOTAL | 282,210.10 | 295,869.27 | -13,659.17 L | .00 | -13,659.17 L |
| 576434FJ8 | MASTR ALTERNATIVE LN 2003 5 PA 2010/07/25 | 5.000 | | 25DEC03 | 25DEC03 | 1.000000 |
| ** WB1Q ** | 792 16,412.770 | 16,412.77 | 16,837.34 | -424.57 | .00 | -424.57 |
| 58282PAA9 | MDP ACQUISITIONS PLC USD SR NT 2012/10/01 | 9.625 | | 09MAY03 | 06JUN03 | 1.000000 |
| ** WB2R ** | 062 700,000.000 | 704,139.90 | 703,982.42 | 157.48 | .00 | 157.48 |
| ** WB20 ** | 531 210,000.000 | 210,000.00 | 210,000.00 | .00 | 09MAY03 09MAY03 | 1.000000 .00 |
| ** WB20 ** | CXL -210,000.000 | -210,000.00 | -210,000.00 | .00 | 09MAY03 09MAY03 | 1.000000 .00 |
| ** WB20 ** | 532 1,500,000.000 | 1,500,625.00 | 1,500,601.39 | 23.61 | 09MAY03 06JUN03 | 1.000000 .00 |
| 58282PAA9 | TOTAL | .00 | .00 | .00 | .00 | .00 |
| | 2,204,764.90 | 2,204,583.81 | 181.09 L | .00 | | 181.09 L |
| 58282PAC5 | MDP ACQUISITIONS PLC US SUB NT 2013/10/01 | 15.500 | | 21MAR03 | 21MAR03 | 1.000000 |
| ** WB1J ** | 105 .220 | .00 | .22 | -.22 | .00 | -.22 |
| ** WB1J ** | 258 194,814.000 | 194,814.49 | 194,814.00 | .49 | 09MAY03 06JUN03 | 1.000000 .00 |
| ** WB1J ** | 215 .490 | .00 | .49 | -.49 | 13MAY03 | 1.000000 .00 |



FOR PUBLIC DISCLOSURE

| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS | STL DT SELL RATE BASE CURR GN/LS | NET SECTY GN/LS NET BAS SECTY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|--|--|
| 58282PAC5 | TOTAL | 194,814.49 | 194,814.71 | -.22 L | .00 | -.22 L |
| 58282PAD5 | MDP ACQUISITIONS PLC UNIT SR N 2013/10/01 | 1.000 | | 06OCT03 | 06OCT03 | 1.000000 |
| ** WB1J ** | 532 100.000 | .00 | 100.00 | -100.00 | .00 | -100.00 |
| ** WB1J ** | CXL -100.000 | .00 | -100.00 | 100.00 | 06OCT03 06OCT03 | 1.000000 .00 |
| ** WB1J ** | 533 100.000 | .00 | 100.00 | -100.00 | 06OCT03 06OCT03 | 1.000000 .00 |
| 58282PAD3 | TOTAL | .00 | 100.00 | -100.00 L | .00 | -100.00 L |
| 58282PAF8 | MDP ACQUISITIONS PLC USD SR NT 2012/10/01 | 9.625 | | 28MAY03 | 11JUN03 | 1.000000 |
| ** WB2R ** | 069 525,000.000 | 535,500.00 | 535,301.94 | 198.06 | .00 | 198.06 |
| ** WB20 ** | 553 500,000.000 | 510,000.00 | 509,811.37 | 188.63 | 28MAY03 11JUN03 | 1.000000 .00 |
| 58282PAF8 | TOTAL | 1,045,500.00 | 1,045,113.31 | 386.69 L | .00 | 386.69 L |
| 583334AA5 | MEADWESTVACO CORP NT | 2012/04/01 | 6.850 | 16APR03 | 22APR03 | 1.000000 |
| ** WB2N ** | 112 550,000.000 | 614,839.50 | 571,251.42 | 43,588.08 | .00 | 43,588.08 |
| ** WB2N ** | 355 180,000.000 | 203,770.80 | 188,080.12 | 15,690.68 | 30APR03 05MAY03 | 1.000000 .00 |
| ** WB1H ** | 590 140,000.000 | 158,488.40 | 145,218.88 | 13,269.52 | 30APR03 05MAY03 | 1.000000 .00 |
| ** WB2N ** | 198 340,000.000 | 367,400.60 | 362,085.02 | 5,315.58 | 02SEP03 05SEP03 | 1.000000 .00 |



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ATTACHMENT O

| ASSET ID SN SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT SELL RATE BASE CURR GN/LS | NET SECY GN/LS NET BAS SECY GN/LS | |
|-------------------------|--|-------------------------------------|-------------------------------------|---|--|--------------------------------------|-------------|
| 583334AA5 | TOTAL | | 1,344,499.30 | 1,266,635.44 | 77,863.86 L | .00 | 77,863.86 L |
| 58405UAC6 | MEDCO HEALTH SOLUTIO SR NT | 2013/08/15 | 7.250 | 26AUG03 | 29AUG03 | 1.000000 | |
| WB2Q | 569 415,000.000 | | 424,115.89 | 411,669.99 | 12,445.90 | .00 | 12,445.90 |
| WB2Q | 570 420,000.000 | | 426,017.38 | 416,629.86 | 11,387.52 | 1.000000 | 11,387.52 |
| 58405UAC4 | TOTAL | | 852,133.27 | 828,299.85 | 23,833.42 L | .00 | 23,833.42 L |
| 58410SAAB | MEDEX INC SR SUB NT | 2013/05/15 | 8.875 | 18SEP03 | 23SEP03 | 1.000000 | |
| WB1J | 491 1,950,000.000 | | 2,047,500.00 | 1,950,000.00 | 97,500.00 | .00 | 97,500.00 |
| 58445MAC6 | MEDIACOM LLC/ MEDIAC 2008 SR M 2008/04/15 | 8.500 | | 05NOV03 | 10NOV03 | 1.000000 | |
| WB2Q | 744 10,000.000 | | 9,800.00 | 10,022.40 | -222.40 | .00 | -222.40 |
| WB2Q | 748 55,000.000 | | 53,900.00 | 55,123.52 | -1,223.52 | 1.000000 | -1,223.52 |
| WB2Q | 787 15,000.000 | | 14,481.25 | 15,033.57 | -352.32 | 1.000000 | -352.32 |
| 58445MAC6 | TOTAL | | 78,381.25 | 80,179.57 | -1,798.32 L | .00 | -1,798.32 L |
| 58445MAE2 | MEDIACOM LLC SR NT | 2011/02/15 | 7.875 | 07JAN03 | 10JAN03 | 1.000000 | |
| WB2R | 514 40,000.000 | | 36,200.00 | 36,867.50 | -667.50 | .00 | -667.50 |
| WB2R | 722 125,000.000 | | 125,312.50 | 115,467.49 | 9,845.01 | 1.000000 | 9,845.01 |
| WB2R | 205 150,000.000 | | 142,125.00 | 138,927.39 | 3,197.61 | 09SEP03 | 3,197.61 |



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| ASSET ID SN SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT SELL RATE BASE CURR GN/LS | NET SECY GN/LS NET BAS SECY GN/LS | | |
|-------------------------|--|-------------------------------------|-------------------------------------|---|--|--------------------------------------|------------|-----------|
| WB2R | 273 130,000.000 | | 118,950.00 | 120,498.74 | 140CT03 17OCT03 | 1.000000 | -1,548.74 | |
| WB2R | 274 130,000.000 | | 119,600.00 | 120,498.74 | 140CT03 17OCT03 | 1.000000 | -898.74 | |
| 58445MAE2 | TOTAL | | 542,187.50 | 532,259.86 | 9,927.64 L | .00 | 9,927.64 L | |
| 58445MAJ1 | MEDIACOM LLC / MEDIA SR NT | 2013/01/15 | 9.500 | 24APR03 | 29APR03 | 1.000000 | | |
| WB2R | 714 175,000.000 | | 186,812.50 | 176,650.44 | 10,162.06 | .00 | 10,162.06 | |
| WB2R | 146 50,000.000 | | 49,750.00 | 50,463.36 | 31JUL03 05AUG03 | 1.000000 | -713.36 | |
| WB2R | 147 50,000.000 | | 49,625.00 | 50,463.36 | 31JUL03 05AUG03 | 1.000000 | -838.36 | |
| WB2Q | 579 75,000.000 | | 75,093.75 | 77,868.31 | -2,774.56 | 28AUG03 03SEP03 | 1.000000 | -2,774.56 |
| WB2Q | 760 30,000.000 | | 29,287.50 | 31,673.94 | -2,386.44 | 10NOV03 14NOV03 | 1.000000 | -2,386.44 |
| WB2Q | 796 100,000.000 | | 98,800.00 | 105,568.90 | -7,568.90 | 19NOV03 24NOV03 | 1.000000 | -7,568.90 |
| WB2Q | 812 85,000.000 | | 83,725.00 | 89,727.09 | -6,002.09 | 25NOV03 01DEC03 | 1.000000 | -6,002.09 |
| WB2Q | 814 125,000.000 | | 123,750.00 | 131,951.60 | -8,201.60 | 25NOV03 01DEC03 | 1.000000 | -8,201.60 |
| WB2Q | 815 130,000.000 | | 126,700.00 | 137,229.65 | -8,529.65 | 25NOV03 01DEC03 | 1.000000 | -8,529.65 |



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ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------------|----------------------|---------------|-------------------|-----------------|-----------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| | SHARES/PAR | BASE | BASE | BASE | BASE | | |
| 58445MAJ1 | TOTAL | 824,743.75 | 851,596.65 | -26,852.90 L | | .00 | -26,852.90 L |
| 58505DAA7 | MEDQUEST INC | SR SUB NT 2012/08/15 | 11.875 | 26FEB03 | 03MAR03 | 1.000000 | |
| WB20 | 194 | 231,875.00 | 244,833.65 | -12,958.65 | | .00 | -12,958.65 |
| | 250,000.000 | | | | | | |
| WB20 | 202 | 231,875.00 | 244,834.49 | -12,959.49 | 27FEB03 | 04MAR03 | 1.000000 |
| | 250,000.000 | | | | | .00 | -12,959.49 |
| WB20 | 265 | 993,105.00 | 993,341.24 | -236.24 | 21MAR03 | 27MAR03 | 1.000000 |
| | 1,000,000.000 | | | | | .00 | -236.24 |
| 58505DAA7 | TOTAL | 1,456,855.00 | 1,483,009.38 | -26,154.38 L | | .00 | -26,154.38 L |
| 58962FAP5 | MERIDIAN FDG CO LLC TRANCHE T | 2011/06/22 | 1.000 | 24NOV03 | 24NOV03 | 1.000000 | |
| WB1H | 355 | 4,130,000.00 | 4,122,199.90 | 7,800.10 | | .00 | 7,800.10 |
| | 4,130,000.000 | | | | | | |
| WB1Y | 608 | 6,710,000.00 | 6,700,359.01 | 9,640.99 | 24NOV03 | 24NOV03 | 1.000000 |
| | 6,710,000.000 | | | | | .00 | 9,640.99 |
| WB1Z | 701 | 17,000,000.00 | 16,985,073.26 | 14,926.74 | 24NOV03 | 24NOV03 | 1.000000 |
| | 17,000,000.000 | | | | | .00 | 14,926.74 |
| 58962FAP5 | TOTAL | 27,840,000.00 | 27,807,632.17 | 32,367.83 L | | .00 | 32,367.83 L |
| 58984YAD5 | MERISTAR HOSPITALITY SR NT | 2008/01/15 | 9.000 | 13JAN03 | 16JAN03 | 1.000000 | |
| WB20 | 097 | 216,875.00 | 256,764.11 | -39,889.11 | | .00 | -39,889.11 |
| | 250,000.000 | | | | | | |
| WB20 | 104 | 220,000.00 | 256,213.44 | -36,213.44 | 15JAN03 | 21JAN03 | 1.000000 |
| | 250,000.000 | | | | | .00 | -36,213.44 |
| WB20 | 118 | 129,000.00 | 153,716.14 | -24,716.14 | 23JAN03 | 28JAN03 | 1.000000 |
| | 150,000.000 | | | | | .00 | -24,716.14 |
| WB20 | | | | | 24JAN03 | 29JAN03 | 1.000000 |

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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|--------------------------------|-------------|--------------|-------------------|-----------------|-----------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| | SHARES/PAR | BASE | BASE | BASE | BASE | | |
| | 123 | 300,125.00 | 356,439.66 | -56,314.66 | | .00 | -56,314.66 |
| | 350,000.000 | | | | | | |
| 58984YAD5 | TOTAL | 866,000.00 | 1,023,133.35 | -157,133.35 L | | .00 | -157,133.35 L |
| 589929MD7 | MERRILL LYNCH MTG IN MTG PASST | 2028/11/21 | 6.820 | 21JUL03 | 21JUL03 | 1.000000 | |
| WB2F | 375 | 101,134.92 | 100,168.55 | 966.37 | | .00 | 966.37 |
| | 98,259.800 | | | | | | |
| WB2F | CXL 375 | -101,134.92 | -100,168.55 | -966.37 | 21JUL03 | 21JUL03 | 1.000000 |
| | -98,259.800 | | | | | .00 | -966.37 |
| WB2F | 407 | 98,259.52 | 100,168.55 | -1,909.03 | 21JUL03 | 29JUL03 | 1.000000 |
| | 98,259.800 | | | | | .00 | -1,909.03 |
| 589929MD7 | TOTAL | 98,259.52 | 100,168.55 | -1,909.03 L | | .00 | -1,909.03 L |
| 589929T65 | MERRILL LYNCH MTG IN SER 2003 | 2028/03/25 | 1.000 | 30NOV03 | 30NOV03 | 1.000000 | |
| WB1E | 195 | 270,558.88 | 7,651.74 | 262,907.14 | | .00 | 262,907.14 |
| | 270,558.880 | | | | | | |
| WB1E | CXL 195 | -270,558.88 | -7,651.74 | -262,907.14 | 30NOV03 | 30NOV03 | 1.000000 |
| | -270,558.880 | | | | | .00 | -262,907.14 |
| WB1E | 196 | .00 | 7,651.74 | -7,651.74 | 30NOV03 | 30NOV03 | 1.000000 |
| | 270,558.880 | | | | | .00 | -7,651.74 |
| WB1E | 485 | .00 | 6,119.37 | -6,119.37 | 31DEC03 | 31DEC03 | 1.000000 |
| | 216,375.680 | | | | | .00 | -6,119.37 |
| 589929T65 | TOTAL | .00 | 13,771.11 | -13,771.11 L | | .00 | -13,771.11 L |
| 589929XU7 | MERRILL LYNCH MTG IN 2002 AFCI | 2016/07/25 | 1.000 | 25AUG03 | 25AUG03 | 1.000000 | |
| WB2N | 087 | 159,180.09 | 159,180.20 | -.11 | | .00 | -.11 |
| | 159,180.200 | | | | | | |

STATE STREET

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ATTACHMENT O

| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 59018YM21 ** WB1Y ** | MERRILL LYNCH + CO I TRANCHE T 435 6,000,000.000 | 2005/06/13 6,034,380.00 | 1.000 6,000,000.00 | | 24OCT03 34,380.00 | 29OCT03 | 1.000000 .00 | 34,380.00 |
| 59018Y0M4 ** WB2F ** | MERRILL LYNCH + CO I TRANCHE T 620 110,000.000 | 2006/03/10 109,816.30 | 2.470 110,000.00 | | 13NOV03 -183.70 | 18NOV03 | 1.000000 .00 | -183.70 |
| 59018YQ08 ** WB2J ** | MERRILL LYNCH + CO I TRANCHE T 067 1,250,000.000 | 2008/04/21 1,274,562.50 | 3.700 1,248,757.45 | | 15JUL03 25,805.05 | 18JUL03 | 1.000000 .00 | 25,805.05 |
| 59018BA65 ** WB2F ** | MERRILL LYNCH + CO I LIQUID YI 649 2,300,000.000 | 2031/05/25 1,255,142.20 | 0.010 1,203,321.33 | | 01DEC03 51,820.87 | 04DEC03 | 1.000000 .00 | 51,820.87 |
| 59018BJP4 ** WB1H ** | MERRILL LYNCH + CO I NT 797 2,000,000.000 | 2009/02/17 2,184,760.00 | 6.000 1,955,593.39 | | 30OCT03 229,166.61 | 04NOV03 | 1.000000 .00 | 229,166.61 |
| 59066RAA5 ** WB1H ** | MESA 2002 1 GLOABL I HOME LN N 284 997.000 | 2033/02/10 16,004.12 | 1.000 997.00 | | 06JUN03 15,007.12 | 06JUN03 | 1.000000 .00 | 15,007.12 |
| 59066RAA5 ** WB1H ** | CXL 284 -997.000 | -16,004.12 | -997.00 | | 06JUN03 -15,007.12 | 06JUN03 | 1.000000 .00 | -15,007.12 |
| 59066RAA5 ----- | TOTAL | .00 | .00 | | .00 L | | .00 | .00 L |
| 591097AD2 ** WB1J ** | METAL MGMT INC 410 13,336,185.000 | SR SECD N 2004/06/15 13,469,546.05 | 12.750 13,142,403.81 | | 12AUG03 327,143.84 | 14AUG03 | 1.000000 .00 | 327,143.84 |



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| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 591160AB2 ** WB20 ** | METALDYNE CORP 087 500,000.000 | SR SUB NT 2012/06/15 417,500.00 | 11.000 500,000.00 | | 08JAN03 -82,500.00 | 13JAN03 | 1.000000 .00 | -82,500.00 |
| 59151KAC2 ** WB2R ** | METHANEX CORP 166 100,000.000 | NT 2005/00/15 103,750.00 | 7.750 99,830.04 | | 11AUG03 3,919.96 | 14AUG03 | 1.000000 .00 | 3,919.96 |
| 59151KAE8 ** WB20 ** | METHANEX CORP 682 1,000,000.000 | SR NT 2012/00/15 1,120,000.00 | 8.750 1,030,670.00 | | 27JUN03 89,321.20 | 02JUL03 | 1.000000 .00 | 89,321.20 |
| 59151KAE8 ** WB2R ** | 357 125,000.000 | 137,500.00 | 126,839.79 | | 04DEC03 10,660.21 | 09DEC03 | 1.000000 .00 | 10,660.21 |
| 59151KAE8 ----- | TOTAL | 1,257,500.00 | 1,157,510.59 | | 99,981.41 L | | .00 | 99,981.41 L |
| 591738AK5 ** WB2N ** | METROPOLITAN ASSET F II 1997 B 632 77,292.010 | 2012/03/20 77,292.81 | 7.130 77,003.35 | | 22JAN03 289.46 | 22JAN03 | 1.000000 .00 | 289.46 |
| 59218BAC0 ** WB1Z ** | METROPOLITAN MTG FDC 2000 A MT 010 144,310.590 | 2020/10/25 144,310.51 | 7.800 149,062.80 | | 25JUN03 -4,752.29 | 18JUL03 | 1.000000 .00 | -4,752.29 |
| 59304BAX9 ** WB1M ** | MEXICO UNITED MEXICA DISC BD 339 600,000.000 | 2026/05/15 822,600.00 | 11.500 772,851.61 | | 08JAN03 49,748.39 | 13JAN03 | 1.000000 .00 | 49,748.39 |
| 59304BAX9 ** WB1M ** | 391 700,000.000 | 953,750.00 | 894,565.82 | | 09JAN03 59,184.18 | 14JAN03 | 1.000000 .00 | 59,184.18 |
| 59304BAX9 ** WB1M ** | 640 600,000.000 | 811,500.00 | 781,922.68 | | 17JAN03 29,577.32 | 23JAN03 | 1.000000 .00 | 29,577.32 |
| 59304BAX9 ** WB1M ** | 545 300,000.000 | 402,900.00 | 393,047.05 | | 07FEB03 9,852.95 | 12FEB03 | 0.000000 .00 | 9,852.95 |

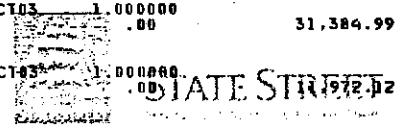


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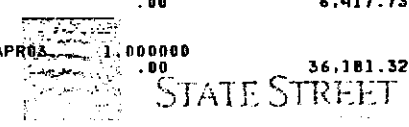
ATTACHMENT O

| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|-------------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| WBIM | 671 250,000.000 | 335,750.00 | 331,581.12 | | 12FEB03 4,168.88 | 18FEB03 | 1.000000 .00 | 4,168.88 |
| WBIM | 083 250,000.000 | 348,125.00 | 333,271.54 | | 14MAR03 14,853.46 | 20MAR03 | 1.000000 .00 | 14,853.46 |
| WBIM | 077 300,000.000 | 452,400.00 | 405,493.39 | | 09MAY03 46,906.61 | 14MAY03 | 1.000000 .00 | 46,906.61 |
| WBIM | 115 300,000.000 | 453,600.00 | 408,074.92 | | 12MAY03 45,525.08 | 15MAY03 | 1.000000 .00 | 45,525.08 |
| WBIM | 354 250,000.000 | 364,375.00 | 339,214.08 | | 14JUL03 25,160.92 | 17JUL03 | 1.000000 .00 | 25,160.92 |
| WBIM | 425 250,000.000 | 345,000.00 | 339,368.86 | | 11AUG03 5,631.14 | 14AUG03 | 1.000000 .00 | 5,631.14 |
| WBIM | 741 500,000.000 | 720,500.00 | 680,556.06 | | 12SEP03 39,943.94 | 18SEP03 | 1.000000 .00 | 39,943.94 |
| WBIM | 577 300,000.000 | 439,050.00 | 408,245.20 | | 02OCT03 30,804.80 | 07OCT03 | 1.000000 .00 | 30,804.80 |
| WB3A | 111 150,000.000 | 216,750.00 | 204,106.31 | | 08OCT03 12,643.69 | 14OCT03 | 1.000000 .00 | 12,643.69 |
| WB1H | 649 90,000.000 | 127,980.00 | 109,482.52 | | 16OCT03 18,497.48 | 21OCT03 | 1.000000 .00 | 18,497.48 |
| WB2N | 733 330,000.000 | 469,260.00 | 420,206.03 | | 16OCT03 49,053.97 | 21OCT03 | 1.000000 .00 | 49,053.97 |
| WB2N | 005 220,000.000 | 311,520.00 | 280,135.01 | | 17OCT03 31,384.99 | 22OCT03 | 1.000000 .00 | 31,384.99 |
| WB1H | 661 | 84,960.00 | 72,987.88 | | 17OCT03 11,972.12 | 22OCT03 | 1.000000 .00 | |



FOR PUBLIC DISCLOSURE

| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|-------------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| | | 60,000.000 | | | | | | |
| WB2N | 114 330,000.000 | 469,590.00 | 420,184.92 | | 22OCT03 49,405.08 | 27OCT03 | 1.000000 .00 | 49,405.08 |
| WB1H | 704 90,000.000 | 128,070.00 | 109,478.28 | | 22OCT03 18,591.72 | 27OCT03 | 1.000000 .00 | 18,591.72 |
| WB2N | 128 440,000.000 | 620,400.00 | 560,241.87 | | 23OCT03 60,158.13 | 28OCT03 | 1.000000 .00 | 60,158.13 |
| WB1H | 721 120,000.000 | 169,200.00 | 145,970.09 | | 23OCT03 23,229.91 | 28OCT03 | 1.000000 .00 | 23,229.91 |
| WB2N | 154 1,860,000.000 | 2,641,200.00 | 2,368,275.37 | | 24OCT03 272,924.63 | 31OCT03 | 1.000000 .00 | 272,924.63 |
| WB1H | 750 480,000.000 | 681,600.00 | 583,876.60 | | 24OCT03 97,723.40 | 31OCT03 | 1.000000 .00 | 97,723.40 |
| WB1H | 051 500,000.000 | 710,500.00 | 679,943.03 | | 02DEC03 30,556.97 | 05DEC03 | 1.000000 .00 | 30,556.97 |
| 593048AX9 | TOTAL | 5,920,530.00 | 5,274,944.88 | | 645,585.12 L | | .00 | 645,585.12 L |
| | | 7,160,050.00 | 6,768,135.36 | | 391,914.64 S | | .00 | 391,914.64 S |
| 593048BA8 | MEXICO | UNITED MEXICA BD | 2016/09/15 | 11.375 | 17JAN03 | 23JAN03 | 1.000000 | |
| WB1S | 497 400,000.000 | 533,000.00 | 520,314.85 | | 12,685.15 | | .00 | 12,685.15 |
| 593048BG5 | MEXICO | UNITED MEXICA BD | 2009/02/17 | 10.375 | 17JAN03 | 23JAN03 | 1.000000 | |
| WB1S | 489 220,000.000 | 270,820.00 | 264,402.27 | | 6,417.73 | | .00 | 6,417.73 |
| WB1S | 711 490,000.000 | 629,650.00 | 593,468.68 | | 24APR03 36,181.32 | 30APR03 | 1.000000 .00 | 36,181.32 |



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ATTACHMENT O

| ASSET ID | SECURITY | DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY | SECTY | GN/LB |
|-------------|---|----------------------|--------------|------------|-------------|-----------|-----------|-----------|-------|--------------|
| SH SELL/BTC | LOT | LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY | BASE CURR | GN/LB | NET | BAS | SECTY GN/LB |
| SHARES/PAR | BASE | PRINCIPAL NET | BASE | BASE | GN/LB | GN/LB | | NET | BAS | SECTY GN/LB |
| WB18 | 194 | 504,000.00 | 496,435.04 | 27OCT03 | 30OCT03 | 1.000000 | | | | 7,364.16 |
| | 400,000.000 | | | | | .00 | | | | |
| 593048865 | TOTAL | 1,404,470.00 | 1,354,506.79 | | | .00 | | | | 49,963.21 \$ |
| 594079AA3 | MICHAEL FOODS INC NE SR SUB NT 2011/04/01 | | 11.750 | 20NOV03 | 24NOV03 | 1.000000 | | | | |
| WB2Q | 799 | 1,754,669.60 | 1,620,131.02 | | | .00 | | | | 136,537.70 |
| | 1,435,000.000 | | | | | | | | | |
| 594079AB1 | MICHAEL FOODS INC SR SUB NT 2013/11/15 | | 8.000 | 07NOV03 | 08DEC03 | 1.000000 | | | | |
| WB2Q | 790 | 436,450.00 | 430,000.00 | | | .00 | | | | 6,450.00 |
| | 430,000.000 | | | | | | | | | |
| 59549WAA1 | MID STATE TR XI | SER 11 AS 2038/07/15 | 4.864 | 15JUL03 | 20AUG03 | 1.000000 | | | | |
| WB2L | 520 | 6,064.35 | 6,064.17 | | | .00 | | | | .18 |
| | 6,064.350 | | | | | | | | | |
| WB2L | 475 | 6,964.70 | 6,964.57 | 15AUG03 | 15AUG03 | 1.000000 | | | | .21 |
| | 6,964.700 | | | | | .00 | | | | |
| WB2L | 170 | 6,075.54 | 6,075.36 | 15SEP03 | 15SEP03 | 1.000000 | | | | .10 |
| | 6,075.540 | | | | | .00 | | | | |
| 59549WAA1 | TOTAL | 19,104.67 | 19,104.10 | | | .00 | | | | .57 L |
| 59542VAC1 | MIDAMERICAN ENERGY H SR NT 201 2012/10/01 | | 5.875 | 23JAN03 | 31JAN03 | 1.000000 | | | | |
| WB1H | 550 | 959,779.20 | 959,704.25 | | | .00 | | | | -5.05 |
| | 960,000.000 | | | | | | | | | |
| 59832WAF6 | MIDWEST GENERATION L PASSTHRU 2016/01/02 | | 0.540 | 28FEB03 | 05MAR03 | 1.000000 | | | | |
| WB2L | 149 | 60,750.00 | 74,290.92 | | | .00 | | | | -13,540.92 |
| | 75,000.000 | | | | | | | | | |
| WB2L | 150 | 307,800.00 | 376,407.31 | 28FEB03 | 05MAR03 | 1.000000 | | | | -60,607.31 |
| | 300,000.000 | | | | | .00 | | | | |
| WB2L | 169 | 166,000.00 | 198,109.56 | 04MAR03 | 07MAR03 | 000000 | | | | -32,109.56 |
| | 200,000.000 | | | | | | | | | |



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| ASSET ID | SECURITY | DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY | SECTY | GN/LB |
|-------------|---------------------------------------|---------------------|--------------|------------|-------------|-----------|-----------|-----------|-------|-------------|
| SH SELL/BTC | LOT | LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY | BASE CURR | GN/LB | NET | BAS | SECTY GN/LB |
| SHARES/PAR | BASE | PRINCIPAL NET | BASE | BASE | GN/LB | GN/LB | | NET | BAS | SECTY GN/LB |
| WB2L | 172 | 156,750.00 | 108,112.29 | 04MAR03 | 07MAR03 | 1.000000 | | | | -31,362.29 |
| | 190,000.000 | | | | | .00 | | | | |
| WB2L | 174 | 91,300.00 | 108,016.43 | 05MAR03 | 10MAR03 | 1.000000 | | | | -17,516.43 |
| | 110,000.000 | | | | | .00 | | | | |
| WB2L | 229 | 113,100.00 | 128,602.73 | 14MAR03 | 19MAR03 | 1.000000 | | | | -15,502.73 |
| | 130,000.000 | | | | | .00 | | | | |
| WB2L | 369 | 89,000.00 | 98,920.53 | 09APR03 | 14APR03 | 1.000000 | | | | -9,920.53 |
| | 100,000.000 | | | | | .00 | | | | |
| WB2L | 380 | 608,012.50 | 694,130.59 | 15APR03 | 15APR03 | 1.000000 | | | | -6,126.09 |
| | 930,000.000 | | | | | .00 | | | | |
| WB2L | CXL 380 | -608,012.50 | -694,130.59 | 15APR03 | 15APR03 | 1.000000 | | | | 6,126.09 |
| | -930,000.000 | | | | | .00 | | | | |
| WB2L | 381 | 694,130.59 | 694,130.59 | 15APR03 | 15APR03 | 1.000000 | | | | .00 |
| | 930,000.000 | | | | | .00 | | | | |
| WB2L | 464 | 897,450.00 | 699,097.97 | 30APR03 | 05MAY03 | 1.000000 | | | | 197,552.03 |
| | 930,000.000 | | | | | .00 | | | | |
| 59832WAF6 | TOTAL | 694,130.59 | 694,130.59 | | | .00 | | | | .00 |
| | | 1,882,150.00 | 1,873,145.74 | | | .00 | | | | 8,904.26 L |
| 60467PAH7 | HIRANT AMERICAS GENE SR NT 2011/05/01 | | 8.300 | 06JUN03 | 11JUN03 | 1.000000 | | | | |
| WB2L | 683 | 310,500.00 | 468,853.95 | | | .00 | | | | -150,353.95 |
| | 540,000.000 | | | | | | | | | |

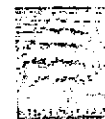


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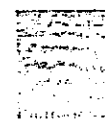
| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 60467PAQ7 | MIRANT AMERICAS GENE SR NT | 2021/10/01 | 8.500 | 15JUL03 | 18JUL03 | 1.000000 | |
| ** WB2L ** | 075 636,900.00 | | 841,431.93 | -204,531.93 | | .00 | -204,531.93 |
| | 965,000.000 | | | | | | |
| ** WB2L ** | 078 261,300.00 | | 340,060.57 | -78,760.57 | 15JUL03 | 18JUL03 | 1.000000 |
| | 590,000.000 | | | | | .00 | -78,760.57 |
| 60467PAQ7 | TOTAL | | 1,181,492.50 | -283,292.50 L | | .00 | -283,292.50 L |
| 60740FAC9 | MOBILE MINI INC SR NT 144 | 2013/07/01 | 9.500 | 25SEP03 | 30SEP03 | 1.000000 | |
| ** WB1J ** | 506 1,069,200.00 | | 108,000.00 | 961,200.00 | | .00 | 961,200.00 |
| | 108,000.000 | | | | | | |
| ** WB1J ** | CXL 506 -1,069,200.00 | | -108,000.00 | -961,200.00 | 25SEP03 | 30SEP03 | 1.000000 |
| | -108,000.000 | | | | | .00 | -961,200.00 |
| ** WB1J ** | 511 1,069,200.00 | | 990,000.00 | 79,200.00 | 25SEP03 | 30SEP03 | 1.000000 |
| | 990,000.000 | | | | | .00 | 79,200.00 |
| ** WB20 ** | 316 1,028,775.00 | | 1,027,930.36 | 844.64 | 22DEC03 | 29DEC03 | 1.000000 |
| | 1,000,000.000 | | | | | .00 | 844.64 |
| 60740FAC9 | TOTAL | | 2,017,930.36 | 80,044.64 L | | .00 | 80,044.64 L |
| 60832BAK6 | MOHEGAN TRIBAL GAMIN SR SUB NT | 2012/04/01 | 8.000 | 21JUL03 | 24JUL03 | 1.000000 | |
| ** WB20 ** | 663 538,750.00 | | 503,460.87 | 35,289.13 | | .00 | 35,289.13 |
| | 500,000.000 | | | | | | |
| ** WB20 ** | 671 538,750.00 | | 503,460.11 | 35,289.89 | 22JUL03 | 25JUL03 | 1.000000 |
| | 500,000.000 | | | | | .00 | 35,289.89 |
| 60832BAK6 | TOTAL | | 1,006,920.98 | 70,579.02 L | | .00 | 70,579.02 L |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 615337AB8 | MONY GROUP INC SR NT | 2005/12/15 | 7.450 | 04MAR03 | 07MAR03 | 1.000000 | |
| ** WB2J ** | 181 349,414.60 | | 354,342.60 | -4,928.00 | | .00 | -4,928.00 |
| | 340,000.000 | | | | | | |
| ** WB2J ** | 303 121,021.20 | | 125,011.10 | -3,989.90 | 13MAR03 | 18MAR03 | 1.000000 |
| | 120,000.000 | | | | | .00 | -3,989.90 |
| ** WB2J ** | 369 101,036.00 | | 104,158.65 | -3,122.65 | 18MAR03 | 24MAR03 | 1.000000 |
| | 100,000.000 | | | | | .00 | -3,122.65 |
| ** WB2J ** | 399 70,818.30 | | 72,984.05 | -2,165.75 | 21MAR03 | 26MAR03 | 1.000000 |
| | 70,000.000 | | | | | .00 | -2,165.75 |
| ** WB2J ** | 450 107,198.70 | | 109,417.65 | -2,218.95 | 04APR03 | 09APR03 | 1.000000 |
| | 105,000.000 | | | | | .00 | -2,218.95 |
| ** WB2J ** | 489 71,308.30 | | 72,942.32 | -1,634.02 | 07APR03 | 10APR03 | 1.000000 |
| | 70,000.000 | | | | | .00 | -1,634.02 |
| ** WB2J ** | 534 112,315.50 | | 114,597.40 | -2,281.90 | 11APR03 | 16APR03 | 1.000000 |
| | 110,000.000 | | | | | .00 | -2,281.90 |
| ** WB2J ** | 542 86,832.60 | | 88,535.64 | -1,703.04 | 15APR03 | 21APR03 | 1.000000 |
| | 85,000.000 | | | | | .00 | -1,703.04 |
| 615337AB8 | TOTAL | | 1,041,989.41 | -22,044.21 L | | .00 | -22,044.21 L |
| 615394AE3 | MOOG INC SR SUB NT | 2006/05/01 | 10.000 | 01MAY03 | 01MAY03 | 1.000000 | |
| ** WB20 ** | 401 130,000.00 | | 132,536.04 | -2,536.04 | | .00 | -2,536.04 |
| | 130,000.000 | | | | | | |
| 615801AA5 | MOORE NORTH AMER FIN SR NT 144 | 2011/01/15 | 7.875 | 15JUL03 | 18JUL03 | 1.000000 | |
| ** WB20 ** | 406 546,000.00 | | 548,522.46 | -2,522.46 | | .00 | -2,522.46 |
| | 520,000.000 | | | | | | |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|--------------------------------|---------------|---------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | | | |
| 616880BF6 | MORGAN J P + CO INC SHELF 24 | 2007/01/15 | 6.875 | 12MAR03 | 17MAR03 | 1.000000 | |
| WB2J | 264 | 1,118,420.00 | 1,053,713.91 | 64,706.09 | | .00 | 64,706.09 |
| | 1,000,000.000 | | | | | | |
| 617059EL0 | MORGAN J P COML MTC MTC PASS | 2030/01/15 | 6.533 | 14JAN03 | 17JAN03 | 1.000000 | |
| WB2F | 775 | 236,843.75 | 230,889.83 | 5,953.92 | | .00 | 5,953.92 |
| | 220,000.000 | | | | | | |
| WB2F | 030 | 919,120.91 | 897,801.15 | 21,327.74 | 20FEB03 | 1.000000 | 21,327.74 |
| | 850,000.000 | | | | | .00 | |
| 617059EL0 | TOTAL | | | | | | |
| | 1,155,972.66 | 1,120,690.90 | | 27,201.68 L | | .00 | 27,201.68 L |
| 617059HP8 | MORGAN JP COML MTC F MTC CTF 2 | 2010/04/15 | 1.000 | 15FEB03 | 15FEB03 | 1.000000 | |
| WB2N | 183 | 16,742.52 | 16,726.63 | 15.89 | | .00 | 15.89 |
| | 16,742.520 | | | | | | |
| 617446DE6 | MORGAN STANLEY DEAN GLOBAL NT | 2004/01/20 | 5.625 | 04FEB03 | 07FEB03 | 1.000000 | |
| WB2F | 010 | 1,632,140.60 | 1,613,324.04 | 18,816.56 | | .00 | 18,816.56 |
| | 1,570,000.000 | | | | | | |
| WB1Z | 054 | 10,303,200.00 | 10,242,239.34 | 60,960.66 | 08MAY03 | 1.000000 | 60,960.66 |
| | 10,000,000.000 | | | | | .00 | |
| WB1Y | 212 | 5,083,900.00 | 5,065,398.94 | 18,501.06 | 03SEP03 | 1.000000 | 18,501.06 |
| | 5,000,000.000 | | | | | .00 | |
| 617446DE6 | TOTAL | | | | | | |
| | 17,019,240.60 | 16,920,962.32 | | 98,278.28 L | | .00 | 98,278.28 L |
| 617446GM5 | MORGAN STANLEY GROUP GLOBAL NT | 2011/04/15 | 6.750 | 03DEC03 | 08DEC03 | 1.000000 | |
| WB1H | 410 | 3,082,337.50 | 2,745,741.54 | 336,575.96 | | .00 | 336,575.94 |
| | 2,750,000.000 | | | | | | |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|--------------------------------|---------------|---------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | | | |
| 617446HT9 | MORGAN STANLEY GROUP GLOBAL NT | 2010/03/01 | 4.375 | 24FEB03 | 27FEB03 | 1.000000 | |
| WB1S | 575 | 1,072,141.50 | 1,074,415.84 | -2,254.26 | | .00 | -2,254.26 |
| | 1,000,000.000 | | | | | | |
| 61745MAU7 | MORGAN STANLEY CAP I COML MTC | 2029/07/15 | 6.830 | 16JUN03 | 16JUN03 | 1.000000 | |
| WB2F | 307 | 777,378.03 | 804,839.25 | -27,461.22 | | .00 | -27,461.22 |
| | 777,378.030 | | | | | | |
| 61745MCS0 | MORGAN STANLEY CAP I COML MTC | 2023/08/15 | 6.860 | 15MAY03 | 15MAY03 | 1.000000 | |
| WB1Z | 095 | 119,794.25 | 123,722.64 | -3,928.39 | | .00 | -3,928.39 |
| | 119,794.210 | | | | | | |
| 61745MGM7 | MORGAN STANLEY CAP I COML MTC | 2030/07/15 | 6.340 | 09JAN03 | 14JAN03 | 1.000000 | |
| WB2F | 747 | 2,428,364.03 | 2,400,109.60 | 28,254.43 | | .00 | 28,254.43 |
| | 2,269,250.550 | | | | | | |
| WB2F | CXL 747 | -2,428,364.03 | -2,400,109.60 | -28,254.43 | 14JAN03 | 1.000000 | -28,254.43 |
| | -2,269,250.550 | | | | | .00 | |
| WB2F | 773 | 2,337,251.45 | 2,307,150.12 | 30,093.53 | 14JAN03 | 1.000000 | 30,093.53 |
| | 2,184,108.130 | | | | | .00 | |
| WB2F | CXL 773 | -2,337,251.45 | -2,307,150.12 | -30,093.53 | 14JAN03 | 1.000000 | -30,093.53 |
| | -2,184,108.130 | | | | | .00 | |
| WB2F | 782 | 2,337,251.45 | 2,349,217.32 | -11,965.67 | 14JAN03 | 1.000000 | -11,965.67 |
| | 2,184,108.130 | | | | | .00 | |
| WB2F | CXL 782 | -2,337,251.45 | -2,349,217.32 | 11,965.67 | 14JAN03 | 1.000000 | 11,965.67 |
| | -2,184,108.130 | | | | | .00 | |
| WB2F | 792 | 2,337,251.45 | 2,307,150.12 | 30,093.53 | 14JAN03 | 1.000000 | 30,093.53 |
| | 2,184,108.130 | | | | | .00 | |
| WB2F | 014 | 42,571.21 | 45,469.80 | -2,898.59 | 06FEB03 | 0.000000 | -2,898.59 |
| | 42,571.220 | | | | | .00 | |
| WB2F | | | | | 15JAN03 | 0.000000 | |
| | | | | | 15JAN03 | 0.000000 | |

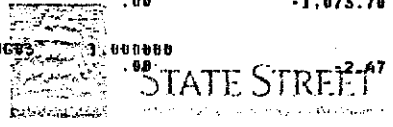


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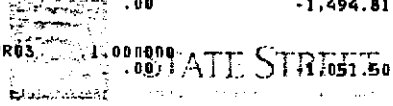
ATTACHMENT O

| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE | MAT RATE LOCAL COST BASE COST | TRD DT GN/LN SECTY GN/LN | STL DT BASE CURR | SELL RATE GN/LN | NET SECTY NET BAS SECTY | GN/LN GN/LN |
|-------------------------|-------------------------------|--|----------|-------------------------------------|--------------------------------|---------------------|--------------------|----------------------------|----------------|
| | 776 42,571.210 | 42,571.21 | | 45,469.80 | -2,898.59 | | .00 | | -2,898.59 |
| ** WB2F ** | CXL 776 -42,571.210 | -42,571.21 | | -45,469.80 | 15JAN03 2,898.59 | 15JAN03 | 1.000000 .00 | | 2,898.59 |
| ** WB2F ** | 783 42,571.210 | 42,571.21 | | 47,174.93 | -4,603.72 | 15JAN03 | 1.000000 .00 | | -4,603.72 |
| ** WB2F ** | CXL 783 -42,571.210 | -42,571.21 | | -47,174.93 | 15JAN03 4,603.72 | 15JAN03 | 1.000000 .00 | | 4,603.72 |
| ** WB2F ** | 793 42,571.210 | 42,571.21 | | 45,469.79 | -2,898.58 | 15JAN03 | 1.000000 .00 | | -2,898.58 |
| ** WB2F ** | CXL 793 -42,571.210 | -42,571.21 | | -45,469.79 | 15JAN03 2,898.58 | 15JAN03 | 1.000000 .00 | | 2,898.58 |
| 61745MGN7 | TOTAL | 2,379,822.86 | | 2,352,627.92 | 27,194.94 L | | .00 | | 27,194.94 L |
| 61745MNF9 | MORGAN STANLEY CAP I COML CTF | 2031/11/15 | 5.910 | | 15JAN03 | 15JAN03 | 1.000000 | | |
| ** WB2L ** | 756 104,122.280 | 104,122.28 | | 106,438.88 | -2,316.60 | | .00 | | -2,316.60 |
| ** WB2L ** | 115 241,449.370 | 258,130.61 | | 247,496.29 | 10,634.32 | 21FEB03 | 1.000000 .00 | | 10,634.32 |
| 61745MNF9 | TOTAL | 362,252.89 | | 353,935.17 | 8,317.72 L | | .00 | | 8,317.72 L |
| 61746MNG3 | MORGAN STANLEY DEAN SER 2001 | 2013/10/07 | 1.000 | | 06JUN03 | 06JUN03 | 1.000000 | | |
| ** WB2N ** | 787 97,731.540 | 97,731.54 | | 97,865.28 | -133.74 | | .00 | | -133.74 |
| ** WB2N ** | 387 790,558.210 | 790,558.21 | | 791,631.91 | -1,073.70 | 05JUL03 | 1.000000 .00 | | -1,073.70 |
| ** WB2N ** | 227 1,838.130 | 1,838.13 | | 1,840.60 | -2.47 | 05AUG03 | 1.000000 .00 | | -2.47 |



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| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE | MAT RATE LOCAL COST BASE COST | TRD DT GN/LN SECTY GN/LN | STL DT BASE CURR | SELL RATE GN/LN | NET SECTY NET BAS SECTY | GN/LN GN/LN |
|-------------------------|--------------------------------|--|----------|-------------------------------------|--------------------------------|---------------------|--------------------|----------------------------|----------------|
| ** WB2N ** | 795 14,211.890 | 14,211.89 | | 14,231.04 | -19.15 | 05AUG03 | 1.000000 .00 | | -19.15 |
| ** WB2N ** | CXL 795 -14,211.890 | -14,211.89 | | -14,231.04 | 19.15 | 05AUG03 | 1.000000 .00 | | 19.15 |
| 61746MNG3 | TOTAL | 890,127.88 | | 891,337.79 | -1,209.91 L | | .00 | | -1,209.91 L |
| 61746WU21 | MORGAN STANLEY DEAN 2002 WL1 | 2017/04/25 | 5.500 | | 25MAR03 | 25MAR03 | 1.000000 | | |
| ** WB1E ** | 075 311,488.530 | 311,488.53 | | 315,964.81 | -4,476.28 | | .00 | | -4,476.28 |
| ** WB1E ** | 151 291,356.160 | 291,156.16 | | 295,259.43 | -4,103.27 | 01JUN03 | 1.000000 .00 | | -4,103.27 |
| ** WB1E ** | 225 315,210.510 | 313,210.51 | | 319,624.49 | -4,413.98 | 25JUL03 | 1.000000 .00 | | -4,413.98 |
| 61746WU21 | TOTAL | 917,855.20 | | 930,848.73 | -12,993.53 L | | .00 | | -12,993.53 L |
| 61910DDA7 | MORTGAGE CAP FDG INC 97 MC2 NT | 2027/11/20 | 6.525 | | 20JAN03 | 21JAN03 | 1.000000 | | |
| ** WB2F ** | 786 88,145.080 | 88,145.08 | | 93,368.74 | -5,223.66 | | .00 | | -5,223.66 |
| ** WB2F ** | 032 17,339.870 | 17,339.87 | | 18,364.77 | -1,024.90 | 20FEB03 | 1.000000 .00 | | -1,024.90 |
| ** WB2F ** | CXL 032 -17,339.870 | -17,339.87 | | -18,364.77 | 1,024.90 | 20FEB03 | 1.000000 .00 | | 1,024.90 |
| ** WB2F ** | 150 17,413.660 | 17,413.66 | | 18,442.93 | -1,029.27 | 20FEB03 | 1.000000 .00 | | -1,029.27 |
| ** WB2F ** | 123 25,350.320 | 25,350.32 | | 26,845.13 | -1,494.81 | 20MAR03 | 1.000000 .00 | | -1,494.81 |
| ** WB2F ** | 180 | 17,880.42 | | 18,931.92 | -1,051.50 | 21APR03 | 1.000000 .00 | | -1,051.50 |



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ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|---|------------|------------|-------------------|-----------------|---------------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET BAS SECTY GN/LS | NET BAS SECTY GN/LS |
| 17,888.420 | | | | | | | |
| » WB2F » | 260 20,385.03 | 21,500.89 | -1,195.84 | 20MAY03 | 20MAY03 | 1.000000 | -1,195.84 |
| 20,385.830 | | | | | | | |
| » WB2F » | 322 17,906.47 | 18,954.16 | -1,047.69 | 20JUN03 | 20JUN03 | 1.000000 | -1,047.69 |
| 17,906.470 | | | | | | | |
| » WB2F » | 379 46,467.54 | 49,179.14 | -2,711.60 | 20JUL03 | 21JUL03 | 1.000000 | -2,711.60 |
| 46,467.540 | | | | | | | |
| » WB2F » | 460 18,136.27 | 19,191.93 | -1,055.66 | 20AUG03 | 20AUG03 | 1.000000 | -1,055.66 |
| 18,136.270 | | | | | | | |
| » WB2F » | 507 44,252.93 | 46,821.42 | -2,568.49 | 20SEP03 | 22SEP03 | 1.000000 | -2,568.49 |
| 44,252.930 | | | | | | | |
| » WB2F » | 558 51,049.33 | 54,005.14 | -2,955.81 | 20OCT03 | 20OCT03 | 1.000000 | -2,955.81 |
| 51,049.330 | | | | | | | |
| » WB2F » | 632 18,581.42 | 19,569.77 | -1,068.35 | 20NOV03 | 20NOV03 | 1.000000 | -1,068.35 |
| 18,581.420 | | | | | | | |
| » WB2F » | 690 148,486.49 | 157,038.34 | -8,551.85 | 20DEC03 | 20DEC03 | 1.000000 | -8,551.85 |
| 148,486.490 | | | | | | | |
| 61910DDA7 | TOTAL | 513,974.96 | 543,929.51 | -29,954.55 L | | .00 | -29,954.55 L |
| 61980AAA1 | MOTIVA ENTERPRISES L SR NT 201 2012/09/15 5.200 | | | 30MAY03 | 04JUN03 | 1.000000 | |
| » WB2L » | 628 64,163.40 | 59,821.84 | 4,341.56 | | | .00 | 4,341.56 |
| 60,000.000 | | | | | | | |
| 620076AK5 | MOTOROLA INC DEB 2025/09/01 6.500 | | | 03OCT03 | 08OCT03 | 1.000000 | |
| » WB2F » | 539 108,000.00 | 99,279.20 | 8,720.80 | | | .00 | 8,720.80 |
| 100,000.000 | | | | | | | |
| » WB2F » | 543 613,025.00 | 568,927.78 | 52,097.30 | 06OCT03 | 09OCT03 | 000000 | 52,097.30 |
| 565,000.000 | | | | | | | |



STATE STREET
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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|----------------|---|---------------|-------------|-------------------|-----------------|---------------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET BAS SECTY GN/LS | NET BAS SECTY GN/LS |
| 620076AK5 | TOTAL | 721,025.00 | 669,206.90 | 60,818.10 L | | .00 | 60,818.10 L |
| 62544FAC3 | MULTICANAL S A NT 144A 2049/02/01 9.250 | | | 21NOV03 | 21NOV03 | 1.000000 | |
| » WB2I » | 601 614,250.00 | 555,600.10 | 58,649.82 | | | .00 | 58,649.82 |
| 1,898,000.000 | | | | | | | |
| » WB2I » | CXL 601 -614,250.00 | -555,600.10 | -58,649.82 | 21NOV03 | 21NOV03 | 1.000000 | -58,649.82 |
| -1,898,000.000 | | | | | | | |
| » WB2I » | 620 555,600.00 | 555,600.10 | .10 | 21NOV03 | 21NOV03 | 1.000000 | .10 |
| 1,898,000.000 | | | | | | | |
| » WB2I » | CXL 620 -555,600.00 | -555,600.10 | .10 | 21NOV03 | 21NOV03 | 1.000000 | .10 |
| -1,898,000.000 | | | | | | | |
| 62544FAC3 | TOTAL | .00 | .00 | .00 L | | .00 | .00 L |
| 62544FAD1 | MULTICANAL S A NT 2007/02/01 10.500 | | | 21NOV03 | 21NOV03 | 1.000000 | |
| » WB2I » | 605 2,587,975.00 | 2,442,346.25 | 145,608.75 | | | .00 | 145,608.75 |
| 7,963,000.000 | | | | | | | |
| » WB2I » | CXL 605 -2,587,975.00 | -2,442,346.25 | -145,608.75 | 21NOV03 | 21NOV03 | 1.000000 | -145,608.75 |
| -7,963,000.000 | | | | | | | |
| 62544FAD1 | TOTAL | .00 | .00 | .00 L | | .00 | .00 L |
| 62544FAC4 | MULTICANAL S A NT SER C 2018/12/31 10.500 | | | 21NOV03 | 21NOV03 | 1.000000 | |
| » WB2I » | 603 373,750.00 | 334,154.19 | 39,593.81 | | | .00 | 39,593.81 |
| 1,150,000.000 | | | | | | | |
| » WB2I » | CXL 603 -373,750.00 | -334,154.19 | -39,593.81 | 21NOV03 | 21NOV03 | 1.000000 | -39,593.81 |
| -1,150,000.000 | | | | | | | |
| » WB2I » | 625 333,500.00 | 334,154.19 | -654.19 | 21NOV03 | 21NOV03 | 000000 | -654.19 |
| 1,150,000.000 | | | | | | | |
| » WB2I » | | | | 21NOV03 | 21NOV03 | 000000 | |



STATE STREET
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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECY GN/LS |
|-------------|---|---------------|---------------|------------------|-----------------|--------------------|--------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECY GN/LS | BASE CURR GN/LS | NET SECY GN/LS | NET BAS SECY GN/LS |
| | SHARES/PAR | BASE | BASE | BASE | BASE | NET BAS SECY GN/LS | |
| | CXL 625 | -333,500.00 | -334,156.19 | 656.19 | | .00 | 656.19 |
| | -1,150,000.000 | | | | | | |
| 62544FAG4 | TOTAL | .00 | .00 | .00 L | | .00 | .00 L |
| 62544FAL3 | MULTICANAL S A NT SER E 2049/04/15 13.125 | | | 21NOV03 | 21NOV03 | 1.000000 | |
| ** WB2I ** | 609 | 2,710,500.00 | 4,319,636.32 | -1,609,136.32 | | .00 | -1,609,136.32 |
| | 8,340,000.000 | | | | | | |
| ** WB2I ** | CXL 609 | -2,710,500.00 | -4,319,636.32 | 1,609,136.32 | 21NOV03 | 1.000000 | 1,609,136.32 |
| | -8,340,000.000 | | | | | .00 | |
| ** WB2I ** | 614 | 2,710,500.00 | 4,319,636.32 | -1,609,136.32 | 21NOV03 | 1.000000 | -1,609,136.32 |
| | 8,340,000.000 | | | | | .00 | |
| ** WB2I ** | CXL 614 | -2,710,500.00 | -4,319,636.32 | 1,609,136.32 | 21NOV03 | 1.000000 | 1,609,136.32 |
| | -8,340,000.000 | | | | | .00 | |
| 62544FAL3 | TOTAL | .00 | .00 | .00 L | | .00 | .00 L |
| 62844KAC9 | HUZAK LLC/ HUZAK FIN SR SUB NT 2009/03/15 9.875 | | | 16JUN03 | 16JUN03 | 1.000000 | |
| ** WB1J ** | 277 | 8,876,710.00 | 8,897,302.69 | -20,592.69 | | .00 | -20,592.69 |
| | 9,916,000.000 | | | | | | |
| ** WB1J ** | 448 | 2,833,687.50 | 2,670,548.00 | 163,139.50 | 25AUG03 | 1.000000 | 163,139.50 |
| | 2,975,000.000 | | | | | .00 | |
| 62844KAC9 | TOTAL | 11,710,397.50 | 11,567,850.69 | 142,546.81 L | | .00 | 142,546.81 L |
| 62844KAF2 | MUZAK LLC/MUZAK FIN SR SUB NT 2009/02/15 10.000 | | | 15MAY03 | 20MAY03 | 1.000000 | |
| ** WB1J ** | 225 | 1,007,325.00 | 990,000.00 | 17,325.00 | | .00 | 17,325.00 |
| | 990,000.000 | | | | | | |
| ** WB1J ** | CXL 225 | -1,007,325.00 | -990,000.00 | -17,325.00 | 20MAY03 | 1.000000 | -17,325.00 |
| | -990,000.000 | | | | | .00 | |
| ** WB1J ** | 229 | 3,032,150.00 | 2,980,000.00 | 52,150.00 | 20MAY03 | 1.000000 | 52,150.00 |
| | 2,980,000.000 | | | | | .00 | |

STATE STREET

FOR PUBLIC DISCLOSURE

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECY GN/LS |
|-------------|--|---------------|---------------|------------------|-----------------|--------------------|--------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECY GN/LS | BASE CURR GN/LS | NET SECY GN/LS | NET BAS SECY GN/LS |
| | SHARES/PAR | BASE | BASE | BASE | BASE | NET BAS SECY GN/LS | |
| ** WB1J ** | CXL 229 | -3,032,150.00 | -2,980,000.00 | -52,150.00 | 20MAY03 | 1.000000 | -52,150.00 |
| | -2,980,000.000 | | | | | .00 | |
| ** WB1J ** | 237 | 1,007,325.00 | 984,911.40 | 22,413.60 | 20MAY03 | 1.000000 | 22,413.60 |
| | 990,000.000 | | | | | .00 | |
| ** WB1J ** | 238 | 3,032,150.00 | 2,964,682.80 | 67,467.20 | 20MAY03 | 1.000000 | 67,467.20 |
| | 2,980,000.000 | | | | | .00 | |
| 62844KAF2 | TOTAL | 4,039,475.00 | 3,949,594.20 | 89,880.80 L | | .00 | 89,880.80 L |
| 628855AN8 | NCNB CORP 2015/07/15 10.200 | | | 24JUL03 | 29JUL03 | 1.000000 | |
| ** WB1H ** | 673 | 1,696,860.00 | 1,599,807.41 | 97,052.59 | | .00 | 97,052.59 |
| | 1,200,000.000 | | | | | | |
| 629200AB2 | NHMG HLDG CO SR NT 2009/05/15 10.000 | | | 13MAR03 | 18MAR03 | 1.000000 | |
| ** WB1J ** | 082 | 3,153,500.00 | 2,940,308.29 | 213,191.71 | | .00 | 213,191.71 |
| | 2,975,000.000 | | | | | | |
| 62940NAB8 | NIL COMMUNICATIONS C SR DEFD C 2008/10/01 12.375 | | | 13JAN03 | 13JAN03 | 1.000000 | |
| ** WB2I ** | 355 | 915,625.00 | 1,078,781.72 | -163,156.72 | | .00 | -163,156.72 |
| | 2,500,000.000 | | | | | | |
| 62940NAM6 | NIL COMMUNICATIONS C SR NT 2010/10/01 11.875 | | | 13JAN03 | 15JAN03 | 1.000000 | |
| ** WB2I ** | 359 | 2,220,000.00 | 2,308,101.29 | -88,101.29 | | .00 | -88,101.29 |
| | 4,000,000.000 | | | | | | |
| 629855AA5 | NALCO CO USD SR SU 2013/11/15 8.875 | | | 29OCT03 | 04NOV03 | 1.000000 | |
| ** WB1J ** | 588 | 2,061,675.00 | 1,980,000.00 | 81,675.00 | | .00 | 81,675.00 |
| | 1,980,000.000 | | | | | | |
| 631158AB8 | NASH FINCH CO 2008 SR S 2008/05/01 8.500 | | | 11JUL03 | 16JUL03 | 1.000000 | |
| ** WB20 ** | 635 | 287,250.00 | 298,151.68 | -10,881.68 | | .00 | -10,881.68 |
| | 300,000.000 | | | | | | |
| ** WB20 ** | 665 | 192,750.00 | 198,759.05 | -6,009.05 | 21JUL03 | 1.000000 | -6,009.05 |
| | 200,000.000 | | | | | .00 | |
| ** WB20 ** | | | | 18SEP03 | 23SEP03 | 1.000000 | |

STATE STREET

FOR PUBLIC DISCLOSURE

ATTACHMENT O

| ASSET ID SH SELL/BTC | SECURITY LOT | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|----------------------|--|-------------------------------------|----------|---|---------------------------|--------------------|--------------------------------------|
| | 018 | 237,500.00 | 248,492.64 | | -18,992.64 | | .00 | -18,992.64 |
| 250,000.000 | | | | | | | | |
| ** WB20 ** | 098 | 710,625.00 | 745,491.98 | | 150CT03 -34,866.98 | 200CT03 | 1.000000 .00 | -34,866.98 |
| 750,000.000 | | | | | | | | |
| 63115BABB | TOTAL | 1,428,125.00 | 1,499,875.27 | | -62,750.27 L | | .00 | -62,750.27 L |
| 634551118 | PETROLIAH NASIONAL | 7.75PCT 1 | 2015/08/15 | 7.750 | 240CT03 | 290CT03 | 1.000000 | |
| ** WB1S ** | 183 | 467,800.00 | 434,361.22 | | 33,438.78 | | .00 | 33,438.78 |
| 400,000.000 | | | | | | | | |
| 634906CF6 | NATIONAL CITY BK IN | TRANCHE T | 2005/09/16 | 1.000 | 01AUG03 | 06AUG03 | 1.000000 | |
| ** WB2L ** | 258 | 1,722,029.60 | 1,720,000.00 | | 2,029.60 | | .00 | 2,029.60 |
| 1,720,000.000 | | | | | | | | |
| 635310AB1 | NATIONAL CITY AUTO R | 2002 A MT | 2005/01/15 | 3.000 | 15AUG03 | 15AUG03 | 1.000000 | |
| ** WB1F ** | 720 | 59,007.98 | 59,005.95 | | 2.03 | | .00 | 2.03 |
| 59,000.010 | | | | | | | | |
| 63703AAA5 | NATIONAL NEPHROLOGY | SR SUB NT | 2011/11/01 | 9.000 | 070CT03 | 220CT03 | 1.000000 | |
| ** WB2R ** | 287 | 743,680.00 | 740,000.00 | | 23,680.00 | | .00 | 23,680.00 |
| 740,000.000 | | | | | | | | |
| ** WB2R ** | 284 | 298,700.00 | 290,000.00 | | 160CT03 8,700.00 | 220CT03 | 1.000000 .00 | 8,700.00 |
| 290,000.000 | | | | | | | | |
| ** WB1J ** | 561 | 2,049,300.00 | 1,980,000.00 | | 200CT03 69,300.00 | 230CT03 | 1.000000 .00 | 69,300.00 |
| 1,980,000.000 | | | | | | | | |
| 63703AAA3 | TOTAL | 3,111,680.00 | 3,010,000.00 | | 101,680.00 L | | .00 | 101,680.00 L |
| 63743HDC4 | NATIONAL RURAL UTILS | TRANCHE T | 2003/07/17 | 1.000 | 17JUL03 | 17JUL03 | 1.000000 | |
| ** WB1Z ** | 771 | 12,500,000.00 | 12,500,000.00 | | .00 | | .00 | .00 |
| 12,500,000.000 | | | | | | | | |



STATE STREET
Securing Institutional Investors Worldwide

FOR PUBLIC DISCLOSURE

| ASSET ID SH SELL/BTC | SECURITY LOT | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|----------------------|--|-------------------------------------|----------|---|---------------------------|--------------------|--------------------------------------|
| 637432CC7 | NATIONAL RURAL UTILS | NT | 2005/05/15 | 6.125 | 23SEP03 | 30SEP03 | 1.000000 | |
| ** WB1H ** | 453 | 4,271,200.00 | 4,011,236.79 | | 259,963.21 | | .00 | 259,963.21 |
| 4,000,000.000 | | | | | | | | |
| ** WB1H ** | CXL 453 | -4,271,200.00 | -4,011,236.79 | | -259,963.21 | 30SEP03 | 1.000000 .00 | -259,963.21 |
| -4,000,000.000 | | | | | | | | |
| ** WB1H ** | 456 | 4,271,720.00 | 4,011,236.79 | | 260,483.21 | 30SEP03 | 1.000000 .00 | 260,483.21 |
| 4,000,000.000 | | | | | | | | |
| 637432CC7 | TOTAL | 4,271,720.00 | 4,011,236.79 | | 260,483.21 L | | .00 | 260,483.21 L |
| 637432DB8 | NATIONAL RURAL UTILS | COLL TR B | 2007/10/01 | 3.250 | 02DEC03 | 05DEC03 | 1.000000 | |
| ** WB1H ** | 302 | 4,159,630.00 | 4,100,132.00 | | -20,494.00 | | .00 | -20,494.00 |
| 4,200,000.000 | | | | | | | | |
| 638477AA7 | NATIONAL WTRWKS INC | 144A | 2012/12/01 | 10.500 | 23MAY03 | 02JUN03 | 1.000000 | |
| ** WB2R ** | 017 | 637,307.01 | 636,932.92 | | 374.09 | | .00 | 374.09 |
| 625,000.000 | | | | | | | | |
| ** WB20 ** | 519 | 1,552,731.25 | 1,551,223.42 | | 23MAY03 1,507.83 | 23MAY03 | 1.000000 .00 | 1,507.83 |
| 1,500,000.000 | | | | | | | | |
| ** WB20 ** | CXL 519 | -1,552,731.25 | -1,551,223.42 | | -1,507.83 | 23MAY03 | 1.000000 .00 | -1,507.83 |
| -1,500,000.000 | | | | | | | | |
| ** WB20 ** | 107 | 1,500,000.00 | 1,549,827.75 | | 210CT03 -49,827.75 | 210CT03 | 1.000000 .00 | -49,827.75 |
| 1,500,000.000 | | | | | | | | |
| ** WB20 ** | CXL 107 | -1,500,000.00 | -1,549,827.75 | | 49,827.75 | 210CT03 | 1.000000 .00 | 49,827.75 |
| -1,500,000.000 | | | | | | | | |
| ** WB20 ** | 108 | 15,429,827.73 | 1,549,827.73 | | 13,880,000.00 | 210CT03 | 1.000000 .00 | 13,880,000.00 |
| 1,500,000.000 | | | | | | | | |
| ** WB20 ** | CXL 108 | -15,429,827.73 | -1,549,827.73 | | -13,880,000.00 | 210CT03 | 1.000000 .00 | -13,880,000.00 |
| -1,500,000.000 | | | | | | | | |

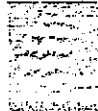


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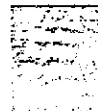
| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT SELL RATE BASE CURR GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|--|--------------------------------------|
| 638477AA7 | TOTAL | | | | | |
| | 637,307.81 | | 636,932.92 | 374.89 L | .00 | 374.89 L |
| 638585AJR | NATIONSBANK CORP 516 NT | 2004/08/15 | 7.750 | 09APR03 | 14APR03 | 1.000000 |
| WB2F | 155 | 805,724.95 | 806,761.18 | -1,036.23 | .00 | -1,036.23 |
| | 745,000.000 | | | | | |
| 638586AA5 | NATIONSBANK CR CARD SER 1993 | 2005/12/15 | 6.000 | 15DEC03 | 15DEC03 | 1.000000 |
| WB2J | 729 | 2,000,000.00 | 2,050,833.03 | -50,833.03 | .00 | -50,833.03 |
| | 2,000,000.000 | | | | | |
| 63935WAD9 | NAVISTAR FINL 2001 A ASSET BAC | 2008/05/15 | 5.420 | 18NOV03 | 18NOV03 | 1.000000 |
| WB2J | 500 | 52,872.76 | 54,291.96 | -1,419.20 | .00 | -1,419.20 |
| | 52,872.760 | | | | | |
| 639480ABH | NDCHEALTH CORP SR SUB NT | 2012/12/01 | 10.500 | 02SEP03 | 18SEP03 | 1.000000 |
| WB2R | 225 | 325,062.50 | 325,059.88 | 2.62 | .00 | 2.62 |
| | 325,000.000 | | | | | |
| 64099A9F4 | NELSON NUTRACEUTICA TERM LN | 2009/10/04 | 1.000 | 17JUL03 | 17JUL03 | 1.000000 |
| WB1X | 285 | 1,003,750.00 | 1,000,000.00 | 3,750.00 | .00 | 3,750.00 |
| | 1,000,000.000 | | | | | |
| 64928UAD0 | NEW WORLD PASTA CO SR SUB NT | 2009/02/15 | 9.250 | 10SEP03 | 15SEP03 | 1.000000 |
| WB20 | 807 | 26,000.00 | 95,982.36 | -69,982.36 | .00 | -69,982.36 |
| | 100,000.000 | | | | | |
| WB20 | 010 | 65,000.00 | 239,971.36 | -174,971.36 | .00 | -174,971.36 |
| | 250,000.000 | | | | | |
| WB20 | 089 | 30,000.00 | 144,054.68 | -114,054.68 | .00 | -114,054.68 |
| | 150,000.000 | | | | | |
| 64928UAD0 | TOTAL | | | | | |
| | 121,000.00 | | 480,008.40 | -359,008.40 L | .00 | -359,008.40 L |



STATE STREET

FOR PUBLIC DISCLOSURE

| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT SELL RATE BASE CURR GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|--|--------------------------------------|
| 64970KYZ4 | NEW YORK NY CITY MUN SER D FSA | 2011/06/15 | 5.000 | 03NOV03 | 06NOV03 | 1.000000 |
| WB2F | 597 | 1,168,024.60 | 1,216,406.87 | -48,382.27 | .00 | -48,382.27 |
| | 1,460,000.000 | | | | | |
| 65129DAC2 | NEWFIELD EXPL CO SR NT SER | 2007/10/15 | 7.450 | 16DEC03 | 19DEC03 | 1.000000 |
| WB2R | 382 | 703,625.00 | 653,534.19 | 50,090.81 | .00 | 50,090.81 |
| | 650,000.000 | | | | | |
| 65247BAX6 | NEWS AMER HLDGS INC DEB DTD 2 | 2025/02/23 | 8.500 | 10APR03 | 15APR03 | 1.000000 |
| WB1H | 379 | 2,141,575.80 | 1,993,263.39 | 148,312.41 | .00 | 148,312.41 |
| | 1,830,000.000 | | | | | |
| WB1H | 382 | 1,035,478.40 | 958,509.17 | 76,969.23 | .00 | 76,969.23 |
| | 880,000.000 | | | | | |
| 65247BAX6 | TOTAL | | | | | |
| | 3,177,054.20 | | 2,951,772.56 | 225,281.64 L | .00 | 225,281.64 L |
| 652482BB5 | NEWS AMER INC GTD SR NT | 2033/03/15 | 6.550 | 25SEP03 | 01OCT03 | 1.000000 |
| WB2N | 595 | 1,570,636.70 | 1,570,632.93 | 3.77 | .00 | 3.77 |
| | 1,570,000.000 | | | | | |
| 65332VAH6 | NEXTEL COMMUNICATION SR DISC N | 2007/10/31 | 1.000 | 04FEB03 | 07FEB03 | 1.000000 |
| WB2Q | 624 | 58,650.00 | 45,842.38 | 12,807.62 | .00 | 12,807.62 |
| | 60,000.000 | | | | | |
| WB2Q | 626 | 24,562.50 | 19,109.74 | 5,452.76 | .00 | 5,452.76 |
| | 25,000.000 | | | | | |
| WB2Q | 619 | 56,815.00 | 43,496.01 | 13,318.99 | .00 | 13,318.99 |
| | 55,000.000 | | | | | |
| WB2Q | 721 | 1,331,687.50 | 1,242,357.98 | 89,329.52 | .00 | 89,329.52 |
| | 1,300,000.000 | | | | | |



STATE STREET

FOR PUBLIC DISCLOSURE

ATTACHMENT O

| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 65332VAH6 | TOTAL | | 1,471,715.00 | 1,350,006.11 | 120,908.89 L | .00 | 120,908.89 L |
| 65333FAC1 | NEXTEL PARTNERS INC SR DISC N 2009/02/01 1.000 | | | 20JUN03 | 23JUN03 | 1.000000 | |
| WB20 | 579 1,034,350.00 | | 969,698.97 | 64,651.03 | | .00 | 64,651.03 |
| | 1,000,000.000 | | | | | | |
| 65335HAB7 | NEXTMEDIA OPER INC SR SUB NT 2011/07/01 10.750 | | | 06FEB03 | 11FEB03 | 1.000000 | |
| WB20 | 153 250,000.000 | | 268,750.00 | 24,197.96 | | .00 | 24,197.96 |
| WB20 | 203 250,000.000 | | 268,750.00 | 24,174.50 | 04MAR03 | 1.000000 | 24,174.50 |
| WB20 | 287 250,000.000 | | 275,000.00 | 30,378.73 | 14APR03 | 1.000000 | 30,378.73 |
| WB20 | 291 500,000.000 | | 551,250.00 | 60,830.85 | 16APR03 | 1.000000 | 60,830.85 |
| 65335HAB7 | TOTAL | | 1,363,750.00 | 1,224,168.76 | 139,581.24 L | .00 | 139,581.24 L |
| 653522DG4 | NIAGARA MOHAWK PWR C SR NT SER 2003/07/01 7.375 | | | 01JUL03 | 01JUL03 | 1.000000 | |
| WB1Y | 132 1,689,878.530 | | 1,689,878.53 | -50,207.76 | | .00 | -50,207.76 |
| WB1Y | 697 1,395,000.400 | | 1,395,000.40 | .00 | 01JUL03 | 1.000000 | .00 |
| WB1Y | CXL 697 -1,395,000.400 | | -1,395,000.40 | .00 | 01JUL03 | 1.000000 | .00 |
| WB1Y | 699 294,878.130 | | 1,689,878.53 | 294,878.14 | 01JUL03 | 1.000000 | 1,395,000.39 |
| WB1Y | CXL 699 -294,878.130 | | -1,689,878.53 | -294,878.14 | 01JUL03 | 1.000000 | -1,395,000.39 |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 653522DG4 | TOTAL | | .00 | .00 | .00 | .00 | .00 |
| | | | 1,689,878.53 | 1,740,086.29 | -50,207.76 L | .00 | -50,207.76 L |
| 653522DK5 | NIAGARA MOHAWK PWR C SR DISC N 2010/07/01 0.010 | | | 01JUL03 | 07JUL03 | 1.000000 | |
| WB1Z | 019 13,300,000.000 | | 13,621,890.00 | 243,360.00 | | .00 | 243,360.00 |
| WB1Y | 736 4,108,000.000 | | 4,263,110.50 | 11,131.50 | 07JUL03 | 1.000000 | 11,131.50 |
| 653522DK5 | TOTAL | | 18,139,500.00 | 17,885,000.50 | 254,491.50 L | .00 | 254,491.50 L |
| 653522DM1 | NIAGARA MOHAWK PWR C SR NT 2004/10/01 5.375 | | | 17MAR03 | 20MAR03 | 1.000000 | |
| WB2J | 348 500,000.000 | | 519,185.00 | 19,229.41 | | .00 | 19,229.41 |
| WB2D | 559 4,850,000.000 | | 4,991,329.00 | -21,049.00 | 18DEC03 | 1.000000 | -21,049.00 |
| 653522DM1 | TOTAL | | 5,510,434.00 | 5,512,253.59 | -1,819.59 L | .00 | -1,819.59 L |
| 65473KADB | NISSAN AUTO REC OWNE SER 2001 2004/06/15 5.750 | | | 09APR03 | 14APR03 | 1.000000 | |
| WB2P | 717 1,147,000.000 | | 1,184,581.52 | 18,787.75 | | .00 | 18,787.75 |
| 65474NAC5 | NISSAN AUTO RECEIVAB SER 2000 2004/08/16 4.720 | | | 15JUL03 | 15JUL03 | 1.000000 | |
| WB1F | 201 74,878.790 | | 74,870.73 | -1,209.54 | | .00 | -1,209.54 |
| 65474RAB6 | NISSAN AUTO RECEIVAB ASSET BAC 2004/02/17 3.770 | | | 17MAR03 | 17MAR03 | 1.000000 | |
| WB2J | 341 66,247.000 | | 66,247.05 | -279.24 | | .00 | -279.24 |

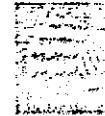


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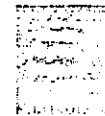
| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS | STL DT SELL RATE BASE CURR GN/LS | NET SECTY GN/LS NET BAS SECTY GN/LS |
|-------------------------|--|--|---|--|--|
| 65474SAB4 ** WB1F ** | NISSAN AUTO RECEIVAB 2002 B AS 296 20,612.100 20,612.05 | 2004/08/16 3.070 20,612.00 | 15OCT03 .05 | 15OCT03 1.000000 .00 | .05 |
| 65474TAB2 ** WB2L ** | NISSAN AUTO RECEIVAB NT CL A2 704 59,916.910 59,916.91 | 2005/05/16 1.450 59,915.03 | 25NOV03 1.88 | 25NOV03 1.000000 .00 | 1.88 |
| 655356JE4 ** WB2L ** | NOMURA ASSET SECS CO COML MTG 101 22,726.460 22,726.46 | 2030/03/15 6.280 23,585.45 | 18FEB03 -858.99 | 18FEB03 1.000000 .00 | -858.99 |
| ** WB2L ** | 249 30,748.390 30,748.39 | 31,907.96 | 17MAR03 -1,159.57 | 17MAR03 1.000000 .00 | -1,159.57 |
| ** WB2L ** | 411 20,238.260 20,238.26 | 20,999.62 | 17APR03 -761.36 | 17APR03 1.000000 .00 | -761.36 |
| ** WB2L ** | 744 20,333.740 20,333.74 | 21,095.10 | 15JUN03 -761.36 | 16JUN03 1.000000 .00 | -761.36 |
| ** WB2L ** | 481 20,634.140 20,634.14 | 21,402.96 | 15AUG03 -768.82 | 15AUG03 1.000000 .00 | -768.82 |
| ** WB2L ** | 181 20,773.550 20,773.55 | 21,545.51 | 17SEP03 -771.96 | 17SEP03 1.000000 .00 | -771.96 |
| ** WB2L ** | 405 24,457.310 24,457.31 | 25,361.49 | 20OCT03 -904.18 | 20OCT03 1.000000 .00 | -904.18 |
| ** WB2L ** | 056 27,610.250 27,610.23 | 28,617.56 | 17DEC03 -1,007.33 | 17DEC03 1.000000 .00 | -1,007.33 |



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|-------------------------|--|--|---|--|--|
| 655356JE4 | TOTAL | 187,522.08 194,515.65 | -6,993.57 L | .00 | -6,993.57 L |
| 65542NAC1 ** WB2R ** | NORAMPAC INC SR NT 095 445,187.50 448,837.49 | 2008/02/01 9.500 448,837.49 | 30JUN03 -3,649.99 | 30JUN03 1.000000 .00 | -3,649.99 |
| 65542NAG2 ** WB20 ** | NORAMPAC INC SR NT 144 673 512,500.00 500,000.00 | 2013/06/01 6.750 500,000.00 | 22JUL03 12,500.00 | 25JUL03 1.000000 .00 | 12,500.00 |
| ** WB20 ** | 711 500,000.000 491,250.00 | 500,000.00 | 01AUG03 -8,750.00 | 06AUG03 1.000000 .00 | -8,750.00 |
| 65542NAG2 | TOTAL | 1,003,750.00 1,000,000.00 | 3,750.00 L | .00 | 3,750.00 L |
| 65584AB5 ** WB2D ** | NORFOLK SOUTHN CORP TRANCHE T 590 900,893.00 924,939.09 | 2006/09/15 7.220 924,939.09 | 15DEC03 -24,046.09 | 18DEC03 1.000000 .00 | -24,046.09 |
| 65584AB4 ** WB1A ** | NORFOLK SOUTHN CORP 159 29,650,000.000 31,096,959.25 | 2004/02/15 7.875 29,898,225.18 | 29AUG03 1,198,734.07 | 29AUG03 1.000000 .00 | 1,198,734.07 |
| ** WB1A ** | CXL 159 -29,650,000.000 -31,096,959.25 | -29,898,225.18 | 29AUG03 -1,198,734.07 | 29AUG03 1.000000 .00 | -1,198,734.07 |
| ** WB1U ** | 454 29,650,000.000 30,205,937.50 | 29,807,695.82 | 27OCT03 398,241.68 | 30OCT03 1.000000 .00 | 398,241.68 |
| 65584AB4 | TOTAL | .00 .00 | .00 L | .00 | .00 L |
| | | 30,205,937.50 29,807,695.82 | 398,241.68 S | .00 | 398,241.68 S |



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| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY BASE SECY | TRD DT GM/LS GM/LS | STL DT BASE CURR | SELL RATE GM/LS | NET SECY NET BAS SECY | GM/LS GM/LS |
|-------------------------|--------------------------------|--|-------------------------------------|-------------------------------------|-----------------------------------|--------------------------|---------------------|--------------------|--------------------------|----------------|
| 655844AF5 | NORFOLK SOUTHN CORP NT | | 2037/05/01 | 7.050 | 22JAN03 | 27JAN03 | 1.000000 | | | |
| WB1H | 504 | 4,520,160.00 | 4,115,426.37 | | 404,733.63 | | .00 | | 404,733.63 | |
| | 4,000,000.000 | | | | | | | | | |
| WB2F | 010 | 989,581.50 | 920,989.81 | | 31JAN03 | 05FEB03 | 1.000000 | | 68,591.69 | 68,591.69 |
| | 870,000.000 | | | | 68,591.69 | | .00 | | | |
| WB2F | 019 | 752,703.60 | 697,208.44 | | 05FEB03 | 10FEB03 | 1.000000 | | 55,503.16 | 55,503.16 |
| | 660,000.000 | | | | 55,503.16 | | .00 | | | |
| WB2F | 045 | 871,712.40 | 807,073.47 | | 19FEB03 | 24FEB03 | 1.000000 | | 64,638.93 | 64,638.93 |
| | 760,000.000 | | | | 64,638.93 | | .00 | | | |
| WB2F | 074 | 561,862.80 | 516,060.54 | | 05MAR03 | 10MAR03 | 1.000000 | | 45,802.26 | 45,802.26 |
| | 485,000.000 | | | | 45,802.26 | | .00 | | | |
| 655844AF5 | TOTAL | 7,696,020.30 | 7,056,750.63 | | 639,269.67 L | | .00 | | 639,269.67 L | |
| 655844AQ1 | NORFOLK SOUTHN CORP SR NT | | 2031/02/15 | 7.250 | 09APR03 | 14APR03 | 1.000000 | | | |
| WB2N | 029 | 1,523,928.40 | 1,563,257.70 | | -39,329.30 | | .00 | | -39,329.30 | |
| | 1,340,000.000 | | | | | | | | | |
| WB2N | 450 | 1,071,575.45 | 1,089,301.16 | | 24NOV03 | 28NOV03 | 1.000000 | | -17,805.71 | -17,805.71 |
| | 935,000.000 | | | | -17,805.71 | | .00 | | | |
| 655844AQ1 | TOTAL | 2,595,503.85 | 2,652,630.94 | | -57,135.09 L | | .00 | | -57,135.09 L | |
| 655844AR9 | NORFOLK SOUTHN CORP SR NT | | 2003/07/07 | 1.000 | 07JUL03 | 14JUL03 | 1.000000 | | | |
| WB2D | 549 | 5,000,000.00 | 5,009,645.00 | | -9,645.00 | | .00 | | -9,645.00 | |
| | 5,000,000.000 | | | | | | | | | |
| 657203AC9 | NORTH AMERN VAN LINE SR SUB NT | | 2009/12/01 | 13.375 | 01DEC03 | 02DEC03 | 1.000000 | | | |
| WB20 | 219 | 573,455.00 | 524,455.35 | | 44,999.65 | | .00 | | 44,999.65 | |
| | 500,000.000 | | | | | | | | | |



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|-------------------------|-------------------------------|--|-------------------------------------|-------------------------------------|-----------------------------------|--------------------------|---------------------|--------------------|--------------------------|----------------|
| 666807AT9 | NORTHROP CRUMMAN COR NT | | 2011/02/15 | 7.125 | 19JUN03 | 24JUN03 | 1.000000 | | | |
| WB1H | 394 | 2,425,660.00 | 2,244,656.99 | | 181,003.01 | | .00 | | 181,003.01 | |
| | 2,000,000.000 | | | | | | | | | |
| 666807AW2 | NORTHROP CRUMMAN COR DEB | | 2031/02/15 | 7.750 | 02APR03 | 07APR03 | 1.000000 | | | |
| WB2N | 755 | 2,436,800.00 | 2,404,709.05 | | 32,090.95 | | .00 | | 32,090.95 | |
| | 2,000,000.000 | | | | | | | | | |
| 66937NQ68 | NORWEST ASSET SEC CO SER 1998 | | 2028/06/25 | 6.750 | 25DEC03 | 25DEC03 | 1.000000 | | | |
| WB2P | 653 | 81,016.65 | 83,844.55 | | -2,827.90 | | .00 | | -2,827.90 | |
| | 81,016.650 | | | | | | | | | |
| 66937RK01 | NORWEST ASSET SECS C SER 1999 | | 2029/10/25 | 6.500 | 25JUN01 | 25JUN01 | 1.000000 | | | |
| WB1Q | 095 | 52,388.64 | 52,649.14 | | -260.52 | | .00 | | -260.52 | |
| | 52,388.640 | | | | | | | | | |
| WB1Q | 096 | 54,240.36 | 54,509.10 | | 25JUL01 | 25JUL01 | 1.000000 | | -268.62 | -268.62 |
| | 54,240.360 | | | | -268.62 | | .00 | | | |
| WB1Q | CXL 134 | -9,040.06 | -9,004.82 | | 03AUG01 | 03AUG01 | 1.000000 | | 44.76 | 44.76 |
| | -9,040.060 | | | | 44.76 | | .00 | | | |
| WB1Q | CXL 170 | -8,731.44 | -8,774.59 | | 20AUG01 | 20AUG01 | 1.000000 | | 43.15 | 43.15 |
| | -8,731.440 | | | | 43.15 | | .00 | | | |
| WB1Q | 097 | 46,806.66 | 47,037.02 | | 25AUG01 | 25AUG01 | 1.000000 | | -231.16 | -231.16 |
| | 46,806.660 | | | | -231.16 | | .00 | | | |
| WB1Q | CXL 179 | -39,005.55 | -39,198.14 | | 27AUG01 | 27AUG01 | 1.000000 | | 192.59 | 192.59 |
| | -39,005.550 | | | | 192.59 | | .00 | | | |
| WB1Q | 098 | 64,393.17 | 64,710.04 | | 25SEP01 | 25SEP01 | 1.000000 | | -316.87 | -316.87 |
| | 64,393.170 | | | | -316.87 | | .00 | | | |
| WB1Q | 099 | 63,367.90 | 63,678.72 | | 25OCT01 | 25OCT01 | 1.000000 | | -310.74 | -310.74 |
| | 63,367.900 | | | | -310.74 | | .00 | | | |
| WB1Q | | | | | 15NOV01 | 15NOV01 | 1.000000 | | | |

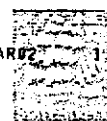


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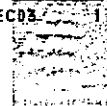
| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|-------------------------------|--|-------------------------------------|----------|---|---------------------------|--------------------|--------------------------------------|
| | 100 | 112,462.35 | 113,012.47 | | -550.12 | | .00 | -550.12 |
| | 112,462.350 | | | | | | | |
| ** WB10 ** | CXL 239 | -18,743.72 | -18,835.15 | | 11DEC01 91.41 | 11DEC01 | 1.000000 .00 | 91.41 |
| | -18,743.720 | | | | | | | |
| ** WB10 ** | CXL 229 | -29,094.66 | -29,236.47 | | 15DEC01 141.81 | 15DEC01 | 1.000000 .00 | 141.81 |
| | -29,094.660 | | | | | | | |
| ** WB10 ** | 101 | 135,439.14 | 136,098.54 | | 25DEC01 -659.40 | 25DEC01 | 1.000000 .00 | -659.40 |
| | 135,439.140 | | | | | | | |
| ** WB10 ** | CXL 246 | -112,865.95 | -113,415.39 | | 26DEC01 549.44 | 26DEC01 | 1.000000 .00 | 549.44 |
| | -112,865.950 | | | | | | | |
| ** WB10 ** | 102 | 151,517.52 | 152,254.60 | | 01JAN02 -737.08 | 01JAN02 | 1.000000 .00 | -737.08 |
| | 151,517.520 | | | | | | | |
| ** WB10 ** | CXL 510 | -22,573.20 | -22,682.99 | | 03JAN02 109.79 | 03JAN02 | 1.000000 .00 | 109.79 |
| | -22,573.200 | | | | | | | |
| ** WB10 ** | CXL 563 | -126,264.60 | -126,877.10 | | 25JAN02 612.50 | 25JAN02 | 1.000000 .00 | 612.50 |
| | -126,264.600 | | | | | | | |
| ** WB10 ** | CXL 628 | -25,252.92 | -25,375.36 | | 29JAN02 122.44 | 29JAN02 | 1.000000 .00 | 122.44 |
| | -25,252.920 | | | | | | | |
| ** WB10 ** | 103 | 103,578.81 | 104,079.28 | | 25FEB02 -500.47 | 25FEB02 | 1.000000 .00 | -500.47 |
| | 103,578.810 | | | | | | | |
| ** WB10 ** | 105 | 1,469,732.77 | 1,453,200.04 | | 15MAR02 16,532.73 | 20MAR02 | 1.000000 .00 | 16,532.73 |
| | 1,469,732.770 | | | | | | | |
| ** WB10 ** | CXL 132 | -1,469,732.77 | -1,477,484.87 | | 15MAR02 7,752.10 | 20MAR02 | 1.000000 .00 | 7,752.10 |
| | -1,470,399.880 | | | | | | | |
| ** WB10 ** | 104 | 93,022.50 | 93,470.45 | | 25MAR02 -447.95 | 25MAR02 | 1.000000 .00 | -447.95 |
| | 93,022.500 | | | | | | | |



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|-------------------------|---|--|-------------------------------------|----------|---|---------------------------|--------------------|--------------------------------------|
| ** WB10 ** | CXL 134 | -21,705.20 | -21,809.71 | | 26MAR02 104.51 | 26MAR02 | 1.000000 .00 | 104.51 |
| | -21,705.200 | | | | | | | |
| ** WB10 ** | CXL 377 | -71,317.24 | -71,660.48 | | 31MAR02 343.24 | 31MAR02 | 1.000000 .00 | 343.24 |
| | -71,317.290 | | | | | | | |
| 66937RKB1 | TOTAL | 392,622.59 | 370,265.25 | | 22,357.34 S | | .00 | 22,357.34 S |
| 66937RSB3 | NORWEST ASSET SECS C 1999 28 M 2030/01/25 | 7.000 | | | 25DEC03 | 25DEC03 | 1.000000 | |
| ** WB2P ** | 654 | 297,613.31 | 308,756.48 | | -11,143.17 | | .00 | -11,143.17 |
| | 297,613.310 | | | | | | | |
| 67087TA04 | DMI TR | SR SUB CT 2029/11/15 | 7.840 | | 21APR03 | 24APR03 | 1.000000 | |
| ** WB1E ** | 293 | 1,101,031.02 | 1,006,187.95 | | 94,843.07 | | .00 | 94,843.07 |
| | 1,101,031.030 | | | | | | | |
| ** WB1E ** | 505 | 1,101,031.02 | 1,006,187.94 | | 21APR03 94,843.08 | 24APR03 | 1.000000 .00 | 94,843.08 |
| | 1,101,031.020 | | | | | | | |
| ** WB1E ** | CXL 585 | -1,101,031.02 | -1,006,187.94 | | 21APR03 -94,843.08 | 24APR03 | 1.000000 .00 | -94,843.08 |
| | -1,101,031.020 | | | | | | | |
| 67087TA04 | TOTAL | 1,101,031.02 | 1,006,187.95 | | 94,843.07 L | | .00 | 94,843.07 L |
| 67087TCN9 | DMI TR | SR SUB PT 2008/05/15 | 6.000 | | 31MAR03 | 31MAR03 | 1.000000 | |
| ** WB1H ** | 315 | .00 | 97,111.35 | | -97,111.35 | | .00 | -97,111.35 |
| | 420,000.000 | | | | | | | |
| ** WB1H ** | 500 | .00 | 48,692.21 | | -48,692.21 | 30JUN03 | 1.000000 .00 | -48,692.21 |
| | 210,000.000 | | | | | | | |
| ** WB1H ** | 525 | .00 | 97,664.80 | | -97,664.80 | 30SEP03 | 1.000000 .00 | -97,664.80 |
| | 420,000.000 | | | | | | | |
| ** WB1H ** | 691 | .00 | 48,976.38 | | -48,976.38 | 31DEC03 | 1.000000 .00 | -48,976.38 |
| | 210,000.000 | | | | | | | |



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|-------------------------|--|---|---|--|--------------------------------------|---------------|----------|
| 67087TCM9 | TOTAL | .00 | 292,444.74 | -292,444.74 L | .00 | -292,444.74 L | |
| 67087TCX7 | OMI TR | 2001 D SR 2009/08/15 | 6.000 | 31MAR03 | 31MAR03 | 1.000000 | |
| WB1Z | 527 | .00 | 154,884.04 | -154,884.04 | .00 | -154,884.04 | |
| | 650,666.668 | | | | | | |
| WB1Z | 672 | .00 | 154,884.04 | -154,884.04 | 30JUN03 | 30JUN03 | 1.000000 |
| | 650,666.668 | | | | .00 | -154,884.04 | |
| WB1Z | 153 | .00 | 154,884.04 | -154,884.04 | 30SEP03 | 30SEP03 | 1.000000 |
| | 650,666.668 | | | | .00 | -154,884.04 | |
| WB1Z | 346 | .00 | 154,884.04 | -154,884.04 | 31DEC03 | 31DEC03 | 1.000000 |
| | 650,666.668 | | | | .00 | -154,884.04 | |
| 67087TCX7 | TOTAL | .00 | 619,536.16 | -619,536.16 L | .00 | -619,536.16 L | |
| 67087TDR9 | OAKWOOD MORTGAGE INV 2002 D SR 2010/05/15 | 6.000 | 30APR03 | 30APR03 | 1.000000 | | |
| WB2N | 389 | 36,348.68 | 9,330.29 | 27,018.39 | .00 | 27,018.39 | |
| | 36,348.680 | | | | | | |
| WB2N | CXL 389 | -36,348.68 | -9,330.29 | -27,018.39 | 30APR03 | 30APR03 | 1.000000 |
| | -36,348.680 | | | | .00 | -27,018.39 | |
| WB2N | 408 | .00 | 9,330.29 | -9,330.29 | 30APR03 | 30APR03 | 1.000000 |
| | 36,348.680 | | | | .00 | -9,330.29 | |
| WB2N | 305 | .00 | 9,501.38 | -9,501.38 | 30JUN03 | 30JUN03 | 1.000000 |
| | 36,348.680 | | | | .00 | -9,501.38 | |
| WB2N | 609 | .00 | 11,275.14 | -11,275.14 | 30SEP03 | 30SEP03 | 1.000000 |
| | 41,948.780 | | | | .00 | -11,275.14 | |
| WB2N | 049 | .00 | 12,291.10 | -12,291.10 | 31DEC03 | 31DEC03 | 1.000000 |
| | 44,407.890 | | | | .00 | -12,291.10 | |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT SELL RATE BASE CURR GN/LS | NET SECY GN/LS NET BAS SECY GN/LS | | |
|-------------------------|--|---|---|--|--------------------------------------|--------------|----------|
| 67087TDR9 | TOTAL | .00 | 42,397.83 | -42,397.83 L | .00 | -42,397.83 L | |
| 674599BN6 | OCCIDENTAL PETE CORP SR MT | 2003/04/01 | 6.400 | 31MAR03 | 31MAR03 | 1.000000 | |
| WB1U | 096 | 4,200,000.00 | 4,200,098.09 | -98.09 | .00 | -98.09 | |
| | 4,200,000.000 | | | | | | |
| WB1U | CXL 096 | -4,200,000.00 | -4,200,098.09 | 98.09 | 31MAR03 | 31MAR03 | 1.000000 |
| | -4,200,000.000 | | | | .00 | 98.09 | |
| WB1U | 100 | 4,200,000.00 | 4,200,098.09 | -98.09 | 31MAR03 | 31MAR03 | 1.000000 |
| | 4,200,000.000 | | | | .00 | -98.09 | |
| WB2D | 778 | 2,000,000.00 | 2,038,788.00 | -38,788.00 | 01APR03 | 01APR03 | 1.000000 |
| | 2,000,000.000 | | | | .00 | -38,788.00 | |
| WB1Y | 188 | 2,175,000.00 | 2,175,093.70 | -93.70 | 31MAR03 | 31MAR03 | 1.000000 |
| | 2,175,000.000 | 2003/04/01 | 6.400 | | .00 | -93.70 | |
| WB1Y | CXL 188 | -2,175,000.00 | -2,175,093.70 | 93.70 | 31MAR03 | 31MAR03 | 1.000000 |
| | -2,175,000.000 | | | | .00 | 93.70 | |
| WB1Y | 190 | 2,175,000.00 | 2,175,093.70 | -93.70 | 31MAR03 | 31MAR03 | 1.000000 |
| | 2,175,000.000 | | | | .00 | -93.70 | |
| WB1H | 286 | 3,000,000.00 | 3,000,305.20 | -305.20 | 31MAR03 | 31MAR03 | 1.000000 |
| | 3,000,000.000 | | | | .00 | -305.20 | |
| WB1H | CXL 286 | -3,000,000.00 | -3,000,305.20 | 305.20 | 31MAR03 | 31MAR03 | 1.000000 |
| | -3,000,000.000 | | | | .00 | 305.20 | |
| WB1H | 292 | 3,000,000.00 | 3,000,305.20 | -305.20 | 31MAR03 | 31MAR03 | 1.000000 |
| | 3,000,000.000 | | | | .00 | -305.20 | |
| WB1Z | 491 | 3,100,000.00 | 3,100,315.37 | -315.37 | 31MAR03 | 31MAR03 | 1.000000 |
| | 3,100,000.000 | | | | .00 | -315.37 | |
| WB1Z | | | | | 31MAR03 | 31MAR03 | 1.000000 |

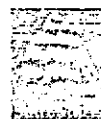


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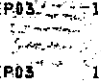
| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|---|--|--|---|---------------------------|--------------------|--------------------------------------|
| CXL 491 -3,100,000.000 | -3,100,000.00 | -3,100,315.37 | 315.37 | | .00 | 315.37 |
| ** WB1Z ** 3,100,000.000 | 3,100,000.00 | 3,100,315.37 | 31MAR03 -315.37 | 31MAR03 | 1.000000 .00 | -315.37 |
| 674599BN4 TOTAL | 10,275,000.00 | 10,314,494.27 | -39,494.27 L | | .00 | -39,494.27 L |
| | 4,200,000.00 | 4,200,098.09 | -98.09 S | | .00 | -98.09 S |
| 674599BQ7 OCCIDENTAL PETE CORP SR NT | 2008/11/15 7.375 | 16MAY03 | 21MAY03 | 1.000000 | | |
| ** WB1A ** 172 10,000,000.000 | 11,974,200.00 | 10,045,407.44 | 1,928,792.56 | | .00 | 1,928,792.56 |
| 674599BS3 OCCIDENTAL PETE CORP SR NT | 2006/02/15 7.650 | 15DEC03 | 18DEC03 | 1.000000 | | |
| ** WB2D ** 589 500,000.000 | 554,010.00 | 559,830.13 | -5,820.13 | | .00 | -5,820.13 |
| 67461FDM6 OCCIDENTAL PETE CORP MTN | 2003/11/24 8.230 | 29AUG03 | 29AUG03 | 1.000000 | | |
| ** WB1A ** 157 2,650,000.000 | 2,803,991.50 | 2,665,715.51 | 138,275.99 | | .00 | 138,275.99 |
| ** WB1A ** CXL 157 -2,650,000.000 | -2,803,991.50 | -2,665,715.51 | -138,275.99 | 29AUG03 | 1.000000 .00 | -138,275.99 |
| ** WB1U ** 451 2,650,000.000 | 2,662,190.00 | 2,654,515.98 | 7,674.02 | 30OCT03 | 1.000000 .00 | 7,674.02 |
| 67461FDM6 TOTAL | .00 | .00 | .00 L | | .00 | .00 L |
| | 2,662,190.00 | 2,654,515.98 | 7,674.02 S | | .00 | 7,674.02 S |
| 67625SAJ1 OFFSHORE LOGISTICS IN SR NT | 2008/01/15 7.875 | 01JUL03 | 02JUL03 | 1.000000 | | |
| ** WB2Q ** 348 850,000.000 | 885,360.00 | 829,094.60 | 56,265.40 | | .00 | 56,265.40 |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|--|--|--|---|---------------------------|--------------------|--------------------------------------|
| 677007BU9 OGLEBAY NORTON CO SR SUB NT | 2009/02/01 10.000 | 15APR03 | 22APR03 | 1.000000 | | |
| ** WB1J ** 157 5,895,000.000 | 2,122,200.00 | 5,738,985.47 | -3,616,785.47 | | .00 | -3,616,785.47 |
| ** WB1J ** 161 6,215,000.000 | 2,486,000.00 | 5,788,322.65 | -3,302,322.65 | 17APR03 | 1.000000 .00 | -3,302,322.65 |
| 677007BU9 TOTAL | 4,608,200.00 | 11,527,308.12 | -6,919,108.12 L | | .00 | -6,919,108.12 L |
| 6770079B4 OGLEBAY NORTON CO | 2008/10/25 18.000 | 21APR03 | 29APR03 | 1.000000 | | |
| ** WB1J ** 166 5,068,035.000 | 4,814,433.25 | 5,020,935.33 | -206,302.08 | | .00 | -206,302.08 |
| 67799A9D5 OGLEBAY NORTON COMPA PRIVATE B | 2004/10/31 1.000 | 27OCT03 | 27OCT03 | 1.000000 | | |
| ** WB1J ** 623 353,742.290 | 345,921.36 | 321,985.48 | 24,015.88 | | .00 | 24,015.88 |
| 680665ADB OLIN CORP NT | 2011/12/15 9.125 | 19AUG03 | 22AUG03 | 1.000000 | | |
| ** WB2R ** 177 200,000.000 | 229,000.00 | 214,039.23 | 14,960.77 | | .00 | 14,960.77 |
| ** WB2R ** 179 100,000.000 | 314,750.00 | 307,019.60 | 7,730.40 | 19AUG03 | 1.000000 .00 | 7,730.40 |
| 680665ADB TOTAL | 343,750.00 | 321,058.83 | 22,691.17 L | | .00 | 22,691.17 L |
| 68233DAJ4 ONCOR ELEC DELIVERY SR SECD N | 2015/01/15 6.375 | 21OCT03 | 31OCT03 | 1.000000 | | |
| ** WB2N ** 224 240,000.000 | 238,051.20 | 238,143.72 | -92.52 | | .00 | -92.52 |
| 68338SCF3 ONYX ACCEPTANCE OWNE 2001 A AS | 2007/11/15 7.440 | 16SEP03 | 16SEP03 | 1.000000 | | |
| ** WB2J ** 689 84,566.920 | 81,566.92 | 89,370.81 | -7,803.89 | | .00 | -7,803.89 |
| ** WB2J ** CXL 689 -84,566.920 | -81,566.92 | -89,370.81 | 7,803.89 | 16SEP03 | 1.000000 .00 | 7,803.89 |
| ** WB2J ** | | | 16SEP03 | 16SEP03 | 1.000000 | |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|----------------|---|--------------|--------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | | NET BAS SECTY GN/LS |
| | 702 | 84,566.92 | 89,370.01 | -4,803.09 | | .00 | -4,803.09 |
| 84,566.9200 | | | | | | | |
| 68338SCF3 | TOTAL | 84,566.92 | 89,370.01 | -4,803.09 L | | .00 | -4,803.09 L |
| 68338SCK2 | ONYX ACCEP OWNER TR 2001 B CL 2007/11/15 5.490 | | | 15DEC03 | 31DEC03 | 1.000000 | |
| ** WB2J ** | 073 | 29,927.45 | 30,708.64 | -781.19 | | .00 | -781.19 |
| 29,927.4500 | | | | | | | |
| 68338SCV8 | ONYX ACCEP OWNER TR 2002 A AS 2004/08/15 2.600 | | | 15MAY03 | 15MAY03 | 1.000000 | |
| ** WB2J ** | 081 | 26,867.65 | 26,867.64 | .11 | | .00 | .11 |
| 26,867.6400 | | | | | | | |
| 69073TAB9 | OWENS BROCKWAY GLASS SR SECD N 2009/02/15 8.875 | | | 02DEC03 | 05DEC03 | 1.000000 | |
| ** WB20 ** | 225 | 1,080,000.00 | 1,014,652.22 | 65,347.78 | | .00 | 65,347.78 |
| 1,000,000.0000 | | | | | | | |
| 69073TAC7 | OWENS BROCKWAY GLASS SR SECD N 2012/11/15 8.750 | | | 06MAR03 | 11MAR03 | 1.000000 | |
| ** WB2R ** | 669 | 127,500.00 | 125,000.00 | 2,500.00 | | .00 | 2,500.00 |
| 125,000.0000 | | | | | | | |
| ** WB2R ** | 657 | 35,525.00 | 35,000.00 | 525.00 | 17MAR03 | 1.000000 | 525.00 |
| 35,000.0000 | | | | | | .00 | |
| ** WB2R ** | 658 | 35,525.00 | 35,000.00 | 525.00 | 17MAR03 | 1.000000 | 525.00 |
| 35,000.0000 | | | | | | .00 | |
| ** WB2R ** | 660 | 41,615.00 | 41,000.00 | 615.00 | 18MAR03 | 1.000000 | 615.00 |
| 41,000.0000 | | | | | | .00 | |
| ** WB2R ** | 661 | 34,552.50 | 34,000.00 | 552.50 | 18MAR03 | 1.000000 | 552.50 |
| 34,000.0000 | | | | | | .00 | |
| ** WB2R ** | 672 | 30,450.00 | 30,000.00 | 450.00 | 19MAR03 | 1.000000 | 450.00 |
| 30,000.0000 | | | | | | .00 | |
| ** WB2R ** | 677 | 35,707.50 | 35,000.00 | 707.50 | 25MAR03 | 000000 | 707.50 |
| 35,000.0000 | | | | | 28MAR03 | .00 | |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|----------------|--|--------------|--------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | | NET BAS SECTY GN/LS |
| ** WB2R ** | 684 | 35,612.50 | 35,000.00 | 612.50 | 03APR03 | 1.000000 | 612.50 |
| 35,000.0000 | | | | | | .00 | |
| ** WB20 ** | 340 | 755,937.50 | 755,786.04 | 151.46 | 10APR03 | 1.000000 | 151.46 |
| 750,000.0000 | | | | | 25APR03 | .00 | |
| 69073TAC7 | TOTAL | 1,132,505.00 | 1,125,786.04 | 6,718.96 L | | .00 | 6,718.96 L |
| 690760BA3 | OWENS ILL INC SR NY 2004/05/15 7.050 | | | 23MAY03 | 23MAY03 | 1.000000 | |
| ** WB2R ** | 005 | 301,425.00 | 357,005.40 | 23,619.60 | | .00 | 23,619.60 |
| 365,000.0000 | | | | | | | |
| 69319FAA5 | PCA LLC/PCA FIN CORP 146A 2009/08/01 11.075 | | | 03JAN03 | 14JAN03 | 1.000000 | |
| ** WB20 ** | 094 | 1,230,150.20 | 1,231,109.62 | -959.42 | | .00 | -959.42 |
| 1,250,000.0000 | | | | | | | |
| 69319FAB3 | PCA LLC SR NY 2009/08/01 11.075 | | | 19JUN03 | 24JUN03 | 1.000000 | |
| ** WB20 ** | 575 | 542,500.00 | 492,451.75 | 50,048.25 | | .00 | 50,048.25 |
| 500,000.0000 | | | | | | | |
| ** WB20 ** | 200 | 825,000.00 | 739,323.67 | 85,676.33 | 18DEC03 | 1.000000 | 85,676.33 |
| 750,000.0000 | | | | | 23DEC03 | .00 | |
| 69319FAB3 | TOTAL | 1,367,500.00 | 1,231,775.42 | 135,724.50 L | | .00 | 135,724.50 L |
| 693204AC3 | PCI CHEMICALS CDA CO SR SECD N 2008/12/31 10.000 | | | 20MAR03 | 25MAR03 | 1.000000 | |
| ** WB1J ** | 104 | 664,417.60 | 1,144,159.90 | -479,742.30 | | .00 | -479,742.30 |
| 862,880.0000 | | | | | | | |
| 693300AEB | PDVSA FIN LTD NY 2006/02/15 6.650 | | | 29JUL03 | 01AUG03 | 1.000000 | |
| ** WB2L ** | 190 | 525,250.00 | 439,267.90 | 85,982.02 | | .00 | 85,982.02 |
| 550,000.0000 | | | | | | | |
| ** WB2L ** | 214 | 429,750.00 | 359,401.00 | 70,348.92 | 29JUL03 | 1.000000 | 70,348.92 |
| 450,000.0000 | | | | | 01AUG03 | .00 | |



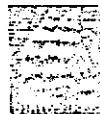
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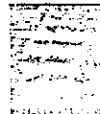
| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/L |
|---------------|-------------------------|--------------|--------------|------------------|----------------|----------------|--------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/L | BASE CURR GN/L | NET SECTY GN/L | NET BAS SECTY GN/L |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/L | | | |
| 693300A05 | TOTAL | | | | | | |
| | 955,000.00 | | 798,669.06 | 156,330.94 L | | .00 | 156,330.94 L |
| 693300AP0 | PDVSA FIN LTD | 2007/11/15 | 9.375 | 18SEP03 | 23SEP03 | 1.000000 | |
| WB2L | NT | | | | | | |
| 132 | 200,000.00 | | 211,061.29 | -11,061.29 | | .00 | -11,061.29 |
| 200,000.000 | | | | | | | |
| WB2L | 172 | 1,125,000.00 | 1,187,150.89 | -62,150.89 | 22SEP03 | 25SEP03 | 1.000000 |
| 1,125,000.000 | | | | | | .00 | -62,150.89 |
| WB2L | 178 | 580,000.00 | 612,024.49 | -32,024.49 | 23SEP03 | 26SEP03 | 1.000000 |
| 580,000.000 | | | | | | .00 | -32,024.49 |
| WB2L | 200 | 235,000.00 | 247,953.87 | -12,953.87 | 24SEP03 | 29SEP03 | 1.000000 |
| 235,000.000 | | | | | | .00 | -12,953.87 |
| WB2L | 343 | 146,450.00 | 152,917.40 | -6,467.40 | 10OCT03 | 16OCT03 | 1.000000 |
| 146,450.000 | | | | | | .00 | -6,467.40 |
| WB2L | 463 | 222,750.00 | 231,911.65 | -9,161.65 | 28OCT03 | 31OCT03 | 1.000000 |
| 220,000.000 | | | | | | .00 | -9,161.65 |
| WB2L | 467 | 177,625.00 | 184,459.11 | -6,834.11 | 29OCT03 | 03NOV03 | 1.000000 |
| 175,000.000 | | | | | | .00 | -6,834.11 |
| WB2L | 468 | 167,062.50 | 173,918.59 | -6,856.09 | 29OCT03 | 03NOV03 | 1.000000 |
| 165,000.000 | | | | | | .00 | -6,856.09 |
| WB2L | 508 | 158,100.00 | 163,363.86 | -5,263.86 | 03NOV03 | 06NOV03 | 1.000000 |
| 155,000.000 | | | | | | .00 | -5,263.86 |
| 693300AP0 | TOTAL | | | | | | |
| | 3,011,987.50 | | 3,164,761.15 | -152,773.65 L | | .00 | -152,773.65 L |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/L |
|-------------|-------------------------------|------------|------------|------------------|----------------|----------------|--------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/L | BASE CURR GN/L | NET SECTY GN/L | NET BAS SECTY GN/L |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/L | | | |
| 693300A09 | PDVSA FIN LTD | 2012/11/14 | 8.500 | 06JAN03 | 09JAN03 | 1.000000 | |
| WB2N | NT | | | | | | |
| 469 | 78,500.00 | | 90,505.37 | -12,005.37 | | .00 | -12,005.37 |
| 100,000.000 | | | | | | | |
| WB2N | 494 | 60,000.00 | 54,307.06 | -7,357.06 | 08JAN03 | 13JAN03 | 1.000000 |
| 60,000.000 | | | | | | .00 | -7,357.06 |
| 693300A09 | TOTAL | | | | | | |
| | 125,450.00 | | 144,812.43 | -19,362.43 L | | .00 | -19,362.43 L |
| 69348LXS3 | PNC MTG SECS CORP | 2028/05/25 | 6.750 | 01JUN03 | 25JUN03 | 1.000000 | |
| WB1E | MTG CTF S | | | | | | |
| 152 | 332,388.29 | | 303,036.45 | 29,351.84 | | .00 | 29,351.84 |
| 332,388.290 | | | | | | | |
| WB1E | 178 | 5,072.87 | 4,625.76 | 447.11 | 25JUL03 | 25JUL03 | 1.000000 |
| 5,072.890 | | | | | | .00 | 447.11 |
| 69348LXS3 | TOTAL | | | | | | |
| | 337,461.16 | | 307,662.21 | 29,798.95 L | | .00 | 29,798.95 L |
| 69348RW88 | PNC MTG SECS CORP | 2030/04/25 | 7.750 | 25FEB03 | 25FEB03 | 1.000000 | |
| WB1E | MTG CTF S | | | | | | |
| 018 | 14,707.69 | | 14,371.04 | 336.65 | | .00 | 336.65 |
| 14,707.690 | | | | | | | |
| WB1E | 018 | -14,707.69 | -14,371.04 | -336.65 | 25FEB03 | 25FEB03 | 1.000000 |
| -14,707.690 | | | | | | .00 | -336.65 |
| WB1E | 775 | 89,098.44 | 87,080.97 | 2,017.47 | 25OCT03 | 25OCT03 | 1.000000 |
| 89,098.440 | | | | | | .00 | 2,017.47 |
| 69348RW88 | TOTAL | | | | | | |
| | 89,098.44 | | 87,080.97 | 2,017.47 L | | .00 | 2,017.47 L |
| 69350EAC4 | PP + I TRANSITION 8D SER 1999 | 2005/03/25 | 4.600 | 01APR03 | 01APR03 | 1.000000 | |
| WB1Z | | | | | | | |
| 512 | 525,290.03 | | 533,010.32 | -7,720.29 | | .00 | -7,720.29 |
| 525,290.050 | | | | | | | |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 69361LAH4 | PSEG ENERGY HLDGS IN SR NT | 2011/06/15 | 8.500 | | 02JAN03 | 07JAN03 | 1.000000 |
| ** WB2L ** | 628 55,000.000 | | 44,412.50 | 56,761.10 | -12,348.60 | .00 | -12,348.60 |
| ** WB2L ** | 629 170,000.000 | | 130,550.00 | 175,443.39 | -36,893.39 | .00 | -36,893.39 |
| ** WB2L ** | 670 175,000.000 | | 150,500.00 | 180,595.66 | -30,095.66 | .00 | -30,095.66 |
| ** WB2L ** | 684 125,000.000 | | 107,187.50 | 128,995.03 | -21,807.53 | .00 | -21,807.53 |
| ** WB2L ** | 685 170,000.000 | | 147,050.00 | 131,499.54 | 15,550.46 | .00 | 15,550.46 |
| ** WB2L ** | 694 160,000.000 | | 140,400.00 | 125,690.28 | 14,701.72 | .00 | 14,701.72 |
| ** WB2L ** | 707 275,000.000 | | 240,201.25 | 216,215.94 | 24,065.31 | .00 | 24,065.31 |
| ** WB2L ** | 736 120,000.000 | | 105,600.00 | 94,353.65 | 11,246.35 | .00 | 11,246.35 |
| ** WB2L ** | 748 50,000.000 | | 44,000.00 | 40,043.84 | 3,956.16 | .00 | 3,956.16 |
| ** WB2L ** | 772 75,000.000 | | 66,562.50 | 60,352.88 | 6,209.62 | .00 | 6,209.62 |
| ** WB2L ** | 773 125,000.000 | | 110,625.00 | 100,449.92 | 10,175.08 | .00 | 10,175.08 |
| ** WB2L ** | 798 245,000.000 | | 217,437.50 | 155,970.38 | 61,459.12 | .00 | 61,459.12 |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS | |
|-------------------------|--|------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|------------|
| ** WB2L ** | 013 300,000.000 | | 267,000.00 | 162,643.11 | 124,356.89 | 04FEB03 | 1.000000 .00 | 124,356.89 |
| 69361LAH4 | TOTAL | | 1,779,686.25 | 1,609,030.72 | 170,575.53 L | .00 | 170,575.53 L | |
| 69363YAA9 | PSMH FDG LLC | 2001 1 MT | 2005/05/01 | 4.570 | | 01MAY03 | 01MAY03 | 1.000000 |
| ** WB1U ** | 319 517,235.850 | | 517,235.84 | 517,181.09 | 53.95 | .00 | 53.95 | |
| ** WB2J ** | 700 206,894.360 | | 206,894.33 | 208,186.09 | -1,211.76 | .00 | -1,211.76 | |
| 69363YAA9 | TOTAL | | 724,130.17 | 725,207.90 | -1,157.81 L | .00 | -1,157.81 L | |
| 693682A02 | P + L COAL HLDGS COR SR NT | 2008/05/15 | 8.875 | | 11MAR03 | 14MAR03 | 1.000000 | |
| ** WB2Q ** | 691 145,000.000 | | 151,007.50 | 152,348.09 | -461.39 | .00 | -461.39 | |
| ** WB2Q ** | 451 480,000.000 | | 501,302.40 | 503,968.57 | -2,666.17 | .00 | -2,666.17 | |
| 693682A02 | TOTAL | | 653,189.90 | 656,317.46 | -3,127.56 L | .00 | -3,127.56 L | |
| 69373FAC4 | PACER INTL INC | SR SUB NT | 2007/06/01 | 11.750 | | 10JUL03 | 10JUL03 | 1.000000 |
| ** WB2Q ** | 392 430,000.000 | | 455,262.54 | 455,662.51 | -399.97 | .00 | -399.97 | |
| 69399D9C1 | PACER INTERNATIONAL TL | 2010/06/10 | 1.000 | | 28AUG03 | 28AUG03 | 1.000000 | |
| ** WB1X ** | 501 13,522.650 | | 13,522.65 | 13,513.87 | 8.78 | .00 | 8.78 | |
| ** WB1X ** | 540 13,522.650 | | 13,522.65 | 13,513.87 | 8.78 | .00 | 8.78 | |
| ** WB1X ** | 020 13,522.650 | | 13,522.65 | 13,513.87 | 8.78 | .00 | 8.78 | |
| ** WB1X ** | | | | | 28OCT03 | 28OCT03 | 1.000000 | |

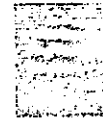


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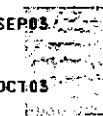
| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|---|------------|---------------|-------------------|-----------------|-----------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | SECTY GN/LS | | | |
| | 785 13,522.650 | | 13,513.87 | 8.78 | | .00 | 8.78 |
| ** WB1X ** | 228 13,522.650 | | 13,513.87 | 11DEC03 8.78 | 11DEC03 | 1.000000 .00 | 8.78 |
| ** WB1X ** | 298 8,113.590 | | 8,108.32 | 26DEC03 5.27 | 26DEC03 | 1.000000 .00 | 5.27 |
| 69399D9C1 | TOTAL | | 75,726.84 | 49.17 L | | .00 | 49.17 L |
| 695156AD1 | PACKAGING CORP AMER SR SUB NT 2009/04/01 9.625 | | | 21JUL03 | 23JUL03 | 1.000000 | |
| ** WB2Q ** | 428 1,342,176.00 | | 1,338,797.29 | 3,378.71 | | .00 | 3,378.71 |
| 69563ALK5 | PAINE WEBBER GROUP 1 TRANCHE T 2004/10/13 1.000 | | | 03NOV03 | 03NOV03 | 1.000000 | |
| ** WB1Z ** | 451 10,068,400.00 | | 10,049,939.39 | 18,460.61 | | .00 | 18,460.61 |
| 697933AN9 | PANASAT CORP 144A 2012/02/01 8.500 | | | 26DEC02 | 07JAN03 | 1.000000 | |
| ** WB20 ** | 076 1,005,000.00 | | 1,004,799.56 | 200.44 | | .00 | 200.44 |
| 69912GAE6 | PARAGON HOTEL FJN CO 2003 CTF 2013/11/15 1.000 | | | 22OCT03 | 04NOV03 | 1.000000 | |
| ** WB1Z ** | 314 2,664,993.75 | | 2,663,742.19 | 1,251.56 | | .00 | 1,251.56 |
| ** WB1H ** | 738 598,875.00 | | 598,593.75 | 22OCT03 281.25 | 29OCT03 | 1.000000 .00 | 281.25 |
| 69912GAE6 | TOTAL | | 3,263,868.75 | 3,262,335.94 | 1,532.81 L | .00 | 1,532.81 L |
| 700690AL4 | PARK PL ENTMT CORP SR SUB NT 2011/05/15 8.125 | | | 14APR03 | 17APR03 | 1.000000 | |
| ** WB20 ** | 296 1,560,000.00 | | 1,503,499.84 | 56,500.16 | | .00 | 56,500.16 |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|--|------------|---------------|-------------------|-----------------|-----------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | SECTY GN/LS | | | |
| 701081AL5 | PARKER DRILLING CO NT 144A 2013/10/01 9.625 | | | 03OCT03 | 10OCT03 | 1.000000 | |
| ** WB2R ** | 266 2,747,250.00 | | 2,700,000.00 | 47,250.00 | | .00 | 47,250.00 |
| 704549AA2 | PEABODY ENERGY CORP SR NT 144 2013/03/15 6.875 | | | 07AUG03 | 22AUG03 | 1.000000 | |
| ** WB20 ** | 731 244,375.00 | | 250,000.00 | -5,625.00 | | .00 | -5,625.00 |
| 704549AC8 | PEABODY ENERGY CORP SR NT 2013/03/15 6.875 | | | 12AUG03 | 15AUG03 | 1.000000 | |
| ** WB20 ** | 743 729,375.00 | | 750,000.00 | -20,625.00 | | .00 | -20,625.00 |
| 705220AB7 | PECO ENERGY TRANS TR SER 1999 2005/03/01 5.630 | | | 01MAR03 | 01MAR03 | 1.000000 | |
| ** WB1Z ** | 222 3,468,710.31 | | 3,493,943.57 | -25,233.26 | | .00 | -25,233.26 |
| ** WB1Z ** | CXL 222 -3,468,710.31 | | -3,493,943.57 | 25,233.26 | 01MAR03 | 01MAR03 | 1.000000 .00 |
| ** WB1Z ** | 223 3,468,710.31 | | 3,493,879.39 | -25,169.08 | 03MAR03 | 03MAR03 | 1.000000 .00 |
| 705220AB7 | TOTAL | | 3,468,710.31 | -25,169.08 L | | .00 | -25,169.08 L |
| 705220AC5 | PECO ENERGY TRANSIT SR 1999 A 2006/05/01 1.000 | | | 03MAR03 | 03MAR03 | 1.000000 | |
| ** WB1U ** | 034 960,000.00 | | 959,986.08 | 13.92 | | .00 | 13.92 |
| ** WB1U ** | CXL 034 -960,000.00 | | -959,986.08 | -13.92 | 03MAR03 | 03MAR03 | 1.000000 .00 |
| ** WB1U ** | 041 960,000.00 | | 959,986.08 | 13.92 | 03MAR03 | 03MAR03 | 1.000000 .00 |
| ** WB1U ** | 281 1,073,000.00 | | 1,072,986.97 | 13.03 | 03SEP03 | 03SEP03 | 1.000000 .00 |
| ** WB1U ** | | | | 27OCT03 | 30OCT03 | 1.000000 | |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| | 461 1,024,000.000 | 1,024,120.00 | 1,023,988.73 | 131.27 | | .00 | 131.27 |
| ** WB1Z ** | 245 5,300,000.000 | 5,300,000.00 | 2006/03/01 5,306,895.50 | 6.955 -6,895.50 | 03MAR03 03MAR03 | 1.000000 .00 | -6,895.50 |
| ** WB1Z ** | CXL 245 -5,300,000.000 | -5,300,000.00 | -5,306,895.50 | 6,895.50 | 03MAR03 03MAR03 | 1.000000 .00 | 6,895.50 |
| ** WB1Z ** | 299 5,300,000.000 | 5,300,000.00 | 5,306,895.50 | -6,895.50 | 03MAR03 03MAR03 | 1.000000 .00 | -6,895.50 |
| ** WB1Z ** | 680 5,927,000.000 | 5,927,000.00 | 5,933,495.80 | -6,495.80 | 03SEP03 03SEP03 | 1.000000 .00 | -6,495.80 |
| 705220AC5 | TOTAL | 14,204,120.00 | 14,297,353.88 | -13,233.08 L | | .00 | -13,233.08 L |
| 70644BAD9 | PEMEX FIN LTD NT | 2007/05/15 | 8.020 | 16OCT03 | 24OCT03 | 1.000000 | |
| ** WBIY ** | 399 1,500,000.000 | 1,653,750.00 | 1,691,940.00 | -38,190.00 | | .00 | -38,190.00 |
| 70644BAN7 | PEMEX FIN LTD NT | 2003/11/15 | 6.125 | 15AUG03 | 15AUG03 | 1.000000 | |
| ** WB1A ** | 777 266,666.660 | 266,666.66 | 265,621.76 | 1,044.90 | | .00 | 1,044.90 |
| ** WB1A ** | 705 266,653.300 | 266,666.66 | 266,653.30 | 15NOV03 13.20 | 17NOV03 | 1.000000 .00 | 13.20 |
| 70644BAN7 | TOTAL | 533,333.32 | 532,275.14 | 1,058.10 L | | .00 | 1,058.10 L |
| 7064488B2 | PEMEX FIN LTD NT | 2004/08/15 | 9.140 | 03OCT03 | 15OCT03 | 1.000000 | |
| ** WB1Z ** | 130 9,580,000.000 | 9,891,350.00 | 9,731,233.04 | 160,116.96 | | .00 | 160,116.96 |



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|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 70645JAF9 | PEMEX PROJ FDG MASTE TRANCHE T 2005/01/07 | 1.000 | | 03OCT03 | 15OCT03 | 1.000000 | |
| ** WB1Z ** | 129 6,000,000.000 | 6,045,000.00 | 6,008,058.14 | 36,141.86 | | .00 | 36,141.86 |
| ** WBIY ** | 337 9,000,000.000 | 9,067,500.00 | 9,013,287.20 | 54,212.80 | 03OCT03 15OCT03 | 1.000000 .00 | 54,212.80 |
| 70645JAF9 | TOTAL | 15,112,500.00 | 15,022,145.34 | 90,354.66 L | | .00 | 90,354.66 L |
| 70645JAG7 | PEMEX PROJ FDG MASTE TRANCHE T 2009/02/01 | 7.875 | | 25MAR03 | 04APR03 | 1.000000 | |
| ** WB1H ** | 314 3,590,000.000 | 3,570,075.50 | 3,572,637.60 | -2,562.10 | | .00 | -2,562.10 |
| 70645IAE1 | PEMEX PROJECT FD HAS GTD NT | 2009/02/01 | 7.875 | 08APR03 | 11APR03 | 1.000000 | |
| ** WB1H ** | 371 3,590,000.000 | 4,010,030.00 | 3,570,075.50 | 439,954.50 | | .00 | 439,954.50 |
| 70645IAM1 | PEMEX PROJ FDG MASTE NT 144A | 2009/10/15 | 1.000 | 16OCT03 | 21OCT03 | 1.000000 | |
| ** WBIY ** | 390 1,050,000.000 | 1,051,312.50 | 1,050,000.00 | 1,312.50 | | .00 | 1,312.50 |
| 70707BAC5 | PENHALL INTL CORP SR NT | 2006/08/01 | 12.000 | 17OCT03 | 22OCT03 | 1.000000 | |
| ** WB1J ** | 558 4,960,000.000 | 4,315,200.00 | 5,028,450.75 | -713,250.75 | | .00 | -713,250.75 |
| ** WB1J ** | 663 1,985,000.000 | 1,905,600.00 | 2,015,565.98 | -109,965.98 | 02DEC03 05DEC03 | 1.000000 .00 | -109,965.98 |
| ** WBSH ** | 263 140,000.000 | 135,450.80 | 114,800.80 | 20,650.80 | 18DEC03 23DEC03 | 1.000000 .00 | 20,650.80 |
| 70707BAC5 | TOTAL | 6,356,250.00 | 7,158,816.73 | -802,566.73 L | | .00 | -802,566.73 L |



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|-------------------------|--|-------------------------------------|---------------|---|---------------------------|--------------------|--------------------------------------|
| 709772AC1 ** WB2J ** | PEOPLEFIRST COM VEH 2000 2 AS 423 97,446.02 | 2004/09/15 | 6.340 | 15MAR03 -1,190.97 | 15MAR03 | 1.000000 .00 | -1,190.97 |
| 712219AJ3 ** WB1S ** | PEOPLES REPUBLIC OF NT 188 495,250.00 | 2013/10/29 | 4.750 | 27OCT03 -1,880.00 | 30OCT03 | 1.000000 .00 | -1,880.00 |
| 713409AC4 ** WB2N ** | PEPSI BOTTLING GROUP G1D SR NT 474 1,544,175.80 | 2029/03/01 | 7.000 | 25NOV03 114,993.16 | 01DEC03 | 1.000000 .00 | 114,993.16 |
| ** WB2N ** | 553 2,154,078,900.00 | | 2,037,101.81 | 01DEC03 2,152,041,798.19 | 04DEC03 | 1.000000 .00 | 2,152,041,798.19 |
| ** WB2N ** | CXL 553 -1,910,000.000 | | -2,037,101.81 | 01DEC03 -2,152,041,798.19 | 04DEC03 | 1.000000 .00 | -2,152,041,798.19 |
| ** WB2N ** | 561 1,910,000.000 | | 2,037,101.81 | 01DEC03 116,977.09 | 04DEC03 | 1.000000 .00 | 116,977.09 |
| 713409AC4 | TOTAL | | 3,698,254.70 | 231,970.25 L | | .00 | 231,970.25 L |
| 713411AA4 ** WB1Y ** | PEPSI BOTTLING HLDGS NT 144 A 218 4,136,840.00 | 2004/02/17 | 5.375 | 03APR03 11,502.86 | 08APR03 | 1.000000 .00 | 11,502.86 |
| 713411AB2 ** WB1H ** | PEPSI BOTTLING HLDGS NT 144A 040 1,132,200.00 | 2009/02/17 | 5.625 | 21MAY03 151,385.58 | 27MAY03 | 1.000000 .00 | 151,385.58 |
| 71646FAC1 ** WB1A ** | PETROBRAS INTL FIN C SR NT 144 106 16,395,000.00 | 2007/02/01 | 9.125 | 17APR03 69,976.05 | 08MAY03 | 1.000000 .00 | 69,976.05 |



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|-------------------------|--|-------------------------------------|-------------|---|---------------------------|--------------------|--------------------------------------|
| 716604AB9 ** WB1J ** | PETROLEUM HELICOPTER SR NT 002 1,055,587.50 | 2009/05/01 | 9.375 | 04FEB03 65,587.50 | 07FEB03 | 1.000000 .00 | 65,587.50 |
| 716708AF9 ** WB2N ** | PETROLIAM NASIONAL B BD 144A 176 58,811.50 | 2026/10/15 | 7.625 | 24JUN03 11,055.60 | 27JUN03 | 1.000000 .00 | 11,055.60 |
| ** WB2N ** | 193 59,122.50 | | 47,755.90 | 25JUN03 11,366.32 | 30JUN03 | 1.000000 .00 | 11,366.32 |
| ** WB2N ** | 219 60,000.000 | | 57,307.52 | 26JUN03 11,938.48 | 01JUL03 | 1.000000 .00 | 11,938.48 |
| 716708AF9 | TOTAL | | 187,180.00 | 34,360.40 L | | .00 | 34,360.40 L |
| 716743AA7 ** WB1S ** | PETRONAS CAP LTD USD GTD N 537 734,332.50 | 2012/05/22 | 7.000 | 29JAN03 60,377.44 | 04FEB03 | 1.000000 .00 | 60,377.44 |
| 716740AA4 ** WB2L ** | PETROQUATA FIN INC BD SER A 762 151,318.75 | 2009/04/01 | 7.630 | 18JUN03 26,323.06 | 23JUN03 | 1.000000 .00 | 26,323.06 |
| ** WB2L ** | 102 140,000.000 | | 113,727.52 | 17SEP03 19,272.48 | 24SEP03 | 1.000000 .00 | 19,272.48 |
| ** WB2L ** | CXL 102 -140,000.000 | | -133,000.00 | 17SEP03 -19,272.48 | 24SEP03 | 1.000000 .00 | -19,272.48 |
| ** WB2L ** | 109 140,000.000 | | 133,000.00 | 17SEP03 19,290.29 | 22SEP03 | 1.000000 .00 | 19,290.29 |
| ** WB2L ** | 147 460,000.000 | | 438,725.00 | 19SEP03 58,845.34 | 24SEP03 | 1.000000 .00 | 58,845.34 |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECY GN/LS |
|-------------|-------------------------------|--------------|--------------|------------------|-----------------|-----------|--------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECY GN/LS | BASE CURR GN/LS | | NET BAS SECY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE | BASE COST | BASE SECY GN/LS | | | |
| 71676QAA4 | TOTAL | | | | | | |
| | 723,043.75 | | 618,585.84 | 104,458.49 L | | .00 | 104,458.49 L |
| 718286AK3 | PHILIPPINES REP BD | 2019/01/15 | 9.875 | 19FEB03 | 24FEB03 | 1.000000 | |
| ** WB1S ** | | | | | | | |
| | 554 | 1,042,775.00 | 1,059,056.83 | -16,281.83 | | .00 | -16,281.83 |
| | 1,060,000.000 | | | | | | |
| 718507BJ4 | PHILLIPS PETE CO SR NT | 2009/03/30 | 6.375 | 24JUN03 | 27JUN03 | 1.000000 | |
| ** WB1H ** | | | | | | | |
| | 435 | 441,971.25 | 380,119.73 | 61,851.52 | | .00 | 61,851.52 |
| | 375,000.000 | | | | | | |
| ** WB1H ** | | | | | | | |
| | CXL 435 | -441,971.25 | -380,119.73 | -61,851.52 | 24JUN03 | 27JUN03 | 1.000000 |
| | -375,000.000 | | | | | .00 | -61,851.52 |
| ** WB1H ** | | | | | | | |
| | 450 | 441,971.25 | 380,121.76 | 61,849.49 | 24JUN03 | 26JUN03 | 1.000000 |
| | 375,000.000 | | | | | .00 | 61,849.49 |
| 718507BJ4 | TOTAL | | | | | | |
| | 441,971.25 | | 380,121.76 | 61,849.49 L | | .00 | 61,849.49 L |
| 718507BK1 | PHILLIPS PETE CO SR NT | 2029/03/30 | 7.000 | 09SEP03 | 12SEP03 | 1.000000 | |
| ** WB2M ** | | | | | | | |
| | 300 | 296,745.10 | 332,677.59 | -35,932.49 | | .00 | -35,932.49 |
| | 270,000.000 | | | | | | |
| 718592AEB | PHILLIPS VAN HEUSEN SR NT 144 | 2013/05/01 | 8.125 | 30APR03 | 05MAY03 | 1.000000 | |
| ** WB1J ** | | | | | | | |
| | 182 | 1,035,000.00 | 1,000,000.00 | 35,000.00 | | .00 | 35,000.00 |
| | 1,000,000.000 | | | | | | |
| ** WB1J ** | | | | | | | |
| | 183 | 1,014,300.00 | 980,000.00 | 34,300.00 | 30APR03 | 05MAY03 | 1.000000 |
| | 980,000.000 | | | | | .00 | 34,300.00 |
| ** WB20 ** | | | | | | | |
| | 201 | 1,290,549.93 | 1,288,879.84 | 1,676.07 | 11DEC03 | 18DEC03 | 1.000000 |
| | 1,250,000.000 | | | | | .00 | 1,676.07 |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECY GN/LS |
|-------------|------------------------------|------------|--------------|------------------|-----------------|-----------|--------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECY GN/LS | BASE CURR GN/LS | | NET BAS SECY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE | BASE COST | BASE SECY GN/LS | | | |
| 718592AEB | TOTAL | | | | | | |
| | 3,339,849.93 | | 3,268,879.84 | 70,970.87 L | | .00 | 70,970.87 L |
| 721467AC2 | PILGRIMS PRIDE CORP SR NT | 2011/09/15 | 9.425 | 15JUL03 | 18JUL03 | 1.000000 | |
| ** WB2Q ** | | | | | | | |
| | 403 | 175,200.00 | 154,527.91 | 20,672.09 | | .00 | 20,672.09 |
| | 160,000.000 | | | | | | |
| 72354PAA3 | PIONEER AMERICAS LLC | 2004/12/31 | 1.000 | 20MAR03 | 25MAR03 | 1.000000 | |
| ** WB1J ** | | | | | | | |
| | 187 | 215,719.50 | 371,911.89 | -156,192.39 | | .00 | -156,192.39 |
| | 287,626.000 | | | | | | |
| 723787AC1 | PIONEER NAT RES CO SR NT | 2010/04/01 | 9.425 | 13NOV03 | 18NOV03 | 1.000000 | |
| ** WB2Q ** | | | | | | | |
| | 783 | 34,777.00 | 34,059.23 | 2,717.77 | | .00 | 2,717.77 |
| | 30,000.000 | | | | | | |
| ** WB2Q ** | | | | | | | |
| | 798 | 37,189.50 | 34,049.42 | 3,140.08 | 29NOV03 | 25NOV03 | 1.000000 |
| | 30,000.000 | | | | | .00 | 3,140.08 |
| ** WB2Q ** | | | | | | | |
| | 887 | 308,755.00 | 284,401.28 | 24,353.72 | 25NOV03 | 01DEC03 | 1.000000 |
| | 250,000.000 | | | | | .00 | 24,353.72 |
| 723787AC1 | TOTAL | | | | | | |
| | 382,721.50 | | 352,509.93 | 30,211.57 L | | .00 | 30,211.57 L |
| 7239969DB | PINACLE FOODS CORP TERM LOAN | 2008/05/22 | 7.480 | 23JAN03 | 23JAN03 | 1.000000 | |
| ** WB1X ** | | | | | | | |
| | 891 | 34,539.47 | 34,288.42 | 259.05 | | .00 | 259.05 |
| | 34,539.470 | | | | | | |
| ** WB1X ** | | | | | | | |
| | 343 | 34,539.48 | 34,288.43 | 259.05 | 31JUL03 | 31JUL03 | 1.000000 |
| | 34,539.480 | | | | | .00 | 259.05 |
| ** WB1X ** | | | | | | | |
| | 142 | 368,421.05 | 365,657.98 | 2,763.15 | 25NOV03 | 25NOV03 | 1.000000 |
| | 368,421.050 | | | | | .00 | 2,763.15 |

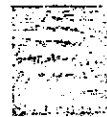


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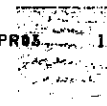
| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/L |
|-------------|--------------------------------|--------------|--------------|------------------|----------------|----------------|--------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/L | BASE CURR GN/L | NET SECTY GN/L | NET BAS SECTY GN/L |
| | SHARES/PAR | BASE | BASE | SECTY GN/L | | | |
| 7239969D8 | TOTAL | | 437,500.00 | 434,218.75 | 3,281.25 L | .00 | 3,281.25 L |
| 7239969F3 | PINNACLE FOODS CORPORATION | 2008/05/22 | 1.000 | 25NOV03 | 25NOV03 | 1.000000 | |
| WB1X | 141 | 437,500.00 | 434,218.80 | 3,281.20 | .00 | 3,281.20 | |
| | 437,500.000 | | | | | | |
| 724255115 | KOREA DEPOSIT INS 2.5PCT 11 | 2005/12/11 | 2.500 | 08SEP03 | 15SEP03 | 1.000000 | |
| WB2N | 393 | 55,812.50 | 50,201.38 | 5,611.12 | .00 | 5,611.12 | |
| | 50,000.000 | | | | | | |
| WB2N | 321 | 79,253.75 | 71,285.63 | 7,968.12 | 09SEP03 | 12SEP03 | 1.000000 |
| | 71,000.000 | | | | .00 | .00 | 7,968.12 |
| WB2N | 512 | 134,550.00 | 120,476.45 | 14,073.55 | 18SEP03 | 23SEP03 | 1.000000 |
| | 120,000.000 | | | | .00 | .00 | 14,073.55 |
| WB2N | 550 | 134,250.00 | 120,475.30 | 13,774.70 | 22SEP03 | 29SEP03 | 1.000000 |
| | 120,000.000 | | | | .00 | .00 | 13,774.70 |
| 726255115 | TOTAL | | 403,866.25 | 362,438.74 | 41,427.49 L | .00 | 41,427.49 L |
| 726507AA4 | PLAINS EXPL + PRODTN SR SUB NT | 2012/07/01 | 8.750 | 03JAN03 | 03JAN03 | 1.000000 | |
| WB20 | 083 | 1,971,265.00 | 1,972,177.48 | -912.48 | .00 | .00 | -912.48 |
| | 2,000,000.000 | | | | | | |
| 726507ADB | PLAINS EXPL + PRODTN SR SUB NT | 2012/07/01 | 8.750 | 17OCT03 | 27OCT03 | 1.000000 | |
| WB2R | 299 | 1,067,500.00 | 1,065,479.49 | 2,020.51 | .00 | .00 | 2,020.51 |
| | 1,000,000.000 | | | | | | |
| 727610AA5 | PLASTIPAK HOLDINGS 144A | 2011/09/01 | 10.750 | 23MAY03 | 30MAY03 | 1.000000 | |
| WB2Q | 481 | 73,350.00 | 73,214.63 | 135.37 | .00 | .00 | 135.37 |
| | 70,000.000 | | | | | | |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/L |
|-------------|--------------------------------|------------|------------|------------------|----------------|----------------|--------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/L | BASE CURR GN/L | NET SECTY GN/L | NET BAS SECTY GN/L |
| | SHARES/PAR | BASE | BASE | SECTY GN/L | | | |
| 727610AB3 | PLASTIPAK HLDGS INC SR NT | 2011/09/01 | 10.750 | 08JAN03 | 13JAN03 | 1.000000 | |
| WB1J | 760 | 264,907.50 | 243,458.81 | 21,448.69 | .00 | .00 | 21,448.69 |
| | 247,000.000 | | | | | | |
| 72813PAH3 | PLAYTEX PRODS INC SR SUB NT | 2011/06/01 | 9.375 | 15JAN03 | 21JAN03 | 1.000000 | |
| WB2Q | 577 | 143,650.00 | 138,639.72 | 5,010.28 | .00 | .00 | 5,010.28 |
| | 130,000.000 | | | | | | |
| WB2Q | 682 | 59,950.00 | 58,617.10 | 1,332.90 | 04MAR03 | 07MAR03 | 1.000000 |
| | 55,000.000 | | | | .00 | .00 | 1,332.90 |
| WB2Q | 685 | 27,250.00 | 26,642.98 | 607.02 | 05MAR03 | 10MAR03 | 1.000000 |
| | 25,000.000 | | | | .00 | .00 | 607.02 |
| WB2Q | 419 | 360,000.00 | 385,946.45 | -25,946.45 | 15JUL03 | 18JUL03 | 1.000000 |
| | 360,000.000 | | | | .00 | .00 | -25,946.45 |
| 72813PAH3 | TOTAL | | 590,850.00 | 609,646.25 | -18,996.25 L | .00 | -18,996.25 L |
| 730448AH0 | POGO PRODUCING CO 8.75PCT 1 | 2007/05/15 | 8.750 | 06AUG03 | 06AUG03 | 1.000000 | |
| WB2R | 149 | 514,585.00 | 517,961.14 | -3,376.14 | .00 | .00 | -3,376.14 |
| | 500,000.000 | | | | | | |
| 731011AM6 | POLAND REP NT | 2012/07/03 | 6.250 | 14JUL03 | 17JUL03 | 1.000000 | |
| WB3A | 503 | 288,125.00 | 278,027.41 | 10,097.59 | .00 | .00 | 10,097.59 |
| | 250,000.000 | | | | | | |
| 7331BEAB9 | POPULAR NORTH AMER I TRANCHE T | 2004/01/15 | 6.625 | 01OCT03 | 06OCT03 | 1.000000 | |
| WB2J | 749 | 405,520.00 | 401,618.06 | 3,901.94 | .00 | .00 | 3,901.94 |
| | 400,000.000 | | | | | | |
| 740540AE9 | PREMIER PKS INC SR DISC N | 2008/04/01 | 1.000 | 12FEB03 | 18FEB03 | 1.000000 | |
| WB20 | 171 | 466,250.00 | 481,150.92 | -14,900.92 | .00 | .00 | -14,900.92 |
| | 500,000.000 | | | | | | |
| WB2Q | 377 | 567,000.00 | 526,570.46 | 40,429.54 | 15APR03 | 15APR03 | 1.000000 |
| | 540,000.000 | | | | .00 | .00 | 40,429.54 |



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| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECTY BASE SECTY | TRD DT GN/L\$ GN/L\$ | STL DT BASE CURR | SELL RATE GN/L\$ | NET SECTY NET BAS SECTY | GN/L\$ GN/L\$ |
|-------------------------|-------------------------------|--|-------------------------------------|-------------------------------------|-------------------------------------|----------------------------|---------------------|---------------------|----------------------------|------------------|
| ** WB2Q ** | CXL 377 | -540,000.000 | | -526,578.46 | | 15APR03 -40,429.54 | 15APR03 | 1.000000 .00 | | -40,429.54 |
| ** WB2Q ** | 378 | 540,000.000 | | 526,578.46 | | 15APR03 43,129.54 | 17APR03 | 1.000000 .00 | | 43,129.54 |
| ** WB2Q ** | 308 | 1,837,500.000 | 2008/04/01 | 1,707,105.40 | | 15APR03 130,394.60 | 15APR03 | 1.000000 .00 | | 130,394.60 |
| ** WB2Q ** | CXL 308 | -1,750,000.000 | | -1,707,105.40 | | 15APR03 -130,394.60 | 15APR03 | 1.000000 .00 | | -130,394.60 |
| ** WB2Q ** | 323 | 1,750,000.000 | | 1,707,105.40 | | 15APR03 139,144.60 | 17APR03 | 1.000000 .00 | | 139,144.60 |
| 740540AE9 | TOTAL | 2,882,200.00 | | 2,714,826.78 | | 167,373.22 L | | .00 | | 167,373.22 L |
| 74157KAF8 | PRIMEDIA INC | SR NT | 2011/05/15 | 0.875 | | 17NOV03 | 20NOV03 | 1.000000 | | |
| ** WB2Q ** | 191 | 250,000.000 | | 239,441.25 | | 17,433.75 | | .00 | | 17,433.75 |
| 74199A9D7 | PRIMEDIA INC | TERM LOAN | 2009/06/15 | 1.000 | | 02MAY03 | 02MAY03 | 1.000000 | | |
| ** WB1X ** | 033 | 150,413.000 | | 150,225.07 | | -4,460.37 | | .00 | | -4,460.37 |
| ** WB1X ** | 034 | 146,440.410 | | 146,257.36 | | 10JUN03 183.05 | 10JUN03 | 1.000000 .00 | | 183.05 |
| ** WB1X ** | CXL 034 | -146,440.410 | | -146,257.36 | | 10JUN03 -183.05 | 10JUN03 | 1.000000 .00 | | -183.05 |
| ** WB1X ** | 035 | 146,440.410 | | 146,257.36 | | 10JUN03 .00 | 10JUN03 | 1.000000 .00 | | .00 |
| ** WB1X ** | 374 | 7,128.440 | | 7,119.53 | | 31DEC03 8.91 | 31DEC03 | 0.000000 .00 | | 8.91 |



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| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECTY BASE SECTY | TRD DT GN/L\$ GN/L\$ | STL DT BASE CURR | SELL RATE GN/L\$ | NET SECTY NET BAS SECTY | GN/L\$ GN/L\$ |
|-------------------------|-------------------------------|--|-------------------------------------|-------------------------------------|-------------------------------------|----------------------------|---------------------|---------------------|----------------------------|------------------|
| 74199A9D7 | TOTAL | 146,257.36 | | 146,257.36 | | .00 | | .00 | | .00 |
| 74199A9Y1 | PRIMEDIA INC | | 2009/06/15 | 1.000 | | 26MAR03 | 26MAR03 | 1.000000 | | |
| ** WB1X ** | 379 | 10,000.000 | | 9,987.50 | | 12.50 | | .00 | | 12.50 |
| ** WB1X ** | CXL 379 | -10,000.000 | | -9,987.50 | | 26MAR03 -12.50 | 26MAR03 | 1.000000 .00 | | -12.50 |
| ** WB1X ** | 036 | 11,297.740 | | 11,283.62 | | 10JUN03 14.12 | 10JUN03 | 1.000000 .00 | | 14.12 |
| ** WB1X ** | CXL 036 | -11,297.740 | | -11,283.62 | | 10JUN03 -14.12 | 10JUN03 | 1.000000 .00 | | -14.12 |
| ** WB1X ** | 169 | 7,128.440 | | 7,119.53 | | 30JUN03 8.91 | 30JUN03 | 1.000000 .00 | | 8.91 |
| 74199A9Y1 | TOTAL | 7,128.44 | | 7,119.53 | | 8.91 L | | .00 | | 8.91 L |
| 74199B9C7 | PRIMEDIA INC | TERM B | 2009/06/30 | 0.010 | | 13MAY03 | 13MAY03 | 1.000000 | | |
| ** WB1X ** | 671 | 238,681.120 | | 238,681.12 | | -5,967.03 | | .00 | | -5,967.03 |
| ** WB1X ** | 090 | 78,279.550 | | 78,279.55 | | 13JUN03 .00 | 13JUN03 | 1.000000 .00 | | .00 |
| 74199B9C7 | TOTAL | 78,279.55 | | 78,279.55 | | .00 | | .00 | | .00 |

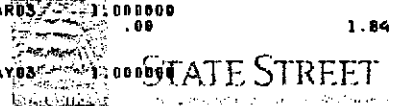


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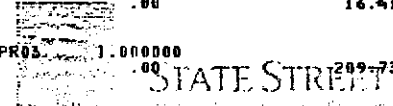
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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/L |
|-------------|--------------------------------|-------------|--------------|------------------|----------------|-----------|--------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/L | BASE CURR GN/L | | NET BAS SECTY GN/L |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/L | | | |
| | 232,714.09 | | 238,681.12 | -5,967.03 L | | .00 | -5,967.03 L |
| 742718BWB | PROCTER + GAMBLE CO NT | 2007/06/15 | 4.750 | 19JUN03 | 24JUN03 | 1.000000 | |
| WB1H | 392 | 460,798.80 | 418,826.26 | 41,972.54 | | .00 | 41,972.54 |
| | 420,000.000 | | | | | | |
| 743846BK7 | PROVIDENT BK HOME EQ 2001 2 AS | 2013/05/25 | 6.320 | 25APR03 | 25APR03 | 1.000000 | |
| WB1Z | 709 | 192,138.43 | 194,666.80 | -2,528.37 | | .00 | -2,528.37 |
| | 192,138.440 | | | | | | |
| 743862AC8 | PROVIDENT COS INC SR NT | 2005/07/15 | 6.375 | 11MAR03 | 14MAR03 | 1.000000 | |
| WB2J | 257 | 890,000.00 | 1,010,882.94 | -120,882.94 | | .00 | -120,882.94 |
| | 1,000,000.000 | | | | | | |
| 74436JEU7 | PRUDENTIAL SECS SECD COML MTC | 2031/11/01 | 6.874 | 13MAR03 | 18MAR03 | 1.000000 | |
| WB2F | 130 | 991,336.66 | 952,514.05 | 38,822.61 | | .00 | 38,822.61 |
| | 921,771.700 | | | | | | |
| 74699A9F7 | FLEXI VAN CORP TERM LOAN | 2007/09/20 | 4.820 | 19MAR03 | 19MAR03 | 1.000000 | |
| WB1X | 348 | 130,434.78 | 130,108.70 | 326.08 | | .00 | 326.08 |
| | 130,434.780 | | | | | | |
| WB1X | CXL 340 | -130,434.78 | -130,108.70 | -326.08 | | .00 | -326.08 |
| | -130,434.780 | | | | | | |
| WB1X | 384 | 130,434.78 | 130,108.70 | 326.08 | | .00 | 326.08 |
| | 130,434.780 | | | | | | |
| WB1X | CXL 384 | -130,434.78 | -130,108.70 | -326.08 | | .00 | -326.08 |
| | -130,434.780 | | | | | | |
| WB1X | 385 | 130,434.78 | 130,108.70 | 326.08 | | .00 | 326.08 |
| | 130,434.780 | | | | | | |
| WB1X | 483 | 735.60 | 733.76 | 1.84 | | .00 | 1.84 |
| | 735.600 | | | | | | |
| WB1X | | | | 23APR03 | 07MAY03 | 1.000000 | |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/L |
|-------------|---|------------|------------|------------------|----------------|-----------|--------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/L | BASE CURR GN/L | | NET BAS SECTY GN/L |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/L | | | |
| | 642 | 63,084.10 | 62,927.24 | 78.86 | | .00 | 78.86 |
| | 63,084.950 | | | | | | |
| WB1X | CXL 642 | -63,084.10 | -62,927.24 | -78.86 | | .00 | -78.86 |
| | -63,084.950 | | | | | | |
| WB1X | 655 | 62,995.58 | 62,927.24 | 68.34 | | .00 | 68.34 |
| | 63,084.950 | | | | | | |
| WB1X | 137 | 577.09 | 575.65 | 1.44 | | .00 | 1.44 |
| | 577.090 | | | | | | |
| WB1X | 334 | 508.60 | 507.33 | 1.27 | | .00 | 1.27 |
| | 508.600 | | | | | | |
| 74699A9F7 | TOTAL | 195,251.65 | 194,852.68 | 398.97 L | | .00 | 398.97 L |
| | | | | | | | |
| 7469929Z8 | PURCHASE OF U S SHIP TERM LOAN 2008/09/13 | 5.072 | | 31MAR03 | 31MAR03 | 1.000000 | |
| WB1X | 400 | 20,192.31 | 20,141.83 | 50.48 | | .00 | 50.48 |
| | 20,192.310 | | | | | | |
| WB1X | 194 | 24,519.23 | 24,457.93 | 61.30 | | .00 | 61.30 |
| | 24,519.230 | | | | | | |
| WB1X | 611 | 24,519.23 | 24,457.93 | 61.30 | | .00 | 61.30 |
| | 24,519.230 | | | | | | |
| WB1X | 355 | 24,519.23 | 24,457.93 | 61.30 | | .00 | 61.30 |
| | 24,519.230 | | | | | | |
| 7469929Z8 | TOTAL | 93,750.00 | 93,515.62 | 234.38 L | | .00 | 234.38 L |
| | | | | | | | |
| 7469919C4 | PURCHASE OF URS CORP TERM LOAN 2008/08/22 | 7.250 | | 31JAN03 | 31JAN03 | 1.000000 | |
| WB1X | 120 | 4,375.00 | 4,358.59 | 16.41 | | .00 | 16.41 |
| | 4,375.000 | | | | | | |
| WB1X | 608 | 55,928.80 | 55,719.07 | 209.73 | | .00 | 209.73 |
| | 55,928.800 | | | | | | |



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ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|--------------|--------------|-------------------|-----------------|---------------------|-----------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | NET BAS SECTY GN/LS | NET SECTY GN/LS |
| ** WB1X ** | 612 4,375.000 | 4,375.00 | 4,350.59 | 30APR03 14.41 | 30APR03 | 1.000000 .00 | 14.41 |
| ** WB1X ** | 144 41,014.450 | 41,014.45 | 40,860.65 | 30JUN03 153.88 | 30JUN03 | 1.000000 .00 | 153.88 |
| ** WB1X ** | 362 172,942.170 | 172,942.17 | 172,293.64 | 31JUL03 448.53 | 31JUL03 | 1.000000 .00 | 448.53 |
| ** WB1X ** | 030 16,561.800 | 16,561.80 | 16,499.69 | 15OCT03 42.11 | 15OCT03 | 1.000000 .00 | 42.11 |
| ** WB1X ** | 045 116,979.130 | 116,979.13 | 116,540.46 | 31OCT03 438.47 | 31OCT03 | 1.000000 .00 | 438.47 |
| ** WB1X ** | 053 3,706.200 | 3,706.20 | 3,492.30 | 31OCT03 13.90 | 31OCT03 | 1.000000 .00 | 13.90 |
| 7469919C4 | TOTAL | 415,882.55 | 414,322.99 | 1,559.56 L | | .00 | 1,559.56 L |
| 748148PD9 | QUEBEC PROV CDA | 2024/02/09 | 7.125 | 25NOV03 | 01DEC03 | 1.000000 | |
| ** WB2N ** | 468 310,000.000 | 369,061.20 | 334,116.55 | 34,944.65 | | .00 | 34,944.65 |
| ** WB2N ** | 473 440,000.000 | 524,246.80 | 472,018.33 | 52,228.47 | | 1.000000 .00 | 52,228.47 |
| 748148PD9 | TOTAL | 893,308.00 | 806,134.88 | 87,173.12 L | | .00 | 87,173.12 L |
| 748148QR7 | QUEBEC PROV CDA | 2029/09/15 | 7.500 | 25NOV03 | 01DEC03 | 1.000000 | |
| ** WB2N ** | 504 1,000,000.000 | 1,256,050.00 | 1,230,450.53 | 17,591.47 | | .00 | 17,591.47 |
| ** WB2N ** | 505 2,720,000.000 | 3,419,529.60 | 3,430,585.14 | -19,055.54 | | 1.000000 .00 | -19,055.54 |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|--------------|--------------|-------------------|-----------------|---------------------|-----------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | NET BAS SECTY GN/LS | NET SECTY GN/LS |
| 748148QR7 | TOTAL | 4,675,579.60 | 4,677,843.67 | -1,464.07 L | | .00 | -1,464.07 L |
| 74913EAC4 | QWEST CAP FDC INC | 2006/08/15 | 7.750 | 07JAN03 | 10JAN03 | 1.000000 | |
| ** WB2L ** | 665 225,000.000 | 186,187.50 | 149,438.10 | 36,749.40 | | .00 | 36,749.40 |
| 74913EAE0 | QWEST CAP FDC INC | 2010/08/15 | 7.900 | 09JAN03 | 14JAN03 | 1.000000 | |
| ** WB2L ** | 473 220,000.000 | 166,375.00 | 122,727.71 | 43,647.29 | | .00 | 43,647.29 |
| ** WB2L ** | 760 135,000.000 | 97,537.50 | 65,718.44 | 31,819.06 | | 1.000000 .00 | 31,819.06 |
| ** WB2L ** | 774 130,000.000 | 97,500.00 | 71,236.69 | 26,263.31 | | 1.000000 .00 | 26,263.31 |
| 74913EAE0 | TOTAL | 361,412.50 | 259,682.84 | 101,729.66 L | | .00 | 101,729.66 L |
| 74913EAK3 | QWEST CAP FDC INC | 2011/02/15 | 7.250 | 09JAN03 | 14JAN03 | 1.000000 | |
| ** WB2L ** | 479 470,000.000 | 343,100.00 | 245,219.07 | 77,880.93 | | .00 | 77,880.93 |
| ** WB2L ** | 782 420,000.000 | 304,500.00 | 228,817.76 | 75,682.24 | | 1.000000 .00 | 75,682.24 |
| ** WB2L ** | 767 190,000.000 | 140,600.00 | 105,075.24 | 35,524.76 | | 1.000000 .00 | 35,524.76 |
| ** WB2L ** | 777 325,000.000 | 237,250.00 | 175,576.94 | 61,673.06 | | 1.000000 .00 | 61,673.06 |
| ** WB2F ** | 392 1,450,000.000 | 1,189,000.00 | 946,150.00 | 242,849.92 | | 1.000000 .00 | 242,849.92 |
| ** WB3H ** | 329 1,540,000.000 | 1,461,075.00 | 1,410,654.97 | 50,420.03 | | 000000 .00 | 50,420.03 |

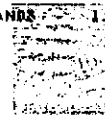


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ATTACHMENT 0

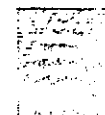
| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT SELL RATE BASE CURR GN/LS | NET SECY GN/LS NET BAS SECY GN/LS | | |
|-------------------------|--|-------------------------------------|-------------------------------------|---|--|--------------------------------------|-----------------|-----------|
| 74913EAH3 | TOTAL | | 3,675,525.00 | 3,131,494.06 | 544,030.94 L | .00 | 544,030.94 L | |
| 74913EAL4 | QWEST CAP FDG INC GTD NT | 2004/08/03 | 5.875 | | 04SEP03 | 09SEP03 | 1.000000 | |
| ** WB20 ** | 786 500,000.000 | | 491,250.00 | 482,994.86 | 8,255.14 | .00 | 8,255.14 | |
| ** WB20 ** | 798 1,000,000.000 | | 985,000.00 | 967,846.23 | 09SEP03 17,153.77 | 12SEP03 | 1.000000 .00 | 17,153.77 |
| ** WB20 ** | 801 188,000.000 | | 185,650.00 | 183,258.67 | 10SEP03 2,391.33 | 15SEP03 | 1.000000 .00 | 2,391.33 |
| ** WB20 ** | 802 125,000.000 | | 123,593.75 | 121,872.80 | 10SEP03 1,720.95 | 15SEP03 | 1.000000 .00 | 1,720.95 |
| ** WB20 ** | 808 188,000.000 | | 185,885.00 | 183,624.22 | 10SEP03 2,260.78 | 15SEP03 | 1.000000 .00 | 2,260.78 |
| ** WB20 ** | 125 499,000.000 | | 496,505.00 | 488,955.18 | 27OCT03 7,549.82 | 30OCT03 | 1.000000 .00 | 7,549.82 |
| ** WB20 ** | 208 500,000.000 | | 500,625.00 | 490,948.57 | 24NOV03 9,676.43 | 28NOV03 | 1.000000 .00 | 9,676.43 |
| ** WB20 ** | 222 500,000.000 | | 500,000.00 | 490,289.26 | 01DEC03 9,710.74 | 04DEC03 | 1.000000 .00 | 9,710.74 |
| 74913EAL4 | TOTAL | | 3,468,508.75 | 3,409,789.79 | 58,718.96 L | .00 | 58,718.96 L | |
| 74913EAND | QWEST CAP FDG INC GTD NT | 2009/08/03 | 7.000 | | 06JAN03 | 09JAN03 | 1.000000 | |
| ** WB2L ** | 640 1,000,000.000 | | 710,000.00 | 523,356.79 | 186,643.21 | .00 | 186,643.21 | |
| ** WB2L ** | 781 265,000.000 | | 192,456.25 | 128,135.30 | 24JAN03 64,320.95 | 29JAN03 | 1.000000 .00 | 64,320.95 |



STATE STREET

FOR PUBLIC DISCLOSURE

| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT SELL RATE BASE CURR GN/LS | NET SECY GN/LS NET BAS SECY GN/LS | | |
|-------------------------|--|-------------------------------------|-------------------------------------|---|--|--------------------------------------|-----------------|-----------|
| 74913EAND | TOTAL | | 902,456.25 | 451,492.09 | 250,964.16 L | .00 | 250,964.16 L | |
| 74913GAB1 | QWEST CORP NT 144A | 2012/03/15 | 1.000 | | 26JUN03 | 01JUL03 | 1.000000 | |
| ** WB2M ** | 214 1,110,000.000 | | 1,232,100.00 | 1,121,596.81 | 110,503.19 | .00 | 110,503.19 | |
| 749564AAB | RH DONNELLEY FIN SR NT 144 | 2010/12/15 | 8.875 | | 08OCT03 | 14OCT03 | 1.000000 | |
| ** WB2R ** | 257 50,000.000 | | 56,250.00 | 50,853.32 | 5,396.68 | .00 | 5,396.68 | |
| 749564AC4 | R H DONNELLEY FIN CD SR SUB NT | 2012/12/15 | 10.875 | | 05MAR03 | 10MAR03 | 1.000000 | |
| ** WB1J ** | 059 990,000.000 | | 1,111,275.00 | 990,800.00 | 121,275.00 | .00 | 121,275.00 | |
| ** WB2R ** | 301 99,000.000 | | 118,305.00 | 103,346.52 | 20OCT03 14,958.48 | 23OCT03 | 1.000000 .00 | 14,958.48 |
| ** WB2R ** | 303 66,000.000 | | 78,870.00 | 66,992.81 | 20OCT03 11,877.19 | 23OCT03 | 1.000000 .00 | 11,877.19 |
| ** WB2R ** | 390 300,000.000 | | 356,250.00 | 300,755.41 | 17DEC03 55,494.59 | 22DEC03 | 1.000000 .00 | 55,494.59 |
| 749564AC4 | TOTAL | | 1,664,700.00 | 1,461,094.74 | 203,605.26 L | .00 | 203,605.26 L | |
| 7499999B6 | R K POLYMERS LLC | 2009/02/28 | 6.250 | | 30JUN03 | 30JUN03 | 1.000000 | |
| ** WB1X ** | 209 27,699.240 | | 27,699.24 | 27,145.24 | 553.98 | .00 | 553.98 | |
| ** WB1X ** | 414 623,048.770 | | 623,048.77 | 610,587.79 | 23DEC03 12,460.98 | 23DEC03 | 1.000000 .00 | 12,460.98 |



STATE STREET

FOR PUBLIC DISCLOSURE

ATTACHMENT O

| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT SELL RATE BASE CURR GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|--|--------------------------------------|
| 7499999B6 | TOTAL | | 650,740.01 | 637,733.05 | 13,014.96 L | .00 13,014.96 L |
| 75040KAC3 | RADIOLOGIX INC SR NT | 2008/12/15 | 10.500 | 08JAN03 | 13JAN03 | 1.000000 |
| ** WB1J ** | 761 | 782,188.00 | 989,045.15 | -206,945.15 | .00 | -206,945.15 |
| | 990,000.000 | | | | | |
| ** WB1J ** | 786 | 742,500.00 | 989,050.39 | -246,550.39 | 24JAN03 29JAN03 | 1.000000 .00 -246,550.39 |
| | 990,000.000 | | | | | |
| ** WB1J ** | 795 | 742,500.00 | 989,052.35 | -246,552.35 | 30JAN03 04FEB03 | 1.000000 .00 -246,552.35 |
| | 990,000.000 | | | | | |
| ** WB1J ** | 798 | 5,205,000.00 | 6,933,361.51 | -1,728,361.51 | 03FEB03 06FEB03 | 1.000000 .00 -1,728,361.51 |
| | 6,940,000.000 | | | | | |
| 75040KAC3 | TOTAL | | 7,472,100.00 | 9,900,509.40 | -2,428,409.40 L | .00 -2,428,409.40 L |
| 750495AC7 | RADNOR HLDGS CORP SR NT | 2003/12/01 | 10.000 | 17MAR03 | 17MAR03 | 1.000000 |
| ** WB1J ** | 003 | 7,920,000.000 | 7,374,792.41 | 547,563.14 | .00 | 547,563.14 |
| ** WB1J ** | CXL 003 | -7,920,000.000 | -7,374,792.41 | -547,563.14 | 17MAR03 17MAR03 | 1.000000 .00 -547,563.14 |
| ** WB1J ** | 109 | 7,920,000.000 | 7,374,792.41 | 545,207.59 | 17MAR03 17MAR03 | 1.000000 .00 545,207.59 |
| | 7,920,000.000 | | | | | |
| 750495AC7 | TOTAL | | 7,920,000.00 | 7,374,792.41 | 545,207.59 L | .00 545,207.59 L |
| 750495AF0 | RADNOR HLDGS CORP SR NT SER | 2003/12/01 | 10.000 | 17MAR03 | 17MAR03 | 1.000000 |
| ** WB1J ** | 006 | 8,285,000.000 | 7,958,709.40 | 326,290.60 | .00 | 326,290.60 |
| | 8,285,000.000 | | | | | |



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Serving Institutional Investors Worldwide

FOR PUBLIC DISCLOSURE

| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT SELL RATE BASE CURR GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|--|--------------------------------------|
| 750495AL7 | RADNOR HLDGS CORP SR NT | 2010/03/15 | 11.000 | 08DEC03 | 11DEC03 | 1.000000 |
| ** WB3H ** | 244 | 92,000.00 | 91,500.00 | 10,500.00 | .00 | 10,500.00 |
| | 100,000.000 | | | | | |
| 751025AA5 | RALCORP HLDGS INC NT | 2004/09/15 | 0.750 | 26AUG03 | 29AUG03 | 1.000000 |
| ** WB2D ** | 023 | 1,073,070.00 | 1,073,037.72 | 32.28 | .00 | 32.28 |
| | 1,000,000.000 | | | | | |
| 755081AC0 | RAYOVAC CORP SR SUB NT | 2013/10/01 | 8.500 | 18DEC03 | 30DEC03 | 1.000000 |
| ** WB2D ** | 323 | 503,800.00 | 503,745.74 | 54.26 | .00 | 54.26 |
| | 500,000.000 | | | | | |
| 755111AB7 | RAYTHEON CO NT | 2005/07/15 | 6.500 | 06MAR03 | 11MAR03 | 1.000000 |
| ** WB1H ** | 040 | 210,000.000 | 204,310.49 | 22,221.11 | .00 | 22,221.11 |
| ** WB2D ** | 272 | 173,934.40 | 171,959.02 | 1,975.38 | 21MAY03 21MAY03 | 1.000000 .00 1,975.38 |
| | 160,000.000 | | | | | |
| ** WB2D ** | 659 | 2,163,700.00 | 2,134,250.57 | 27,449.43 | 28JUL03 31JUL03 | 1.000000 .00 27,449.43 |
| | 2,000,000.000 | | | | | |
| 755111AB7 | TOTAL | | 2,544,174.00 | 2,512,520.08 | 51,645.92 L | .00 51,645.92 L |
| 755111AJ0 | RAYTHEON CO DEB | 2018/03/15 | 6.750 | 03NOV03 | 06NOV03 | 1.000000 |
| ** WB2N ** | 245 | 1,535,139.10 | 1,577,508.04 | -42,369.74 | .00 | -42,369.74 |
| | 1,445,000.000 | | | | | |
| 755111AV3 | RAYTHEON CO DEB | 2010/12/15 | 6.000 | 06MAR03 | 11MAR03 | 1.000000 |
| ** WB1H ** | 039 | 1,566,901.20 | 1,349,853.32 | 217,047.88 | .00 | 217,047.88 |
| | 1,460,000.000 | | | | | |
| 755111BL4 | RAYTHEON CO NT | 2012/11/15 | 5.500 | 10APR03 | 15APR03 | 1.000000 |
| ** WB2N ** | 069 | 3,064,026.90 | 3,037,761.41 | 26,265.49 | .00 | 26,265.49 |
| | 3,030,000.000 | | | | | |
| ** WB2N ** | 434 | 2,327,272.10 | 2,275,614.56 | 51,657.54 | 18SEP03 18SEP03 | 000000 .00 |
| | 2,270,000.000 | | | | | |



STATE STREET
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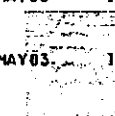
| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------------|--------------|--------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | | | |
| 755111BL4 | TOTAL | | | | | | |
| | 5,391,299.00 | | 5,313,375.97 | 77,923.03 L | | .00 | 77,923.03 L |
| 758753AB3 | REGAL CINEMAS CORP SR SUB NT | 2012/02/01 | 9.375 | 14MAR03 | 19MAR03 | 1.000000 | |
| WB1J | 089 | 2,143,350.00 | 2,024,091.85 | 119,258.15 | | .00 | 119,258.15 |
| | 1,960,000.000 | | | | | | |
| WB1J | 090 | 3,223,685.00 | 3,044,315.93 | 179,369.07 | 19MAR03 | 1.000000 | 179,369.07 |
| | 2,978,000.000 | | | | | .00 | |
| WB1J | 092 | 2,148,300.00 | 2,024,091.83 | 124,208.17 | 19MAR03 | 1.000000 | 124,208.17 |
| | 1,980,000.000 | | | | | .00 | |
| 758753AB3 | TOTAL | | | | | | |
| | 7,515,335.00 | | 7,092,499.61 | 422,835.39 L | | .00 | 422,835.39 L |
| 759464AG5 | RELIANCE GROUP HLDGS INC | 2049/11/15 | 9.000 | 19SEP03 | 24SEP03 | 1.000000 | |
| WB1E | 435 | 105,000.00 | 789,056.42 | -684,056.42 | | .00 | -684,056.42 |
| | 750,000.000 | | | | | | |
| 759576AE1 | REMINGTON ARMS INC N SR NT | 2011/02/01 | 10.500 | 28AUG03 | 03SEP03 | 1.000000 | |
| WB1J | 436 | 2,925,450.00 | 2,970,000.00 | -44,550.00 | | .00 | -44,550.00 |
| | 2,970,000.000 | | | | | | |
| 7599969E3 | RELIZON COMPANY TLB 10002J09T | 2007/12/31 | 1.000 | 16JUL03 | 16JUL03 | 1.000000 | |
| WB1X | 279 | 5,322.38 | 5,034.90 | 287.48 | | .00 | 287.48 |
| | 5,322.380 | | | | | | |
| WB1X | 580 | 159,041.33 | 153,130.68 | 5,910.65 | 12SEP03 | 1.000000 | 5,910.65 |
| | 161,874.130 | | | | | .00 | |
| WB1X | 738 | 2,240.74 | 2,119.71 | 121.03 | 03OCT03 | 1.000000 | 121.03 |
| | 2,240.740 | | | | | .00 | |



STATE STREET

FOR PUBLIC DISCLOSURE

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|------------------------------|---------------|---------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | | | |
| 7599969E3 | TOTAL | | | | | | |
| | 166,604.45 | | 160,285.29 | 6,319.16 L | | .00 | 6,319.16 L |
| 76009NAC4 | RENT A CTR INC NEW GTD SR SU | 2008/08/15 | 11.000 | 01AUG03 | 04AUG03 | 1.000000 | |
| WB2Q | 465 | 1,204,125.00 | 1,223,697.18 | -19,572.18 | | .00 | -19,572.18 |
| | 1,140,000.000 | | | | | | |
| WB1J | 418 | 19,646,210.00 | 19,345,946.23 | 300,263.77 | 15AUG03 | 1.000000 | 300,263.77 |
| | 18,622,000.000 | | | | | .00 | |
| 76009NAC4 | TOTAL | | | | | | |
| | 20,850,335.00 | | 20,569,643.41 | 280,691.59 L | | .00 | 280,691.59 L |
| 76009NAD2 | RENT A CTR INC NEW SR SUB NT | 2010/05/01 | 7.500 | 22AUG03 | 02SEP03 | 1.000000 | |
| WB2Q | 779 | 1,025,625.00 | 1,024,791.29 | 833.71 | | .00 | 833.71 |
| | 1,000,000.000 | | | | | | |
| 76009UAH7 | RENT WAY INC SR SECD N | 2010/06/15 | 11.875 | 09OCT03 | 15OCT03 | 1.000000 | |
| WB2Q | 673 | 467,500.00 | 432,575.54 | 34,924.46 | | .00 | 34,924.46 |
| | 440,000.000 | | | | | | |
| 76009U9D8 | RENT WAY INC REVOLVER | 2003/12/31 | 1.000 | 14MAY03 | 14MAY03 | 1.000000 | |
| WB1X | 705 | 49,445.90 | 30,616.39 | 18,829.51 | | .00 | 18,829.51 |
| | 49,445.900 | | | | | | |
| WB1X | 706 | 21,246.55 | 13,155.64 | 8,090.91 | 15MAY03 | 1.000000 | 8,090.91 |
| | 21,246.550 | | | | | .00 | |
| WB1X | 715 | 66,415.99 | 41,124.10 | 25,291.89 | 21MAY03 | 1.000000 | 25,291.89 |
| | 66,415.990 | | | | | .00 | |
| WB1X | 735 | 16,745.91 | 10,368.89 | 6,377.02 | 27MAY03 | 1.000000 | 6,377.02 |
| | 16,745.910 | | | | | .00 | |
| WB1X | 770 | 46,166.60 | 28,585.88 | 17,580.72 | 29MAY03 | 1.000000 | 17,580.72 |
| | 46,166.600 | | | | | .00 | |
| WB1X | 020 | .00 | 89,442.95 | -89,442.95 | 30MAY03 | 1.000000 | -89,442.95 |
| | 89,442.950 | | | | | .00 | |



STATE STREET

FOR PUBLIC DISCLOSURE

ATTACHMENT O

| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECTY GN/LS NET BAS SECTY GN/LS |
|-------------------------|-------------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--|
| WBIX ** | CXL 020 -89,442.950 | .00 | | -89,442.95 | 30MAY03 89,442.95 | 30MAY03 | 1.000000 .00 | 89,442.95 |
| WBIX ** | 022 43,363.720 | .00 | | 43,363.72 | 30MAY03 -43,363.72 | 30MAY03 | 1.000000 .00 | -43,363.72 |
| WBIX ** | CXL 022 -43,363.720 | .00 | | -43,363.72 | 30MAY03 43,363.72 | 30MAY03 | 1.000000 .00 | 43,363.72 |
| WBIX ** | 791 934,717.650 | 934,717.65 | | 677,901.29 | 03JUN03 256,816.34 | 03JUN03 | 1.000000 .00 | 256,816.34 |
| WBIX ** | 238 124,419.570 | .00 | | 124,419.57 | 30JUN03 -124,419.57 | 30JUN03 | 1.000000 .00 | -124,419.57 |
| 76009U9D8 | TOTAL | 1,134,738.60 | | 926,171.74 | 208,566.84 L | | .00 | 208,566.84 L |
| 7609475N7 | RESIDENTIAL FDG MTG SER 1997 | | 2027/04/25 | 7.500 | | 27OCT03 | 1.000000 | |
| WBIE ** | 584 71,867.360 | 71,867.34 | | 72,974.37 | | | .00 | -1,107.01 |
| 760972NT2 | RESIDENTIAL FDG MTG SER 1998 | | 2028/02/25 | 6.750 | | 01APR03 | 1.000000 | |
| WBIZ ** | 187 174,898.640 | 174,898.64 | | 175,225.83 | | | .00 | -327.19 |
| WBIZ ** | 259 186,621.540 | 186,621.54 | | 186,961.20 | | 12AUG03 | 1.000000 .00 | -339.66 |
| WBIZ ** | CXL 259 -186,621.540 | -186,621.54 | | -186,961.20 | | 12AUG03 | 1.000000 .00 | 339.66 |
| WBIZ ** | 397 186,621.540 | 186,621.54 | | 186,965.35 | | 25JUN03 | 1.000000 .00 | -343.81 |
| WBIZ ** | CXL 397 -186,621.540 | -186,621.54 | | -186,965.35 | | 25JUN03 | 000000 .00 | 343.81 |
| WBIZ ** | | | | | | 31MAY03 | 150000 .00 | |



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FOR PUBLIC DISCLOSURE

| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECTY GN/LS NET BAS SECTY GN/LS |
|-------------------------|-------------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--|
| | 675 186,621.540 | 186,621.54 | | 186,967.57 | | | .00 | -346.83 |
| WBIZ ** | 674 208,569.040 | 208,569.04 | | 208,953.28 | | 12AUG03 | 1.000000 .00 | -384.24 |
| WBIZ ** | 260 172,726.900 | 172,726.90 | | 173,041.24 | | 12AUG03 | 1.000000 .00 | -314.34 |
| WBIZ ** | 154 182,871.320 | 182,871.32 | | 183,203.89 | | 31OCT03 | 1.000000 .00 | -352.57 |
| WBIZ ** | 607 182,871.320 | 182,871.32 | | 183,201.40 | | 12SEP03 | 1.000000 .00 | -330.14 |
| WBIZ ** | CXL 607 -182,871.320 | -182,871.32 | | -183,201.40 | | 12SEP03 | 1.000000 .00 | 330.14 |
| WBIZ ** | 155 161,575.150 | 161,575.15 | | 161,866.63 | | 31OCT03 | 1.000000 .00 | -291.48 |
| WBIZ ** | 491 4,360,726.220 | 4,360,726.21 | | 4,360,506.74 | | 27OCT03 | 1.000000 .00 | -7,780.55 |
| 760972NT2 | TOTAL | 5,447,988.80 | | 5,457,765.22 | -9,776.42 L | | .00 | -9,776.42 L |
| 760972SF7 | RESIDENTIAL FDG MTG SER 1998 | | 2013/04/25 | 6.500 | | 27OCT03 | 1.000000 | |
| WBIO ** | 149 28,962.640 | 28,962.63 | | 28,954.28 | | | .00 | 8.35 |
| 760985DR9 | RESIDENTIAL ASSET MT 2001 RS2 | | 2023/01/25 | 5.670 | | 25FEB03 | 1.000000 | |
| WBIZ ** | 298 826,351.620 | 826,351.62 | | 831,001.43 | | | .00 | -4,649.81 |



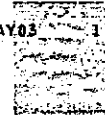
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FOR PUBLIC DISCLOSURE

COMPOSITE
SUMMARY REALIZED GAIN/LOSS REPORT
JANUARY 1, 2003 TO DECEMBER 31, 2003

ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------------|----------------------|-------------|-------------------|-----------------|-------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| | SHARES/PAR BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | | | |
| 760985JD4 | RESIDENTIAL ASSET MT 2002 RPJ | 2033/03/25 | 0.010 | 27JAN03 | 27JAN03 | 1.000000 | |
| ** WB2N ** | 667 | 133,021.37 | 133,021.37 | .00 | .00 | .00 | |
| | 133,021.370 | | | | | | |
| ** WB2N ** | 466 | 105,219.39 | 105,219.39 | .00 | .00 | .00 | |
| | 105,219.390 | | | | | | |
| 760985JD4 | TOTAL | 238,240.76 | 238,240.76 | .00 | .00 | .00 | |
| 760990A5 | RENT WAY INC | TERM LN A 2003/12/31 | 5.500 | 16MAY03 | 16MAY03 | 1.000000 | |
| ** WB1X ** | 703 | 13,668.94 | 11,911.91 | 1,757.03 | .00 | 1,757.03 | |
| | 13,668.940 | | | | | | |
| ** WB1X ** | 702 | 17,374.67 | 15,141.30 | 2,233.37 | .00 | 2,233.37 | |
| | 17,374.670 | | | | | | |
| ** WB1X ** | 710 | 54,870.57 | 47,817.40 | 7,053.17 | .00 | 7,053.17 | |
| | 54,870.570 | | | | | | |
| ** WB1X ** | 729 | 21,070.41 | 18,361.98 | 2,708.43 | .00 | 2,708.43 | |
| | 21,070.410 | | | | | | |
| ** WB1X ** | 728 | 14,100.27 | 12,287.79 | 1,812.48 | .00 | 1,812.48 | |
| | 14,100.270 | | | | | | |
| ** WB1X ** | 755 | 54,010.28 | 47,067.70 | 6,942.58 | .00 | 6,942.58 | |
| | 54,010.280 | | | | | | |
| ** WB1X ** | 021 | .00 | 108,106.03 | -108,106.03 | .00 | -108,106.03 | |
| | 116,313.200 | | | | | | |
| ** WB1X ** | 021 | .00 | -108,106.03 | 108,106.03 | .00 | 108,106.03 | |
| | -116,313.200 | | | | | | |
| ** WB1X ** | 772 | 18,727.59 | 16,320.31 | 2,407.28 | .00 | 2,407.28 | |
| | 18,727.590 | | | | | | |

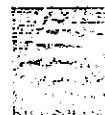


STATE STREET

FOR PUBLIC DISCLOSURE

COMPOSITE
SUMMARY REALIZED GAIN/LOSS REPORT
JANUARY 1, 2003 TO DECEMBER 31, 2003

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------------|-------------|-------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| | SHARES/PAR BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | | | |
| ** WB1X ** | 015 | 174,883.08 | 152,403.28 | 22,479.80 | 02JUN03 | 1.000000 | 22,479.80 |
| | 174,883.080 | | | | | .00 | |
| ** WB1X ** | 018 | 174,882.38 | 152,402.67 | 22,479.71 | 02JUN03 | 1.000000 | 22,479.71 |
| | 174,882.380 | | | | | .00 | |
| ** WB1X ** | 792 | 314,788.34 | 274,325.29 | 40,463.05 | 02JUN03 | 1.000000 | 40,463.05 |
| | 314,788.840 | | | | | .00 | |
| ** WB1X ** | 792 | -314,788.34 | -274,325.29 | -40,463.05 | 02JUN03 | 1.000000 | -40,463.05 |
| | -314,788.840 | | | | | .00 | |
| ** WB1X ** | 793 | 187,374.73 | 163,289.23 | 24,085.50 | 02JUN03 | 1.000000 | 24,085.50 |
| | 187,374.730 | | | | | .00 | |
| ** WB1X ** | 794 | 139,906.46 | 121,922.62 | 17,983.84 | 02JUN03 | 1.000000 | 17,983.84 |
| | 139,906.460 | | | | | .00 | |
| ** WB1X ** | 795 | 174,883.08 | 152,403.28 | 22,479.80 | 02JUN03 | 1.000000 | 22,479.80 |
| | 174,883.080 | | | | | .00 | |
| ** WB1X ** | 795 | -174,883.08 | -152,403.28 | -22,479.80 | 02JUN03 | 1.000000 | -22,479.80 |
| | -174,883.080 | | | | | .00 | |
| ** WB1X ** | 237 | .00 | 108,106.03 | -108,106.03 | 30JUN03 | 1.000000 | -108,106.03 |
| | 116,313.200 | | | | | .00 | |
| ** WB1X ** | 237 | .00 | -108,106.03 | 108,106.03 | 30JUN03 | 1.000000 | 108,106.03 |
| | -116,313.200 | | | | | .00 | |
| ** WB1X ** | 241 | 137,930.66 | 108,106.03 | 29,824.63 | 30JUN03 | 1.000000 | 29,824.63 |
| | 116,313.200 | | | | | .00 | |



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ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECY GN/LS |
|-------------|-------------------------|--------------|------------|------------------|-----------------|--------------------|----------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECY GN/LS | BASE CURR GN/LS | NET SECY GN/LS | NET SECY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECY GN/LS | BASE CURR GN/LS | NET BAS SECY GN/LS | NET SECY GN/LS |
| 76099U9A5 | TOTAL | 1,008,800.04 | 867,032.22 | 141,767.82 L | | .00 | 141,767.82 L |
| 7609959H5 | RENT A CENTER TERM B | 2006/01/31 | 1.000 | 23APR03 | 23APR03 | 1.000000 | |
| ** WB1X ** | 552 | 62,322.72 | 62,322.72 | .00 | | .00 | .00 |
| | 62,322.720 | | | | | | |
| ** WB1X ** | CXL 552 | -62,322.72 | -62,322.72 | .00 | | .00 | .00 |
| | -62,322.720 | | | | | | |
| ** WB1X ** | 553 | 62,311.10 | 62,322.72 | 23APR03 | 23APR03 | 1.000000 | |
| | 62,322.720 | | | -11.62 | | .00 | -11.62 |
| ** WB1X ** | CXL 553 | -62,311.10 | -62,322.72 | .00 | | .00 | .00 |
| | -62,322.720 | | | | | | |
| ** WB1X ** | 554 | 62,322.72 | 62,322.72 | 23APR03 | 23APR03 | 1.000000 | |
| | 62,322.720 | | | .00 | | .00 | .00 |
| ** WB1X ** | 652 | 44,310.25 | 44,310.25 | 09MAY03 | 09MAY03 | 1.000000 | |
| | 44,310.250 | | | .00 | | .00 | .00 |
| ** WB1X ** | 747 | 30.00 | 30.00 | 28MAY03 | 28MAY03 | 1.000000 | |
| | 30.000 | | | .00 | | .00 | .00 |
| ** WB1X ** | CXL 747 | -30.00 | -30.00 | .00 | | .00 | .00 |
| | -30.000 | | | | | | |
| ** WB1X ** | 748 | 29.99 | 30.00 | 28MAY03 | 28MAY03 | 1.000000 | |
| | 30.000 | | | -0.01 | | .00 | -0.01 |
| ** WB1X ** | CXL 748 | -29.99 | -30.00 | .00 | | .00 | .00 |
| | -30.000 | | | | | | |
| ** WB1X ** | 749 | 30.00 | 30.00 | 28MAY03 | 28MAY03 | 1.000000 | |
| | 30.000 | | | .00 | | .00 | .00 |
| ** WB1X ** | | | | 28MAY03 | 28MAY03 | 1.000000 | |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECY GN/LS |
|-------------|-------------------------------|------------|------------|------------------|-----------------|--------------------|----------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECY GN/LS | BASE CURR GN/LS | NET SECY GN/LS | NET SECY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECY GN/LS | BASE CURR GN/LS | NET BAS SECY GN/LS | NET SECY GN/LS |
| 181,426.610 | 181,426.61 | 181,372.44 | 54.15 | | | .00 | 54.15 |
| 7609959H5 | TOTAL | 106,662.97 | 106,662.97 | .00 | | .00 | .00 |
| | 181,426.61 | 181,372.44 | 54.15 L | | | .00 | 54.15 L |
| 7609959J1 | RENT A CENTER TERM C | 2007/01/31 | 1.000 | 28MAY03 | 28MAY03 | 1.000000 | |
| ** WB1X ** | 745 | 220,779.85 | 220,647.67 | 132.18 | | .00 | 132.18 |
| | 220,779.850 | | | | | | |
| 76110HAF6 | RESIDENTIAL ACCREDIT 2003 OS4 | 2033/03/25 | 0.010 | 30APR03 | 30APR03 | 1.000000 | |
| ** WB1Q ** | 466 | .00 | 2,318.01 | -2,318.01 | | .00 | -2,318.01 |
| | 14,086.750 | | | | | | |
| ** WB1Q ** | 551 | 28,047.30 | 4,619.82 | 30MAY03 | 30MAY03 | 1.000000 | |
| | 28,047.300 | | | 23,427.48 | | .00 | 23,427.48 |
| ** WB1Q ** | CXL 551 | -28,047.30 | -4,619.82 | -23,427.48 | | .00 | -23,427.48 |
| | -28,047.300 | | | | | | |
| ** WB1Q ** | 599 | .00 | 4,619.82 | -4,619.82 | | .00 | -4,619.82 |
| | 28,047.300 | | | | | | |
| ** WB1Q ** | 362 | .00 | 4,858.18 | -4,858.18 | | .00 | -4,858.18 |
| | 29,462.700 | | | | | | |
| ** WB1Q ** | 028 | .00 | 6,409.87 | -6,409.87 | | .00 | -6,409.87 |
| | 38,814.020 | | | | | | |
| ** WB1Q ** | 342 | 38,814.02 | 6,406.65 | 32,407.37 | | .00 | 32,407.37 |
| | 38,814.020 | | | | | | |
| ** WB1Q ** | CXL 342 | -38,814.02 | -6,406.65 | -32,407.37 | | .00 | -32,407.37 |
| | -38,814.020 | | | | | | |
| ** WB1Q ** | 343 | .00 | 6,406.65 | -6,406.65 | | .00 | |
| | 38,814.020 | | | | | | |

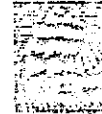


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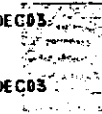
| ASSET ID SH SELL/BTC | SECURITY LOT | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|-----------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| ** WB1Q ** | 432 | 38,814.02 | | 6,406.65 | 31JUL03 32,407.37 | 31JUL03 | 1.000000 .00 | 32,407.37 |
| | 38,814.020 | | | | | | | |
| ** WB1Q ** | 432 | -38,814.02 | | -6,406.65 | 31JUL03 -32,407.37 | 31JUL03 | 1.000000 .00 | -32,407.37 |
| | -38,814.020 | | | | | | | |
| ** WB1Q ** | 433 | 38,814.02 | | 6,409.87 | 31JUL03 32,404.15 | 15AUG03 | 1.000000 .00 | 32,404.15 |
| | 38,814.020 | | | | | | | |
| ** WB1Q ** | 433 | -38,814.02 | | -6,409.87 | 31JUL03 -32,404.15 | 15AUG03 | 1.000000 .00 | -32,404.15 |
| | -38,814.020 | | | | | | | |
| ** WB1Q ** | 544 | .00 | | 3,326.40 | 31AUG03 -3,326.40 | 31AUG03 | 1.000000 .00 | -3,326.40 |
| | 20,131.710 | | | | | | | |
| ** WB1Q ** | 567 | 39,397.17 | | 6,185.65 | 30SEP03 33,211.52 | 30SEP03 | 1.000000 .00 | 33,211.52 |
| | 37,397.170 | | | | | | | |
| ** WB1Q ** | 567 | -39,397.17 | | -6,185.65 | 30SEP03 -33,211.52 | 30SEP03 | 1.000000 .00 | -33,211.52 |
| | -37,397.170 | | | | | | | |
| ** WB1Q ** | 616 | .00 | | 6,185.65 | 30SEP03 -6,185.65 | 30SEP03 | 1.000000 .00 | -6,185.65 |
| | 37,397.170 | | | | | | | |
| ** WB1Q ** | 698 | .00 | | 5,135.16 | 31OCT03 -5,135.16 | 31OCT03 | 1.000000 .00 | -5,135.16 |
| | 31,015.460 | | | | | | | |
| ** WB1Q ** | 542 | .00 | | 3,677.73 | 30NOV03 -3,677.73 | 30NOV03 | 1.000000 .00 | -3,677.73 |
| | 22,188.000 | | | | | | | |
| ** WB1Q ** | 366 | .00 | | 5,855.86 | 31DEC03 -5,855.86 | 31DEC03 | 1.000000 .00 | -5,855.86 |
| | 35,291.170 | | | | | | | |



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| ASSET ID SH SELL/BTC | SECURITY LOT | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--------------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 76110HAF6 | TOTAL | .00 | | 48,793.25 | -48,793.25 S | | .00 | -48,793.25 S |
| 76110VDN9 | RESIDENTIAL FDG MTG SER 2000 | | 2020/03/25 | 8.000 | 25NOV03 | 25NOV03 | 1.000000 | |
| ** WB1H ** | 375 | 204,832.21 | | 214,501.85 | -9,669.64 | | .00 | -9,669.64 |
| | 204,832.210 | | | | | | | |
| 76110WMD5 | RESIDENTIAL ASSET SE SERIES 20 | | 2004/03/25 | 5.000 | 30APR03 | 30APR03 | 1.000000 | |
| ** WB1Z ** | 045 | .00 | | 1,105,443.37 | -1,105,443.37 | | .00 | -1,105,443.37 |
| | 14,677,852.370 | | | | | | | |
| ** WB1Z ** | 465 | .00 | | 1,330,626.28 | -1,330,626.28 | 31OCT03 | 1.000000 .00 | -1,330,626.28 |
| | 17,667,785.280 | | | | | | | |
| 76110WMD5 | TOTAL | .00 | | 2,436,069.65 | -2,436,069.65 L | | .00 | -2,436,069.65 L |
| 76110WNY8 | RESIDENTIAL ASSET SE SER 2002 | | 2017/05/25 | 1.000 | 27OCT03 | 27OCT03 | 1.000000 | |
| ** WB1Z ** | 385 | 2,062,906.90 | | 2,062,906.96 | -.06 | | .00 | -.06 |
| | 2,062,906.960 | | | | | | | |
| 76110YJ94 | RESIDENTIAL FDG MTG SER 1999 | | 2029/05/25 | 6.000 | 25AUG03 | 25AUG03 | 1.000000 | |
| ** WB2P ** | 746 | 41,800.85 | | 42,879.92 | -1,079.07 | | .00 | -1,079.07 |
| | 41,800.860 | | | | | | | |
| 76111JUM2 | RESIDENTIAL FDG MTG SER 2002 | | 2032/07/25 | 6.000 | 25AUG03 | 25AUG03 | 1.000000 | |
| ** WB1E ** | 009 | 741,140.70 | | 748,415.26 | -7,274.56 | | .00 | -7,274.56 |
| | 741,140.700 | | | | | | | |
| 76115NAB7 | RESOLUTION PERFORMAN SR SUB NT | | 2010/11/15 | 13.500 | 02DEC03 | 05DEC03 | 1.000000 | |
| ** WB2Q ** | 020 | 3,962.50 | | 5,542.26 | -1,579.76 | | .00 | -1,579.76 |
| | 5,000.000 | | | | | | | |
| ** WB2Q ** | 021 | 3,975.00 | | 5,542.26 | -1,567.26 | | 1.000000 .00 | -1,567.26 |
| | 5,000.000 | | | | | | | |
| ** WB2Q ** | 046 | 64,500.00 | | 83,105.31 | -18,605.31 | 15DEC03 | 1.000000 .00 | -18,605.31 |
| | 75,000.000 | | | | | | | |
| ** WB2Q ** | | | | | 15DEC03 | 18DEC03 | 1.000000 | |



STATE STREET

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ATTACHMENT O

| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS | STL DT SELL RATE BASE CURR GN/LS | NET SECTY GN/LS NET BAS SECTY GN/LS |
|-------------------------|---|--|---|---|--|--|
| | 055 170,000.000 | 147,050.00 | 188,372.05 | -41,322.05 | .00 | -41,322.05 |
| ** WB2Q ** | 064 40,000.000 | 34,800.00 | 44,316.99 | 18DEC03 -9,516.99 | 23DEC03 .00 | -9,516.99 |
| ** WB2Q ** | 067 15,000.000 | 13,050.00 | 14,055.52 | 19DEC03 -3,005.52 | 24DEC03 .00 | -3,005.52 |
| 76115NAB7 | TOTAL | 267,337.50 | 342,934.39 | -75,596.89 L | .00 | -75,596.89 L |
| 76115NACS | RESOLUTION PERFORMAN SR 2ND SE 2010/04/15 | 9.500 | | 13JUN03 | 13JUN03 | 1.000000 |
| ** WB2Q ** | 330 590,000.000 | 605,200.00 | 605,100.67 | 99.33 | .00 | 99.33 |
| ** WB2Q ** | CXL 330 -590,000.000 | -605,200.00 | -605,100.67 | 13JUN03 -99.33 | 13JUN03 .00 | -99.33 |
| ** WB2Q ** | 331 590,000.000 | 605,200.00 | 605,100.67 | 99.33 | 13JUN03 .00 | 99.33 |
| ** WB2Q ** | CXL 331 -590,000.000 | -605,200.00 | -605,100.67 | 13JUN03 -99.33 | 13JUN03 .00 | -99.33 |
| ** WB2Q ** | 505 210,000.000 | 204,840.97 | 210,000.00 | 13JUN03 -5,159.03 | 08AUG03 .00 | -5,159.03 |
| ** WB2Q ** | 480 380,000.000 | 389,789.83 | 386,656.59 | 01AUG03 3,133.24 | 01AUG03 .00 | 3,133.24 |
| ** WB2Q ** | CXL 480 -380,000.000 | -389,789.83 | -386,656.59 | 01AUG03 -3,133.24 | 01AUG03 .00 | -3,133.24 |
| ** WB2Q ** | 594 380,000.000 | 389,404.65 | 394,879.43 | 01AUG03 -5,394.78 | 01AUG03 .00 | -5,394.78 |
| ** WB2Q ** | CXL 594 -380,000.000 | -389,404.65 | -394,879.43 | 01AUG03 5,394.78 | 01AUG03 .00 | 5,394.78 |



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| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS | STL DT SELL RATE BASE CURR GN/LS | NET SECTY GN/LS NET BAS SECTY GN/LS |
|-------------------------|-------------------------------|--|---|---|--|--|
| ** WB2Q ** | 597 380,000.000 | 389,404.65 | 394,879.43 | 01AUG03 -5,394.78 | 08AUG03 .00 | -5,394.78 |
| 76115NACS | TOTAL | 594,325.62 | 604,879.43 | -10,553.81 L | .00 | -10,553.81 L |
| 76199B9PS | REXNORD CORP | TERM LOAN 2009/11/20 | 6.410 | 11FEB03 | 11FEB03 | 1.000000 |
| ** WB1X ** | 150 8,600.560 | 8,600.56 | 8,650.06 | 21.70 | .00 | 21.70 |
| ** WB1X ** | 139 3,960.960 | 3,960.96 | 3,959.04 | 30JUN03 9.92 | 30JUN03 .00 | 9.92 |
| ** WB1X ** | CXL 139 -3,960.960 | -3,960.96 | -3,959.04 | 30JUN03 -9.92 | 30JUN03 .00 | -9.92 |
| ** WB1X ** | 427 4,340.200 | 4,340.20 | 4,329.43 | 13AUG03 10.85 | 13AUG03 .00 | 10.85 |
| ** WB1X ** | 643 12,152.700 | 12,152.70 | 12,122.40 | 30SEP03 30.30 | 30SEP03 .00 | 30.30 |
| 76199B9PS | TOTAL | 25,173.62 | 25,110.69 | 62.93 L | .00 | 62.93 L |
| 762397AAS | RHODIA | SR SUB MT 2011/06/01 | 0.875 | 20MAY03 | 28MAY03 | 1.000000 |
| ** WB2R ** | 795 38,000.000 | 38,380.00 | 38,000.00 | 380.00 | .00 | 380.00 |
| ** WB2R ** | CXL 795 -38,000.000 | -38,380.00 | -38,000.00 | 20MAY03 -380.00 | 28MAY03 .00 | -380.00 |
| ** WB2R ** | 796 57,000.000 | 57,285.00 | 57,000.00 | 20MAY03 285.00 | 28MAY03 .00 | 285.00 |
| ** WB2R ** | CXL 796 -57,000.000 | -57,285.00 | -57,000.00 | 20MAY03 -285.00 | 28MAY03 .00 | -285.00 |
| ** WB2R ** | 803 | 38,380.00 | 38,000.00 | 20MAY03 380.00 | 28MAY03 .00 | 380.00 |

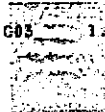


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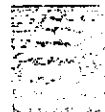
| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| | 38,000.000 | | | | | | |
| WB2R ** | 804 57,285.00 | | 57,000.00 | 20MAY03 285.00 | 28MAY03 | 1.000000 .00 | 285.00 |
| WB2R ** | 818 75,000.000 | | 75,000.00 | 22MAY03 281.25 | 26MAY03 | 1.000000 .00 | 281.25 |
| WB2R ** | 819 50,000.000 | | 50,000.00 | 22MAY03 187.50 | 28MAY03 | 1.000000 .00 | 187.50 |
| WB2R ** | 011 56,000.000 | | 56,000.00 | 28MAY03 35.00 | 02JUN03 | 1.000000 .00 | 35.00 |
| WB2R ** | 032 40,000.000 | | 40,000.00 | 30MAY03 300.00 | 04JUN03 | 1.000000 .00 | 300.00 |
| WB2R ** | 033 60,000.000 | | 60,000.00 | 30MAY03 337.50 | 04JUN03 | 1.000000 .00 | 337.50 |
| WB2R ** | 079 180,000.000 | | 180,000.00 | 17JUN03 10,800.00 | 20JUN03 | 1.000000 .00 | 10,800.00 |
| WB1J ** | 285 1,785,000.000 | | 1,785,000.00 | 18JUN03 111,562.50 | 23JUN03 | 1.000000 .00 | 111,562.50 |
| WB1J ** | 361 1,980,000.000 | | 1,980,000.00 | 23JUL03 2,475.00 | 28JUL03 | 1.000000 .00 | 2,475.00 |
| WB1J ** | 362 1,195,000.000 | | 1,195,000.00 | 24JUL03 1,493.75 | 29JUL03 | 1.000000 .00 | 1,493.75 |
| WB20 ** | 067 500,000.000 | | 503,045.83 | 07OCT03 -58,045.83 | 10OCT03 | 1.000000 .00 | -58,045.83 |
| WB20 ** | 294 250,000.000 | | 250,000.00 | 22DEC03 -17,500.00 | 26DEC03 | 1.000000 .00 | -17,500.00 |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 762397AA5 | TOTAL | | 6,321,637.50 | 6,269,045.83 | 52,591.67 L | .00 | 52,591.67 L |
| 762397AC1 | RHODIA DOLLAR SR 2010/06/01 | | | 7.625 | 18DEC03 | 23DEC03 | 1.000000 |
| WB2R ** | 394 50,000.000 | | 48,750.00 | 50,000.00 | -1,250.00 | .00 | -1,250.00 |
| WB2R ** | 395 50,000.000 | | 48,750.00 | 50,000.00 | -1,250.00 | .00 | -1,250.00 |
| WB2R ** | 399 100,000.000 | | 97,750.00 | 100,000.00 | -2,250.00 | .00 | -2,250.00 |
| 762397AC1 | TOTAL | | 195,250.00 | 200,000.00 | -4,750.00 L | .00 | -4,750.00 L |
| 767754BE3 | RITE AID CORP SR SECD N 2010/05/01 | | | 8.125 | 10OCT03 | 17OCT03 | 1.000000 |
| WB20 ** | 096 500,000.000 | | 494,802.00 | 495,062.17 | -260.17 | .00 | -260.17 |
| 769507AJ3 | RIVERWOOD INTL CORP SR SUB NT 2008/04/01 | | | 10.875 | 07AUG03 | 07AUG03 | 1.000000 |
| WB2R ** | 160 300,000.000 | | 307,410.00 | 309,022.02 | -1,612.02 | .00 | -1,612.02 |
| WB20 ** | 737 1,250,000.000 | | 1,280,875.00 | 1,270,292.27 | 10,582.73 | 08AUG03 | 1.000000 .00 |
| 769507AJ3 | TOTAL | | 1,588,285.00 | 1,579,314.29 | 8,970.71 L | .00 | 8,970.71 L |
| 769507AM6 | RIVERWOOD INTL CORP SR NT 2007/08/01 | | | 10.625 | 07AUG03 | 11AUG03 | 1.000000 |
| WB2R ** | 158 450,000.000 | | 464,814.00 | 470,430.70 | -5,616.70 | .00 | -5,616.70 |
| WB20 ** | 517 375,000.000 | | 387,345.00 | 391,118.67 | -3,773.67 | 11AUG03 | 1.000000 .00 |



STATE STREET

FOR PUBLIC DISCLOSURE

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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECY GN/LS |
|-------------|--------------------------------|--------------|--------------|------------------|-----------------|-----------|--------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECY GN/LS | BASE CURR GN/LS | | NET BAS SECY GN/LS |
| | SHARES/PAR | BASE | BASE | BASE | | | |
| 769507AM6 | TOTAL | 852,159.00 | 861,549.37 | -9,390.37 L | | .00 | -9,390.37 L |
| 769507AQ7 | RIVERWOOD INTL CORP SR NT | 2007/08/01 | 10.625 | 07AUG03 | 11AUG03 | 1.000000 | |
| » WB2Q » | 518 | 857,323.60 | 864,654.72 | -7,331.12 | | .00 | -7,331.12 |
| | 830,000.000 | | | | | | |
| 769627AG5 | RIVIERA HLDGS CORP SR SECD M | 2010/06/15 | 11.000 | 07FEB03 | 12FEB03 | 1.000000 | |
| » WB2Q » | 155 | 420,625.00 | 470,550.14 | -49,925.14 | | .00 | -49,925.14 |
| | 500,000.000 | | | | | | |
| 774477AA1 | ROCKWOOD SPECIALTIES SR SUB NT | 2011/05/15 | 10.625 | 09OCT03 | 15OCT03 | 1.000000 | |
| » WB1J » | 530 | 2,150,200.00 | 1,980,000.00 | 170,200.00 | | .00 | 170,200.00 |
| | 1,980,000.000 | | | | | | |
| 77509NAG8 | ROGERS CABLE INC 144A | 2013/06/15 | 6.250 | 18JUN03 | 23JUN03 | 1.000000 | |
| » WB2L » | 764 | 681,885.00 | 675,000.00 | 6,885.00 | | .00 | 6,885.00 |
| | 675,000.000 | | | | | | |
| 775371AN7 | ROHM + HAAS CO NT | 2004/07/15 | 6.950 | 19DEC03 | 19DEC03 | 1.000000 | |
| » WB1H » | 574 | 2,613,106.40 | 2,529,345.44 | 83,840.96 | | .00 | 83,840.96 |
| | 2,530,000.000 | | | | | | |
| 778669AA9 | ROTECH HEALTHCARE IN SR SUB NT | 2012/04/01 | 9.500 | 27MAR03 | 27MAR03 | 1.000000 | |
| » WB2Q » | 347 | 545,175.00 | 544,635.92 | 539.00 | | .00 | 539.00 |
| | 535,000.000 | | | | | | |
| » WB2Q » | CXL 347 | -545,175.00 | -544,635.92 | -539.00 | | .00 | -539.00 |
| | -535,000.000 | | | | | | |
| » WB2Q » | 340 | 545,175.00 | 544,635.92 | 539.00 | | .00 | 539.00 |
| | 535,000.000 | | | | | | |
| 778669AA9 | TOTAL | 545,175.00 | 544,635.92 | 539.00 L | | .00 | 539.00 L |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECY GN/LS |
|-------------|--------------------------------|------------|-------------|------------------|-----------------|-----------|--------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECY GN/LS | BASE CURR GN/LS | | NET BAS SECY GN/LS |
| | SHARES/PAR | BASE | BASE | BASE | | | |
| 779268AE1 | ROUNDYS INC SR SUB NT | 2012/06/15 | 8.875 | 08MAY03 | 13MAY03 | 1.000000 | |
| » WB2R » | 754 | 83,200.00 | 80,000.00 | 3,200.00 | | .00 | 3,200.00 |
| | 80,000.000 | | | | | | |
| » WB2R » | 755 | 125,250.00 | 120,000.00 | 5,250.00 | | .00 | 5,250.00 |
| | 120,000.000 | | | | | | |
| » WB2R » | 140 | 103,000.00 | 100,000.00 | 3,000.00 | | .00 | 3,000.00 |
| | 100,000.000 | | | | | | |
| 779268AE1 | TOTAL | 311,450.00 | 300,000.00 | 11,450.00 L | | .00 | 11,450.00 L |
| 780097AE1 | ROYAL BK SCOTLAND GR SPONSORED | 2049/03/31 | 9.110 | 02DEC03 | 05DEC03 | 1.000000 | |
| » WB1H » | 414 | 916,238.40 | 866,527.96 | 49,710.44 | | .00 | 49,710.44 |
| | 740,000.000 | | | | | | |
| 782676AC4 | RUSSELL STANLEY HLDG SR SUB NT | 2008/11/30 | 9.000 | 28FEB03 | 28FEB03 | 1.000000 | |
| » WB1J » | 052 | 53,324.86 | 339,784.44 | -286,459.58 | | .00 | -286,459.58 |
| | 53,324.860 | | | | | | |
| » WB1J » | CXL 052 | -53,324.86 | -339,784.44 | 286,459.58 | | .00 | 286,459.58 |
| | -53,324.860 | | | | | | |
| » WB1J » | 200 | .00 | 5.48 | -5.48 | | .00 | -5.48 |
| | .860 | | | | | | |
| » WB1J » | 500 | .00 | 4.14 | -4.14 | | .00 | -4.14 |
| | .650 | | | | | | |
| » WB1J » | 659 | .00 | 2.87 | -2.87 | | .00 | -2.87 |
| | .450 | | | | | | |

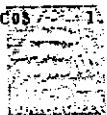


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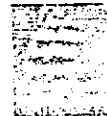
| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|------------|------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| 782676AC4 | TOTAL | | .00 | 12.49 | -12.49 L | .00 | -12.49 L |
| 78386NEP0 | SACO I INC | 2000 3 MT | 2040/09/25 | 1.000 | 25JAN03 | 27JAN03 | 1.000000 |
| WB1E | 483 | 19,617.61 | 19,617.61 | .00 | .00 | .00 | .00 |
| | 19,617.610 | | | | | | |
| WB1E | 696 | 24,917.21 | 24,917.21 | .00 | 25FEB03 | 25FEB03 | 1.000000 |
| | 24,917.210 | | | | .00 | .00 | .00 |
| WB1E | 782 | 11,018.89 | 11,018.89 | .00 | 25MAR03 | 25MAR03 | 1.000000 |
| | 11,018.890 | | | | .00 | .00 | .00 |
| WB1E | 683 | 28,733.87 | 28,733.87 | .00 | 25APR03 | 25APR03 | 1.000000 |
| | 28,733.870 | | | | .00 | .00 | .00 |
| WB1E | 629 | 16,625.93 | 16,625.93 | .00 | 25MAY03 | 27MAY03 | 1.000000 |
| | 16,625.930 | | | | .00 | .00 | .00 |
| WB1E | 073 | 13,787.67 | 13,787.67 | .00 | 25JUN03 | 25JUN03 | 1.000000 |
| | 13,787.670 | | | | .00 | .00 | .00 |
| WB1E | 169 | 21,913.03 | 21,913.03 | .00 | 25JUL03 | 25JUL03 | 1.000000 |
| | 21,913.030 | | | | .00 | .00 | .00 |
| WB1E | 040 | 10,861.64 | 10,861.64 | .00 | 25AUG03 | 25AUG03 | 1.000000 |
| | 10,861.640 | | | | .00 | .00 | .00 |
| WB1E | 122 | 23,687.43 | 23,687.43 | .00 | 25DEC03 | 25DEC03 | 1.000000 |
| | 23,687.430 | | | | .00 | .00 | .00 |
| WB1E | 122 | -23,687.43 | -23,687.43 | .00 | 25DEC03 | 25DEC03 | 1.000000 |
| | -23,687.430 | | | | .00 | .00 | .00 |
| WB1E | 261 | 23,691.43 | 23,691.43 | .00 | 25DEC03 | 25DEC03 | 1.000000 |
| | 23,691.430 | | | | .00 | .00 | .00 |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|--------------------------------|-------------|-------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| 78386NEP0 | TOTAL | | 171,167.28 | 171,167.28 | .00 | .00 | .00 |
| 78387GAF0 | SBC COMMUNICATIONS I NT | 2006/05/02 | 5.750 | 19JUN03 | 24JUN03 | 1.000000 | |
| WB1H | 396 | 515,655.80 | 508,766.25 | 6,889.55 | .00 | 6,889.55 | |
| | 470,000.000 | | | | | | |
| WB1H | 396 | -515,655.80 | -508,766.25 | -6,889.55 | 19JUN03 | 24JUN03 | 1.000000 |
| | -470,000.000 | | | | .00 | .00 | -6,889.55 |
| WB1H | 412 | 515,655.80 | 508,766.25 | 6,889.55 | 19JUN03 | 24JUN03 | 1.000000 |
| | 470,000.000 | | | | .00 | .00 | 6,889.55 |
| WB1H | 412 | -515,655.80 | -508,766.25 | -6,889.55 | 19JUN03 | 24JUN03 | 1.000000 |
| | -470,000.000 | | | | .00 | .00 | -6,889.55 |
| WB1H | 420 | 521,380.40 | 508,766.25 | 12,614.15 | 19JUN03 | 24JUN03 | 1.000000 |
| | 470,000.000 | | | | .00 | .00 | 12,614.15 |
| 78387GAF0 | TOTAL | | 521,380.40 | 508,766.25 | 12,614.15 L | .00 | 12,614.15 L |
| 78387GAK9 | SBC COMMUNICATIONS I GLOBAL NT | 2012/08/15 | 5.875 | 23JUN03 | 26JUN03 | 1.000000 | |
| WB2N | 170 | 456,968.00 | 394,293.97 | 62,674.03 | .00 | 62,674.03 | |
| | 400,000.000 | | | | | | |
| 7838BRAA6 | SBC GLACIER FIN LTD SER 1997 | 2004/09/10 | 1.000 | 10MAR03 | 10MAR03 | 1.000000 | |
| WB2N | 360 | 113,763.47 | 113,877.51 | -114.04 | .00 | .00 | -114.04 |
| | 113,763.490 | | | | | | |
| WB12 | 274 | 666,021.40 | 665,734.39 | 287.01 | 10MAR03 | 10MAR03 | 1.000000 |
| | 666,021.470 | | | | .00 | .00 | 287.01 |
| 7838BRAA6 | TOTAL | | 779,784.87 | 779,611.90 | 172.97 L | .00 | 172.97 L |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|--|--------------|------------|-------------------|-----------------|---------------------|-----------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | NET BAS SECTY GN/LS | NET SECTY GN/LS |
| 78402UAA1 | SBA COMMUNICATIONS SR DISC N 2011/12/15 | 1.000 | | 08DEC03 | 19DEC03 | 1.000000 | |
| » WBZR » | | | | | | | |
| | 378 526,403.43 | 510,977.88 | | 15,425.55 | | .00 | 15,425.55 |
| | 747,000.000 | | | | | | |
| » WBZR » | | | | | | | |
| | 371 529,233.25 | 515,082.12 | | 14,151.13 | | .00 | 14,151.13 |
| | 753,000.000 | | | | | | |
| 78402UAA1 | TOTAL | | | | | | |
| ----- | 1,055,636.68 | 1,026,060.00 | | 29,576.68 L | | .00 | 29,576.68 L |
| 78412DAH2 | SEMCO ENERGY INC SR NT 144 2008/05/15 | 7.125 | | 18DEC03 | 29DEC03 | 1.000000 | |
| » WBZQ » | | | | | | | |
| | 077 674,362.50 | 673,648.34 | | 714.16 | | .00 | 714.16 |
| | 665,000.000 | | | | | | |
| 78412DAK5 | SEMCO ENERGY INC SR NT 144 2013/05/15 | 7.750 | | 18DEC03 | 29DEC03 | 1.000000 | |
| » WBZQ » | | | | | | | |
| | 075 690,862.50 | 689,149.17 | | 913.33 | | .00 | 913.33 |
| | 660,000.000 | | | | | | |
| » WBZQ » | | | | | | | |
| | 314 1,010,150.00 | 1,009,739.84 | | 410.16 | | .00 | 410.16 |
| | 1,000,000.000 | | | | | | |
| 78412DAK5 | TOTAL | | | | | | |
| ----- | 1,708,212.50 | 1,698,889.01 | | 1,323.49 L | | .00 | 1,323.49 L |
| 78440WACB | SLC STUDENT LN TR I 2002 2 AS 2035/12/01 | 1.000 | | 24OCT03 | 24OCT03 | 1.000000 | |
| » WB1U » | | | | | | | |
| | 431 50,000.00 | 53,388.39 | | -3,388.39 | | .00 | -3,388.39 |
| | 50,000.000 | | | | | | |
| » WB1U » | | | | | | | |
| | CXL 431 -50,000.00 | -53,388.39 | | 3,388.39 | | .00 | 3,388.39 |
| | -50,000.000 | | | | | | |
| » WB1U » | | | | | | | |
| | 433 50,000.00 | 53,388.39 | | -3,388.39 | | .00 | -3,388.39 |
| | 50,000.000 | | | | | | |
| » WB1U » | | | | | | | |
| | 441 6,950,000.00 | 6,946,331.61 | | 3,668.39 | | .00 | 3,668.39 |
| | 6,505,470.540 | | | | | | |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|--|----------------|------------|-------------------|-----------------|---------------------|-----------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | NET BAS SECTY GN/LS | NET SECTY GN/LS |
| 78440WACB | TOTAL | | | | | | |
| ----- | 7,000,000.00 | 6,999,720.00 | | 280.00 S | | .00 | 280.00 S |
| 78442FAM0 | SLM CORP MTNTS TRANCHE T 2006/01/25 | 1.000 | | 29DEC03 | 02JAN04 | 1.000000 | |
| » WB1Z » | | | | | | | |
| | 184 10,026,600.00 | 10,000,000.00 | | 26,600.00 | | .00 | 26,600.00 |
| | 10,000,000.000 | | | | | | |
| » WB1Z » | | | | | | | |
| | CXL 184 -10,026,600.00 | -10,000,000.00 | | -26,600.00 | | .00 | -26,600.00 |
| | -10,000,000.000 | | | | | | |
| » WB1Z » | | | | | | | |
| | 218 10,026,600.00 | 10,000,000.00 | | 26,600.00 | | .00 | 26,600.00 |
| | 10,000,000.000 | | | | | | |
| 78442FAM0 | TOTAL | | | | | | |
| ----- | 10,026,600.00 | 10,000,000.00 | | 26,600.00 L | | .00 | 26,600.00 L |
| 78442FAM8 | SLM CORP TRANCHE T 2007/07/25 | 1.000 | | 14AUG03 | 19AUG03 | 1.000000 | |
| » WBZP » | | | | | | | |
| | 701 59,910.00 | 59,917.39 | | -7.39 | | .00 | -7.39 |
| | 60,000.000 | | | | | | |
| 78442FBK3 | SLM CORP MTN TRANCHE T 2009/01/15 | 4.000 | | 02DEC03 | 05DEC03 | 1.000000 | |
| » WBZF » | | | | | | | |
| | 651 663,337.50 | 663,329.44 | | 8.06 | | .00 | 8.06 |
| | 665,000.000 | | | | | | |
| 78442GBA3 | SLM STUDENT LN TR LN BKD NT 2007/04/25 | 1.000 | | 25APR03 | 25APR03 | 1.000000 | |
| » WB1H » | | | | | | | |
| | 132 151,924.20 | 151,867.26 | | 56.94 | | .00 | 56.94 |
| | 151,924.200 | | | | | | |
| » WB1H » | | | | | | | |
| | 574 25,085.89 | 25,134.23 | | -48.34 | | .00 | -48.34 |
| | 25,085.890 | | | | | | |
| » WB1H » | | | | | | | |
| | 575 3,544.89 | 3,551.32 | | -6.43 | | .00 | -6.43 |
| | 3,544.890 | | | | | | |
| » WB1H » | | | | | | | |
| | CXL 575 -3,544.89 | -3,551.32 | | 6.43 | | .00 | 6.43 |
| | -3,544.890 | | | | | | |
| » WB1H » | | | | | | | |
| | 577 3,544.97 | 3,551.40 | | -6.43 | | .00 | -6.43 |
| | 3,544.970 | | | | | | |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE | TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS | STL DT SELL RATE BASE CURR GN/LS | NET SECTY GN/LS NET BAS SECTY GN/LS |
|-------------------------------------|--|-------------------------------------|----------|---|--|--|
| ** WB1H ** 560 8,663.370 | 8,663.37 | 2007/04/25 5.190 8,596.83 | | 25OCT99 66.54 | 25OCT99 1.000000 .00 | 66.54 |
| ** WB1H ** 561 7,246.700 | 7,246.70 | 7,192.75 | | 25JAN00 53.95 | 25JAN00 1.000000 .00 | 53.95 |
| ** WB1H ** 562 8,466.120 | 8,466.12 | 8,405.13 | | 25APR00 60.99 | 25APR00 1.000000 .00 | 60.99 |
| ** WB1H ** 563 8,472.960 | 8,472.96 | 8,413.94 | | 25JUL00 59.02 | 25JUL00 1.000000 .00 | 59.02 |
| ** WB1H ** 564 9,915.660 | 9,915.66 | 9,848.98 | | 25OCT00 66.68 | 25OCT00 1.000000 .00 | 66.68 |
| ** WB1H ** 565 8,283.890 | 8,283.89 | 8,230.18 | | 25JAN01 53.71 | 25JAN01 1.000000 .00 | 53.71 |
| ** WB1H ** 566 8,174.840 | 8,174.84 | 8,123.84 | | 25APR01 51.00 | 25APR01 1.000000 .00 | 51.00 |
| ** WB1H ** 567 9,431.640 | 9,431.64 | 9,375.09 | | 25JUL01 56.55 | 25JUL01 1.000000 .00 | 56.55 |
| ** WB1H ** 568 11,533.790 | 11,533.79 | 11,467.47 | | 25OCT01 66.32 | 25OCT01 1.000000 .00 | 66.32 |
| ** WB1H ** 569 13,689.170 | 13,689.17 | 13,613.85 | | 25JAN02 75.32 | 25JAN02 1.000000 .00 | 75.32 |
| ** WB1H ** 571 23,572.260 | 23,572.26 | 23,448.46 | | 25APR02 123.80 | 25APR02 1.000000 .00 | 123.80 |
| ** WB1H ** 572 18,568.210 | 18,568.21 | 18,475.28 | | 25JUL02 92.93 | 25JUL02 1.000000 .00 | 92.93 |
| ** WB1H ** CXL 573 -29,401.18 | -29,401.18 | -29,261.42 | | 25OCT02 -139.76 | 25OCT02 1.000000 .00 | -139.76 |

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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE | TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS | STL DT SELL RATE BASE CURR GN/LS | NET SECTY GN/LS NET BAS SECTY GN/LS |
|------------------------------------|--|-------------------------------------|------------|---|--|--|
| | | | | | | -29,401.180 |
| ** WB1H ** 573 29,401.180 | 29,401.18 | 29,378.01 | | 28OCT02 23.17 | 28OCT02 1.000000 .00 | 23.17 |
| 784426BA3 | TOTAL | 316,573.67 | 315,863.28 | 712.39 L | .00 | 712.39 L |
| 784426FY7 | SLM STUDENT LN TR 2003 3 LN | 2007/06/15 | 1.000 | 17DEC03 | 17DEC03 | 1.000000 |
| ** WB2P ** 620 377,330.530 | 377,330.51 | 377,330.53 | | .02 | .00 | -.02 |
| 784635AC9 | SPX CORP SR NT | 2013/01/01 | 7.500 | 21JUL03 | 24JUL03 | 1.000000 |
| ** WB20 ** 664 250,000.000 | 264,375.00 | 250,000.00 | | 14,375.00 | .00 | 14,375.00 |
| ** WB20 ** 688 700,000.000 | 736,750.00 | 700,000.00 | | 36,750.00 | 30JUL03 .00 | 36,750.00 |
| 784635AC9 | TOTAL | 1,001,125.00 | 950,000.00 | 51,125.00 L | .00 | 51,125.00 L |
| 784649AB1 | SSB RV TR SER 2001 | 2008/12/15 | 2.890 | 15JUL03 | 15JUL03 | 1.000000 |
| ** WB1F ** 200 63,658.560 | 63,658.56 | 63,587.15 | | 71.41 | .00 | 71.41 |
| 784649AC9 | SSB RV TR NT CL A 3 | 2013/02/15 | 4.740 | 15JUL03 | 15JUL03 | 1.000000 |
| ** WB2L ** 069 4,766.080 | 4,766.08 | 4,766.65 | | 1.43 | .00 | 1.43 |
| 785711AC2 | SABRELINE CORP 2008 SR N | 2008/06/15 | 11.000 | 15JAN03 | 21JAN03 | 1.000000 |
| ** WB1J ** 771 9,800,000.000 | 8,419,000.00 | 8,035,863.00 | | -1,616,863.00 | .00 | -1,616,863.00 |
| 794089AC6 | SALEM COMMUNICATIONS SR SUB NT | 2007/10/01 | 9.500 | 22JAN03 | 22JAN03 | 1.000000 |
| ** WB2R ** 541 325,000.000 | 339,625.00 | 336,792.96 | | 2,832.04 | .00 | 2,832.04 |

STATE STREET

FOR PUBLIC DISCLOSURE

ATTACHMENT O

| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/L BASE SECY GN/L | STL DT SELL RATE BASE CURR GN/L | NET SECY GN/L NET BAS SECY GN/L |
|-----------------------------|--|----------------------|-------------------------------------|---|---------------------------------------|------------------------------------|
| 79548KN07 ** WB1E ** | SALOMON BROS MTG SEC MTG CTF S 563 6,675.670 | 2029/07/25 | 1.000 6,995.35 | 27MAY03 -319.27 | 27MAY03 .00 | -319.27 |
| 79548K5G9 ** WB1E ** | SALOMON BROS MTG SEC MTG PASS 781 946.830 | 2030/08/25 | 1.000 955.05 | 25APR03 -8.34 | 29APR03 .00 | -8.34 |
| 79549AKK4 ** WB2L ** | SALOMON BROS MTG SEC 2002 CDC 037 605,515.380 | 2013/11/15 | 1.000 605,850.34 | 15DEC03 -334.98 | 15DEC03 .00 | -334.98 |
| ** WB2L ** | CXL 037 -605,515.380 | | -605,850.34 | 15DEC03 334.98 | 15DEC03 .00 | 334.98 |
| ** WB2L ** | 052 104,370.000 | | 104,427.73 | 15DEC03 -57.73 | 15DEC03 .00 | -57.73 |
| ** WB2L ** | CXL 052 -104,370.000 | | -104,427.73 | 15DEC03 57.73 | 15DEC03 .00 | 57.73 |
| 79549AKK4 ----- TOTAL | | | .00 | .00 L | .00 | .00 L |
| 8009909W5 ** WB1X ** | SANMINA SCI CORP 440 729.170 | TERM LOAN 2007/12/23 | 1.000 729.17 | 31MAR03 7.29 | 31MAR03 .00 | 7.29 |
| ** WB1X ** | CXL 440 -729.170 | | -729.17 | 31MAR03 -7.29 | 31MAR03 .00 | -7.29 |
| ** WB1X ** | 440 734.980 | | 734.98 | 31MAR03 7.35 | 31MAR03 .00 | 7.35 |
| ** WB1X ** | CXL 440 -734.980 | | -734.98 | 31MAR03 -7.35 | 31MAR03 .00 | -7.35 |
| ** WB1X ** | 152 729.17 | | 729.17 | 30JUN03 7.29 | 30JUN03 .00 | 7.29 |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/L BASE SECY GN/L | STL DT SELL RATE BASE CURR GN/L | NET SECY GN/L NET BAS SECY GN/L |
|-----------------------------|--|------------------|-------------------------------------|---|---------------------------------------|------------------------------------|
| 729.170 | | | | | | |
| ** WB1X ** | 520 290,202.600 | | 290,202.60 | 27AUG03 2,902.03 | 27AUG03 .00 | 2,902.03 |
| ** WB1X ** | CXL 520 -290,202.600 | | -290,202.60 | 27AUG03 -2,902.03 | 27AUG03 .00 | -2,902.03 |
| ** WB1X ** | 536 729.170 | | 729.17 | 10SEP03 7.29 | 10SEP03 .00 | 7.29 |
| ** WB1X ** | 537 290,208.330 | | 290,208.33 | 10SEP03 2,902.09 | 10SEP03 .00 | 2,902.09 |
| 8009909W5 ----- TOTAL | | | 291,666.67 | 2,916.67 L | .00 | 2,916.67 L |
| 803111AK9 ** WB2N ** | SARA LEE CORP 443 270,080.000 | MT 2011/09/15 | 6.250 272,340.78 | 24JAN03 28,860.52 | 29JAN03 .00 | 28,860.52 |
| ** WB2N ** | 550 1,720,080.000 | | 1,921,377.60 | 22JUL03 187,063.65 | 25JUL03 .00 | 187,063.65 |
| 803111AK9 ----- TOTAL | | | 2,222,506.90 | 215,924.17 L | .00 | 215,924.17 L |
| 805564CJ8 ** WB2P ** | SAXON ASSET SECS TR ASSET BKD 466 94,412.270 | 2026/05/25 | 6.395 96,343.52 | 25NOV03 -1,931.32 | 26NOV03 .00 | -1,931.32 |
| 806605AG6 ** WB2L ** | SCHERING PLOUGH CORP SR NT 660 120,000.000 | 2033/12/01 | 6.500 119,137.25 | 24NOV03 3,602.35 | 28NOV03 .00 | 3,602.35 |
| ** WB2L ** | 669 120,000.000 | | 122,414.40 | 24NOV03 3,277.15 | 28NOV03 .00 | 3,277.15 |
| ** WB2L ** | 677 120,000.000 | | 122,906.40 | 25NOV03 3,847.07 | 01DEC03 .00 | 3,847.07 |



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ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------------|--------------|--------------|-------------------|-----------------|---------------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | NET BAS SECTY GN/LS | NET BAS SECTY GN/LS |
| ** WP2L ** | 726 | 121,394.40 | 119,137.41 | 01DEC03 | 04DEC03 | 1.000000 | 2,256.99 |
| | 120,000.000 | | | 2,256.99 | | .00 | 2,256.99 |
| ** WB2L ** | 732 | 121,668.00 | 119,137.41 | 01DEC03 | 04DEC03 | 1.000000 | 2,530.59 |
| | 120,000.000 | | | 2,530.59 | | .00 | 2,530.59 |
| 806605AG6 | TOTAL | 611,200.80 | 595,686.65 | 15,514.15 | | .00 | 15,514.15 |
| 810186AB2 | SCOTTS CO SR SUB NT | 2009/01/15 | 8.625 | 30JUL03 | 04AUG03 | 1.000000 | |
| ** WB20 ** | 704 | 1,052,050.00 | 1,036,602.59 | 15,447.41 | | .00 | 15,447.41 |
| | 1,000,000.000 | | | | | | |
| ** WB20 ** | 695 | 717,945.00 | 722,410.55 | -4,465.55 | 23OCT03 | 1.000000 | -4,465.55 |
| | 690,000.000 | | | | | .00 | |
| 810186AB2 | TOTAL | 1,769,995.00 | 1,759,013.14 | 10,981.86 | | .00 | 10,981.86 |
| 81234CBM2 | SEARS CR ACCOUNT MAS SER 2000 | 2007/11/15 | 7.250 | 17NOV03 | 17NOV03 | 1.000000 | |
| ** WB1Z ** | 562 | 180,416.66 | 186,395.45 | -5,978.79 | | .00 | -5,978.79 |
| | 180,416.598 | | | | | | |
| 81234CBV2 | SEARS CR ACCOUNT MAS SER 2001 | 2010/02/15 | 1.000 | 31JUL03 | 05AUG03 | 1.000000 | |
| ** WB2P ** | 604 | 801,500.00 | 796,923.98 | 4,576.02 | | .00 | 4,576.02 |
| | 800,000.000 | | | | | | |
| 81234CCB5 | SEARS CR ACCOUNT MAS SER 2002 | 2009/02/18 | 1.000 | 13MAR03 | 18MAR03 | 1.000000 | |
| ** WB2N ** | 416 | 5,060,751.58 | 5,080,000.00 | -19,248.42 | | .00 | -19,248.42 |
| | 5,080,000.000 | | | | | | |
| 81240AG6 | SEARS ROEBUCK ACCEP NT | 2006/01/15 | 6.125 | 26MAR03 | 31MAR03 | 1.000000 | |
| ** WB2J ** | 414 | 816,000.00 | 809,526.99 | 6,473.01 | | .00 | 6,473.01 |
| | 800,000.000 | | | | | | |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|--------------------------------|--------------|--------------|-------------------|-----------------|---------------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | NET BAS SECTY GN/LS | NET BAS SECTY GN/LS |
| 812404BG5 | SEARS ROEBUCK ACCEP NT | 2011/02/01 | 7.000 | 20JUN03 | 25JUN03 | 1.000000 | |
| ** WB1H ** | 408 | 1,824,810.50 | 1,843,402.55 | -18,592.05 | | .00 | -18,592.05 |
| | 1,585,000.000 | | | | | | |
| 816196AD1 | SELECT MED CORP SR SUB NT | 2013/08/01 | 7.500 | 12DEC03 | 31DEC03 | 1.000000 | |
| ** WB20 ** | 325 | 501,480.00 | 501,445.63 | 34.37 | | .00 | 34.37 |
| | 500,000.000 | | | | | | |
| 816391AC0 | SELKIRK COGEN FDC CO 1ST MTG B | 2007/12/26 | 8.650 | 15JUL03 | 18JUL03 | 1.000000 | |
| ** WB2L ** | 113 | 1,013,409.69 | 1,008,739.60 | 4,670.09 | | .00 | 4,670.09 |
| | 934,018.140 | | | | | | |
| 81727HAA2 | SENSUS METERING SYS SR SUB NT | 2013/12/15 | 8.625 | 16DEC03 | 19DEC03 | 1.000000 | |
| ** WB1J ** | 709 | 1,014,750.00 | 990,000.00 | 24,750.00 | | .00 | 24,750.00 |
| | 990,000.000 | | | | | | |
| 817320AM6 | SEQUA CORP SR NT 144 | 2008/04/01 | 8.875 | 19SEP03 | 26SEP03 | 1.000000 | |
| ** WB20 ** | 034 | 512,500.00 | 511,873.74 | 626.26 | | .00 | 626.26 |
| | 500,000.000 | | | | | | |
| 81747XAA3 | SER 2000 1G MEDALLIO MTG BACKE | 2031/07/12 | 1.000 | 27MAR03 | 01APR03 | 1.000000 | |
| ** WB1U ** | 079 | 8,608,977.79 | 8,598,230.00 | 10,747.79 | | .00 | 10,747.79 |
| | 8,598,230.000 | | | | | | |
| 82028KAH4 | SHAW COMMUNICATIONS SR NT | 2011/12/15 | 7.200 | 24JUL03 | 29JUL03 | 1.000000 | |
| ** WB20 ** | 681 | 526,250.00 | 474,563.47 | 51,686.53 | | .00 | 51,686.53 |
| | 500,000.000 | | | | | | |
| 820280AD7 | SHAW GROUP INC SR NT 144 | 2010/03/15 | 10.750 | 16JUL03 | 21JUL03 | 1.000000 | |
| ** WB1J ** | 348 | 7,280,362.50 | 7,843,226.73 | -562,864.23 | | .00 | -562,864.23 |
| | 7,935,000.000 | | | | | | |
| ** WB1J ** | 350 | 3,523,375.00 | 3,961,588.08 | -438,213.08 | 22JUL03 | 1.000000 | -438,213.08 |
| | 3,970,000.000 | | | | | .00 | |



STATE STREET

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ATTACHMENT O

| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|-------------------------------|--|-------------------------------------|----------|---|---------------------------|--------------------|--------------------------------------|
| 820280AD7 | TOTAL | 10,803,737.50 | 11,804,814.81 | | -1,001,077.31 L | | .00 | -1,001,077.31 L |
| 827048AF6 | SILGAN HLDGS INC | 9PCT 1JUN 2009/06/01 | 9.000 | | 29AUG03 | 29AUG03 | 1.000000 | |
| WB20 | 577 | 72,362.50 | 72,340.23 | | 22.27 | | .00 | 22.27 |
| | 70,000.000 | | | | | | | |
| WB20 | 774 | 41,350.00 | 40,791.23 | | 29AUG03 550.77 | 29AUG03 | 1.000000 | 550.77 |
| | 40,000.000 | | | | | | .00 | |
| WB20 | 844 | 1,369,710.75 | 1,367,819.99 | | 15DEC03 1,898.74 | 15DEC03 | 1.000000 | 1,898.74 |
| | 1,325,000.000 | | | | | | .00 | |
| WB20 | 271 | 785,650.00 | 777,635.05 | | 15DEC03 8,014.95 | 15DEC03 | 1.000000 | 8,014.95 |
| | 760,000.000 | | | | | | .00 | |
| 827048AF6 | TOTAL | 2,269,081.25 | 2,258,586.50 | | 10,494.75 L | | .00 | 10,494.75 L |
| 82881PAC0 | SIMONDS INDS INC | SR SUB NT 2008/07/01 | 10.250 | | 31OCT03 | 31OCT03 | 1.000000 | |
| WB1J | 606 | 10,330,425.00 | 11,327,530.65 | | -989,105.65 | | .00 | -989,105.65 |
| | 13,630,000.000 | | | | | | | |
| WB1J | 606 | -10,330,425.00 | -11,327,530.65 | | 989,105.65 | 31OCT03 | 1.000000 | 989,105.65 |
| | -13,630,000.000 | | | | | | .00 | |
| WB1J | 693 | 9,349,319.35 | 11,327,530.65 | | -1,978,211.30 | 31OCT03 | 1.000000 | -1,978,211.30 |
| | 13,630,000.000 | | | | | | .00 | |
| WB1J | 693 | -9,349,319.35 | -11,327,530.65 | | 1,978,211.30 | 31OCT03 | 1.000000 | 1,978,211.30 |
| | -13,630,000.000 | | | | | | .00 | |
| WB1J | 694 | 12,316,636.30 | 11,327,530.65 | | 989,105.65 | 31OCT03 | 1.000000 | 989,105.65 |
| | 13,630,000.000 | | | | | | .00 | |
| WB1J | 694 | -12,316,636.30 | -11,327,530.65 | | -989,105.65 | 31OCT03 | 1.000000 | -989,105.65 |
| | -13,630,000.000 | | | | | | .00 | |



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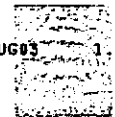
| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|-------------------------------|--|-------------------------------------|----------|---|---------------------------|--------------------|--------------------------------------|
| 82881PAC0 | TOTAL | | | .00 | .00 L | | .00 | .00 L |
| 82881PAD8 | SIMONDS INDS INC | SR SUB NT 2008/10/01 | 10.000 | | 13NOV03 | 13NOV03 | 1.000000 | |
| WB1J | 632 | 35.71 | 189.63 | | -153.92 | | .00 | -153.92 |
| | 250.000 | | | | | | | |
| WB1J | 632 | -35.71 | -189.63 | | 153.92 | 13NOV03 | 1.000000 | 153.92 |
| | -250.000 | | | | | | .00 | |
| WB1J | 698 | 35.71 | 1,113.52 | | -1,077.81 | 13NOV03 | 1.000000 | -1,077.81 |
| | 250.000 | | | | | | .00 | |
| 82881PAD8 | TOTAL | 35.71 | 1,113.52 | | -1,077.81 L | | .00 | -1,077.81 L |
| 829226AN9 | SINCLAIR BROADCAST G | SR SUB NT 2012/03/15 | 0.000 | | 02JUL03 | 08JUL03 | 1.000000 | |
| WB2R | 107 | 502,500.00 | 502,378.51 | | 121.49 | | .00 | 121.49 |
| | 500,000.000 | | | | | | | |
| 829226AQ2 | SINCLAIR BROADCAST G | SR SUB NT 2012/03/15 | 0.000 | | 10SEP03 | 30SEP03 | 1.000000 | |
| WB20 | 046 | 790,819.25 | 789,074.81 | | 944.44 | | .00 | 944.44 |
| | 750,000.000 | | | | | | | |
| 829809AE2 | INDEPENDENCE FDG COR | GTD SECD 2007/06/30 | 0.500 | | 30JUN03 | 30JUN03 | 1.000000 | |
| WB2L | 012 | .00 | 142,005.83 | | -142,005.83 | | .00 | -142,005.83 |
| | 147,219.000 | | | | | | | |
| WB2L | 012 | .00 | -142,005.83 | | 142,005.83 | 30JUN03 | 1.000000 | 142,005.83 |
| | -147,219.000 | | | | | | .00 | |
| WB2L | 104 | 147,097.48 | 141,974.99 | | 5,122.49 | 17JUL03 | 1.000000 | 5,122.49 |
| | 147,097.480 | | | | | | .00 | |
| WB2L | 104 | -147,097.48 | -141,974.99 | | -5,122.49 | 17JUL03 | 1.000000 | -5,122.49 |
| | -147,097.480 | | | | | | .00 | |
| WB2L | 200 | 147,097.48 | 147,097.48 | | .00 | 17JUL03 | 1.000000 | .00 |
| | 147,097.480 | | | | | | .00 | |



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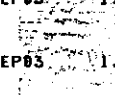
ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECY GN/LS |
|-------------|---|----------------------|-------------|------------------|-----------------|--------------------|----------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECY GN/LS | BASE CURR GN/LS | NET SECY GN/LS | NET SECY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECY GN/LS | BASE CURR GN/LS | NET BAS SECY GN/LS | NET SECY GN/LS |
| ** WB2L ** | CXL 208 | -147,097.48 | -147,097.48 | 17JUL03 | 17JUL03 | 1.000000 | .00 |
| | -147,097.480 | | | .00 | | .00 | .00 |
| ** WB2L ** | 594 | 147,097.48 | 141,969.98 | 17JUL03 | 17JUL03 | 1.000000 | 5,127.50 |
| | 147,097.480 | | | 5,127.50 | | .00 | |
| 829809AE2 | TOTAL | .00 | .00 | .00 | .00 | .00 | .00 |
| | | 147,097.48 | 141,969.98 | 5,127.50 L | | .00 | 5,127.50 L |
| 829809AF9 | SITHE INDEPENDENCE F GTD SECND 2013/12/30 | 9.000 | 9.000 | 27JAN03 | 30JAN03 | 1.000000 | |
| ** WB2L ** | 784 | 144,150.00 | 162,944.86 | | | .00 | -18,794.86 |
| | 155,000.000 | | | -18,794.86 | | .00 | |
| ** WB2L ** | 761 | 70,200.00 | 68,255.60 | 18JUN03 | 23JUN03 | 1.000000 | 1,944.40 |
| | 65,000.000 | | | 1,944.40 | | .00 | |
| ** WB2L ** | 278 | 100,700.00 | 99,723.18 | 01AUG03 | 06AUG03 | 1.000000 | 976.82 |
| | 95,000.000 | | | 976.82 | | .00 | |
| ** WB2L ** | 489 | 113,000.00 | 104,901.86 | 23OCT03 | 28OCT03 | 1.000000 | 8,098.14 |
| | 100,000.000 | | | 8,098.14 | | .00 | |
| ** WB2L ** | 434 | 112,000.00 | 104,901.02 | 24OCT03 | 29OCT03 | 1.000000 | 7,098.98 |
| | 100,000.000 | | | 7,098.98 | | .00 | |
| ** WB2L ** | 436 | 106,756.25 | 99,655.97 | 24OCT03 | 29OCT03 | 1.000000 | 7,100.28 |
| | 95,000.000 | | | 7,100.28 | | .00 | |
| 829809AF9 | TOTAL | 646,806.25 | 640,382.49 | 6,423.76 L | | .00 | 6,423.76 L |
| | | | | | | | |
| 83001PAE9 | SIX FLAGS INC | SR NT 144 2013/04/15 | 9.750 | 28AUG03 | 25AUG03 | 1.000000 | |
| ** WB2Q ** | 546 | 18,400.00 | 20,000.00 | | | .00 | -1,600.00 |
| | 20,000.000 | | | -1,600.00 | | .00 | |
| ** WB2Q ** | 551 | 36,800.00 | 40,000.00 | 28AUG03 | 25AUG03 | 1.000000 | -3,200.00 |
| | 40,000.000 | | | -3,200.00 | | .00 | |



STATE STREET

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECY GN/LS |
|-------------|-------------------------|------------|------------|------------------|-----------------|--------------------|----------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECY GN/LS | BASE CURR GN/LS | NET SECY GN/LS | NET SECY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECY GN/LS | BASE CURR GN/LS | NET BAS SECY GN/LS | NET SECY GN/LS |
| ** WB2Q ** | 558 | 32,550.00 | 35,000.00 | 21AUG03 | 26AUG03 | 1.000000 | -2,450.00 |
| | 35,000.000 | | | -2,450.00 | | .00 | |
| ** WB2Q ** | 559 | 32,375.00 | 35,000.00 | 21AUG03 | 26AUG03 | 1.000000 | -2,625.00 |
| | 35,000.000 | | | -2,625.00 | | .00 | |
| ** WB2Q ** | 560 | 179,400.00 | 195,000.00 | 21AUG03 | 26AUG03 | 1.000000 | -15,600.00 |
| | 195,000.000 | | | -15,600.00 | | .00 | |
| ** WB2Q ** | 573 | 41,549.85 | 45,187.50 | 26AUG03 | 29AUG03 | 1.000000 | -3,637.65 |
| | 45,000.000 | | | -3,637.65 | | .00 | |
| ** WB2Q ** | 576 | 23,187.50 | 25,187.50 | 28AUG03 | 03SEP03 | 1.000000 | -2,000.00 |
| | 25,000.000 | | | -2,000.00 | | .00 | |
| ** WB2Q ** | 580 | 89,300.00 | 95,712.50 | 29AUG03 | 04SEP03 | 1.000000 | -6,412.50 |
| | 95,000.000 | | | -6,412.50 | | .00 | |
| ** WB2Q ** | 588 | 37,950.00 | 40,300.00 | 29AUG03 | 04SEP03 | 1.000000 | -2,350.00 |
| | 40,000.000 | | | -2,350.00 | | .00 | |
| ** WB2Q ** | 591 | 52,800.00 | 55,412.50 | 02SEP03 | 05SEP03 | 1.000000 | -2,612.50 |
| | 55,000.000 | | | -2,612.50 | | .00 | |
| ** WB2Q ** | 596 | 37,700.00 | 40,300.00 | 05SEP03 | 10SEP03 | 1.000000 | -2,600.00 |
| | 40,000.000 | | | -2,600.00 | | .00 | |
| ** WB2Q ** | 602 | 23,562.50 | 25,187.50 | 08SEP03 | 11SEP03 | 1.000000 | -1,625.00 |
| | 25,000.000 | | | -1,625.00 | | .00 | |
| ** WB2Q ** | 605 | 18,875.00 | 20,150.00 | 09SEP03 | 12SEP03 | 1.000000 | -1,275.00 |
| | 20,000.000 | | | -1,275.00 | | .00 | |
| ** WB2Q ** | 614 | 18,625.00 | 20,150.00 | 12SEP03 | 17SEP03 | 1.000000 | -1,525.00 |
| | 20,000.000 | | | -1,525.00 | | .00 | |
| ** WB2Q ** | 617 | 41,850.00 | 45,337.50 | 16SEP03 | 19SEP03 | 1.000000 | -3,487.50 |
| | | | | -3,487.50 | | .00 | |



STATE STREET

FOR PUBLIC DISCLOSURE

ATTACHMENT O

| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| | 45,000.000 | | | | | | |
| 83001PAE9 | TOTAL | 684,924.85 | 737,925.00 | -53,000.15 L | | .00 | -53,000.15 L |
| 831256A04 | SLEEPMASTER L L C SR SUB NT 2009/05/15 11.000 | | | 09DEC03 | 09DEC03 | 1.000000 | |
| » WB1J » | 678 449,727.38 | 453,841.29 | | -4,113.91 | | .00 | -4,113.91 |
| | 449,727.380 | | | | | | |
| 83224BAG3 | SMITHFIELD FOODS INC SR NT 144 2013/05/15 7.750 | | | 23OCT03 | 03NOV03 | 1.000000 | |
| » WB2R » | 311 356,336.24 | 356,297.51 | | 38.75 | | .00 | 38.75 |
| | 355,000.000 | | | | | | |
| 832724AA6 | SMURFIT CAPITAL GTD NT 2005/11/20 6.750 | | | 16MAY03 | 21MAY03 | 1.000000 | |
| » WB1J » | 233 11,742,000.00 | 11,339,109.98 | | 402,890.10 | | .00 | 402,890.10 |
| | 11,400,000.000 | | | | | | |
| 842815A08 | MIRANT CORP SR NT 144 2009/07/15 7.900 | | | 15JUL03 | 18JUL03 | 1.000000 | |
| » WB2L » | 079 75,800.00 | 194,957.63 | | -121,157.63 | | .00 | -121,157.63 |
| | 205,000.000 | | | | | | |
| » WB2L » | 080 481,250.00 | 1,164,612.46 | | -683,362.46 | | .00 | -683,362.46 |
| | 1,375,000.000 | | | | | | |
| » WB2L » | 081 88,750.00 | 215,957.17 | | -127,207.17 | | .00 | -127,207.17 |
| | 250,000.000 | | | | | | |
| » WB2L » | 083 161,525.00 | 351,505.56 | | -189,980.56 | | .00 | -189,980.56 |
| | 455,000.000 | | | | | | |
| 842815A08 | TOTAL | 805,325.00 | 1,927,832.82 | -1,121,707.82 L | | .00 | -1,121,707.82 L |
| 842815AC6 | SOUTHERN ENERGY INC SR NT 144 2004/07/15 7.400 | | | 15JUL03 | 18JUL03 | 1.000000 | |
| » WB2L » | 082 195,750.00 | 356,400.00 | | -160,650.00 | | .00 | -160,650.00 |
| | 540,000.000 | | | | | | |



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FOR PUBLIC DISCLOSURE

| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 843452B08 | SOUTHERN NAT GAS CO SR NT 144 2010/03/15 8.875 | | | 24JUL03 | 30JUL03 | 1.000000 | |
| » WB2R » | 136 497,760.52 | 497,847.81 | | -87.29 | | .00 | -87.29 |
| | 500,000.000 | | | | | | |
| 84399D9X4 | REVERSE REPO GOLDMAN S 2003/02/04 1.000 | | | 29JAN03 | 31JAN03 | 1.000000 | |
| » WB3A » | Y 165 174,482.470 | 174,482.47 | | -34.98 | | .00 | -34.98 |
| | 174,482.470 | | | | | | |
| » WB3A » | Y 165 -174,482.470 | -174,482.47 | | 34.98 | | .00 | 34.98 |
| | -174,482.470 | | | | | | |
| 84399D9X4 | TOTAL | .00 | .00 | .00 L | | .00 | .00 L |
| 844436AR6 | SOUTHLAND CORP 1ST PRIOR 2003/12/15 5.000 | | | 11JUL03 | 11JUL03 | 1.000000 | |
| » WB2Q » | 397 1,475,000.00 | 1,468,400.11 | | 6,591.89 | | .00 | 6,591.89 |
| | 1,475,000.000 | | | | | | |
| 84610FAE2 | SOVEREIGN SPECIALTY SR SUB NT 2010/03/15 11.875 | | | 15JUL03 | 18JUL03 | 1.000000 | |
| » WB2Q » | 418 523,200.00 | 517,573.24 | | 5,626.76 | | .00 | 5,626.76 |
| | 545,000.000 | | | | | | |
| 84761MAA2 | SPECTRASITE INC SR NT 144 2010/05/15 8.250 | | | 08DEC03 | 29DEC03 | 1.000000 | |
| » WB2Q » | 321 1,753,593.75 | 1,753,380.63 | | 213.12 | | .00 | 213.12 |
| | 1,750,000.000 | | | | | | |
| 84778BAH9 | SPEEDWAY MOTORSPORTS SR SUB NT 2007/08/15 8.500 | | | 15JUN03 | 15JUN03 | 1.000000 | |
| » WB2Q » | 381 1,730,550.00 | 1,729,774.87 | | 775.13 | | .00 | 775.13 |
| | 1,660,000.000 | | | | | | |
| » WB2Q » | CXL 381 -1,730,550.00 | -1,729,774.87 | | -775.13 | | .00 | -775.13 |
| | -1,660,000.000 | | | | | | |
| » WB2Q » | 389 1,730,550.00 | 1,729,774.87 | | 775.13 | | .00 | 775.13 |
| | 1,660,000.000 | | | | | | |

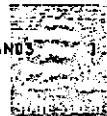


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ATTACHMENT O

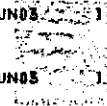
| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 847788AH9 | TOTAL | | 1,730,550.00 | 1,729,774.87 | 775.13 L | .00 | 775.13 L |
| 847788AJ5 | SPEEDWAY MOTORSPORTS SR SUB NT | 2013/06/01 | 6.750 | | 09MAY03 | 16MAY03 | 1.000000 |
| WB1J | 218 | 754,800.00 | 740,000.00 | 14,800.00 | .00 | 14,800.00 | |
| WB20 | 703 | 748,125.00 | 750,000.00 | -1,875.00 | 30JUL03 | 04AUG03 | 1.000000 |
| WB20 | 738 | 495,000.00 | 505,924.20 | -10,924.20 | 11AUG03 | 14AUG03 | 1.000000 |
| WB20 | 059 | 254,062.50 | 253,953.43 | 109.07 | 29SEP03 | 03OCT03 | 1.000000 |
| WB20 | 657 | 1,055,850.00 | 1,055,558.81 | 291.19 | 29SEP03 | 03OCT03 | 1.000000 |
| 847788AJ5 | TOTAL | | 3,307,837.50 | 3,305,436.44 | 2,401.06 L | .00 | 2,401.06 L |
| 847788AK2 | SPEEDWAY MOTORSPORTS SR SUB NT | 2013/06/01 | 6.750 | | 09DEC03 | 12DEC03 | 1.000000 |
| WB20 | 249 | 256,562.50 | 254,062.50 | 2,500.00 | .00 | 2,500.00 | |
| 852060AB8 | SPRINT CAP CORP | 2003/11/15 | 5.700 | | 20MAR03 | 24MAR03 | 1.000000 |
| WB1H | 251 | 943,950.00 | 929,976.77 | 13,973.23 | .00 | 13,973.23 | |
| 852060AC6 | SPRINT CAP CORP NT | 2008/11/15 | 6.125 | | 06JAN03 | 09JAN03 | 1.000000 |
| WB20 | 553 | 9,300.00 | 8,737.52 | 562.48 | .00 | 562.48 | |
| WB20 | 556 | 18,850.00 | 17,451.21 | 1,398.79 | 07JAN03 | 10JAN03 | 1.000000 |
| WB20 | 558 | 84,524.40 | 78,629.52 | 5,894.88 | 07JAN03 | 10JAN03 | 1.000000 |



STATE STREET

FOR PUBLIC DISCLOSURE

| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| WB20 | 694 | 28,125.00 | 26,699.22 | 1,425.78 | 13MAR03 | 18MAR03 | 1.000000 |
| WB20 | 695 | 37,400.00 | 36,214.48 | 1,185.52 | 13MAR03 | 18MAR03 | 1.000000 |
| WB20 | 353 | 40,400.00 | 36,273.31 | 4,126.69 | 03APR03 | 08APR03 | 1.000000 |
| WB20 | 355 | 40,800.00 | 36,232.78 | 4,567.22 | 03APR03 | 08APR03 | 1.000000 |
| 852060AC6 | TOTAL | | 259,399.40 | 240,238.04 | 19,161.36 L | .00 | 19,161.36 L |
| 852060AF9 | SPRINT CAP CORP | 2009/05/01 | 6.375 | | 03JAN03 | 08JAN03 | 1.000000 |
| WB2L | 636 | 425,500.00 | 337,561.26 | 87,938.74 | .00 | 87,938.74 | |
| 852060AJ1 | SPRINT CAP CORP | 2011/01/30 | 7.625 | | 06JAN03 | 09JAN03 | 1.000000 |
| WB20 | 554 | 53,350.00 | 49,731.32 | 3,618.68 | .00 | 3,618.68 | |
| WB20 | 501 | 84,828.75 | 66,634.14 | 18,194.61 | 05JUN03 | 10JUN03 | 1.000000 |
| WB20 | 502 | 90,580.00 | 71,173.66 | 19,406.34 | 05JUN03 | 10JUN03 | 1.000000 |
| WB20 | 503 | 96,050.00 | 80,260.42 | 15,789.58 | 05JUN03 | 10JUN03 | 1.000000 |
| WB20 | 291 | 424,425.00 | 416,463.75 | 7,961.25 | 11JUN03 | 16JUN03 | 1.000000 |
| WB20 | 291 | -424,425.00 | -416,463.75 | -7,961.25 | 11JUN03 | 16JUN03 | 1.000000 |
| WB20 | | | | | 11JUN03 | 25JUN03 | 1.000000 |



STATE STREET

FOR PUBLIC DISCLOSURE

ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | HAT DATE | HAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|--------------|--------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| | 297 | 424,425.00 | 416,447.58 | 7,977.42 | | .00 | 7,977.42 |
| 375,000.000 | | | | | | | |
| 852060AJ1 | TOTAL | 749,233.75 | 684,247.12 | 64,986.63 L | | .00 | 64,986.63 L |
| 852060ASJ | SPRINT CAP CORP NT | 2012/03/15 | 8.375 | 16JUL03 | 21JUL03 | 1.000000 | |
| ** WB2M ** | 478 | 923,356.20 | 772,085.40 | 151,270.00 | | .00 | 151,270.00 |
| 780,000.000 | | | | | | | |
| ** WB2M ** | 506 | 153,210.00 | 128,681.46 | 24,536.54 | 18JUL03 | 23JUL03 | 1.000000 |
| 130,000.000 | | | | | | .00 | 24,536.54 |
| ** WB2M ** | 533 | 151,754.20 | 128,681.74 | 23,072.46 | 21JUL03 | 24JUL03 | 1.000000 |
| 130,000.000 | | | | | | .00 | 23,072.46 |
| ** WB2M ** | 635 | 216,460.90 | 180,076.59 | 28,392.31 | 29JUL03 | 01AUG03 | 1.000000 |
| 190,000.000 | | | | | | .00 | 28,392.31 |
| ** WB2M ** | 466 | 640,880.70 | 546,703.71 | 94,176.99 | 16SEP03 | 19SEP03 | 1.000000 |
| 555,000.000 | | | | | | .00 | 94,176.99 |
| ** WB2M ** | 675 | 346,937.60 | 284,431.94 | 62,505.66 | 09OCT03 | 15OCT03 | 1.000000 |
| 320,000.000 | | | | | | .00 | 62,505.66 |
| ** WB2L ** | 754 | 177,634.65 | 176,524.85 | 1,109.80 | 03DEC03 | 08DEC03 | 1.000000 |
| 155,000.000 | | | | | | .00 | 1,109.80 |
| 852060ASJ | TOTAL | 2,630,250.25 | 2,225,185.69 | 405,044.56 L | | .00 | 405,044.56 L |
| 852060AT9 | SPRINT CAP CORP NT | 2032/03/15 | 8.750 | 06JAN03 | 09JAN03 | 1.000000 | |
| ** WB2L ** | 644 | 216,700.00 | 202,867.00 | 13,833.00 | | .00 | 13,833.00 |
| 220,000.000 | | | | | | | |
| ** WB2M ** | 319 | 346,400.00 | 304,031.22 | 42,368.78 | 29APR03 | 02MAY03 | 1.000000 |
| 320,000.000 | | | | | | .00 | 42,368.78 |
| ** WB2M ** | 426 | 254,209.20 | 252,830.72 | 1,450.48 | 21NOV03 | 26NOV03 | 0.000000 |
| 220,000.000 | | | | | | .00 | |



STATE STREET
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| ASSET ID | SECURITY DESCRIPTION | HAT DATE | HAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|---------------|-------------------------------|--------------|--------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| ** WB2M ** | 441 | 171,993.00 | 170,562.20 | 1,430.72 | 25NOV03 | 01DEC03 | 1.000000 |
| 150,000.000 | | | | | | .00 | 1,430.72 |
| ** WB2M ** | 500 | 217,040.00 | 216,001.92 | 150.00 | 26NOV03 | 02DEC03 | 1.000000 |
| 190,000.000 | | | | | | .00 | 150.00 |
| ** WB2M ** | 566 | 181,640.00 | 182,390.02 | -750.02 | 01DEC03 | 04DEC03 | 1.000000 |
| 160,000.000 | | | | | | .00 | -750.02 |
| ** WB2M ** | 566 | -181,640.00 | -182,390.02 | 750.02 | 01DEC03 | 04DEC03 | 1.000000 |
| 160,000.000 | | | | | | .00 | 750.02 |
| ** WB2M ** | 589 | 181,480.00 | 182,390.02 | -910.02 | 01DEC03 | 04DEC03 | 1.000000 |
| 160,000.000 | | | | | | .00 | -910.02 |
| ** WB2M ** | 569 | 137,270.00 | 139,912.00 | -2,634.00 | 02DEC03 | 05DEC03 | 1.000000 |
| 120,000.000 | | | | | | .00 | -2,634.00 |
| ** WB2M ** | 576 | 125,925.00 | 128,253.40 | -2,327.40 | 02DEC03 | 05DEC03 | 1.000000 |
| 110,000.000 | | | | | | .00 | -2,327.40 |
| ** WB2M ** | 587 | 52,087.95 | 52,447.30 | -379.35 | 03DEC03 | 08DEC03 | 1.000000 |
| 45,000.000 | | | | | | .00 | -379.35 |
| 852060AT9 | TOTAL | 1,703,203.55 | 1,650,212.66 | 52,990.89 L | | .00 | 52,990.89 L |
| 85333JAY3 | STANDARD CR CARD HAS STANDARD | 2004/10/07 | 5.950 | 07SEP03 | 07SEP03 | 1.000000 | |
| ** WB2P ** | 047 | 1,200,000.00 | 1,219,750.32 | -19,750.32 | | .00 | -19,750.32 |
| 1,200,000.000 | | | | | | | |
| 855120AA2 | STAR GAS PARTNERS L SR NT 144 | 2013/02/15 | 10.250 | 03MAR03 | 07MAR03 | 1.000000 | |
| ** WB2R ** | 645 | 38,415.00 | 38,404.54 | 10.46 | | .00 | 10.46 |
| 39,000.000 | | | | | | | |
| ** WB2R ** | 646 | 50,235.00 | 50,221.32 | 13.68 | 04MAR03 | 07MAR03 | 0.000000 |
| 51,000.000 | | | | | | .00 | 13.68 |
| ** WB2R ** | | | | 28MAR03 | 02APR03 | 0.000000 | |

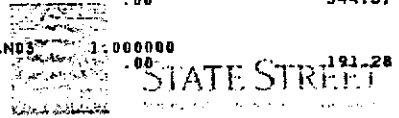


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ATTACHMENT O

| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT SELL RATE BASE CURR GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|--|--------------------------------------|
| | 680 108,350.00 | 108,327.63 | | 22.37 | .00 | 22.37 |
| 110,000.000 | | | | | | |
| WB1J | 354 5,861,928.60 | 5,863,984.11 | | 16 JUL 03 -2,055.51 | 22 JUL 03 1.000000 .00 | -2,055.51 |
| 5,940,000.000 | | | | | | |
| 855120AA2 | TOTAL | 6,050,928.60 | 6,060,937.60 | -2,009.00 L | .00 | -2,009.00 L |
| 857555AH9 | STATER BROS HLDGS IN SR NT | 2006/08/15 | 10.750 | 02 JAN 03 | 07 JAN 03 | 1.000000 |
| WB2R | 509 76,687.50 | 79,026.09 | | -2,338.59 | .00 | -2,338.59 |
| 75,000.000 | | | | | | |
| WB2R | 690 103,000.00 | 105,051.59 | | 02 APR 03 -2,051.59 | 07 APR 03 1.000000 .00 | -2,051.59 |
| 100,000.000 | | | | | | |
| WB2R | 708 36,793.75 | 36,746.58 | | 21 APR 03 47.17 | 24 APR 03 1.000000 .00 | 47.17 |
| 35,000.000 | | | | | | |
| WB2R | 715 63,675.00 | 62,885.82 | | 24 APR 03 789.18 | 29 APR 03 1.000000 .00 | 789.18 |
| 60,000.000 | | | | | | |
| WB2R | 720 42,500.00 | 41,789.99 | | 29 APR 03 710.01 | 02 MAY 03 1.000000 .00 | 710.01 |
| 40,000.000 | | | | | | |
| WB2R | 269 94,500.00 | 91,765.07 | | 10 OCT 03 2,734.93 | 16 OCT 03 1.000000 .00 | 2,734.93 |
| 90,000.000 | | | | | | |
| 857555AH9 | TOTAL | 417,156.25 | 417,265.14 | -108.89 L | .00 | -108.89 L |
| 858119988 | STEEL DYNAMICS INC TERM LOAN 2008/03/31 | 7.300 | | 02 JAN 03 | 02 JAN 03 | 1.000000 |
| WB1X | 042 130,408.820 | 129,756.78 | | 652.04 | .00 | 652.04 |
| 130,408.820 | | | | | | |
| WB1X | 043 68,862.130 | 68,517.82 | | 07 JAN 03 344.31 | 07 JAN 03 1.000000 .00 | 344.31 |
| 68,862.130 | | | | | | |
| WB1X | 044 38,256.740 | 38,065.46 | | 07 JAN 03 191.28 | 07 JAN 03 1.000000 .00 | 191.28 |
| 38,256.740 | | | | | | |



FOR PUBLIC DISCLOSURE

| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT SELL RATE BASE CURR GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|--|--------------------------------------|
| WB1X | 196 9,468.540 | 9,468.54 | 9,421.20 | 30 JUN 03 47.34 | 30 JUN 03 1.000000 .00 | 47.34 |
| 9,468.540 | | | | | | |
| WB1X | 640 9,468.540 | 9,468.54 | 9,421.20 | 26 SEP 03 47.34 | 26 SEP 03 1.000000 .00 | 47.34 |
| 9,468.540 | | | | | | |
| WB1X | 157 171,964.030 | 171,964.03 | 171,104.21 | 26 NOV 03 859.82 | 26 NOV 03 1.000000 .00 | 859.82 |
| 171,964.030 | | | | | | |
| WB1X | 158 210,603.340 | 210,603.34 | 209,550.32 | 26 NOV 03 1,053.02 | 26 NOV 03 1.000000 .00 | 1,053.02 |
| 210,603.340 | | | | | | |
| WB1X | 290 9,468.540 | 9,468.54 | 9,421.20 | 26 DEC 03 47.34 | 26 DEC 03 1.000000 .00 | 47.34 |
| 9,468.540 | | | | | | |
| 858119988 | TOTAL | 648,500.68 | 645,258.19 | 3,242.49 L | .00 | 3,242.49 L |
| 859166AAB | STERLING CHEMICALS I SR SECD N 2007/12/19 | 10.000 | | 06 FEB 03 | 06 FEB 03 | 1.000000 |
| WB1J | 006 .040 | .00 | .04 | -.04 | .00 | -.04 |
| .040 | | | | | | |
| 863572L68 | STRUCTURED ASSET SEC WASH MUT | 2024/06/25 | 1.000 | 25 AUG 03 | 25 AUG 03 | 1.000000 |
| WB2N | 088 41,048.960 | 41,048.91 | 41,054.97 | -6.06 | .00 | -6.06 |
| 41,048.960 | | | | | | |
| WB1Z | 486 3,581,152.800 | 3,581,152.86 | 3,589,216.26 | 25 AUG 03 -8,063.40 | 25 AUG 03 1.000000 .00 | -8,063.40 |
| 3,581,152.800 | | | | | | |
| 863572L68 | TOTAL | 3,622,201.77 | 3,630,271.23 | -8,069.46 L | .00 | -8,069.46 L |
| 86359AHVB | STRUCTURED ASSET SEC 2002 26 M 2033/01/25 | 5.600 | | 01 JUN 03 | 27 JUN 03 | 1.000000 |
| WB1E | 150 2,083,754.360 | 2,083,754.36 | 2,087,610.38 | -3,856.02 | .00 | -3,856.02 |
| 2,083,754.360 | | | | | | |
| WB1E | 190 1,916,245.640 | 1,916,245.64 | 1,919,772.03 | 25 JUL 03 -3,526.39 | 28 JUL 03 1.000000 .00 | -3,526.39 |
| 1,916,245.640 | | | | | | |



FOR PUBLIC DISCLOSURE

SUMMARY REALIZED GAIN/LOSS REPORT
JANUARY 1, 2003 TO DECEMBER 31, 2003

ATTACHMENT O

| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| B6359AHV8 | TOTAL | | 4,000,000.00 | 4,007,302.41 | -7,382.41 L | .00 | -7,382.41 L |
| B63872KT3 | STUDENT LN MARKETING DISC MTS | 2003/08/22 | 0.818 | 22AUG03 | 22AUG03 | 1.000000 | |
| WB1Q | 816 | 23,200,000.00 | 23,199,428.00 | 580.00 | | .00 | 580.00 |
| B64486AA3 | SUBURBAN PROPANE PAR SR NT 144 | 2013/12/15 | 6.875 | 18DEC03 | 23DEC03 | 1.000000 | |
| WB1J | 717 | 1,999,800.00 | 1,980,000.00 | 19,800.00 | | .00 | 19,800.00 |
| B66768AG9 | SUN INTL HOTELS LTD SR SUB NT | 2011/08/15 | 8.875 | 07MAR03 | 12MAR03 | 1.000000 | |
| WB20 | 216 | 500,000.000 | 502,500.00 | 509,905.99 | -7,405.99 | .00 | -7,405.99 |
| WB20 | 225 | 500,000.000 | 505,000.00 | 509,631.75 | -4,631.75 | .00 | -4,631.75 |
| WB20 | 258 | 250,000.000 | 253,125.00 | 250,411.03 | -5,286.83 | .00 | -5,286.83 |
| B66768AG9 | TOTAL | | 1,260,625.00 | 1,277,949.57 | -17,324.57 L | .00 | -17,324.57 L |
| B66809AE6 | SUN MEDIA CORP SR SUB NT | 2007/02/15 | 9.500 | 10MAR03 | 10MAR03 | 1.000000 | |
| WB2R | 650 | 950,000.000 | 980,086.50 | 986,467.43 | -6,380.93 | .00 | -6,380.93 |
| B66950AA6 | SUN MEDIA CORP CDA SR NT 144 | 2013/02/15 | 7.625 | 14MAY03 | 05JUN03 | 1.000000 | |
| WB2R | 059 | 750,000.000 | 753,518.81 | 753,453.43 | 65.38 | .00 | 65.38 |
| B69434AB6 | SUTTON BRDG FING LTD GTD SECD | 2022/06/30 | 7.970 | 09DEC03 | 31DEC03 | 1.000000 | |
| WB2L | 165 | 7,852,620 | 7,852.62 | 7,551.64 | 300.98 | .00 | 300.98 |
| WB2L | 015 | 219,440.400 | 218,891.00 | 211,028.67 | 7,863.13 | 000000 | 7,863.13 |



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SUMMARY REALIZED GAIN/LOSS REPORT
JANUARY 1, 2003 TO DECEMBER 31, 2003

| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| B69434AB6 | TOTAL | | 226,744.42 | 218,580.31 | 8,164.11 L | .00 | 8,164.11 L |
| B71142AB1 | SYBRON DENTAL SPECIA SR SUB NT | 2012/06/15 | 8.125 | 14MAR03 | 19MAR03 | 1.000000 | |
| WB1J | 091 | 1,980,000.000 | 2,019,600.00 | 1,980,000.00 | 39,600.00 | .00 | 39,600.00 |
| B72287AA5 | TCI COMMUNICATIONS I SR NT | 2004/09/15 | 0.450 | 01JUL03 | 07JUL03 | 1.000000 | |
| WB1U | 765 | 10,000,000.000 | 10,786,600.00 | 10,294,203.79 | 492,396.21 | .00 | 492,396.21 |
| B72594AB2 | TNP ENTERPRISES INC SR SUB NT | 2010/04/01 | 10.250 | 06JUN03 | 11JUN03 | 1.000000 | |
| WB2Q | 512 | 65,000.000 | 64,187.50 | 67,789.20 | -3,601.70 | .00 | -3,601.70 |
| B72640AAB | TRW AUTOMOTIVE ACQUI USD SR SU | 2013/02/15 | 11.000 | 09JUL03 | 14JUL03 | 1.000000 | |
| WB1J | 322 | 1,985,000.000 | 2,223,200.00 | 2,015,353.62 | 207,846.38 | .00 | 207,846.38 |
| WB1J | 325 | 990,000.000 | 1,108,800.00 | 1,028,196.04 | 88,603.96 | .00 | 88,603.96 |
| WB1J | 326 | 1,985,000.000 | 2,223,200.00 | 2,045,544.59 | 177,655.41 | .00 | 177,655.41 |
| B72640AAB | TOTAL | | 5,555,200.00 | 5,081,094.25 | 474,105.75 L | .00 | 474,105.75 L |
| B72640AG5 | TRW AUTOMOTIVE ACQUI USD SR NT | 2013/02/15 | 9.375 | 13NOV03 | 18NOV03 | 1.000000 | |
| WB2Q | 780 | 10,000.000 | 11,400.00 | 10,118.90 | 1,281.02 | .00 | 1,281.02 |
| WB2Q | 781 | 10,000.000 | 11,425.00 | 10,118.90 | 1,306.02 | .00 | 1,306.02 |
| WB2Q | 782 | 15,000.000 | 17,137.50 | 15,202.25 | 1,935.25 | 000000 | 1,935.25 |
| WB2Q | 040 | 954,862.50 | 954,781.93 | 954,781.93 | 80.57 | 000000 | 80.57 |

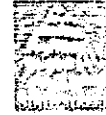


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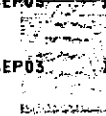
| ASSET ID SH SELL/BTC | SECURITY LOT | DESCRIPTION LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY BASE SECY | TRD DT GN/LS GN/LS | STL DT BASE CURR | SELL RATE GN/LS | NET SECY NET BAS | GN/LS GN/LS |
|-------------------------|-----------------|---|------------|-------------------------------------|-----------------------------------|--------------------------|---------------------|--------------------|---------------------|----------------|
| 930,000.000 | | | | | | | | | | |
| 872640AG5 | TOTAL | 994,825.00 | | 990,222.14 | | 4,602.86 L | | .00 | | 4,602.86 L |
| 873050BNN | TTX CO | TRANCHE T | 2003/07/21 | 7.820 | | 27MAR03 | 01APR03 | 1.000000 | | |
| WB1H | 278 | 1,882,856.00 | | 1,850,000.00 | | 32,856.00 | | .00 | | 32,856.00 |
| 1,850,000.000 | | | | | | | | | | |
| 87316BAC2 | TXU CORP | SR NT | 2006/06/15 | 6.375 | | 24JUL03 | 29JUL03 | 1.000000 | | |
| WB1H | 675 | 1,253,268.00 | | 1,206,885.84 | | 46,382.16 | | .00 | | 46,382.16 |
| 1,200,000.000 | | | | | | | | | | |
| 8739909S9 | TRW AUTOMATIVE | TERM LOAN | 2011/02/28 | 1.000 | | 22JUL03 | 22JUL03 | 1.000000 | | |
| WB1X | 313 | 1,252,747.25 | | 1,246,483.51 | | 6,263.74 | | .00 | | 6,263.74 |
| 1,252,747.250 | | | | | | | | | | |
| 87612EAE6 | TARGET CORP | NT | 2006/05/15 | 5.950 | | 04SEP03 | 09SEP03 | 1.000000 | | |
| WB1Y | 217 | 5,701,823.80 | | 5,709,728.80 | | -7,905.00 | | .00 | | -7,905.00 |
| 5,270,000.000 | | | | | | | | | | |
| WB1Z | 622 | 6,946,054.80 | | 6,955,684.80 | | -9,630.00 | | .00 | | -9,630.00 |
| 6,420,000.000 | | | | | | | | | | |
| 87612EAE6 | TOTAL | 12,647,878.60 | | 12,665,413.60 | | -17,535.00 L | | .00 | | -17,535.00 L |
| 87612EAH9 | TARGET CORP | NT | 2012/03/01 | 5.875 | | 22JUL03 | 25JUL03 | 1.000000 | | |
| WB2N | 556 | 817,695.00 | | 747,712.32 | | 69,982.68 | | .00 | | 69,982.68 |
| 750,000.000 | | | | | | | | | | |
| WB1H | 672 | 988,287.30 | | 894,681.29 | | 93,606.01 | | .00 | | 93,606.01 |
| 910,000.000 | | | | | | | | | | |
| 87612EAH9 | TOTAL | 1,805,982.30 | | 1,642,393.61 | | 163,588.69 L | | .00 | | 163,588.69 L |



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| ASSET ID SH SELL/BTC | SECURITY LOT | DESCRIPTION LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY BASE SECY | TRD DT GN/LS GN/LS | STL DT BASE CURR | SELL RATE GN/LS | NET SECY NET BAS | GN/LS GN/LS |
|-------------------------|----------------------|---|------------|-------------------------------------|-----------------------------------|--------------------------|---------------------|--------------------|---------------------|----------------|
| 87612EAL0 | TARGET CORP | NT | 2008/03/01 | 3.375 | | 15JUL03 | 18JUL03 | 1.000000 | | |
| WB2J | 063 | 1,015,780.00 | | 997,757.72 | | 18,022.28 | | .00 | | 18,022.28 |
| 1,000,000.000 | | | | | | | | | | |
| 87815VAC7 | TEAM HEALTH INC | SR SUB NT | 2009/03/15 | 12.000 | | 28MAY03 | 02JUN03 | 1.000000 | | |
| WB2R | 008 | 32,800.00 | | 35,486.12 | | -2,686.12 | | .00 | | -2,686.12 |
| 32,000.000 | | | | | | | | | | |
| WB2R | 009 | 33,825.00 | | 36,595.07 | | -2,770.07 | | .00 | | -2,770.07 |
| 33,000.000 | | | | | | | | | | |
| WB2R | 116 | 207,500.00 | | 221,446.90 | | -13,946.90 | | .00 | | -13,946.90 |
| 200,000.000 | | | | | | | | | | |
| 87815VAC7 | TOTAL | 274,125.00 | | 293,528.09 | | -19,403.09 L | | .00 | | -19,403.09 L |
| 878483ADM | TECHNICAL OLYMPIC US | SR SUB NT | 2012/07/01 | 10.375 | | 15JAN03 | 21JAN03 | 1.000000 | | |
| WB20 | 105 | 475,000.00 | | 500,000.00 | | -25,000.00 | | .00 | | -25,000.00 |
| 500,000.000 | | | | | | | | | | |
| 87910PAF7 | TEKNI PLEX INC | SR SUB NT | 2010/06/15 | 12.750 | | 07AUG03 | 12AUG03 | 1.000000 | | |
| WB1J | 399 | 2,878,312.50 | | 2,941,600.22 | | -63,287.72 | | .00 | | -63,287.72 |
| 2,975,000.000 | | | | | | | | | | |
| WB1J | 415 | 1,425,600.00 | | 1,468,357.90 | | -42,757.90 | | .00 | | -42,757.90 |
| 1,485,000.000 | | | | | | | | | | |
| WB1J | 424 | 475,200.00 | | 489,456.88 | | -14,256.88 | | .00 | | -14,256.88 |
| 495,000.000 | | | | | | | | | | |
| WB1J | 438 | 480,000.00 | | 494,418.05 | | -14,418.05 | | .00 | | -14,418.05 |
| 500,000.000 | | | | | | | | | | |
| WB1J | 454 | 3,792,000.00 | | 3,901,346.16 | | -109,346.16 | | .00 | | -109,346.16 |
| 3,950,000.000 | | | | | | | | | | |
| WB1J | 453 | 3,339,875.00 | | 3,431,320.79 | | -91,445.79 | | .00 | | -91,445.79 |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|---------------|----------------------------|---------------|---------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE | BASE | BASE | BASE | BASE | BASE |
| 3,478,000.000 | | | | | | | |
| 87910PAF7 | TOTAL | 12,390,987.50 | 12,724,580.00 | -335,512.50 L | | .00 | -335,512.50 L |
| 879240AN9 | TELE COMMUNICATIONS INC | 2012/02/01 | 9.800 | 19FEB03 | 24FEB03 | 1.000000 | |
| ** WB2L ** | 103 | 79,660.10 | 64,827.19 | 14,832.91 | | .00 | 14,832.91 |
| | 65,000.000 | | | | | | |
| ** WB2L ** | 106 | 85,990.50 | 69,813.93 | 16,104.57 | 20FEB03 | 25FEB03 | 1.000000 |
| | 70,000.000 | | | | | .00 | 16,104.57 |
| ** WB2L ** | 135 | 159,420.30 | 129,654.64 | 29,765.66 | 25FEB03 | 28FEB03 | 1.000000 |
| | 130,000.000 | | | | | .00 | 29,765.66 |
| ** WB2L ** | 130 | 315,542.10 | 247,647.57 | 67,894.53 | 26FEB03 | 03MAR03 | 1.000000 |
| | 255,000.000 | | | | | .00 | 67,894.53 |
| ** WB2L ** | 227 | 317,510.70 | 231,569.80 | 85,940.90 | 13MAR03 | 18MAR03 | 1.000000 |
| | 255,000.000 | | | | | .00 | 85,940.90 |
| ** WB2L ** | 303 | 459,299.50 | 356,778.20 | 102,521.30 | 27MAR03 | 01APR03 | 1.000000 |
| | 370,000.000 | | | | | .00 | 102,521.30 |
| 879240AN9 | TOTAL | 1,417,431.20 | 1,100,291.33 | 317,139.87 L | | .00 | 317,139.87 L |
| 879299AC9 | TELECORP PCS INC SR SUB DI | 2009/04/15 | 1.000 | 23MAY03 | 29MAY03 | 1.000000 | |
| ** WB2Q ** | 475 | 25,750.00 | 24,817.34 | 932.64 | | .00 | 932.64 |
| | 25,000.000 | | | | | | |
| ** WB1Y ** | 017 | 8,298,918.30 | 8,181,889.25 | 117,029.05 | 25JUL03 | 30JUL03 | 1.000000 |
| | 7,924,000.000 | | | | | .00 | 117,029.05 |
| ** WB1Z ** | 108 | 9,423,450.00 | 9,317,529.10 | 105,920.90 | 25JUL03 | 30JUL03 | 1.000000 |
| | 9,000,000.000 | | | | | .00 | 105,920.90 |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|--------------------------------|---------------|---------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE | BASE | BASE | BASE | BASE | BASE |
| 879299AC9 | TOTAL | 17,748,110.30 | 17,524,235.71 | 223,882.59 L | | .00 | 223,882.59 L |
| 879299AF2 | TELECORP PCS INC SR SUB NT | 2010/07/15 | 10.425 | 21MAY03 | 27MAY03 | 1.000000 | |
| ** WB2Q ** | 469 | 112,812.50 | 100,883.44 | 4,729.06 | | .00 | 4,729.06 |
| | 95,000.000 | | | | | | |
| 879385AB8 | TELEFONICA EUROPE BV US NT | 2005/09/15 | 7.350 | 12MAR03 | 17MAR03 | 1.000000 | |
| ** WB2J ** | 269 | 555,785.00 | 510,219.95 | 37,565.05 | | .00 | 37,565.05 |
| | 500,000.000 | | | | | | |
| 879403AJ2 | TELEFONOS DE MEXICO SR NT | 2006/01/26 | 8.250 | 07MAY03 | 12MAY03 | 1.000000 | |
| ** WB2I ** | 457 | 334,125.00 | 298,931.27 | 35,193.73 | | .00 | 35,193.73 |
| | 300,000.000 | | | | | | |
| ** WB2I ** | 471 | 558,750.00 | 498,259.24 | 60,490.76 | 03JUN03 | 06JUN03 | 1.000000 |
| | 500,000.000 | | | | | .00 | 60,490.76 |
| 879403AJ2 | TOTAL | 892,875.00 | 797,190.51 | 95,684.49 L | | .00 | 95,684.49 L |
| 879569AK7 | TELEX COMMUNICATIONS SR SECD N | 2008/10/15 | 11.500 | 07NOV03 | 19NOV03 | 1.000000 | |
| ** WB1J ** | 615 | 2,579,200.00 | 2,400,000.00 | 99,200.00 | | .00 | 99,200.00 |
| | 2,400,000.000 | | | | | | |
| 87986BAH0 | TEMPLE INLAND INC MT 2012 | 2012/05/01 | 7.875 | 19AUG03 | 22AUG03 | 1.000000 | |
| ** WB2R ** | 175 | 221,500.00 | 198,706.13 | 22,793.87 | | .00 | 22,793.87 |
| | 200,000.000 | | | | | | |
| ** WB2R ** | 176 | 221,000.00 | 198,706.13 | 22,293.87 | 19AUG03 | 22AUG03 | 1.000000 |
| | 200,000.000 | | | | | .00 | 22,293.87 |
| ** WB2R ** | 216 | 478,240.00 | 594,881.45 | 81,358.55 | 10SEP03 | 15SEP03 | 1.000000 |
| | 600,000.000 | | | | | .00 | 81,358.55 |



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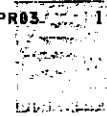
| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|----------|---|---------------------------|--------------------|--------------------------------------|
| 879868AH0 | TOTAL | | | | | | |
| | 1,120,740.00 | 994,293.71 | | 126,446.29 L | | .00 | 126,446.29 L |
| 88033GAR1 | TENET HEALTHCARE COR SR NT | 2006/11/15 | 5.375 | 15MAY03 | 20MAY03 | 1.000000 | |
| ** WB1J ** | 226 3,920,400.00 | 3,960,000.00 | | -39,600.00 | | .00 | -39,600.00 |
| | 3,960,000.000 | | | | | | |
| 88033GAV2 | TENET HEALTHCARE COR SR NT | 2031/11/15 | 4.875 | 07JAN03 | 10JAN03 | 1.000000 | |
| ** WB2R ** | 515 64,687.50 | 76,558.93 | | -11,871.43 | | .00 | -11,871.43 |
| | 75,000.000 | | | | | | |
| ** WB1J ** | 242 4,662,400.00 | 4,447,777.09 | | 23MAY03 214,622.91 | 29MAY03 | 1.000000 | 214,622.91 |
| | 4,960,000.000 | | | | | .00 | |
| ** WB1J ** | 251 1,871,100.00 | 1,647,108.55 | | 03JUN03 223,991.45 | 06JUN03 | 1.000000 | 223,991.45 |
| | 1,980,000.000 | | | | | .00 | |
| ** WB1J ** | 255 2,806,650.00 | 2,274,972.93 | | 04JUN03 531,677.07 | 09JUN03 | 1.000000 | 531,677.07 |
| | 2,970,000.000 | | | | | .00 | |
| 88033GAV2 | TOTAL | | | | | | |
| | 9,404,837.50 | 8,446,417.50 | | 958,420.00 L | | .00 | 958,420.00 L |
| 88033GAY4 | TENET HEALTHCARE COR SR NT | 2013/02/01 | 7.375 | 07AUG03 | 12AUG03 | 1.000000 | |
| ** WB1A ** | 717 9,550,000.00 | 9,794,681.78 | | -244,681.78 | | .00 | -244,681.78 |
| | 10,000,000.000 | | | | | | |
| 880451AW9 | TENNESSEE GAS PIPEL NT | 2032/06/15 | 8.375 | 25FEB03 | 28FEB03 | 1.000000 | |
| ** WB2N ** | 202 17,700.00 | 19,850.58 | | -2,150.58 | | .00 | -2,150.58 |
| | 20,000.000 | | | | | | |
| ** WB2N ** | 247 17,600.00 | 19,850.59 | | 26FEB03 -2,250.59 | 03MAR03 | 1.000000 | -2,250.59 |
| | 20,000.000 | | | | | .00 | |
| ** WB2N ** | 418 30,450.00 | 29,776.24 | | 08MAY03 673.76 | 13MAY03 | 1.000000 | 673.76 |
| | 30,000.000 | | | | | .00 | |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|----------|---|---------------------------|--------------------|--------------------------------------|
| 880451AW9 | TOTAL | | | | | | |
| | 65,750.00 | 69,477.41 | | -3,727.41 L | | .00 | -3,727.41 L |
| 880591DB5 | TENNESSEE VALLEY AUT PWR BD 19 | 2008/11/13 | 5.375 | 25AUG03 | 26AUG03 | 1.000000 | |
| ** WB1H ** | 153 53,051.00 | 46,674.07 | | 6,376.93 | | .00 | 6,376.93 |
| | 50,000.000 | | | | | | |
| ** WB1H ** | 153 -53,051.00 | -46,674.07 | | 25AUG03 -6,376.93 | 26AUG03 | 1.000000 | -6,376.93 |
| | -50,000.000 | | | | | .00 | |
| ** WB1H ** | 253 53,051.00 | 46,674.07 | | 25AUG03 6,376.93 | 26AUG03 | 1.000000 | 6,376.93 |
| | 50,000.000 | | | | | .00 | |
| ** WB1H ** | 302 1,088,400.00 | 936,089.94 | | 21NOV03 152,310.06 | 24NOV03 | 1.000000 | 152,310.06 |
| | 1,000,000.000 | | | | | .00 | |
| 880591DB5 | TOTAL | | | | | | |
| | 1,141,451.00 | 982,764.01 | | 158,686.99 L | | .00 | 158,686.99 L |
| 88099A9M8 | TESORO PETROLEUM COR TERM LOAN | 2007/04/17 | 1.000 | 15SEP03 | 15SEP03 | 1.000000 | |
| ** WB1X ** | 562 224.77 | 224.21 | | .56 | | .00 | .56 |
| | 224.770 | | | | | | |
| ** WB1X ** | 734 405.41 | 404.40 | | 15OCT03 1.01 | 15OCT03 | 1.000000 | 1.01 |
| | 405.410 | | | | | .00 | |
| 88099A9M8 | TOTAL | | | | | | |
| | 630.18 | 628.61 | | 1.57 L | | .00 | 1.57 L |
| 881609AE1 | TESORO PETE CORP SR SUB NT | 2008/07/01 | 9.000 | 08APR03 | 11APR03 | 1.000000 | |
| ** WB2Q ** | 359 27,300.00 | 25,668.35 | | 1,631.65 | | .00 | 1,631.65 |
| | 30,000.000 | | | | | | |
| ** WB2Q ** | 364 28,500.00 | 25,668.35 | | 08APR03 2,831.65 | 11APR03 | 1.000000 | 2,831.65 |
| | 30,000.000 | | | | | .00 | |
| ** WB2Q ** | 365 18,100.00 | 17,115.57 | | 09APR03 984.43 | 14APR03 | 1.000000 | 984.43 |
| | 20,000.000 | | | | | .00 | |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECTY BASE SECTY | STL DT BASE CURR | SELL RATE CN/LS | NET SECTY NET BAS SECTY | GN/LS GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|-------------------------------------|---------------------|--------------------|----------------------------|-----------------|
| 881609AE1 | TOTAL | | 73,900.00 | 68,452.27 | 5,447.73 L | .00 | | 5,447.73 L |
| 881609AM3 | TESORO PETE CORP SR SECD N 2008/04/15 | | 8.000 | 29JUL03 | 05AUG03 | 1.000000 | | |
| WB2Q ** | 475 492,450.00 | | 492,394.27 | 55.73 | | .00 | | 55.73 |
| | 490,000.000 | | | | | | | |
| 882650AB0 | TEXAS PETROCHEMICALS SR SUB NT 2006/07/01 | | 11.125 | 09MAY03 | 14MAY03 | 1.000000 | | |
| WB1J ** | 211 2,322,450.00 | | 3,833,183.84 | -1,510,733.04 | | .00 | | -1,510,733.04 |
| | 5,955,000.000 | | | | | | | |
| WB1J ** | 465 406,842.50 | | 900,434.83 | -493,571.53 | 10SEP03 | 15SEP03 | 1.000000 | -493,571.53 |
| | 1,345,000.000 | | | | | .00 | | |
| 882650AB0 | TOTAL | | 2,729,312.50 | 4,733,617.07 | -2,004,304.57 L | .00 | | -2,004,304.57 L |
| 882650AE4 | TEXAS PETROCHEMICALS SUB NT SE 2006/07/01 | | 11.125 | 10SEP03 | 15SEP03 | 1.000000 | | |
| WB1J ** | 466 1,090,512.50 | | 2,387,910.97 | -1,297,398.47 | | .00 | | -1,297,398.47 |
| | 3,605,000.000 | | | | | | | |
| 88299A9CB | TEXAS PETROCHEMICALS TERM LOAN 2005/12/31 | | 1.000 | 30NOV03 | 30NOV03 | 1.000000 | | |
| WB1J ** | 674 63,098.91 | | 62,958.63 | 132.28 | | .00 | | 132.28 |
| | 63,098.910 | | | | | | | |
| 88319A04 | TEXTRON FIML CORP NT | | 2009/11/20 | 6.000 | 05MAY03 | 08MAY03 | 1.000000 | |
| WB2F ** | 220 527,620.50 | | 492,789.90 | 34,910.60 | | .00 | | 34,910.60 |
| | 495,000.000 | | | | | | | |
| WB2F ** | 221 751,325.55 | | 701,739.45 | 49,586.10 | 06MAY03 | 09MAY03 | 1.000000 | 49,586.10 |
| | 705,000.000 | | | | | .00 | | |
| 88319A04 | TOTAL | | 1,278,946.05 | 1,194,449.35 | 84,496.70 L | .00 | | 84,496.70 L |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECTY BASE SECTY | STL DT BASE CURR | SELL RATE CN/LS | NET SECTY NET BAS SECTY | GN/LS GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|-------------------------------------|---------------------|--------------------|----------------------------|----------------|
| 88731EAC4 | TIME WARNER ENTMT CD L P | | 2012/05/01 | 10.150 | 07JAN03 | 10JAN03 | 1.000000 | |
| WB2Q ** | 559 63,250.00 | | 44,878.28 | 18,371.72 | | .00 | | 18,371.72 |
| | 50,000.000 | | | | | | | |
| 88731EAD2 | TIME WARNER ENTMT CD L P | | 2012/10/01 | 8.875 | 10JAN03 | 15JAN03 | 1.000000 | |
| WB2Q ** | 569 95,788.00 | | 74,291.39 | 19,497.41 | | .00 | | 19,497.41 |
| | 80,000.000 | | | | | | | |
| WB2Q ** | 598 36,387.00 | | 27,812.08 | 8,574.92 | 23JAN03 | 28JAN03 | 1.000000 | 8,574.92 |
| | 30,000.000 | | | | | .00 | | |
| WB2Q ** | 476 156,000.00 | | 120,633.99 | 35,366.01 | 23MAY03 | 29MAY03 | 1.000000 | 35,366.01 |
| | 120,000.000 | | | | | .00 | | |
| 88731EAD2 | TOTAL | | 288,175.00 | 224,737.46 | 63,438.34 L | .00 | | 63,438.34 L |
| 88731EAJ9 | TIME WARNER ENTMT CD SR SUB DE 2033/07/15 | | 8.375 | 30APR03 | 05MAY03 | 1.000000 | | |
| WB2R ** | 725 678,798.11 | | 522,132.71 | 156,665.40 | | .00 | | 156,665.40 |
| | 541,000.000 | | | | | | | |
| WB2R ** | 725 -678,798.11 | | -522,132.71 | -156,665.40 | 30APR03 | 05MAY03 | 1.000000 | -156,665.40 |
| | -541,000.000 | | | | | .00 | | |
| WB2R ** | 727 678,798.11 | | 522,132.71 | 156,665.40 | 30APR03 | 05MAY03 | 1.000000 | 156,665.40 |
| | 541,000.000 | | | | | .00 | | |
| 88731EAJ9 | TOTAL | | 678,798.11 | 522,132.71 | 156,665.40 L | .00 | | 156,665.40 L |
| 88731EAK6 | TIME WARNER ENTMT CD SR DEB | | 2008/09/01 | 7.250 | 27MAR03 | 01APR03 | 1.000000 | |
| WB2Q ** | 339 33,702.00 | | 28,042.40 | 5,639.60 | | .00 | | 5,639.60 |
| | 30,000.000 | | | | | | | |
| WB2Q ** | 340 45,053.60 | | 35,538.71 | 9,494.89 | 27MAR03 | 01APR03 | 1.000000 | 9,494.89 |
| | 40,000.000 | | | | | .00 | | |
| WB2Q ** | 342 215,099.00 | | 186,669.70 | 28,429.30 | 28MAR03 | 02APR03 | 000000 | 28,429.30 |
| | 190,000.000 | | | | | .00 | | |

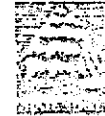


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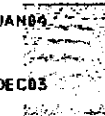
| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT SELL RATE BASE CURR GN/LS | NET SECY GN/LS NET BAS SECY GN/LS | |
|-------------------------|--|-------------------------------------|-------------------------------------|---|--|--------------------------------------|-------------|
| 88731EAK6 | TOTAL | | 293,854.60 | 250,290.81 | 43,563.79 L | .00 | 43,563.79 L |
| 887319AB7 | TIME WARNER TELECOM SR NT | 2011/02/01 | 18.125 | | 23APR03 | 28APR03 | 1.000000 |
| WB20 | 386 | 24,150.00 | 21,792.66 | 2,357.34 | .00 | 2,357.34 | |
| | 30,000.000 | | | | | | |
| 887321AA5 | TIME WARNER TELECOM SR NT | 2008/07/15 | 9.750 | | 02MAY03 | 07MAY03 | 1.000000 |
| WB20 | 414 | 8,600.00 | 7,283.89 | 1,316.11 | .00 | 1,316.11 | |
| | 10,000.000 | | | | | | |
| WB20 | 417 | 26,100.00 | 21,865.40 | 4,234.60 | 07MAY03 | 12MAY03 | 1.000000 |
| | 30,000.000 | | | | | | |
| WB20 | 420 | 13,162.50 | 10,932.70 | 2,229.80 | 07MAY03 | 12MAY03 | 1.000000 |
| | 15,000.000 | | | | | | |
| WB20 | 425 | 52,800.00 | 43,736.30 | 9,063.70 | 08MAY03 | 13MAY03 | 1.000000 |
| | 60,000.000 | | | | | | |
| 887321AA5 | TOTAL | | 100,662.50 | 83,818.29 | 16,844.21 L | .00 | 16,844.21 L |
| 888264AD5 | TITAN CORP SR SUB NT | 2011/05/15 | 8.000 | | 13MAY03 | 16MAY03 | 1.000000 |
| WB1J | 219 | 3,086,562.50 | 2,975,000.00 | 111,562.50 | .00 | 111,562.50 | |
| | 2,975,000.000 | | | | | | |
| 889175AG0 | TOLEDO EDISON CO 1ST MTC | 2003/11/01 | 8.000 | | 18JUL03 | 18JUL03 | 1.000000 |
| WB1Y | 782 | 949,000.00 | 956,687.83 | -7,687.83 | .00 | -7,687.83 | |
| | 949,000.000 | | | | | | |
| 889478AC7 | TOLL BROS INC SR SUB NT | 2011/02/01 | 8.250 | | 24NOV03 | 28NOV03 | 1.000000 |
| WB20 | 210 | 1,105,000.00 | 1,015,325.32 | 89,674.68 | .00 | 89,674.68 | |
| | 1,000,000.000 | | | | | | |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT SELL RATE BASE CURR GN/LS | NET SECY GN/LS NET BAS SECY GN/LS | |
|-------------------------|--|-------------------------------------|-------------------------------------|---|--|--------------------------------------|----------|
| 889479AJ0 | TOLL CORP SR SUB NT | 2011/12/01 | 8.250 | | 06AUG03 | 11AUG03 | 1.000000 |
| WB20 | 727 | 527,500.00 | 507,957.48 | 19,542.52 | .00 | 19,542.52 | |
| | 500,000.000 | | | | | | |
| 892134AC1 | TOWN SPORTS INTL INC SR NT SER | 2004/10/15 | 9.750 | | 16MAY03 | 16MAY03 | 1.000000 |
| WB1J | 227 | 10,110,630.60 | 9,856,077.67 | 254,552.93 | .00 | 254,552.93 | |
| | 9,870,000.000 | | | | | | |
| 892134AG2 | TOWN SPORTS INTL INC SR NT 144 | 2011/04/15 | 9.625 | | 21JUL03 | 29JUL03 | 1.000000 |
| WB20 | 693 | 789,687.50 | 788,986.77 | 700.73 | .00 | 700.73 | |
| | 750,000.000 | | | | | | |
| 892318AA4 | TOYOTA AUTO RECEIVAB 2003 A AS | 2005/08/15 | 1.280 | | 25JUL03 | 30JUL03 | 1.000000 |
| WB2L | 185 | 940,392.92 | 939,938.44 | 454.48 | .00 | 454.48 | |
| | 940,000.000 | | | | | | |
| 89232RAC7 | TOYOTA AUTO RECEIVAB ASSET BKD | 2004/08/15 | 7.180 | | 20MAY03 | 19MAY03 | 1.000000 |
| WB2J | 172 | 85,682.46 | 86,805.59 | -1,123.13 | .00 | -1,123.13 | |
| | 85,695.640 | | | | | | |
| 89232VAB0 | TOYOTA AUTO RECEIVAB ASSET BAC | 2004/07/15 | 3.770 | | 15MAR03 | 15MAR03 | 1.000000 |
| WB2J | 344 | 68,624.54 | 68,623.56 | .98 | .00 | .98 | |
| | 68,624.560 | | | | | | |
| 89233PMW3 | TOYOTA MTR CR CORP M TRANCHE T | 2007/01/15 | 5.650 | | 12MAR03 | 17MAR03 | 1.000000 |
| WB2J | 271 | 1,103,750.00 | 1,007,262.27 | 96,487.73 | .00 | 96,487.73 | |
| | 1,000,000.000 | | | | | | |
| 89233PNP7 | TOYOTA MTR CR CORP M TRANCHE T | 2005/02/15 | 1.000 | | 10FEB03 | 10FEB03 | 1.000000 |
| WB1Z | 052 | 5,004,096.10 | 4,999,007.39 | 5,088.71 | .00 | 5,088.71 | |
| | 5,000,000.000 | | | | | | |
| WB1Z | 185 | 5,505,830.00 | 5,499,390.20 | 6,439.80 | 29DEC03 | 02JAN04 | 1.000000 |
| | 5,500,000.000 | | | | | | |
| WB1Z | 185 | -5,505,830.00 | -5,499,390.20 | -6,439.80 | 29DEC03 | 02JAN04 | 1.000000 |
| | -5,500,000.000 | | | | | | |
| WB1Z | | | | | 29DEC03 | 31DEC03 | 1.000000 |



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| ASSET ID SN SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT SELL RATE BASE CURR GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|--|--------------------------------------|
| | 219 5,500,000.000 | 5,505,830.00 | 5,499,387.26 | 6,442.74 | .00 | 6,442.74 |
| 89233PMP7 | TOTAL | 10,509,926.10 | 10,498,394.45 | 11,531.45 L | .00 | 11,531.45 L |
| 892332A11 | TOYOTA MTR CR CORP NT | 2008/08/01 | 2.875 | 08JUL03 | 14JUL03 | 1.000000 |
| ** WB1H ** | 523 2,500,000.000 | 2,489,725.00 | 2,486,950.00 | 2,775.00 | .00 | 2,775.00 |
| 893647AC1 | TRANSDIGM INC SR SUB NT | 2008/12/01 | 10.375 | 04MAR03 | 07MAR03 | 1.000000 |
| ** WB1J ** | 856 990,000.000 | 1,046,925.00 | 1,014,877.38 | 32,047.70 | .00 | 32,047.70 |
| ** WB2O ** | 667 1,000,000.000 | 1,065,930.00 | 1,026,716.43 | 21JUL03 37,213.57 | 23JUL03 | 1.000000 .00 |
| 893647AC1 | TOTAL | 2,110,855.00 | 2,041,593.73 | 69,261.27 L | .00 | 69,261.27 L |
| 893647AF4 | TRANSDIGM INC SR SUB NT | 2011/07/15 | 8.375 | 23JUL03 | 28JUL03 | 1.000000 |
| ** WB2Q ** | 431 520,000.000 | 535,600.00 | 520,000.00 | 15,600.00 | .00 | 15,600.00 |
| ** WB2Q ** | 439 520,000.000 | 535,600.00 | 520,000.00 | 25JUL03 15,600.00 | 30JUL03 | 1.000000 .00 |
| ** WB1J ** | 495 10,000.000 | 10,675.00 | 10,000.00 | 17SEP03 675.00 | 22SEP03 | 1.000000 .00 |
| ** WB1J ** | CXL 495 -10,000.000 | -10,675.00 | -10,000.00 | 17SEP03 -675.00 | 22SEP03 | 1.000000 .00 |
| ** WB1J ** | 496 990,000.000 | 1,056,825.00 | 990,000.00 | 66,825.00 | 17SEP03 23SEP03 | 1.000000 .00 |
| ** WB1J ** | 734 4,945,000.000 | 7,130,937.50 | 7,130,937.50 | 18DEC03 .00 | 29DEC03 | 1.000000 .00 |



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| ASSET ID SN SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT SELL RATE BASE CURR GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|--|--------------------------------------|
| 893647AF4 | TOTAL | 7,130,937.50 | 7,130,937.50 | .00 | .00 | .00 |
| 895728AB9 | TRI UNION DEV CORP SR SECD N | 2006/06/01 | 12.500 | 10JUL03 | 15JUL03 | 1.000000 |
| ** WB1J ** | 334 556,250.000 | 280,906.25 | 556,250.00 | -275,343.75 | .00 | -275,343.75 |
| ** WB1J ** | CXL 334 -556,250.000 | -280,906.25 | -556,250.00 | 275,343.75 | 10JUL03 15JUL03 | 1.000000 .00 |
| ** WB1J ** | 335 556,250.000 | 280,906.25 | 556,250.00 | -275,343.75 | 10JUL03 15JUL03 | 1.000000 .00 |
| 895728AB9 | TOTAL | 280,906.25 | 556,250.00 | -275,343.75 L | .00 | -275,343.75 L |
| 895728AC7 | TRI UNION DEV CORP SR SECD N | 2006/06/01 | 12.500 | 06SEP02 | 06SEP02 | 1.000000 |
| ** WB1J ** | CXL 625 -.500 | -43.50 | -.45 | -43.05 | .00 | -43.05 |
| ** WB1J ** | CXL 629 -.500 | -41.00 | -.45 | -40.55 | 30SEP02 30SEP02 | 1.000000 .00 |
| ** WB1J ** | 313 5,230,000.000 | 2,693,450.00 | 4,790,029.51 | -2,096,579.51 | 01JUL03 08JUL03 | 1.000000 .00 |
| ** WB1J ** | 336 2,301,000.000 | 1,162,005.00 | 2,100,464.32 | -946,459.32 | 10JUL03 15JUL03 | 1.000000 .00 |
| 895728AC7 | TOTAL | 3,855,370.50 | 6,890,492.93 | -3,043,122.43 L | .00 | -3,043,122.43 L |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/L |
|-------------|-------------------------|----------------------|---------------|------------------|----------------|-----------|--------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/L | BASE CURR GN/L | | NET SECTY GN/L |
| SHARES/PAR | BASE PRINCIPAL NET | BASE | COST | BASE SECTY GN/L | | | NET BAS SECTY GN/L |
| 89579KAC3 | TRIAD HOSPS INC | SR SUB NT 2013/11/15 | 7.000 | 06NOV03 | 12NOV03 | 1.000000 | |
| ** WB2Q ** | 767 | 34,956.25 | 34,868.75 | 87.50 | | .00 | 87.50 |
| | 35,000.000 | | | | | | |
| 895927AB7 | TRIARC COS INC | SUB DEB C 2018/02/09 | 0.010 | 10FEB03 | 10FEB03 | 1.000000 | |
| ** WB1Z ** | 050 | 2,183,670.00 | 2,073,375.00 | 110,295.00 | | .00 | 110,295.00 |
| | 5,700,000.000 | | | | | | |
| 895953AD9 | TRICON GLOBAL RESTAU | SR NT 2011/04/15 | 8.875 | 07NOV03 | 13NOV03 | 1.000000 | |
| ** WB2Q ** | 752 | 424,800.00 | 410,324.88 | 14,475.12 | | .00 | 14,475.12 |
| | 360,000.000 | | | | | | |
| ** WB2Q ** | 761 | 82,775.00 | 81,221.12 | 1,553.88 | | .00 | 1,553.88 |
| | 70,000.000 | | | | | | |
| 895953AD9 | TOTAL | | | | | | |
| | 507,575.00 | 491,546.00 | | 16,029.00 L | | .00 | 16,029.00 L |
| 896215AB6 | TRIMAS CORP | SR SUB NT 2012/06/15 | 9.875 | 06MAR03 | 19MAR03 | 1.000000 | |
| ** WB1J ** | 093 | 10,157,889.40 | 10,159,766.60 | -1,877.20 | | .00 | -1,877.20 |
| | 10,210,000.000 | | | | | | |
| ** WB2Q ** | 253 | 2,016,677.80 | 2,015,891.68 | 786.12 | | .00 | 786.12 |
| | 2,000,000.000 | | | | | | |
| ** WB2Q ** | 698 | 509,496.00 | 509,258.96 | 237.04 | | .00 | 237.04 |
| | 505,000.000 | | | | | | |
| 896215AB6 | TOTAL | | | | | | |
| | 12,684,063.20 | 12,684,917.24 | | -854.04 L | | .00 | -854.04 L |
| 896215AC4 | TRIMAS CORP | SR SUB NT 2012/06/15 | 9.875 | 13MAR03 | 18MAR03 | 1.000000 | |
| ** WB1J ** | 095 | 1,980,000.00 | 1,969,894.32 | 10,105.68 | | .00 | 10,105.68 |
| | 1,980,000.000 | | | | | | |
| ** WB1J ** | 096 | 1,980,000.00 | 1,969,894.32 | 10,105.68 | | .00 | 10,105.68 |
| | 1,980,000.000 | | | | | | |
| ** WB2Q ** | 769 | 243,125.00 | 252,014.81 | -8,889.81 | | .00 | -8,889.81 |
| | | | | | | | |

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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/L |
|-------------|-------------------------|----------------------|------------|------------------|----------------|-----------|--------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/L | BASE CURR GN/L | | NET SECTY GN/L |
| SHARES/PAR | BASE PRINCIPAL NET | BASE | COST | BASE SECTY GN/L | | | NET BAS SECTY GN/L |
| | 250,000.000 | | | | | | |
| ** WB2Q ** | 803 | 485,000.00 | 504,015.93 | -19,015.93 | | .00 | -19,015.93 |
| | 500,000.000 | | | | | | |
| ** WB2Q ** | 129 | 251,875.00 | 251,989.86 | -114.86 | | .00 | -114.86 |
| | 250,000.000 | | | | | | |
| 896215AC4 | TOTAL | | | | | | |
| | 4,940,000.00 | 4,947,809.24 | | -7,809.24 L | | .00 | -7,809.24 L |
| 896215AD2 | TRIMAS CORP | SR SUB NT 2012/06/15 | 9.875 | 20AUG03 | 26AUG03 | 1.000000 | |
| ** WB2Q ** | 566 | 15,225.00 | 15,219.55 | 5.45 | | .00 | 5.45 |
| | 15,000.000 | | | | | | |
| 89675YAB8 | TRITON AVIATION FIN | SUBCLASS 2025/06/15 | 1.000 | 15JAN03 | 15JAN03 | 1.000000 | |
| ** WB1Z ** | 682 | 124,428.07 | 124,719.06 | -290.99 | | .00 | -290.99 |
| | 124,428.070 | | | | | | |
| ** WB1Z ** | 112 | 322,365.43 | 323,117.48 | -752.05 | | .00 | -752.05 |
| | 322,365.430 | | | | | | |
| ** WB1Z ** | 370 | 124,037.90 | 124,326.74 | -288.84 | | .00 | -288.84 |
| | 124,037.900 | | | | | | |
| ** WB1Z ** | 645 | 108,312.18 | 108,563.84 | -251.66 | | .00 | -251.66 |
| | 108,312.180 | | | | | | |
| ** WB1Z ** | 107 | 103,337.76 | 103,577.34 | -239.58 | | .00 | -239.58 |
| | 103,337.760 | | | | | | |
| ** WB1Z ** | 498 | 98,426.52 | 98,654.21 | -227.69 | | .00 | -227.69 |
| | 98,426.520 | | | | | | |
| ** WB1Z ** | 755 | 214,113.25 | 214,607.46 | -494.21 | | .00 | -494.21 |
| | 214,113.250 | | | | | | |
| ** WB1Z ** | 424 | 213,550.28 | 214,042.05 | -491.77 | | .00 | -491.77 |
| | 213,550.280 | | | | | | |

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| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL BASE | PRINCIPAL NET | MAT DATE LOCAL BASE | MAT RATE COST | TRD DT LOCAL BASE | DT SECTY GN/LS | STL DT BASE | SELL RATE CURR GN/LS | NET SECTY NET | GN/LS GN/LS |
|-------------------------|-------------------------------|------------------------------|------------------|---------------------------|------------------|-------------------------|----------------------|----------------|----------------------------|------------------|----------------|
| ** WB1Z ** | CXL 426 | | -213,550.28 | | -214,842.05 | 15AUG03 | 491.77 | 15AUG03 | 1.000000 | | 491.77 |
| | -213,550.280 | | | | | | | | .00 | | |
| ** WB1Z ** | 569 | | 213,581.25 | | 214,873.09 | 15AUG03 | -491.84 | 27AUG03 | 1.000000 | | -491.84 |
| | 213,581.250 | | | | | | | | .00 | | |
| ** WB1Z ** | 780 | | 218,243.23 | | 218,744.65 | 15SEP03 | -501.42 | 15SEP03 | 1.000000 | | -501.42 |
| | 218,243.230 | | | | | | | | .00 | | |
| ** WB1Z ** | 217 | | 176,241.97 | | 176,645.99 | 15OCT03 | -404.82 | 15OCT03 | 1.000000 | | -404.82 |
| | 176,241.970 | | | | | | | | .00 | | |
| ** WB1Z ** | 607 | | 98,655.57 | | 98,881.17 | 15NOV03 | -225.60 | 17NOV03 | 1.000000 | | -225.60 |
| | 98,655.570 | | | | | | | | .00 | | |
| ** WB1Z ** | 888 | | 104,181.39 | | 184,419.13 | 15DEC03 | -237.74 | 15DEC03 | 1.000000 | | -237.74 |
| | 104,181.390 | | | | | | | | .00 | | |
| 89675YADB | TOTAL | | 1,905,924.52 | | 1,910,330.16 | | -4,405.64 | | .00 | | -4,405.64 |
| 89677BABS | TRITON PCS INC | SR SUB DJ | 2008/05/01 | 1.000 | | 12JUN03 | | 16JUN03 | 1.000000 | | |
| ** WBZR ** | 873 | | 185,465.00 | | 154,689.75 | | 30,775.25 | | .00 | | 30,775.25 |
| | 175,000.000 | | | | | | | | | | |
| 89677BAE7 | TRITON PCS INC | SR SUB NT | 2011/02/01 | 9.375 | | 24FEB03 | | 24FEB03 | 1.000000 | | |
| ** WB2I ** | 388 | | .00 | | 362,788.07 | | -362,788.07 | | .00 | | -362,788.07 |
| | 350,000.000 | | | | | | | | | | |
| ** WB2I ** | CXL 388 | | .00 | | -362,788.07 | 24FEB03 | 362,788.07 | 24FEB03 | 1.000000 | | 362,788.07 |
| | -350,000.000 | | | | | | | | .00 | | |
| ** WB2I ** | 391 | | 364,000.00 | | 362,788.07 | 24FEB03 | 1,211.93 | 24FEB03 | 1.000000 | | 1,211.93 |
| | 358,000.000 | | | | | | | | .00 | | |
| ** WB2Q ** | 498 | | 145,875.00 | | 127,818.97 | 30MAY03 | 18,056.03 | 04JUN03 | 000000 | | 18,056.03 |
| | 150,000.000 | | | | | | | | .00 | | |
| ** WB2Q ** | | | | | | 18JUN03 | | 23JUN03 | 000000 | | |



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| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL BASE | PRINCIPAL NET | MAT DATE LOCAL BASE | MAT RATE COST | TRD DT LOCAL BASE | DT SECTY GN/LS | STL DT BASE | SELL RATE CURR GN/LS | NET SECTY NET | GN/LS GN/LS |
|-------------------------|-------------------------------|------------------------------|------------------|---------------------------|------------------|-------------------------|----------------------|----------------|----------------------------|------------------|----------------|
| | 312 | | 25,812.50 | | 24,000.00 | | 1,812.50 | | .00 | | 1,812.50 |
| | 25,000.000 | | | | | | | | | | |
| ** WB2Q ** | 789 | | 34,387.50 | | 33,649.22 | 28OCT03 | 738.28 | 31OCT03 | 1.000000 | | 738.28 |
| | 35,000.000 | | | | | | | | .00 | | |
| ** WB2Q ** | 712 | | 88,650.00 | | 86,526.56 | 28OCT03 | 2,123.44 | 31OCT03 | 1.000000 | | 2,123.44 |
| | 90,000.000 | | | | | | | | .00 | | |
| ** WB2Q ** | 716 | | 128,050.00 | | 124,986.67 | 29OCT03 | 3,063.33 | 03NOV03 | 1.000000 | | 3,063.33 |
| | 130,000.000 | | | | | | | | .00 | | |
| ** WB2Q ** | 719 | | 59,100.00 | | 57,686.16 | 29OCT03 | 1,413.84 | 03NOV03 | 1.000000 | | 1,413.84 |
| | 60,000.000 | | | | | | | | .00 | | |
| ** WB2Q ** | 734 | | 98,375.00 | | 96,145.57 | 31OCT03 | 2,229.43 | 05NOV03 | 1.000000 | | 2,229.43 |
| | 100,000.000 | | | | | | | | .00 | | |
| ** WB2Q ** | CXL 734 | | -98,375.00 | | -96,145.57 | 31OCT03 | -2,229.43 | 05NOV03 | 1.000000 | | -2,229.43 |
| | -100,000.000 | | | | | | | | .00 | | |
| ** WB2Q ** | 736 | | 98,375.00 | | 96,145.57 | 31OCT03 | 2,229.43 | 05NOV03 | 1.000000 | | 2,229.43 |
| | 100,000.000 | | | | | | | | .00 | | |
| 89677BAE7 | TOTAL | | 944,250.00 | | 913,601.22 | | 30,648.78 | | .00 | | 30,648.78 |
| 89677BAH6 | TRITON PCS INC | CTD SR SU | 2011/11/15 | 8.750 | | 30MAY03 | | 04JUN03 | 1.000000 | | |
| ** WB2Q ** | 491 | | 173,980.00 | | 170,820.85 | | 3,079.15 | | .00 | | 3,079.15 |
| | 185,000.000 | | | | | | | | | | |
| ** WB2Q ** | 496 | | 293,250.00 | | 273,753.98 | 04JUN03 | 19,496.10 | 09JUN03 | 1.000000 | | 19,496.10 |
| | 300,000.000 | | | | | | | | .00 | | |
| ** WB2Q ** | 388 | | 275,800.00 | | 264,604.98 | 12JUN03 | 11,195.02 | 17JUN03 | 1.000000 | | 11,195.02 |
| | 280,000.000 | | | | | | | | .00 | | |
| ** WB2Q ** | 146 | | 243,750.00 | | 247,279.60 | 30OCT03 | -3,529.60 | 04NOV03 | 000000 | | |
| | 250,000.000 | | | | | | | | .00 | | |

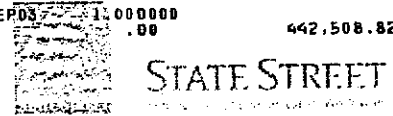


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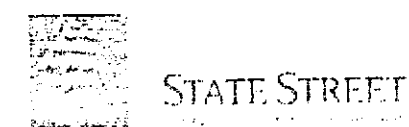
ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|--------------|--------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | | | |
| 896778AHD | TOTAL | | | | | | |
| | 986,700.00 | 956,459.33 | | 30,240.67 L | | .00 | 30,240.67 L |
| 896778AJ6 | TRITON PCS INC | GTD SR NT | 2013/06/01 | 8.500 | 22JUL03 | 25JUL03 | 1.000000 |
| WB2R | 122 | 80,625.00 | 75,000.00 | 5,625.00 | | .00 | 5,625.00 |
| | 75,000.000 | | | | | | |
| WB2R | 124 | 35,310.00 | 33,000.00 | 2,310.00 | 22JUL03 | 25JUL03 | 1.000000 |
| | 33,000.000 | | | | | .00 | 2,310.00 |
| WB2R | 125 | 71,355.00 | 68,127.81 | 3,227.19 | 22JUL03 | 25JUL03 | 1.000000 |
| | 67,000.000 | | | | | .00 | 3,227.19 |
| WB2Q | 611 | 1,058,175.00 | 1,057,668.58 | 506.42 | 25AUG03 | 15SEP03 | 1.000000 |
| | 1,020,000.000 | | | | | .00 | 506.42 |
| 896778AJ6 | TOTAL | | | | | | |
| | 1,245,465.00 | 1,233,796.39 | | 11,668.61 L | | .00 | 11,668.61 L |
| 900123AL4 | TURKEY REP | NT | 2030/01/15 | 11.875 | 19SEP03 | 24SEP03 | 1.000000 |
| WB1A | 370 | 3,489,750.00 | 3,263,857.23 | 225,892.77 | | .00 | 225,892.77 |
| | 3,000,000.000 | | | | | | |
| WB1A | 371 | 9,306,000.00 | 8,703,619.27 | 602,380.73 | 19SEP03 | 24SEP03 | 1.000000 |
| | 8,000,000.000 | | | | | .00 | 602,380.73 |
| WB1A | 372 | 5,816,250.00 | 5,439,762.05 | 376,487.95 | 19SEP03 | 24SEP03 | 1.000000 |
| | 5,000,000.000 | | | | | .00 | 376,487.95 |
| WB1A | 375 | 4,653,000.00 | 4,351,809.64 | 301,190.36 | 19SEP03 | 24SEP03 | 1.000000 |
| | 4,000,000.000 | | | | | .00 | 301,190.36 |
| WB1A | 378 | 6,979,500.00 | 6,545,710.51 | 433,789.49 | 19SEP03 | 24SEP03 | 1.000000 |
| | 6,000,000.000 | | | | | .00 | 433,789.49 |
| WB1A | 389 | 7,024,200.00 | 6,581,691.18 | 442,508.82 | 22SEP03 | 25SEP03 | 1.000000 |
| | 6,000,000.000 | | | | | .00 | 442,508.82 |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|---------------|---------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | | | |
| 900123AL4 | TOTAL | | | | | | |
| | 57,268,700.00 | 34,886,449.88 | | 2,382,250.12 L | | .00 | 2,382,250.12 L |
| 900123AR1 | TURKEY REP | SR NT | 2013/01/14 | 11.000 | 19SEP03 | 24SEP03 | 1.000000 |
| WB1A | 373 | 5,497,500.00 | 5,294,746.31 | 202,753.69 | | .00 | 202,753.69 |
| | 5,000,000.000 | | | | | | |
| WB1A | 374 | 5,497,500.00 | 5,294,746.30 | 202,753.70 | 19SEP03 | 24SEP03 | 1.000000 |
| | 5,000,000.000 | | | | | .00 | 202,753.70 |
| WB1A | 376 | 7,696,500.00 | 7,412,644.83 | 283,855.17 | 19SEP03 | 24SEP03 | 1.000000 |
| | 7,000,000.000 | | | | | .00 | 283,855.17 |
| WB1A | 377 | 8,796,000.00 | 8,529,205.86 | 266,794.14 | 19SEP03 | 24SEP03 | 1.000000 |
| | 8,000,000.000 | | | | | .00 | 266,794.14 |
| WB1A | 379 | 10,995,000.00 | 10,644,929.69 | 350,070.31 | 19SEP03 | 24SEP03 | 1.000000 |
| | 10,000,000.000 | | | | | .00 | 350,070.31 |
| WB1A | 380 | 6,597,000.00 | 6,379,196.67 | 217,803.33 | 19SEP03 | 24SEP03 | 1.000000 |
| | 6,000,000.000 | | | | | .00 | 217,803.33 |
| WB1A | 381 | 1,099,500.00 | 1,063,199.44 | 36,300.56 | 19SEP03 | 24SEP03 | 1.000000 |
| | 1,000,000.000 | | | | | .00 | 36,300.56 |
| WB1A | 382 | 5,497,500.00 | 5,324,952.41 | 172,547.59 | 19SEP03 | 24SEP03 | 1.000000 |
| | 5,000,000.000 | | | | | .00 | 172,547.59 |
| WB1A | 390 | 14,521,000.00 | 13,850,677.24 | 670,322.76 | 22SEP03 | 25SEP03 | 1.000000 |
| | 13,000,000.000 | | | | | .00 | 670,322.76 |
| 900123AR1 | TOTAL | | | | | | |
| | 46,197,500.00 | 43,794,298.75 | | 2,403,201.25 L | | .00 | 2,403,201.25 L |



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ATTACHMENT O

| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 90211BAD# | TYCO INTL GROUP S A DEALER RE | 2013/06/15 | 6.250 | 06JAN03 | 07JAN03 | 1.000000 | |
| WB2F ** | 753 300,000.000 | 298,000.00 | 302,345.50 | -3,545.50 | | .00 | -3,545.50 |
| WB1Y ** | 003 3,000,000.000 | 3,000,100.00 | 3,048,971.94 | -40,871.94 | 07JAN03 10JAN03 | 1.000000 .00 | -40,871.94 |
| WB1Z ** | 610 10,000,000.000 | 10,027,000.00 | 10,056,625.48 | -29,625.48 | 07JAN03 10JAN03 | 1.000000 .00 | -29,625.48 |
| WB2F ** | 745 1,095,000.000 | 1,104,581.25 | 1,099,587.90 | 4,993.35 | 10JAN03 15JAN03 | 1.000000 .00 | 4,993.35 |
| WB2F ** | 143 835,000.000 | 840,010.00 | 821,146.45 | 18,863.55 | 11APR03 16APR03 | 1.000000 .00 | 18,863.55 |
| WB2F ** | 305 1,300,000.000 | 1,300,000.00 | 1,300,000.00 | .00 | 15JUN03 15JUN03 | 1.000000 .00 | .00 |
| WB2F ** | CXL 305 -1,300,000.000 | -1,300,000.00 | -1,300,000.00 | .00 | 15JUN03 15JUN03 | 1.000000 .00 | .00 |
| WB1Z ** | 455 4,000,000.000 | 4,000,000.00 | 4,000,000.00 | .00 | 15JUN03 15JUN03 | 1.000000 .00 | .00 |
| WB1Z ** | CXL 455 -4,000,000.000 | -4,000,000.00 | -4,000,000.00 | .00 | 15JUN03 15JUN03 | 1.000000 .00 | .00 |
| WB2F ** | 310 1,300,000.000 | 1,300,000.00 | 1,300,000.00 | .00 | 16JUN03 16JUN03 | 1.000000 .00 | .00 |
| WB1Z ** | 461 4,000,000.000 | 4,000,000.00 | 4,000,000.00 | .00 | 16JUN03 16JUN03 | 1.000000 .00 | .00 |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 90211BAD# | TOTAL | 5,300,000.00 | 5,300,000.00 | .00 | | .00 | .00 |
| | | 15,270,491.25 | 15,328,677.35 | -50,186.10 L | | .00 | -50,186.10 L |
| 90211BAX6 | TYCO INTL GROUP SA GTD NT | 2006/02/15 | 6.375 | 27OCT03 | 30OCT03 | 1.000000 | |
| WB1U ** | 453 7,062,000.000 | 7,476,610.02 | 7,475,844.77 | 765.25 | | .00 | 765.25 |
| 90211BAZ1 | TYCO INTL GROUP S A NT | 2006/08/01 | 5.000 | 27OCT03 | 30OCT03 | 1.000000 | |
| WB1U ** | 449 2,445,000.000 | 2,560,355.10 | 2,564,481.22 | -4,126.12 | | .00 | -4,126.12 |
| WB2D ** | 481 6,575,000.000 | 6,900,659.75 | 6,862,467.97 | 38,191.78 | 25NOV03 01DEC03 | 1.000000 .00 | 38,191.78 |
| 90211BAZ1 | TOTAL | 6,980,659.75 | 6,862,467.97 | 38,191.78 L | | .00 | 38,191.78 L |
| | | 2,560,355.10 | 2,564,481.22 | -4,126.12 S | | .00 | -4,126.12 S |
| 90249AF0 | TYSON FOODS INC NT | 2010/05/01 | 7.000 | 18SEP03 | 23SEP03 | 1.000000 | |
| WB2L ** | 119 75,000.000 | 70,916.50 | 80,062.71 | -1,146.21 | | .00 | -1,146.21 |
| WB2L ** | 120 120,000.000 | 127,131.60 | 128,100.33 | -968.73 | 18SEP03 23SEP03 | 1.000000 .00 | -968.73 |
| 90249AF0 | TOTAL | 206,048.10 | 208,163.04 | -2,114.94 L | | .00 | -2,114.94 L |
| 90249AK9 | TYSON FOODS INC NT | 2004/10/01 | 6.625 | 06MAR03 | 11MAR03 | 1.000000 | |
| WB1Y ** | 127 1,590,000.000 | 1,666,781.10 | 1,679,700.20 | -12,919.10 | | .00 | -12,919.10 |
| WB1Z ** | 251 2,040,000.000 | 2,977,143.60 | 3,000,219.30 | -23,075.70 | 06MAR03 11MAR03 | 1.000000 .00 | -23,075.70 |
| WB1Y ** | 130 2,450,204.00 | 2,450,204.00 | 2,482,346.25 | -32,142.25 | 07MAR03 12MAR03 | 1.000000 .00 | -32,142.25 |



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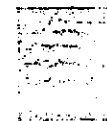
| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|-------------------------------|--|-------------------------------------|----------|---|---------------------------|--------------------|--------------------------------------|
| 2,350,000.000 | | | | | | | | |
| ** WB1Y ** | 131 | 2,453,235.50 | 2,482,346.25 | | 07MAR03 | 12MAR03 | 1.000000 .00 | -29,110.75 |
| 2,350,000.000 | | | | | | | | |
| ** WB1Z ** | 266 | 4,374,066.70 | 4,425,970.55 | | 07MAR03 | 12MAR03 | 1.000000 .00 | -51,903.85 |
| 4,190,000.000 | | | | | | | | |
| ** WB1Z ** | 268 | 4,368,661.60 | 4,436,161.32 | | 07MAR03 | 12MAR03 | 1.000000 .00 | -67,499.72 |
| 4,190,000.000 | | | | | | | | |
| ** WB1Y ** | 163 | 2,439,484.80 | 2,493,522.95 | | 19MAR03 | 24MAR03 | 1.000000 .00 | -54,038.15 |
| 2,360,000.000 | | | | | | | | |
| ** WB1Z ** | 398 | 4,341,456.00 | 4,453,454.67 | | 19MAR03 | 24MAR03 | 1.000000 .00 | -111,998.67 |
| 4,200,000.000 | | | | | | | | |
| ** WB1Y ** | 169 | 1,134,969.00 | 1,166,144.70 | | 21MAR03 | 26MAR03 | 1.000000 .00 | -31,175.70 |
| 1,100,000.000 | | | | | | | | |
| ** WB1Z ** | 410 | 2,020,244.82 | 2,075,737.56 | | 21MAR03 | 26MAR03 | 1.000000 .00 | -55,492.74 |
| 1,958,000.000 | | | | | | | | |
| ** WB1Z ** | 210 | 189,751.38 | 191,212.84 | | 16OCT03 | 21OCT03 | 1.000000 .00 | -1,461.46 |
| 182,000.000 | | | | | | | | |
| ** WB1Z ** | CXL 210 | -189,751.38 | -191,212.84 | | 16OCT03 | 21OCT03 | 1.000000 .00 | 1,461.46 |
| -182,000.000 | | | | | | | | |
| 902494AK9 | TOTAL | 28,226,247.12 | 28,695,603.91 | | -469,356.79 L | | .00 | -469,356.79 L |
| 902494AL7 | TYSON FOODS INC | NT | 2006/10/01 | 7.250 | 06MAR03 | 11MAR03 | 1.000000 | |
| ** WB1H ** | 041 | 32,314.20 | 33,453.60 | | -1,139.40 | | .00 | -1,139.40 |
| 30,000.000 | | | | | | | | |
| ** WB1H ** | 042 | 75,760.30 | 78,058.40 | | -2,298.10 | 11MAR03 | 1.000000 .00 | -2,298.10 |
| 70,000.000 | | | | | | | | |



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| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|-------------------------------|--|-------------------------------------|----------|---|---------------------------|--------------------|--------------------------------------|
| ** WB1H ** | 043 | 10,798.70 | 11,151.20 | | 06MAR03 | 11MAR03 | 1.000000 .00 | -360.50 |
| 10,000.000 | | | | | | | | |
| ** WB1H ** | 044 | 96,964.20 | 100,360.80 | | 06MAR03 | 11MAR03 | 1.000000 .00 | -3,396.60 |
| 90,000.000 | | | | | | | | |
| 902494AL7 | TOTAL | 215,829.40 | 223,024.00 | | -7,194.60 L | | .00 | -7,194.60 L |
| 902494AM5 | TYSON FOODS INC | NT | 2011/10/01 | 8.250 | 06MAR03 | 11MAR03 | 1.000000 | |
| ** WB1H ** | 045 | 1,903,967.00 | 1,982,593.59 | | -78,626.59 | | .00 | -78,626.59 |
| 1,678,000.000 | | | | | | | | |
| ** WB2L ** | 457 | 577,450.00 | 569,133.63 | | 30APR03 | 05MAY03 | 1.000000 .00 | 8,316.37 |
| 500,000.000 | | | | | | | | |
| ** WB2L ** | 751 | 166,281.65 | 169,616.56 | | 08SEP03 | 11SEP03 | 1.000000 .00 | -3,334.91 |
| 145,000.000 | | | | | | | | |
| ** WB2L ** | 752 | 165,777.05 | 169,646.48 | | 09SEP03 | 12SEP03 | 1.000000 .00 | -3,869.43 |
| 145,000.000 | | | | | | | | |
| ** WB2L ** | 040 | 173,798.00 | 175,462.09 | | 12SEP03 | 17SEP03 | 1.000000 .00 | -1,672.09 |
| 150,000.000 | | | | | | | | |
| ** WB2L ** | 066 | 173,502.00 | 173,574.37 | | 15SEP03 | 18SEP03 | 1.000000 .00 | -72.37 |
| 150,000.000 | | | | | | | | |
| 902494AM5 | TOTAL | 3,160,767.70 | 3,240,026.72 | | -79,259.02 L | | .00 | -79,259.02 L |
| 90253RAC9 | UNION ACCEPTANCE CORP | | 2005/04/08 | 7.440 | 09JUN03 | 09JUN03 | 1.000000 | |
| ** WB1Z ** | 421 | 173,094.83 | 175,921.65 | | -2,826.82 | | .00 | -2,826.82 |
| 173,094.610 | | | | | | | | |



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ATTACHMENT O

| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 90253UAC2 | UACSC 2000 D OWNER T AUTO RECE | 2005/10/11 | 6.720 | 08NOV03 | 08NOV03 | 1.000000 | |
| WB2N ** | 503 93,563.100 | | 95,647.61 | -2,084.51 | | .00 | -2,084.51 |
| 902984AC7 | USA INTERACTIVE SR NT 144 | 2013/01/15 | 7.000 | 26FEB03 | 03MAR03 | 1.000000 | |
| WB2R ** | 626 450,000.000 | | 450,000.00 | 20,255.50 | | .00 | 20,255.50 |
| WB2R ** | 655 75,000.000 | | 75,000.00 | 5,981.25 | 14MAR03 | 1.000000 | 5,981.25 |
| 902984AC7 | TOTAL | | 525,000.00 | 34,236.75 L | | .00 | 34,236.75 L |
| 902984AD5 | USA INTERACTIVE SR NT | 2013/01/15 | 7.000 | 25AUG03 | 26AUG03 | 1.000000 | |
| WB2R ** | 104 150,000.000 | | 150,000.00 | 11,709.00 | | .00 | 11,709.00 |
| 90299X9Z3 | TYCD REVOLVER | 2006/02/06 | 1.000 | 24DEC03 | 24DEC03 | 1.000000 | |
| WB1X ** | 289 3,000,000.000 | | 2,896,104.17 | 103,895.83 | | .00 | 103,895.83 |
| 903236AE7 | URS CORP NEW SR NT 144 | 2009/09/15 | 11.500 | 25APR03 | 02MAY03 | 1.000000 | |
| WB1J ** | 108 9,920,000.000 | | 9,701,005.64 | -15,117.64 | | .00 | -15,117.64 |
| 90327BAS0 | USAA AUTO OWNER TR 2002 J AS | 2005/03/15 | 1.950 | 15MAY03 | 15MAY03 | 1.000000 | |
| WB2D ** | 252 178,275.630 | | 178,271.70 | 3.85 | | .00 | 3.85 |
| WB2D ** | 619 43,335.010 | | 43,335.88 | 1.93 | 15DEC03 | 1.000000 | 1.93 |
| 90327BAS0 | TOTAL | | 221,611.44 | 5.78 L | | .00 | 5.78 L |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 90331HCT0 | US BK NATL ASSN MINN TRANCHE T | 2004/11/05 | 5.650 | 15OCT03 | 15OCT03 | 1.000000 | |
| WB1Z ** | 104 17,000,000.000 | | 17,023,590.98 | 20,599.02 | | .00 | 20,599.02 |
| 90332JAB4 | USA NETWORKS INC / U SR NT | 2005/11/15 | 6.750 | 21JUL03 | 24JUL03 | 1.000000 | |
| WB2J ** | 115 1,000,000.000 | | 1,024,150.47 | 65,859.33 | | .00 | 65,859.33 |
| 90332UAK9 | US AMYS PASSTHRU TRS SER 2000 | 2019/02/05 | 8.020 | 20MAR03 | 20MAR03 | 1.000000 | |
| WB2L ** | 276 95,000.000 | | 97,848.17 | -1,895.80 | | .00 | -1,895.80 |
| WB2L ** | CXL 276 -95,000.000 | | -97,848.17 | 1,895.80 | 20MAR03 | 1.000000 | 1,895.80 |
| WB2L ** | 285 95,000.000 | | 97,848.17 | -2,848.17 | 20MAR03 | 1.000000 | -2,848.17 |
| 90332UAK9 | TOTAL | | 95,000.00 | -2,848.17 L | | .00 | -2,848.17 L |
| 90332UAL7 | US AMYS PASSTHRU TRS SER 2000 | 2020/09/01 | 7.890 | 20MAR03 | 20MAR03 | 1.000000 | |
| WB2N ** | 640 854,753.760 | | 876,540.14 | -44,458.19 | | .00 | -44,458.19 |
| WB2N ** | CXL 640 -854,753.760 | | -876,540.14 | 44,458.19 | 20MAR03 | 1.000000 | 44,458.19 |
| WB2N ** | 677 854,753.760 | | 876,540.14 | -47,908.75 | 20MAR03 | 1.000000 | -47,908.75 |
| WB2N ** | CXL 677 -854,753.760 | | -876,540.14 | 47,908.75 | 20MAR03 | 1.000000 | 47,908.75 |
| WB2N ** | 737 828,631.410 | | 849,915.28 | -21,283.87 | 24MAR03 | 1.000000 | -21,283.87 |
| WB2N ** | 738 26,122.35 | | 26,624.42 | -502.07 | 27MAR03 | 1.000000 | -502.07 |

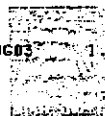


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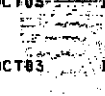
| ASSET ID SH SELL/BTC | SECURITY LOT | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/L BASE SECY GN/L | STL DT BASE CURR GN/L | SELL RATE GN/L | NET SECY GN/L NET BAS SECY GN/L |
|-------------------------|--------------------------------|--|-------------------------------------|-------------------------------------|---|--------------------------|-------------------|------------------------------------|
| 26,122.350 | | | | | | | | |
| ** WB2L ** | 277 | 1,248,122.95 | 2020/09/01 | 7.890 1,326,913.40 | 20MAR03 -78,790.45 | 20MAR03 | 1.000000 .00 | -78,790.45 |
| 1,282,130.640 | | | | | | | | |
| ** WB2L ** | CXL 277 | -1,248,122.95 | | -1,326,913.40 | 20MAR03 78,790.45 | 20MAR03 | 1.000000 .00 | 78,790.45 |
| -1,282,130.640 | | | | | | | | |
| ** WB2L ** | 286 | 1,242,947.12 | | 1,326,913.40 | 20MAR03 -83,966.28 | 20MAR03 | 1.000000 .00 | -83,966.28 |
| 1,282,130.640 | | | | | | | | |
| ** WB2L ** | CXL 286 | -1,242,947.12 | | -1,326,913.40 | 20MAR03 83,966.28 | 20MAR03 | 1.000000 .00 | 83,966.28 |
| -1,282,130.640 | | | | | | | | |
| ** WB2L ** | 304 | 1,242,947.12 | | 1,286,952.10 | 20MAR03 -44,004.98 | 24MAR03 | 1.000000 .00 | -44,004.98 |
| 1,242,947.120 | | | | | | | | |
| ** WB2L ** | 307 | 39,183.52 | | 39,960.68 | 27MAR03 -777.16 | 27MAR03 | 1.000000 .00 | -777.16 |
| 39,183.520 | | | | | | | | |
| 90332UAL7 | TOTAL | 2,136,884.40 | | 2,203,452.48 | -66,568.08 L | | .00 | -66,568.08 L |
| 90332UAN3 | US AWYS PASS THRU TR 2001 JG P | | 2022/09/20 | 7.076 | 10MAR03 | 13MAR03 | 1.000000 | |
| ** WB2H ** | 371 | 387,966.95 | | 388,019.65 | -54.70 | | .00 | -54.70 |
| 384,997.460 | | | | | | | | |
| 90333EAA6 | USEC INC | | 2006/01/20 | 6.625 | 23JUL03 | 28JUL03 | 1.000000 | |
| ** WB2L ** | 144 | 37,600.00 | | 37,266.76 | 333.24 | | .00 | 333.24 |
| 40,000.000 | | | | | | | | |
| ** WB2L ** | 234 | 130,900.00 | | 130,500.16 | 30JUL03 399.84 | 04AUG03 | 1.000000 .00 | 399.84 |
| 140,000.000 | | | | | | | | |
| ** WB2L ** | 350 | 102,850.00 | | 102,443.42 | 08AUG03 406.58 | 13AUG03 | 1.000000 .00 | 406.58 |
| 110,000.000 | | | | | | | | |
| ** WB2L ** | 379 | 28,087.50 | | 27,847.98 | 11AUG03 239.52 | 18AUG03 | 1.000000 .00 | 239.52 |
| 30,000.000 | | | | | | | | |



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| ASSET ID SH SELL/BTC | SECURITY LOT | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/L BASE SECY GN/L | STL DT BASE CURR GN/L | SELL RATE GN/L | NET SECY GN/L NET BAS SECY GN/L |
|-------------------------|-----------------|--|-------------------------------------|-------------------------------------|---|--------------------------|-------------------|------------------------------------|
| ** WB2L ** | 502 | 23,500.00 | | 23,221.12 | 19AUG03 278.80 | 22AUG03 | 1.000000 .00 | 278.80 |
| 25,000.000 | | | | | | | | |
| ** WB2L ** | 506 | 23,500.00 | | 23,226.54 | 20AUG03 273.46 | 25AUG03 | 1.000000 .00 | 273.46 |
| 25,000.000 | | | | | | | | |
| ** WB2L ** | 675 | 37,600.00 | | 37,196.50 | 02SEP03 403.50 | 05SEP03 | 1.000000 .00 | 403.50 |
| 40,000.000 | | | | | | | | |
| ** WB2L ** | 750 | 28,200.00 | | 27,921.94 | 08SEP03 278.06 | 11SEP03 | 1.000000 .00 | 278.06 |
| 30,000.000 | | | | | | | | |
| ** WB2L ** | 770 | 51,562.50 | | 51,194.18 | 09SEP03 368.32 | 12SEP03 | 1.000000 .00 | 368.32 |
| 55,000.000 | | | | | | | | |
| ** WB2L ** | 014 | 51,562.50 | | 50,828.75 | 11SEP03 733.75 | 16SEP03 | 1.000000 .00 | 733.75 |
| 55,000.000 | | | | | | | | |
| ** WB2L ** | CXL 014 | -51,562.50 | | -50,828.75 | 11SEP03 -733.75 | 16SEP03 | 1.000000 .00 | -733.75 |
| -55,000.000 | | | | | | | | |
| ** WB2L ** | 021 | 75,000.00 | | 74,023.19 | 11SEP03 976.81 | 16SEP03 | 1.000000 .00 | 976.81 |
| 80,000.000 | | | | | | | | |
| ** WB2L ** | 022 | 51,562.50 | | 50,828.75 | 11SEP03 733.75 | 16SEP03 | 1.000000 .00 | 733.75 |
| 55,000.000 | | | | | | | | |
| ** WB2L ** | 115 | 69,750.00 | | 70,272.60 | 18SEP03 -522.60 | 23SEP03 | 1.000000 .00 | -522.60 |
| 75,000.000 | | | | | | | | |
| ** WB2L ** | 253 | 56,850.00 | | 56,158.95 | 01OCT03 691.05 | 06OCT03 | 1.000000 .00 | 691.05 |
| 60,000.000 | | | | | | | | |
| ** WB2L ** | CXL 253 | -56,850.00 | | -56,158.95 | 01OCT03 -691.05 | 06OCT03 | 1.000000 .00 | -691.05 |
| -60,000.000 | | | | | | | | |
| ** WB2L ** | 254 | 85,275.00 | | 82,789.05 | 01OCT03 2,485.95 | 06OCT03 | 1.000000 .00 | 2,485.95 |
| 90,000.000 | | | | | | | | |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|---------------|-------------------------|---------------|--------------|-------------------|-----------------|-----------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| | SHARES/PAR | BASE | BASE | BASE | BASE | NET | NET |
| 90.000.000 | | | | | | | |
| ** WB2L ** | 264 | 56,550.00 | 54,163.06 | 02OCT03 | 07OCT03 | 1.000000 | 386.94 |
| 60,000.000 | | | | 386.94 | | .00 | |
| ** WB2L ** | 265 | 56,400.00 | 55,010.01 | 03OCT03 | 08OCT03 | 1.000000 | 1,389.99 |
| 60,000.000 | | | | 1,389.99 | | .00 | |
| ** WB2L ** | 413 | 37,500.00 | 36,743.74 | 23OCT03 | 28OCT03 | 1.000000 | 756.26 |
| 40,000.000 | | | | 756.26 | | .00 | |
| ** WB2L ** | 460 | 23,375.00 | 22,449.14 | 28OCT03 | 31OCT03 | 1.000000 | 925.04 |
| 25,000.000 | | | | 925.04 | | .00 | |
| ** WB2L ** | 470 | 56,025.00 | 53,071.09 | 30OCT03 | 04NOV03 | 1.000000 | 2,953.11 |
| 60,000.000 | | | | 2,953.11 | | .00 | |
| ** WB2L ** | 479 | 46,750.00 | 44,226.57 | 30OCT03 | 04NOV03 | 1.000000 | 2,523.43 |
| 50,000.000 | | | | 2,523.43 | | .00 | |
| 90333EAA6 | TOTAL | 1,021,987.50 | 1,006,396.42 | 15,590.88 L | | .00 | 15,590.88 L |
| 904764AE7 | UNILEVER CORP NT | 2003/11/01 | 6.750 | 18FEB03 | 18FEB03 | 1.000000 | |
| ** WB1V ** | 095 | 5,107,650.00 | 5,177,869.34 | 9,780.66 | | .00 | 9,780.66 |
| 5,000,000.000 | | | | | | | |
| 904764AG2 | UNILEVER CAPITAL | 2010/11/01 | 7.125 | 25NOV03 | 01DEC03 | 1.000000 | |
| ** WB1H ** | 315 | 1,320,000.000 | 1,444,043.57 | 95,498.83 | | .00 | 95,498.83 |
| 1,320,000.000 | | | | | | | |
| 905581AQ7 | UNION CARBIDE CORP DEB | 2025/06/01 | 6.790 | 09SEP03 | 12SEP03 | 1.000000 | |
| ** WB2F ** | 481 | 57,195.00 | 64,240.37 | -7,053.37 | | .00 | -7,053.37 |
| 62,000.000 | | | | | | | |
| ** WB2F ** | 482 | 102,675.00 | 115,025.30 | -12,350.30 | 12SEP03 | 1.000000 | -12,350.30 |
| 111,000.000 | | | | | | .00 | |
| ** WB2F ** | 499 | 305,250.00 | 341,962.26 | -36,712.26 | 19SEP03 | 1.000000 | |
| | | | | | | .00 | |



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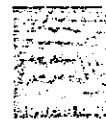
| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|----------------|-------------------------|---------------|---------------|-------------------|-----------------|-----------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| | SHARES/PAR | BASE | BASE | BASE | BASE | NET | NET |
| 330,000.000 | | | | | | | |
| ** WB2F ** | 506 | 347,460.00 | 388,565.99 | -41,105.99 | 17SEP03 | 22SEP03 | 1.000000 |
| 375,000.000 | | | | | | .00 | -41,105.99 |
| ** WB2F ** | 511 | 240,400.00 | 289,983.05 | -29,583.05 | 18SEP03 | 23SEP03 | 1.000000 |
| 280,000.000 | | | | | | .00 | -29,583.05 |
| ** WB2F ** | 530 | 283,450.00 | 315,867.05 | -32,217.05 | 01OCT03 | 06OCT03 | 1.000000 |
| 305,000.000 | | | | | | .00 | -32,217.05 |
| ** WB2F ** | 537 | 623,100.00 | 677,831.27 | -54,731.27 | 02OCT03 | 07OCT03 | 1.000000 |
| 670,000.000 | | | | | | .00 | -54,731.27 |
| ** WB2F ** | 540 | 41,906.25 | 45,462.99 | -3,556.74 | 03OCT03 | 08OCT03 | 1.000000 |
| 45,000.000 | | | | | | .00 | -3,556.74 |
| ** WB2F ** | 544 | 299,460.00 | 325,312.55 | -25,852.55 | 07OCT03 | 14OCT03 | 1.000000 |
| 322,000.000 | | | | | | .00 | -25,852.55 |
| 905581AQ7 | TOTAL | 2,321,094.25 | 2,564,259.43 | -243,163.30 L | | .00 | -243,163.30 L |
| 907810X5 | UNION PAC CORP NT | 2008/02/01 | 6.625 | 29APR03 | 02MAY03 | 1.000000 | |
| ** WB1M ** | 549 | 2,015,743.20 | 1,740,652.02 | 275,098.38 | | .00 | 275,098.38 |
| 1,780,000.000 | | | | | | | |
| 907810CK2 | UNION PAC CORP NT | 2011/01/15 | 6.650 | 24JAN03 | 29JAN03 | 1.000000 | |
| ** WB2M ** | 645 | 1,127,110.00 | 1,016,600.96 | 110,429.04 | | .00 | 110,429.04 |
| 1,000,000.000 | | | | | | | |
| 907810CL0 | UNION PAC CORP NT | 2004/05/25 | 5.840 | 07OCT03 | 10OCT03 | 1.000000 | |
| ** WB1U ** | 374 | 12,842,500.00 | 12,500,000.00 | 342,500.00 | | .00 | 342,500.00 |
| 12,500,000.000 | | | | | | | |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECTY GN/LS NET BAS SECTY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--|
| 90782EGV0 ** WB1H ** | UNION PAC CORP MTN B TRANCHE T 482 575,000.000 | 2007/11/09 | 6.790 597,673.47 | 08DEC03 44,601.53 | 11DEC03 | 1.000000 .00 | 44,601.53 |
| 90899A9N4 ** WB1X ** | AQUILA INC 312 9,523.810 | TERM LOAN 2006/04/01 | 1.000 9,414.29 | 22JUL03 109.52 | 22JUL03 | 1.000000 .00 | 109.52 |
| ** WB1X ** | 314 9,523.810 | | 9,414.29 | 22JUL03 109.52 | 22JUL03 | 1.000000 .00 | 109.52 |
| ** WB1X ** | 482 1,023,809.530 | 1,023,169.65 | 1,012,145.24 | 26AUG03 11,024.41 | 26AUG03 | 1.000000 .00 | 11,024.41 |
| 90899A9N4 ----- | TOTAL | 1,042,217.27 | 1,030,973.82 | 11,243.45 L | | .00 | 11,243.45 L |
| 909317AP4 ** WB2L ** | UNITED AIRLS PASS TH 1997 1A E 695 938,707.960 | 2004/03/02 | 1.000 743,926.12 | 26NOV03 -16,427.45 | 02DEC03 | 1.000000 .00 | -16,427.45 |
| ** WB2L ** | 727 499,221.960 | 386,897.02 | 395,633.44 | 01DEC03 -8,736.42 | 04DEC03 | 1.000000 .00 | -8,736.42 |
| ** WB2L ** | CXL 727 -499,221.960 | -386,897.02 | -395,633.44 | 01DEC03 8,736.42 | 04DEC03 | 1.000000 .00 | 8,736.42 |
| ** WB2L ** | 729 401,084.310 | 312,845.76 | 317,859.34 | 01DEC03 -5,013.58 | 04DEC03 | 1.000000 .00 | -5,013.58 |
| ** WB2L ** | 734 499,221.960 | 386,897.02 | 395,633.44 | 01DEC03 -8,736.42 | 04DEC03 | 1.000000 .00 | -8,736.42 |
| ** WB2L ** | 743 294,412.770 | 229,642.10 | 233,322.14 | 02DEC03 -3,680.04 | 05DEC03 | 1.000000 .00 | -3,680.04 |



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|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--|
| 909317AP4 ----- | TOTAL | 1,656,883.55 | 1,690,741.04 | -33,857.49 L | | .00 | -33,857.49 L |
| 909317AU3 ** WB2L ** | UNITED AIRLS PASS TH 2000 2 PA 731 380,253.260 | 2010/10/01 | 7.032 352,833.65 | 14JAN03 -31,519.65 | 17JAN03 | 1.000000 .00 | -31,519.65 |
| ** WB2L ** | 009 976,114.040 | 819,935.79 | 923,462.69 | 15JAN03 -103,526.90 | 21JAN03 | 1.000000 .00 | -103,526.90 |
| ** WB2L ** | 729 1,245,000.000 | 819,935.79 | 1,177,845.00 | 15JAN03 -357,909.21 | 21JAN03 | 1.000000 .00 | -357,909.21 |
| ** WB2L ** | CXL 729 -1,245,000.000 | -819,935.79 | -1,177,845.00 | 15JAN03 357,909.21 | 21JAN03 | 1.000000 .00 | 357,909.21 |
| ** WB2L ** | 010 458,655.990 | 376,097.91 | 409,753.64 | 17JAN03 -33,655.73 | 23JAN03 | 1.000000 .00 | -33,655.73 |
| ** WB2L ** | 758 145,045.060 | 122,563.08 | 119,826.36 | 17JAN03 2,736.72 | 23JAN03 | 1.000000 .00 | 2,736.72 |
| ** WB2L ** | 415 29,155.490 | 22,158.18 | 23,042.42 | 14APR03 -884.24 | 17APR03 | 1.000000 .00 | -884.24 |
| ** WB2L ** | CXL 415 -29,155.490 | -22,158.18 | -23,042.42 | 14APR03 884.24 | 17APR03 | 1.000000 .00 | 884.24 |
| ** WB2L ** | 510 31,361.020 | 23,834.44 | 24,785.51 | 14APR03 -951.07 | 17APR03 | 1.000000 .00 | -951.07 |
| 909317AU3 ----- | TOTAL | 1,663,745.22 | 1,830,661.85 | -166,916.63 L | | .00 | -166,916.63 L |



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ATTACHMENT O

| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE | TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS | STL DT BASE CURR | SELL RATE GN/LS | NET SECTY GN/LS NET BAS SECTY GN/LS |
|-------------------------|-------------------------------|--|-------------------------------------|-------------|---|---------------------|--------------------|--|
| 909317AV1 | | UNITED AIRLS PASSTHR 2000 2 PA | 2011/04/01 | 7.104 | 04AUG03 | 07AUG03 | 1.000000 | |
| ** WB2L ** | 292 | 169,027.52 | | 176,133.26 | -7,105.74 | | .00 | -7,105.74 |
| | 210,000.000 | | | | | | | |
| ** WB2L ** | CXL 292 | -169,027.52 | | -176,133.26 | 7,105.74 | | .00 | 7,105.74 |
| | -210,000.000 | | | | | | | |
| ** WB2L ** | 297 | 224,682.92 | | 234,793.44 | -10,110.52 | | .00 | -10,110.52 |
| | 280,000.000 | | | | | | | |
| ** WB2L ** | CXL 297 | -224,682.92 | | -234,793.44 | 10,110.52 | | .00 | 10,110.52 |
| | -280,000.000 | | | | | | | |
| ** WB2L ** | 760 | 169,027.54 | | 165,355.64 | 3,671.90 | | .00 | 3,671.90 |
| | 206,131.110 | | | | | | | |
| ** WB2L ** | CXL 760 | -169,027.54 | | -165,355.64 | -3,671.90 | | .00 | -3,671.90 |
| | -206,131.110 | | | | | | | |
| ** WB2L ** | 766 | 169,027.52 | | 172,135.11 | -3,107.59 | | .00 | -3,107.59 |
| | 206,131.120 | | | | | | | |
| ** WB2L ** | CXL 766 | -169,027.52 | | -172,135.11 | 3,107.59 | | .00 | 3,107.59 |
| | -206,131.120 | | | | | | | |
| ** WB2L ** | 787 | 169,027.52 | | 172,000.32 | -3,860.80 | | .00 | -3,860.80 |
| | 206,131.120 | | | | | | | |
| ** WB2L ** | 788 | 169,027.52 | | 172,000.32 | -3,860.80 | | .00 | -3,860.80 |
| | 206,131.120 | | | | | | | |
| ** WB2L ** | CXL 788 | -169,027.52 | | -172,000.32 | 3,860.80 | | .00 | 3,860.80 |
| | -206,131.120 | | | | | | | |
| ** WB2L ** | 789 | 224,682.92 | | 230,499.82 | -5,816.90 | | .00 | -5,816.90 |
| | 274,841.490 | | | | | | | |



STATE STREET
 Strong Institutional Investment Performance

FOR PUBLIC DISCLOSURE

| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE | TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS | STL DT BASE CURR | SELL RATE GN/LS | NET SECTY GN/LS NET BAS SECTY GN/LS |
|-------------------------|-------------------------------|--|-------------------------------------|--------------|---|---------------------|--------------------|--|
| ** WB2L ** | 337 | 661,614.73 | | 689,135.35 | -27,520.62 | | .00 | -27,520.62 |
| | 825,000.000 | | | | | | | |
| ** WB2L ** | CXL 337 | -661,614.73 | | -689,135.35 | 27,520.62 | | .00 | 27,520.62 |
| | -825,000.000 | | | | | | | |
| ** WB2L ** | 767 | 662,012.20 | | 676,928.63 | -14,916.43 | | .00 | -14,916.43 |
| | 809,800.020 | | | | | | | |
| ** WB2L ** | CXL 767 | -662,012.20 | | -676,928.63 | 14,916.43 | | .00 | 14,916.43 |
| | -809,800.020 | | | | | | | |
| ** WB2L ** | 790 | 661,614.73 | | 676,439.24 | -14,824.51 | | .00 | -14,824.51 |
| | 809,800.020 | | | | | | | |
| ** WB2L ** | 771 | 591,988.94 | | 587,385.40 | 4,603.54 | | .00 | 4,603.54 |
| | 726,366.800 | | | | | | | |
| ** WB2L ** | CXL 771 | -591,988.94 | | -587,385.40 | -4,603.54 | | .00 | -4,603.54 |
| | -726,366.800 | | | | | | | |
| ** WB2L ** | 791 | 591,988.94 | | 606,752.94 | -14,764.00 | | .00 | -14,764.00 |
| | 726,366.800 | | | | | | | |
| ** WB2L ** | CXL 791 | -591,988.94 | | -606,752.94 | 14,764.00 | | .00 | 14,764.00 |
| | -726,366.800 | | | | | | | |
| ** WB2L ** | 050 | 48,808.90 | | 49,384.44 | -575.54 | | .00 | -575.54 |
| | 58,894.610 | | | | | | | |
| ** WB2L ** | 195 | 176,217.57 | | 177,021.94 | -804.37 | | .00 | -804.37 |
| | 211,039.000 | | | | | | | |
| ** WB2L ** | 355 | 1,405,887.85 | | 1,369,585.66 | 36,302.19 | | .00 | 36,302.19 |
| | 1,658,844.720 | | | | | | | |

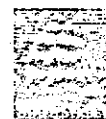


STATE STREET
 Strong Institutional Investment Performance

FOR PUBLIC DISCLOSURE

ATTACHMENT O

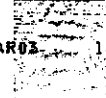
| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|-----------|--------------------------------------|
| 909317AVJ | TOTAL | | 2,686,239.49 | 2,675,819.42 | 10,420.07 L | .00 | 10,420.07 L |
| 909317AX7 | UNITED AIRLS PASS TH 2000 2 PA | 2005/10/01 | 7.762 | | 01DEC03 | 04DEC03 | 1.000000 |
| WB2L | 730 | 147,165.20 | 935,833.23 | -788,668.03 | | .00 | -788,668.03 |
| | 981,101.300 | | | | | | |
| 909317AY5 | UNITED AIRLS PASS TH 2001 1 CT | 2013/03/01 | 6.071 | | 13AUG03 | 18AUG03 | 1.000000 |
| WB2L | 408 | 1,135,451.03 | 1,508,918.10 | -373,467.07 | | .00 | -373,467.07 |
| | 1,625,000.000 | | | | | | |
| WB2L | CXL 408 | -1,135,451.03 | -1,508,918.10 | 373,467.07 | 13AUG03 | 18AUG03 | 1.000000 |
| | -1,625,000.000 | | | | | .00 | 373,467.07 |
| WB2L | 796 | 1,135,451.03 | 1,356,064.39 | -220,613.36 | 13AUG03 | 18AUG03 | 1.000000 |
| | 1,460,387.180 | | | | | .00 | -220,613.36 |
| WB2L | 211 | 757,064.71 | 899,026.14 | -141,961.43 | 03SEP03 | 08SEP03 | 1.000000 |
| | 970,595.780 | | | | | .00 | -141,961.43 |
| 909317AY5 | TOTAL | | 1,892,515.74 | 2,255,090.53 | -362,574.79 L | .00 | -362,574.79 L |
| 909317AZ2 | UNITED AIRLS PASS TH 2001 1 CT | 2008/09/01 | 6.201 | | 08AUG03 | 13AUG03 | 1.000000 |
| WB2L | 357 | 577,200.00 | 603,712.88 | -26,512.88 | | .00 | -26,512.88 |
| | 740,000.000 | | | | | | |
| 90944AE9 | UNITED AUTO GROUP IN SR SUB NT | 2012/03/15 | 9.625 | | 06JAN03 | 09JAN03 | 1.000000 |
| WB20 | 075 | 245,625.00 | 257,729.76 | -12,104.76 | | .00 | -12,104.76 |
| | 250,000.000 | | | | | | |
| WB20 | 085 | 249,375.00 | 257,723.78 | -8,348.78 | 08JAN03 | 13JAN03 | 1.000000 |
| | 250,000.000 | | | | | .00 | -8,348.78 |
| WB20 | 244 | 1,013,125.00 | 1,012,720.72 | 404.28 | 20FEB03 | 18MAR03 | 1.000000 |
| | 1,000,000.000 | | | | | .00 | 404.28 |



STATE STREET

FOR PUBLIC DISCLOSURE

| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|-----------|--------------------------------------|
| 90944AE9 | TOTAL | | 1,508,125.00 | 1,528,174.26 | -20,049.26 L | .00 | -20,049.26 L |
| 909891AA1 | UNITED COMPONENTS IN SR SUB NT | 2013/06/15 | 9.375 | | 16DEC03 | 29DEC03 | 1.000000 |
| WB20 | 068 | 1,268,075.00 | 1,266,825.45 | 1,249.55 | | .00 | 1,249.55 |
| | 1,225,000.000 | | | | | | |
| WB20 | 292 | 763,475.00 | 763,052.67 | 422.33 | 16DEC03 | 29DEC03 | 1.000000 |
| | 750,000.000 | | | | | .00 | 422.33 |
| 909891AA1 | TOTAL | | 2,031,550.00 | 2,029,878.12 | 1,671.88 L | .00 | 1,671.88 L |
| 90999S9R5 | UNITED COMPONENTS IN TERM LOAN | 2010/06/30 | 1.000 | | 10NOV03 | 10NOV03 | 1.000000 |
| WB1X | 072 | 3,214.29 | 3,210.27 | 4.02 | | .00 | 4.02 |
| | 3,214.290 | | | | | | |
| 9099919S2 | UNITED DEFENSE INDUS TERM LOAN | 2009/06/30 | 1.000 | | 29AUG03 | 29AUG03 | 1.000000 |
| WB1X | 507 | 27,490.18 | 27,490.18 | .00 | | .00 | .00 |
| | 27,490.180 | | | | | | |
| 91086QAF5 | UNITED MEXICAN STS TRANCHE | 2011/01/14 | 8.375 | | 08JAN03 | 13JAN03 | 1.000000 |
| WB1M | 338 | 621,500.00 | 586,505.38 | 34,994.62 | | .00 | 34,994.62 |
| | 550,000.000 | | | | | | |
| WB1M | 390 | 843,375.00 | 801,853.98 | 41,521.02 | 09JAN03 | 14JAN03 | 1.000000 |
| | 750,000.000 | | | | | .00 | 41,521.02 |
| WB1M | 089 | 894,000.00 | 870,312.27 | 23,687.73 | 23JAN03 | 28JAN03 | 1.000000 |
| | 800,000.000 | | | | | .00 | 23,687.73 |
| WB1M | 670 | 390,600.00 | 383,453.80 | 7,146.20 | 12FEB03 | 18FEB03 | 1.000000 |
| | 350,000.000 | | | | | .00 | 7,146.20 |
| WB1M | 029 | 279,875.00 | 275,002.78 | 4,872.22 | 18FEB03 | 21FEB03 | 1.000000 |
| | 250,000.000 | | | | | .00 | 4,872.22 |
| WB1M | 083 | 289,000.00 | 276,371.42 | 12,628.58 | 12MAR03 | 17MAR03 | 1.000000 |
| | 250,000.000 | | | | | .00 | 12,628.58 |



STATE STREET

FOR PUBLIC DISCLOSURE

ATTACHMENT O

| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|---|--|-------------------------------------|----------|---|---------------------------|----------------------|--------------------------------------|
| >> WB1H >> | 117 550,000.000 | 662,750.00 | 610,320.35 | | 12MAY03 52,429.65 | 15MAY03 | 1.000000 .00 | 52,429.65 |
| >> WB1H >> | 396 500,000.000 | 581,250.00 | 556,804.18 | | 08AUG03 24,445.98 | 13AUG03 | 1.000000 .00 | 24,445.98 |
| >> WB3A >> | 253 250,000.000 | 286,250.00 | 281,056.27 | | 11AUG03 5,193.73 | 14AUG03 | 1.000000 .00 | 5,193.73 |
| >> WB1H >> | 740 350,000.000 | 411,950.00 | 393,034.24 | | 12SEP03 18,915.74 | 18SEP03 | 1.000000 .00 | 18,915.74 |
| >> WB1H >> | 575 250,000.000 | 298,000.00 | 280,566.40 | | 02OCT03 17,433.60 | 07OCT03 | 1.000000 .00 | 17,433.60 |
| >> WB1H >> | 850 500,000.000 | 584,500.00 | 560,062.33 | | 02DEC03 24,437.67 | 05DEC03 | 1.000000 .00 | 24,437.67 |
| 910860AF5 | TOTAL | 286,250.00 | 281,056.27 | | 5,193.73 L | | .00 | 5,193.73 L |
| | | 5,856,800.00 | 5,594,287.87 | | 262,512.93 S | | .00 | 262,512.93 S |
| 911363AH2 | UNITED RENTALS INC SR SUB NT 2009/04/01 9.000 | | | | 06FEB03 | 11FEB03 | 1.000000 | |
| >> WB20 >> | 151 750,000.000 | 600,000.00 | 764,952.89 | | -144,952.89 | | .00 | -144,952.89 |
| 911365AB8 | UNITED RENTALS NORTH SR NT 2008/04/15 10.750 | | | | 19FEB03 | 24FEB03 | 1.000000 | |
| >> WB2Q >> | 655 35,000.000 | 34,300.00 | 37,858.81 | | -3,558.81 | | .00 | -3,558.81 |
| >> WB2Q >> | 315 695,000.000 | 766,237.50 | 738,976.18 | | 18JUN03 27,261.32 | 23JUN03 | 1.000000 .00 | 27,261.32 |
| >> WB2Q >> | 649 355,000.000 | 393,142.50 | 378,539.11 | | 30SEP03 14,623.39 | 03OCT03 | 1.000000 .00 | 14,623.39 |
| >> WB1J >> | 577 3,332,000.00 | | 2,975,000.00 | | 28OCT03 357,000.00 | 31OCT03 | 0.000000 0.000000 | |



STATE STREET
Serving Institutional Investors Worldwide

FOR PUBLIC DISCLOSURE

| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|--|-------------------------------------|----------|---|---------------------------|--------------------|--------------------------------------|
| | | 2,975,000.000 | | | | | | |
| >> WB1J >> | 578 1,985,000.000 | 2,223,200.00 | 1,985,000.00 | | 28OCT03 238,200.00 | 31OCT03 | 1.000000 .00 | 238,200.00 |
| >> WB1J >> | 579 4,960,000.000 | 5,555,200.00 | 4,960,000.00 | | 28OCT03 595,200.00 | 31OCT03 | 1.000000 .00 | 595,200.00 |
| >> WB20 >> | 231 500,000.000 | 560,000.00 | 498,905.17 | | 02DEC03 61,094.83 | 05DEC03 | 1.000000 .00 | 61,094.83 |
| 911365AB8 | TOTAL | 12,864,100.00 | 11,574,279.27 | | 1,289,820.73 L | | .00 | 1,289,820.73 L |
| 911365AC8 | UNITED RENTALS NORTH SR NT 144 2008/04/15 10.750 | | | | 05AUG03 | 26AUG03 | 1.000000 | |
| >> WB2Q >> | 563 240,000.000 | 246,074.75 | 246,081.71 | | 73.04 | | .00 | 73.04 |
| 911365AF1 | UNITED RENTALS NORTH SR NT 144 2008/04/15 10.750 | | | | 10OCT03 | 28OCT03 | 1.000000 | |
| >> WB2Q >> | 704 850,000.000 | 881,500.00 | 879,063.45 | | 2,436.55 | | .00 | 2,436.55 |
| 91159HGD6 | U S BANCORP MTN BK E TRANCHE T 2007/08/23 3.950 | | | | 05MAR03 | 10MAR03 | 1.000000 | |
| >> WB1H >> | 832 1,788,000.000 | 1,852,446.00 | 1,773,173.57 | | 79,272.43 | | .00 | 79,272.43 |
| >> WB2N >> | 311 798,000.000 | 822,153.00 | 786,978.30 | | 05MAR03 35,182.70 | 10MAR03 | 1.000000 .00 | 35,182.70 |
| 91159HGD6 | TOTAL | 2,674,599.00 | 2,560,143.87 | | 114,455.13 L | | .00 | 114,455.13 L |
| 91159HGE4 | U S BANCORP MTN BK E TRANCHE T 2005/09/16 1.000 | | | | 24NOV03 | 24NOV03 | 1.000000 | |
| >> WB1Z >> | 652 9,500,000.000 | 9,524,035.00 | 9,500,000.00 | | 24,035.00 | | .00 | 24,035.00 |

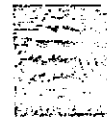


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ATTACHMENT 0

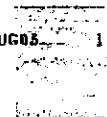
| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|---|---------------|---------------|-------------------|-----------------|-----------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| 9119909TB | UNITED RENTALS TERM LOAN 2007/08/31 6.880 | | | 22APR03 | 22APR03 | 1.000000 | |
| WB1X | 567 236,369.05 | 238,095.24 | | | | | -1,726.19 |
| | 238,095.240 | | | | | .00 | -1,726.19 |
| 912803AY9 | UNITED STATES TRES BD STRP PRN 2021/11/15 0.010 | | | 21JAN03 | 22JAN03 | 1.000000 | |
| WB1H | 493 9,960,647.40 | 9,629,643.30 | | | | | 331,004.10 |
| | 27,390,000.000 | | | | | .00 | 331,004.10 |
| WB1H | 122 1,312,569.90 | 1,357,514.10 | | 19AUG03 | 20AUG03 | 1.000000 | -44,944.20 |
| | 3,690,000.000 | | | | | .00 | -44,944.20 |
| WB1H | 194 2,896,588.20 | 3,051,996.73 | | 02SEP03 | 03SEP03 | 1.000000 | -155,408.45 |
| | 8,250,000.000 | | | | | .00 | -155,408.45 |
| WB1H | 205 4,607,859.80 | 4,876,525.87 | | 03SEP03 | 04SEP03 | 1.000000 | -268,666.07 |
| | 13,180,000.000 | | | | | .00 | -268,666.07 |
| WB1H | 223 4,115,790.00 | 4,272,233.98 | | 04SEP03 | 05SEP03 | 1.000000 | -156,443.98 |
| | 11,750,000.000 | | | | | .00 | -156,443.98 |
| 912803AY9 | TOTAL | 22,893,455.38 | 23,187,913.98 | -294,458.60 L | | .00 | -294,458.60 L |
| 912803BBB | UNITED STATES TRES 7.125PCT 2023/02/15 0.010 | | | 27OCT03 | 29OCT03 | 1.000000 | |
| WB1H | 762 3,193,236.90 | 3,015,958.52 | | | | | 177,278.38 |
| | 9,270,000.000 | | | | | .00 | 177,278.38 |
| WB1H | 774 1,767,140.20 | 1,676,521.73 | | 28OCT03 | 30OCT03 | 1.000000 | 90,618.47 |
| | 5,110,000.000 | | | | | .00 | 90,618.47 |
| 912803BBB | TOTAL | 4,960,377.10 | 4,692,480.25 | 267,896.85 L | | .00 | 267,896.85 L |
| 912803BF9 | UNITED STATES TRES PRIN PMT 2025/08/15 0.010 | | | 08JAN03 | 10JAN03 | 1.000000 | |
| WB2M | 496 1,791,936.00 | 1,771,358.99 | | | | | 20,577.01 |
| | 6,100,000.000 | | | | | .00 | 20,577.01 |



STATE STREET

FOR PUBLIC DISCLOSURE

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|--|---------------|--------------|-------------------|-----------------|-----------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| 912803BH5 | UNITED STATES TRES 6.75PCT 2026/08/15 0.010 | | | 22AUG03 | 26AUG03 | 1.000000 | |
| WB2L | 537 593,487.10 | 729,616.65 | | | | | -136,129.55 |
| | 2,215,000.000 | | | | | .00 | -136,129.55 |
| WB2L | 539 549,322.05 | 522,401.55 | | 22AUG03 | 26AUG03 | 1.000000 | 26,920.50 |
| | 2,055,000.000 | | | | | .00 | 26,920.50 |
| WB2L | 544 606,136.65 | 575,785.65 | | 22AUG03 | 26AUG03 | 1.000000 | 30,351.00 |
| | 2,265,000.000 | | | | | .00 | 30,351.00 |
| 912803BH5 | TOTAL | 1,748,945.80 | 1,827,803.85 | -78,858.05 L | | .00 | -78,858.05 L |
| 912803BJ1 | UNITED STATES TRES STRIPPED 2026/11/15 0.010 | | | 21AUG03 | 27AUG03 | 1.000000 | |
| WB2L | 530 1,186,503.50 | 1,145,735.50 | | | | | 40,768.00 |
| | 4,550,000.000 | | | | | .00 | 40,768.00 |
| WB2L | 530 CXL -1,186,503.50 | -1,145,735.50 | | 21AUG03 | 27AUG03 | 1.000000 | -40,768.00 |
| | -4,550,000.000 | | | | | .00 | -40,768.00 |
| WB2L | 543 1,186,503.50 | 1,145,735.50 | | 21AUG03 | 25AUG03 | 1.000000 | 40,768.00 |
| | 4,550,000.000 | | | | | .00 | 40,768.00 |
| WB2L | 722 651,904.50 | 651,417.00 | | 12JUN03 | 16JUN03 | 1.000000 | 487.50 |
| | 1,950,000.000 | | | | | .00 | 487.50 |
| WB2L | 314 1,210,474.20 | 1,573,157.15 | | 06AUG03 | 08AUG03 | 1.000000 | -362,682.95 |
| | 4,665,000.000 | | | | | .00 | -362,682.95 |
| WB2L | 315 1,367,841.20 | 1,781,997.71 | | 06AUG03 | 08AUG03 | 1.000000 | -414,156.51 |
| | 5,305,000.000 | | | | | .00 | -414,156.51 |
| WB2L | 315 CXL -1,367,841.20 | -1,781,997.71 | | 06AUG03 | 08AUG03 | 1.000000 | 414,156.51 |
| | -5,305,000.000 | | | | | .00 | 414,156.51 |
| WB2L | 323 1,368,053.40 | 1,781,997.71 | | 06AUG03 | 08AUG03 | 1.000000 | -413,944.31 |
| | 5,305,000.000 | | | | | .00 | -413,944.31 |



STATE STREET

FOR PUBLIC DISCLOSURE

ATTACHMENT O

| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|-------------------------------|--|-------------------------------------|----------|---|---------------------------|-----------|--------------------------------------|
| 912803BJJ | TOTAL | 4,416,935.60 | 5,152,307.36 | | -735,371.76 L | | .00 | -735,371.76 L |
| 912803BM4 | UNITED STATES TREAS 035 | | 2027/11/15 | 0.010 | -24JUN03 | 25JUN03 | 1.000000 | |
| WB1H | 433 | 552,626.70 | 494,963.75 | | 57,662.95 | | .00 | 57,662.95 |
| | 1,790,000.000 | | | | | | | |
| WB2N | 480 | 634,179.20 | 572,350.70 | | 61,828.50 | 18JUL03 | 1.000000 | 61,828.50 |
| | 2,360,000.000 | | | | | | .00 | |
| WB2N | 480 | -634,179.20 | -572,350.70 | | -61,828.50 | 18JUL03 | 1.000000 | -61,828.50 |
| | 2,360,000.000 | | | | | | .00 | |
| WB2N | 487 | 634,273.60 | 572,350.70 | | 61,922.90 | 18JUL03 | 1.000000 | 61,922.90 |
| | 2,360,000.000 | | | | | | .00 | |
| WB1H | 694 | 7,841,113.80 | 8,344,850.71 | | -503,736.91 | 25JUL03 | 1.000000 | -503,736.91 |
| | 29,830,000.000 | | | | | | .00 | |
| WB2N | 650 | 1,397,660.00 | 1,520,624.50 | | -122,964.50 | 28JUL03 | 1.000000 | -122,964.50 |
| | 5,500,000.000 | | | | | | .00 | |
| WB1H | 716 | 714,077.20 | 857,559.41 | | -143,482.21 | 28JUL03 | 1.000000 | -143,482.21 |
| | 2,810,000.000 | | | | | | .00 | |
| WB2N | 636 | 2,505.50 | 2,430.23 | | 75.27 | 29JUL03 | 1.000000 | 75.27 |
| | 10,000.000 | | | | | | .00 | |
| WB2N | 636 | -2,505.50 | -2,430.23 | | -75.27 | 29JUL03 | 1.000000 | -75.27 |
| | 10,000.000 | | | | | | .00 | |
| WB2N | 646 | 2,505,500.00 | 2,430,226.31 | | 75,273.69 | 29JUL03 | 1.000000 | 75,273.69 |
| | 10,000,000.000 | | | | | | .00 | |
| WB2N | 659 | 1,679,997.60 | 1,776,153.84 | | -96,156.24 | 30JUL03 | 1.000000 | -96,156.24 |
| | 6,610,000.000 | | | | | | .00 | |
| WB1H | | | | | | 30JUL03 | 1.000000 | |



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| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|--|-------------------------------------|------------|---|---------------------------|-----------|--------------------------------------|
| | 717 | 859,060.80 | 970,333.22 | | -111,272.42 | | .00 | -111,272.42 |
| | 3,380,000.000 | | | | | | | |
| WB2N | 676 | 621,944.40 | 740,094.73 | | -118,150.33 | 31JUL03 | 1.000000 | -118,150.33 |
| | 2,540,000.000 | | | | | 09OCT03 | .00 | |
| WB1H | 731 | 315,869.40 | 370,490.90 | | -54,621.50 | 31JUL03 | 1.000000 | -54,621.50 |
| | 1,290,000.000 | | | | | 04AUG03 | .00 | |
| WB2L | 427 | 1,250,455.50 | 1,248,432.74 | | 2,022.76 | 24OCT03 | 1.000000 | 2,022.76 |
| | 4,815,000.000 | | | | | | .00 | |
| WB2L | 430 | 1,268,572.50 | 1,263,844.00 | | 4,728.42 | 24OCT03 | 1.000000 | 4,728.42 |
| | 4,875,000.000 | | | | | | .00 | |
| WB2L | 618 | 604,591.30 | 635,656.55 | 2027/11/15 | -31,065.25 | 28MAY03 | 1.000000 | -31,065.25 |
| | 1,985,000.000 | | | | | | .00 | |
| WB2L | 536 | 744,195.40 | 966,933.19 | | -222,737.79 | 22AUG03 | 1.000000 | -222,737.79 |
| | 2,980,000.000 | | | | | 26AUG03 | .00 | |
| 912803BM4 | TOTAL | 20,989,938.20 | 22,192,514.63 | | -1,202,576.43 L | | .00 | -1,202,576.43 L |
| 912810DP0 | UNITED STATES TREAS DTD 02/15 2015/02/15 | | 11.250 | | 25JUN03 | 26JUN03 | 1.000000 | |
| WB1A | 546 | 34,769,531.25 | 27,725,503.03 | | 7,044,028.22 | | .00 | 7,044,028.22 |
| | 20,000,000.000 | | | | | | | |
| WB1A | 701 | 30,115,000.00 | 26,292,543.83 | | 3,822,456.17 | 04AUG03 | 1.000000 | 3,822,456.17 |
| | 19,000,000.000 | | | | | 05AUG03 | .00 | |
| 912810DP0 | TOTAL | 64,884,531.25 | 54,018,046.86 | | 10,864,484.39 L | | .00 | 10,864,484.39 L |
| 912810DV7 | UNITED STATES TREAS DTD 02/15 2016/02/15 | | 9.250 | | 10JUL03 | 11JUL03 | 1.000000 | |
| WB2P | 514 | 377,285.16 | 362,729.80 | | 14,555.36 | | .00 | 14,555.36 |
| | 250,000.000 | | | | | | | |

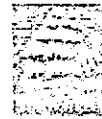


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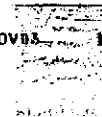
| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------------|--------------|--------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| 912810DWS | UNITED STATES TREAS 7.25PCT B | 2016/05/15 | 7.250 | 12AUG03 | 13AUG03 | 1.000000 | |
| ** WB1Q ** | 615 | 1,120,721.88 | 1,151,150.00 | -30,428.12 | | .00 | -30,428.12 |
| | 910,000.000 | | | | | | |
| ** WB2F ** | 527 | 2,077,714.84 | 1,964,269.57 | 113,445.27 | 01OCT03 | 1.000000 | 113,445.27 |
| | 1,625,000.000 | | | | | .00 | |
| 912810DWS | TOTAL | 2,077,714.84 | 1,964,269.57 | 113,445.27 L | | .00 | 113,445.27 L |
| | | 1,120,721.88 | 1,151,150.00 | -30,428.12 S | | .00 | -30,428.12 S |
| 912810EB0 | UNITED STATES TREAS 9PCT 15MO | 2018/11/15 | 9.000 | 13MAY03 | 14MAY03 | 1.000000 | |
| ** WB1Q ** | 555 | 1,344,262.50 | 1,342,962.50 | 3,300.00 | | .00 | 3,300.00 |
| | 880,000.000 | | | | | | |
| ** WB1Q ** | 632 | 1,626,023.44 | 1,613,554.69 | 12,468.75 | 16MAY03 | 1.000000 | 12,468.75 |
| | 1,050,000.000 | | | | | .00 | |
| 912810EB0 | TOTAL | 2,972,285.94 | 2,956,517.19 | 15,768.75 S | | .00 | 15,768.75 S |
| 912810ED6 | UNITED STATES TREAS BDS | 2019/08/15 | 8.125 | 17JUN03 | 18JUN03 | 1.000000 | |
| ** WB1Q ** | 725 | 1,345,500.00 | 1,353,656.25 | -8,156.25 | | .00 | -8,156.25 |
| | 900,000.000 | | | | | | |
| ** WB1Q ** | 002 | 1,318,359.38 | 1,332,421.88 | -14,062.50 | 23JUN03 | 1.000000 | -14,062.50 |
| | 910,000.000 | | | | | .00 | |
| ** WB2P ** | 614 | 290,864.06 | 312,915.62 | -22,051.56 | 05AUG03 | 1.000000 | -22,051.56 |
| | 220,000.000 | | | | | .00 | |
| 912810ED6 | TOTAL | 290,864.06 | 312,915.62 | -22,051.56 L | | .00 | -22,051.56 L |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|------------------------------|---------------|---------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| | 2,663,859.38 | 2,686,078.13 | | -22,218.75 S | | .00 | -22,218.75 S |
| 912810EG9 | UNITED STATES TREAS BDS | 2020/08/15 | 8.750 | 13JAN03 | 16JAN03 | 1.000000 | |
| ** WB1F ** | 765 | 13,423,093.75 | 12,764,391.73 | 658,702.02 | | .00 | 658,702.02 |
| | 9,350,000.000 | | | | | | |
| 912810ELB | UNITED STATES TREAS RPCT BND | 2021/11/15 | 8.000 | 12AUG03 | 13AUG03 | 1.000000 | |
| ** WB1Q ** | 612 | 1,321,875.00 | 1,306,718.75 | 15,156.25 | | .00 | 15,156.25 |
| | 1,000,000.000 | | | | | | |
| ** WB1Q ** | 026 | 3,880,562.50 | 3,837,460.94 | 43,101.56 | 17SEP03 | 1.000000 | 43,101.56 |
| | 2,900,000.000 | | | | | .00 | |
| ** WB1Q ** | 223 | 1,811,893.75 | 1,799,612.50 | 12,281.25 | 01OCT03 | 1.000000 | 12,281.25 |
| | 1,310,000.000 | | | | | .00 | |
| ** WB1Q ** | 577 | 4,063,580.47 | 4,100,391.41 | -36,810.94 | 09OCT03 | 1.000000 | -36,810.94 |
| | 3,035,000.000 | | | | | .00 | |
| ** WB1Q ** | 599 | 2,507,259.38 | 2,520,155.47 | -12,896.09 | 09OCT03 | 1.000000 | -12,896.09 |
| | 1,865,000.000 | | | | | .00 | |
| ** WB1Q ** | 139 | 666,625.78 | 654,233.59 | 12,392.19 | 27OCT03 | 1.000000 | 12,392.19 |
| | 495,000.000 | | | | | .00 | |
| ** WB1Q ** | 145 | 409,939.06 | 403,219.53 | 6,719.53 | 28OCT03 | 1.000000 | 6,719.53 |
| | 305,000.000 | | | | | .00 | |
| ** WB1Q ** | 539 | 978,187.50 | 981,309.38 | -3,121.88 | 10NOV03 | 1.000000 | -3,121.88 |
| | 740,000.000 | | | | | .00 | |
| ** WB1Q ** | 541 | 1,198,356.25 | 1,210,464.06 | -12,107.81 | 10NOV03 | 1.000000 | -12,107.81 |
| | 910,000.000 | | | | | .00 | |
| ** WB1Q ** | 786 | 740,609.38 | 726,482.89 | 14,126.49 | 14NOV03 | 1.000000 | 14,126.49 |
| | 550,000.000 | | | | | .00 | |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------------|---------------|---------------|-------------------|-----------------|---------------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET BAS SECTY GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | BASE CURR GN/LS | NET BAS SECTY GN/LS |
| 912810E18 | TOTAL | 25,900,895.71 | 25,880,857.89 | 20,037.82 S | | .00 | 20,037.82 S |
| 912810EN4 | UNITED STATES TREAS 7.625 BDS | 2022/11/15 | 7.625 | 14AUG03 | 15AUG03 | 1.000000 | |
| 912810EQ7 | UNITED STATES TREAS BDS | 2023/08/15 | 6.250 | 18AUG03 | 19AUG03 | 1.000000 | |
| 912810EV4 | UNITED STATES TREAS BDS | 2025/08/15 | 6.875 | 24DEC03 | 29DEC03 | 1.000000 | |
| 912810EW4 | UNITED STATES TREAS BDS | 2026/02/15 | 6.000 | 30SEP03 | 01OCT03 | 1.000000 | |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|--------------|--------------|-------------------|-----------------|---------------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET BAS SECTY GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | BASE CURR GN/LS | NET BAS SECTY GN/LS |
| 912810EX2 | UNITED STATES TREAS BDS | 2024/08/15 | 4.750 | 30OCT03 | 31OCT03 | 1.000000 | |
| 912810EY0 | UNITED STATES TREAS BDS | 2026/11/15 | 6.500 | 02JUN03 | 03JUN03 | 1.000000 | |
| 912810EY8 | TOTAL | 792,471.89 | 826,486.94 | -34,015.85 S | | .00 | -34,015.85 S |
| 912810EZ7 | UNITED STATES TREAS BDS | 2027/02/15 | 6.425 | 21FEB03 | 24FEB03 | 1.000000 | |
| 912810EZ7 | TOTAL | 2,301,491.01 | 2,292,728.44 | 8,762.55 S | | .00 | 8,762.55 S |
| 912810FB9 | UNITED STATES TREAS BDS | 2027/11/15 | 6.125 | 21FEB03 | 24FEB03 | 1.000000 | |
| 912810FB9 | TOTAL | 2,301,491.01 | 2,292,728.44 | 8,762.55 S | | .00 | 8,762.55 S |



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ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|--|-----------------|-----------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE | BASE COST | BASE SECTY GN/LS | | | |
| ** WB1Q ** | CXL 170 | -1,319,451.56 | -1,325,631.25 | 05MAY03 | 06MAY03 | 1.000000 | 6,179.69 |
| | -1,130,000.000 | | | 6,179.69 | | .00 | |
| ** WB1Q ** | 172 | 1,319,451.56 | 1,325,631.25 | 05MAY03 | 06MAY03 | 1.000000 | -6,179.69 |
| | 1,130,000.000 | | | -6,179.69 | | .00 | |
| 912810FB9 | TOTAL | 2,869,136.72 | 2,888,064.53 | | | .00 | -18,947.81 S |
| 912810FD5 | UNITED STATES TREAS INFLATION 2028/04/15 | 3.625 | | 07JAN03 | 28FEB03 | 1.000000 | |
| ** WB1A ** | 144 | 57,748,036.71 | 54,882,124.76 | | | .00 | 2,865,911.95 |
| | 50,441,850.000 | | | 2,865,911.95 | | | |
| ** WB1A ** | 394 | 57,748,036.71 | 54,882,124.76 | 07JAN03 | 08JAN03 | 1.000000 | 2,865,911.95 |
| | 50,441,850.000 | | | 2,865,911.95 | | .00 | |
| ** WB1A ** | CXL 394 | -57,748,036.71 | -54,882,124.76 | 07JAN03 | 08JAN03 | 1.000000 | -2,865,911.95 |
| | -50,441,850.000 | | | -2,865,911.95 | | .00 | |
| ** WB1A ** | 237 | 3,456,209.25 | 2,839,335.50 | 06MAR03 | 07MAR03 | 1.000000 | 616,873.75 |
| | 2,798,550.000 | | | 616,873.75 | | .00 | |
| ** WB1A ** | 251 | 27,640,531.87 | 22,724,357.45 | 07MAR03 | 10MAR03 | 1.000000 | 4,916,174.42 |
| | 22,398,000.000 | | | 4,916,174.42 | | .00 | |
| ** WB1A ** | 005 | 141,130,856.02 | 140,819,463.26 | 01MAY03 | 01MAY03 | 1.000000 | 311,392.76 |
| | 132,984,150.000 | | | 311,392.76 | | .00 | |
| ** WB1A ** | CXL 005 | -141,130,856.02 | -140,819,463.26 | 01MAY03 | 01MAY03 | 1.000000 | -311,392.76 |
| | -132,984,150.000 | | | -311,392.76 | | .00 | |
| ** WB1A ** | 006 | 140,819,463.26 | 140,819,463.26 | 01MAY03 | 01MAY03 | 1.000000 | .00 |
| | 132,984,150.000 | | | .00 | | .00 | |
| ** WB3D ** | LLAN- 034 | 256,150.00 | 256,150.00 | 30JUN03 | 30JUN03 | 1.000000 | .00 |
| | 256,150.000 | | | .00 | | .00 | |
| ** WB2N ** | LLAN- 269 | 19,420.00 | 19,420.00 | 30JUN03 | 30JUN03 | 1.000000 | .00 |
| | | | | .00 | | .00 | |

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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|---------------|---------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE | BASE COST | BASE SECTY GN/LS | | | |
| | 19,620.000 | | | | | | |
| ** WB1H ** | LLAN- 477 | 25,362.00 | 25,362.00 | 30JUN03 | 30JUN03 | 1.000000 | .00 |
| | 25,362.000 | | | .00 | | .00 | |
| ** WB3D ** | 046 | 23,604,382.81 | 21,043,699.91 | 09JUL03 | 10JUL03 | 1.000000 | 2,560,682.90 |
| | 19,877,375.000 | | | 2,560,682.90 | | .00 | |
| ** WB1H ** | 562 | 6,647,677.49 | 6,067,823.01 | 09JUL03 | 10JUL03 | 1.000000 | 579,854.48 |
| | 5,622,457.500 | | | 579,854.48 | | .00 | |
| ** WB2N ** | 384 | 2,434,594.27 | 2,064,215.32 | 10JUL03 | 11JUL03 | 1.000000 | 370,378.95 |
| | 2,033,064.100 | | | 370,378.95 | | .00 | |
| ** WB3D ** | LLAN- 112 | 198,450.00 | 198,450.00 | 31JUL03 | 31JUL03 | 1.000000 | .00 |
| | 198,450.000 | | | .00 | | .00 | |
| ** WB2N ** | LLAN- 680 | 14,699.90 | 14,699.90 | 31JUL03 | 31JUL03 | 1.000000 | .00 |
| | 14,699.900 | | | .00 | | .00 | |
| ** WB1H ** | LLAN- 737 | 19,561.50 | 19,561.50 | 31JUL03 | 31JUL03 | 1.000000 | .00 |
| | 19,561.500 | | | .00 | | .00 | |
| ** WB2L ** | 511 | 301,908.16 | 294,542.56 | 21AUG03 | 25AUG03 | 1.000000 | 7,365.60 |
| | 261,162.700 | | | 7,365.60 | | .00 | |
| ** WB2L ** | CXL 511 | -301,908.16 | -294,542.56 | 21AUG03 | 25AUG03 | 1.000000 | -7,365.60 |
| | -261,162.700 | | | -7,365.60 | | .00 | |
| ** WB2L ** | 512 | 295,344.94 | 288,158.17 | 21AUG03 | 25AUG03 | 1.000000 | 7,186.77 |
| | 255,485.250 | | | 7,186.77 | | .00 | |
| ** WB2L ** | CXL 512 | -295,344.94 | -288,158.17 | 21AUG03 | 25AUG03 | 1.000000 | -7,186.77 |
| | -255,485.250 | | | -7,186.77 | | .00 | |
| ** WB2L ** | 630 | 295,344.94 | 288,035.62 | 21AUG03 | 25AUG03 | 1.000000 | 7,311.32 |
| | 225,000.000 | | | 7,311.32 | | .00 | |

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| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|-------------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| WB2L | 630 CXL -225,000.000 | -295,344.94 | | -288,033.62 | 21AUG03 -7,311.32 | 25AUG03 | 1.000000 .00 | -7,311.32 |
| WB2L | 797 261,162.700 | 301,908.16 | | 294,542.56 | 21AUG03 7,365.60 | 25AUG03 | 1.000000 .00 | 7,365.60 |
| WB2L | 798 255,362.400 | 295,344.94 | | 288,000.90 | 21AUG03 7,344.04 | 25AUG03 | 1.000000 .00 | 7,344.04 |
| WB1H | 756 5,019,432.000 | 6,067,826.64 | | 5,500,576.32 | 27OCT03 567,250.32 | 28OCT03 | 1.000000 .00 | 567,250.32 |
| WB2L | 685 698,254.800 | 852,634.57 | | 844,424.68 | 25NOV03 8,209.89 | 28NOV03 | 1.000000 .00 | 8,209.89 |
| WB2L | 765 698,254.800 | 850,779.83 | | 844,606.15 | 25NOV03 6,173.68 | 28NOV03 | 1.000000 .00 | 6,173.68 |
| WB2N | 004 LLAN- 5,984.300 | 5,984.30 | | 5,984.30 | 31DEC03 .00 | 31DEC03 | 1.000000 .00 | .00 |
| WB3D | 270 LLAN- 103,750.000 | 103,750.00 | | 103,750.00 | 31DEC03 .00 | 31DEC03 | 1.000000 .00 | .00 |
| WB1H | 620 LLAN- 3,668.600 | 3,668.60 | | 3,668.60 | 31DEC03 .00 | 31DEC03 | 1.000000 .00 | .00 |
| 912810FDS | TOTAL | 140,819,463.26 | | 140,819,463.26 | .00 | | .00 | .00 |
| | | 130,547,172.84 | | 118,040,952.86 | 12,506,219.98 L | | .00 | 12,506,219.98 L |
| 912810FES | UNITED STATES TREAS BDS | | 2028/08/15 | 5.500 | 13JAN03 | 16JAN03 | 1.000000 | |
| WB1F | 764 3,690,000.000 | 3,840,122.27 | | 3,640,463.06 | 207,659.21 | | .00 | 207,659.21 |



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| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|-------------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 912810FES | UNITED STATES TREAS BDS | | 2029/02/15 | 5.250 | 30JAN03 | 31JAN03 | 1.000000 | |
| WB1A | 698 50,000,000.000 | 51,515,625.00 | | 44,321,047.64 | 7,194,577.36 | | .00 | 7,194,577.36 |
| WB2L | 422 1,220,000.000 | 1,216,425.78 | | 1,195,526.49 | 24OCT03 20,899.29 | 28OCT03 | 1.000000 .00 | 20,899.29 |
| WB2L | 518 1,220,000.000 | 1,204,416.41 | | 1,195,773.19 | 06NOV03 8,643.22 | 10NOV03 | 1.000000 .00 | 8,643.22 |
| WB2L | 528 2,250,000.000 | 2,214,667.97 | | 2,180,925.78 | 06NOV03 33,742.19 | 10NOV03 | 1.000000 .00 | 33,742.19 |
| WB2L | 528 CXL -2,250,000.000 | -2,214,667.97 | | -2,180,925.78 | 06NOV03 -33,742.19 | 10NOV03 | 1.000000 .00 | -33,742.19 |
| WB2L | 529 2,250,000.000 | 2,214,667.97 | | 2,180,925.78 | 06NOV03 33,742.19 | 10NOV03 | 1.000000 .00 | 33,742.19 |
| WB2L | 603 1,225,000.000 | 1,246,437.50 | | 1,213,605.45 | 19NOV03 32,832.05 | 21NOV03 | 1.000000 .00 | 32,832.05 |
| WB2L | 612 1,225,000.000 | 1,246,628.91 | | 1,216,627.91 | 19NOV03 30,001.00 | 21NOV03 | 1.000000 .00 | 30,001.00 |
| WB2L | 715 1,220,000.000 | 1,221,953.91 | | 1,211,897.16 | 28NOV03 10,056.75 | 02DEC03 | 1.000000 .00 | 10,056.75 |
| WB2L | 875 3,280,000.000 | 3,353,287.50 | | 3,264,584.70 | 23DEC03 88,702.80 | 26DEC03 | 1.000000 .00 | 88,702.80 |
| WB2L | 898 1,225,000.000 | 1,245,049.80 | | 1,223,373.05 | 24DEC03 21,674.75 | 29DEC03 | 1.000000 .00 | 21,674.75 |

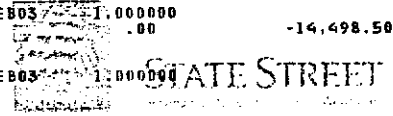


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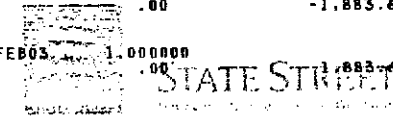
ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|--|----------------|----------------|-------------------|-----------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR | GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | | | |
| 912810FGB | TOTAL | 64,464,492.78 | 57,023,361.37 | 7,441,131.41 L | | .00 | 7,441,131.41 L |
| 912810FH4 | UNITED STATES TREAS INFLATION 2029/04/15 | 3.875 | | 10JAN03 | 28FEB03 | 1.000000 | |
| WB1A | 147 | 26,316,519.50 | 24,971,920.50 | 1,344,599.00 | | .00 | 1,344,599.00 |
| | 22,056,800.000 | | | | | | |
| WB1A | 475 | 26,316,519.50 | 24,971,920.50 | 1,344,599.00 | 10JAN03 | 13JAN03 | 1.000000 |
| | 22,056,800.000 | | | | | .00 | 1,344,599.00 |
| WB1A | CXL 475 | -26,316,519.50 | -24,971,920.50 | -1,344,599.00 | 10JAN03 | 13JAN03 | 1.000000 |
| | -22,056,800.000 | | | | | .00 | -1,344,599.00 |
| WB1A | 148 | 20,194,895.91 | 18,727,460.23 | 1,467,435.68 | 22JAN03 | 28FEB03 | 1.000000 |
| | 16,542,600.000 | | | | | .00 | 1,467,435.68 |
| WB1A | 608 | 20,194,895.91 | 18,727,460.24 | 1,467,435.67 | 22JAN03 | 23JAN03 | 1.000000 |
| | 16,542,600.000 | | | | | .00 | 1,467,435.67 |
| WB1A | CXL 608 | -20,194,895.91 | -18,727,460.24 | -1,467,435.67 | 22JAN03 | 23JAN03 | 1.000000 |
| | -16,542,600.000 | | | | | .00 | -1,467,435.67 |
| WB1A | 149 | 6,821,466.19 | 6,238,803.62 | 582,662.57 | 06FEB03 | 28FEB03 | 1.000000 |
| | 5,511,600.000 | | | | | .00 | 582,662.57 |
| WB1A | 765 | 6,821,466.19 | 6,238,803.62 | 582,662.57 | 06FEB03 | 07FEB03 | 1.000000 |
| | 5,511,600.000 | | | | | .00 | 582,662.57 |
| WB1A | CXL 765 | -6,821,466.19 | -6,238,803.62 | -582,662.57 | 06FEB03 | 07FEB03 | 1.000000 |
| | -5,511,600.000 | | | | | .00 | -582,662.57 |
| WBSA | 098 | 692,459.24 | 641,959.36 | 50,499.88 | 14FEB03 | 20FEB03 | 1.000000 |
| | 550,595.000 | | | | | .00 | 50,499.88 |
| WBSA | 279 | 692,459.24 | 706,957.74 | -14,498.50 | 14FEB03 | 20FEB03 | 1.000000 |
| | 550,595.000 | | | | | .00 | -14,498.50 |
| WBSA | | | | 14FEB03 | 20FEB03 | 1.000000 | |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|-------------|-------------|-------------------|-----------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR | GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | | | |
| | CXL 279 | -692,459.24 | -706,957.74 | 14,498.50 | | .00 | 14,498.50 |
| | -550,595.000 | | | | | | |
| WBSA | 672 | 692,459.24 | 706,957.74 | -14,498.50 | 14FEB03 | 20FEB03 | 1.000000 |
| | 550,595.000 | | | | | .00 | -14,498.50 |
| WBSA | CXL 672 | -692,459.24 | -706,957.74 | 14,498.50 | 14FEB03 | 20FEB03 | 1.000000 |
| | -550,595.000 | | | | | .00 | 14,498.50 |
| WBSA | 099 | 138,224.22 | 128,351.06 | 9,873.16 | 19FEB03 | 24FEB03 | 1.000000 |
| | 110,064.000 | | | | | .00 | 9,873.16 |
| WBSA | 358 | 138,224.22 | 128,398.87 | 9,825.35 | 19FEB03 | 24FEB03 | 1.000000 |
| | 100,000.000 | | | | | .00 | 9,825.35 |
| WBSA | CXL 358 | -138,224.22 | -128,398.87 | -9,825.35 | 19FEB03 | 24FEB03 | 1.000000 |
| | -100,000.000 | | | | | .00 | -9,825.35 |
| WBSA | 473 | 138,224.22 | 128,398.87 | 9,825.35 | 19FEB03 | 24FEB03 | 1.000000 |
| | 100,000.000 | | | | | .00 | 9,825.35 |
| WBSA | CXL 473 | -138,224.22 | -128,398.87 | -9,825.35 | 19FEB03 | 24FEB03 | 1.000000 |
| | -100,000.000 | | | | | .00 | -9,825.35 |
| WBSA | 100 | 139,441.13 | 128,531.24 | 11,109.89 | 21FEB03 | 26FEB03 | 1.000000 |
| | 110,067.000 | | | | | .00 | 11,109.89 |
| WBSA | 437 | 139,441.13 | 141,324.78 | -1,883.65 | 21FEB03 | 26FEB03 | 1.000000 |
| | 110,067.000 | | | | | .00 | -1,883.65 |
| WBSA | CXL 437 | -139,441.13 | -141,324.78 | 1,883.65 | 21FEB03 | 26FEB03 | 1.000000 |
| | -110,067.000 | | | | | .00 | 1,883.65 |
| WBSA | 674 | 139,441.13 | 141,324.78 | -1,883.65 | 21FEB03 | 26FEB03 | 1.000000 |
| | 110,067.000 | | | | | .00 | -1,883.65 |
| WBSA | CXL 674 | -139,441.13 | -141,324.78 | 1,883.65 | 21FEB03 | 26FEB03 | 1.000000 |
| | -110,067.000 | | | | | .00 | 1,883.65 |



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ATTACHMENT O

| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|-------------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| ** WB3A ** | 101 110,050.000 | 140,554.48 | 128,311.42 | | 25FEB03 12,243.04 | 26FEB03 | 1.000000 .00 | 12,243.04 |
| ** WB3A ** | 559 100,000.000 | 140,554.48 | 128,398.87 | | 25FEB03 12,155.61 | 28FEB03 | 1.000000 .00 | 12,155.61 |
| ** WB3A ** | CXL 559 -100,000.000 | -140,554.48 | -128,398.87 | | 25FEB03 -12,155.61 | 28FEB03 | 1.000000 .00 | -12,155.61 |
| ** WB3A ** | 675 100,000.000 | 140,554.48 | 128,398.87 | | 25FEB03 12,155.61 | 28FEB03 | 1.000000 .00 | 12,155.61 |
| ** WB3A ** | CXL 675 -100,000.000 | -140,554.48 | -128,398.87 | | 25FEB03 -12,155.61 | 28FEB03 | 1.000000 .00 | -12,155.61 |
| ** WB3A ** | 057 118,104.000 | 140,829.90 | 141,372.29 | | 28FEB03 -542.39 | 05MAR03 | 1.000000 .00 | -542.39 |
| ** WB3A ** | CXL 057 -118,104.000 | -140,829.90 | -141,372.29 | | 28FEB03 542.39 | 05MAR03 | 1.000000 .00 | 542.39 |
| ** WB3A ** | 102 110,104.000 | 140,829.90 | 128,374.38 | | 28FEB03 12,455.52 | 05MAR03 | 1.000000 .00 | 12,455.52 |
| ** WB3A ** | 702 110,104.000 | 140,829.90 | 141,372.29 | | 28FEB03 -542.39 | 05MAR03 | 1.000000 .00 | -542.39 |
| ** WB3A ** | CXL 702 -110,104.000 | -140,829.90 | -141,372.29 | | 28FEB03 542.39 | 05MAR03 | 1.000000 .00 | 542.39 |
| ** WB1A ** | 197 8,808,320.000 | 11,358,603.90 | 9,948,445.62 | | 04MAR03 1,390,158.28 | 05MAR03 | 1.000000 .00 | 1,390,158.28 |
| ** WB3A ** | 066 110,214.000 | 142,348.27 | 141,513.53 | | 07MAR03 834.74 | 12MAR03 | 1.000000 .00 | 834.74 |
| ** WB3A ** | CXL 066 -110,214.000 | -142,348.27 | -141,513.53 | | 07MAR03 -834.74 | 12MAR03 | 1.000000 .00 | -834.74 |



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| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|-------------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| | | -110,214.000 | | | | | | |
| ** WB3A ** | 196 110,214.000 | 142,348.27 | 128,502.64 | | 07MAR03 13,845.63 | 12MAR03 | 1.000000 .00 | 13,845.63 |
| ** WB3A ** | 199 110,292.000 | 142,500.71 | 128,593.58 | | 12MAR03 13,907.13 | 17MAR03 | 1.000000 .00 | 13,907.13 |
| ** WB3A ** | 017 110,811.000 | 134,237.14 | 129,036.42 | | 08APR03 5,200.72 | 11APR03 | 1.000000 .00 | 5,200.72 |
| ** WB3A ** | 018 110,811.000 | 134,085.64 | 129,036.42 | | 08APR03 5,049.22 | 11APR03 | 1.000000 .00 | 5,049.22 |
| ** WB3A ** | 019 221,622.000 | 268,405.02 | 258,072.85 | | 08APR03 10,332.17 | 11APR03 | 1.000000 .00 | 10,332.17 |
| ** WB3A ** | 123 221,850.000 | 268,646.48 | 261,098.84 | | 10APR03 7,555.62 | 15APR03 | 1.000000 .00 | 7,555.62 |
| ** WB1A ** | 007 139,188,750.000 | 157,409,064.71 | 156,450,961.75 | | 01MAY03 958,102.96 | 01MAY03 | 1.000000 .00 | 958,102.96 |
| ** WB1A ** | CXL 007 -139,188,750.000 | -157,409,064.71 | -156,450,961.75 | | 01MAY03 -958,102.96 | 01MAY03 | 1.000000 .00 | -958,102.96 |
| ** WB1A ** | 008 139,188,750.000 | 156,450,961.75 | 156,450,961.75 | | 01MAY03 .00 | 01MAY03 | 1.000000 .00 | .00 |
| ** WB3A ** | 733 111,681.000 | 142,637.58 | 132,693.79 | | 12MAY03 9,943.79 | 15MAY03 | 1.000000 .00 | 9,943.79 |
| ** WB2N ** | 440 8,541,990.000 | 10,867,812.88 | 9,143,944.57 | | 13MAY03 1,723,068.31 | 14MAY03 | 1.000000 .00 | 1,723,068.31 |
| ** WB3A ** | 179 100,000.000 | 146,580.36 | 118,797.44 | | 22MAY03 27,782.92 | 28MAY03 | 0.000000 .00 | 27,782.92 |



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ATTACHMENT O

| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET LOCAL PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|---|-------------------------------|---|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| ** WB3A ** CXL -100,000.000 | 179 | -146,580.36 | | -118,797.44 | 22MAY03 -27,782.92 | 28MAY03 | 1.000000 .00 | -27,782.92 |
| ** WB3A ** 293 100,000.000 | 293 | 147,090.08 | | 118,797.44 | 22MAY03 28,292.64 | 28MAY03 | 1.000000 .00 | 28,292.64 |
| ** WB2N ** 605 3,213,309.400 | 605 | 4,207,427.00 | | 3,439,542.99 | 27MAY03 767,884.01 | 28MAY03 | 1.000000 .00 | 767,884.01 |
| ** WB3D ** LLAN- 035 267,500.000 | 035 | 267,500.00 | | 267,500.00 | 30JUN03 .00 | 30JUN03 | 1.000000 .00 | .00 |
| ** WB3A ** LLAN- 220 1,712.000 | 220 | 1,712.00 | | 1,712.00 | 30JUN03 .00 | 30JUN03 | 1.000000 .00 | .00 |
| ** WB2N ** LLAN- 270 94,083.600 | 270 | 94,083.60 | | 94,083.60 | 30JUN03 .00 | 30JUN03 | 1.000000 .00 | .00 |
| ** WB3A ** LLAN- 085 101,475.000 | 085 | 101,475.00 | | 101,475.00 | 31JUL03 .00 | 31JUL03 | 1.000000 .00 | .00 |
| ** WB3A ** LLXN- 085 -101,475.000 | 085 | -101,475.00 | | -101,475.00 | 31JUL03 .00 | 31JUL03 | 1.000000 .00 | .00 |
| ** WB3D ** LLAN- 100 231,250.000 | 100 | 231,250.00 | | 231,250.00 | 31JUL03 .00 | 31JUL03 | 1.000000 .00 | .00 |
| ** WB2N ** LLAN- 681 79,010.100 | 681 | 79,010.10 | | 79,010.10 | 31JUL03 .00 | 31JUL03 | 1.000000 .00 | .00 |
| ** WB2N ** 385 978,950.100 | 385 | 1,265,943.09 | | 1,047,071.79 | 18NOV03 218,871.30 | 20NOV03 | 1.000000 .00 | 218,871.30 |
| ** WB2N ** LLAN- 005 38,402.100 | 005 | 38,402.10 | | 38,402.10 | 31DEC03 .00 | 31DEC03 | 1.000000 .00 | .00 |
| ** WB3D ** LLAN- 260 | 260 | 101,250.00 | | 101,250.00 | 31DEC03 .00 | 31DEC03 | 1.000000 .00 | .00 |

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| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET LOCAL PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS | |
|--------------------------------------|-------------------------------|---|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|----------------|
| 101,250.000 | | | | | | | | | |
| ** WB3A ** LLAN- 424 1,053.000 | 424 | 1,053.00 | | 1,053.00 | 31DEC03 .00 | 31DEC03 | 1.000000 .00 | .00 | |
| 912810FH6 | TOTAL | 156,450,961.75 | | 156,450,961.75 | .00 | | .00 | .00 | |
| 912810FJ2 | UNITED STATES TREAS BDS | 84,477,589.16 | 2029/08/15 | 76,792,601.58 | 7,684,987.58 L | 08AUG03 | 13AUG03 | 1.000000 .00 | 7,684,987.58 L |
| ** WB1A ** 720 65,000,000.000 | 720 | 72,708,593.75 | | 64,840,580.73 | 7,868,013.02 | | | 7,868,013.02 | |
| ** WB1A ** 751 10,000,000.000 | 751 | 10,740,156.25 | | 9,975,477.13 | 784,679.12 | 13AUG03 | 14AUG03 | 1.000000 .00 | 784,679.12 |
| 912810FJ2 | TOTAL | 85,468,750.00 | | 74,816,057.86 | 8,652,692.14 L | | | .00 | 8,652,692.14 L |
| 912810FPB | UNITED STATES TREAS BDS | 235,193.75 | 2031/02/15 | 239,574.50 | -4,380.75 | 08JAN03 | 13JAN03 | 1.000000 .00 | -4,380.75 |
| ** WB2L ** 671 220,000.000 | 671 | 235,193.75 | | 239,574.50 | -4,380.75 | | | .00 | -4,380.75 |
| ** WB2L ** 681 65,000.000 | 681 | 68,117.97 | | 70,782.84 | -2,664.87 | 10JAN03 | 15JAN03 | 1.000000 .00 | -2,664.87 |
| ** WB2L ** 692 160,000.000 | 692 | 147,975.00 | | 174,234.68 | -6,259.68 | 10JAN03 | 15JAN03 | 1.000000 .00 | -6,259.68 |
| ** WB2L ** 703 305,000.000 | 703 | 321,822.66 | | 332,132.34 | -10,309.68 | 14JAN03 | 17JAN03 | 1.000000 .00 | -10,309.68 |
| ** WB2L ** 743 125,000.000 | 743 | 133,427.73 | | 136,117.23 | -2,689.50 | 17JAN03 | 22JAN03 | 1.000000 .00 | -2,689.50 |
| ** WB2N ** 676 4,130,000.000 | 676 | 4,433,942.19 | | 4,473,207.55 | -39,265.36 | 28JAN03 | 30JAN03 | 1.000000 .00 | -39,265.36 |
| ** WB1A ** | | | | | 30JAN03 | 31JAN03 | 1.000000 | | |

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| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE | MAT DATE MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT SELL RATE BASE CURR GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|-------------------------------|--|---|---|--|--------------------------------------|
| | 697 | 34,335,000.00 | 32,313,769.82 | 2,021,230.18 | .00 | 2,021,230.18 |
| 32,000,000.000 | | | | | | |
| ** WB1A ** | 699 | 26,859,375.00 | 25,245,132.67 | 30JAN03 1,614,242.33 | 31JAN03 1.000000 .00 | 1,614,242.33 |
| 25,000,000.000 | | | | | | |
| ** WB2N ** | 733 | 4,598,432.81 | 4,598,600.29 | 03FEB03 32.52 | 04FEB03 1.000000 .00 | 32.52 |
| 4,250,000.000 | | | | | | |
| ** WB2L ** | 026 | 1,479,850.00 | 1,439,911.21 | 04FEB03 39,938.79 | 06FEB03 1.000000 .00 | 39,938.79 |
| 1,360,000.000 | | | | | | |
| ** WB2N ** | 785 | 8,692,500.00 | 8,456,158.17 | 04FEB03 36,341.83 | 07FEB03 1.000000 .00 | 36,341.83 |
| 8,000,000.000 | | | | | | |
| ** WB2L ** | 876 | 1,044,862.50 | 1,011,856.15 | 13FEB03 33,006.35 | 18FEB03 1.000000 .00 | 33,006.35 |
| 960,000.000 | | | | | | |
| ** WB2L ** | 083 | 2,048,906.64 | 1,990,372.71 | 13FEB03 58,533.93 | 18FEB03 1.000000 .00 | 58,533.93 |
| 1,885,000.000 | | | | | | |
| ** WB2N ** | 197 | 41,591,418.94 | 41,288,253.44 | 25FEB03 303,165.48 | 27FEB03 1.000000 .00 | 303,165.48 |
| 38,160,000.000 | | | | | | |
| ** WB2L ** | 162 | 282,810.94 | 271,008.78 | 03MAR03 11,802.16 | 05MAR03 1.000000 .00 | 11,802.16 |
| 255,000.000 | | | | | | |
| ** WB2N ** | 309 | 555,312.50 | 550,199.64 | 05MAR03 5,112.84 | 10MAR03 1.000000 .00 | 5,112.84 |
| 500,000.000 | | | | | | |
| ** WB2L ** | 211 | 522,985.16 | 496,730.72 | 10MAR03 26,254.44 | 12MAR03 1.000000 .00 | 26,254.44 |
| 470,000.000 | | | | | | |
| ** WB2L ** | 223 | 301,303.13 | 285,588.09 | 12MAR03 15,715.04 | 17MAR03 1.000000 .00 | 15,715.04 |
| 270,000.000 | | | | | | |
| ** WB2L ** | 394 | 655,262.50 | 659,988.62 | 15APR03 -4,726.12 | 17APR03 1.000000 .00 | -4,726.12 |
| 620,000.000 | | | | | | |



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|-------------------------|-------------------------------|--|---|---|--|--------------------------------------|
| ** WB2L ** | 395 | 1,673,583.91 | 1,693,771.24 | 15APR03 -20,267.33 | 17APR03 1.000000 .00 | -20,267.33 |
| 1,580,000.000 | | | | | | |
| ** WB2L ** | 432 | 198,210.16 | 198,272.74 | 22APR03 -62.58 | 28APR03 1.000000 .00 | -62.58 |
| 185,000.000 | | | | | | |
| ** WB2L ** | 450 | 331,544.53 | 326,987.63 | 30APR03 4,556.90 | 06MAY03 1.000000 .00 | 4,556.90 |
| 305,000.000 | | | | | | |
| ** WB2L ** | 477 | 1,075,189.08 | 1,052,519.46 | 01MAY03 22,669.62 | 05MAY03 1.000000 .00 | 22,669.62 |
| 985,000.000 | | | | | | |
| ** WB2L ** | 486 | 537,229.69 | 530,439.68 | 02MAY03 6,790.09 | 06MAY03 1.000000 .00 | 6,790.09 |
| 495,000.000 | | | | | | |
| ** WB2L ** | 546 | 1,585,940.50 | 1,581,748.83 | 14MAY03 84,191.75 | 16MAY03 1.000000 .00 | 84,191.75 |
| 1,395,000.000 | | | | | | |
| ** WB2L ** | 549 | 546,900.00 | 517,131.10 | 15MAY03 29,768.90 | 20MAY03 1.000000 .00 | 29,768.90 |
| 480,000.000 | | | | | | |
| ** WB2L ** | 555 | 217,557.42 | 204,702.83 | 15MAY03 12,855.39 | 20MAY03 1.000000 .00 | 12,855.39 |
| 190,000.000 | | | | | | |
| ** WB2L ** | 564 | 165,390.63 | 158,485.68 | 15MAY03 6,985.83 | 20MAY03 1.000000 .00 | 6,985.83 |
| 145,000.000 | | | | | | |
| ** WB2N ** | 543 | 1,871,316.41 | 1,742,888.68 | 16MAY03 129,227.73 | 20MAY03 1.000000 .00 | 129,227.73 |
| 1,630,000.000 | | | | | | |
| ** WB2L ** | 556 | 217,787.50 | 204,987.19 | 16MAY03 12,800.31 | 20MAY03 1.000000 .00 | 12,800.31 |
| 190,000.000 | | | | | | |
| ** WB2N ** | 568 | 3,216,019.91 | 2,982,120.58 | 20MAY03 233,891.33 | 22MAY03 1.000000 .00 | 233,891.33 |
| 2,790,000.000 | | | | | | |
| ** WB2N ** | 569 | 1,623,015.63 | 1,502,431.05 | 20MAY03 120,584.58 | 22MAY03 1.000000 .00 | 120,584.58 |
| | | | | | | |

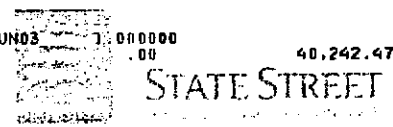


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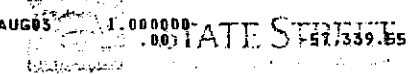
ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|---------------|-------------------------|--------------|------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| 1,400,000.000 | | | | | | | |
| ** WB2L ** | 576 115,265.63 | 109,713.18 | 20MAY03 | 22MAY03 | 1.000000 | .00 | 5,552.45 |
| 100,000.000 | | | 5.552.45 | | | | |
| ** WB2L ** | 582 1,095,577.34 | 1,026,077.18 | 21MAY03 | 23MAY03 | 1.000000 | .00 | 69,500.16 |
| 940,000.000 | | | 69,500.16 | | | | |
| ** WB2L ** | 587 611,830.08 | 556,736.68 | 21MAY03 | 23MAY03 | 1.000000 | .00 | 55,093.40 |
| 525,000.000 | | | 55,093.40 | | | | |
| ** WB2L ** | 599 2,161,898.44 | 1,963,536.63 | 22MAY03 | 27MAY03 | 1.000000 | .00 | 198,361.81 |
| 1,850,000.000 | | | 198,361.81 | | | | |
| ** WB2L ** | 619 1,139,702.54 | 1,099,581.45 | 28MAY03 | 02JUN03 | 1.000000 | .00 | 40,121.09 |
| 995,000.000 | | | 40,121.09 | | | | |
| ** WB2L ** | 629 301,386.72 | 287,192.66 | 29MAY03 | 02JUN03 | 1.000000 | .00 | 14,194.06 |
| 240,000.000 | | | 14,194.06 | | | | |
| ** WB2L ** | 692 826,218.75 | 772,954.33 | 10JUN03 | 16JUN03 | 1.000000 | .00 | 53,264.42 |
| 700,000.000 | | | 53,264.42 | | | | |
| ** WB2L ** | 716 236,953.12 | 220,839.97 | 12JUN03 | 16JUN03 | 1.000000 | .00 | 16,113.15 |
| 200,000.000 | | | 16,113.15 | | | | |
| ** WB2L ** | 754 267,806.25 | 253,957.68 | 18JUN03 | 23JUN03 | 1.000000 | .00 | 13,848.57 |
| 230,000.000 | | | 13,848.57 | | | | |
| ** WB2L ** | 759 254,821.88 | 242,916.04 | 18JUN03 | 23JUN03 | 1.000000 | .00 | 11,905.84 |
| 220,000.000 | | | 11,905.84 | | | | |
| ** WB2L ** | 783 885,009.38 | 845,378.92 | 23JUN03 | 25JUN03 | 1.000000 | .00 | 39,630.46 |
| 765,000.000 | | | 39,630.46 | | | | |
| ** WB2L ** | 788 1,317,043.36 | 1,276,800.89 | 24JUN03 | 26JUN03 | 1.000000 | .00 | 40,242.47 |
| 1,135,000.000 | | | 40,242.47 | | | | |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|---------------|-------------------------|--------------|-------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| ** WB2L ** | 070 634,012.50 | 639,259.89 | 15JUL03 | 17JUL03 | 1.000000 | .00 | -5,247.39 |
| 580,000.000 | | | -5,247.39 | | | | |
| ** WB2L ** | 072 1,269,475.00 | 1,278,519.79 | 15JUL03 | 17JUL03 | 1.000000 | .00 | -9,044.79 |
| 1,160,000.000 | | | -9,044.79 | | | | |
| ** WB2L ** | 096 116,952.34 | 121,238.38 | 16JUL03 | 18JUL03 | 1.000000 | .00 | -4,286.04 |
| 110,000.000 | | | -4,286.04 | | | | |
| ** WB2L ** | 097 476,115.23 | 490,464.38 | 16JUL03 | 18JUL03 | 1.000000 | .00 | -14,349.15 |
| 445,000.000 | | | -14,349.15 | | | | |
| ** WB2L ** | 490 1,033,050.00 | 1,085,790.53 | 17JUL03 | 21JUL03 | 1.000000 | .00 | -52,740.53 |
| 970,000.000 | | | -52,740.53 | | | | |
| ** WB2L ** | 198 805,583.98 | 871,144.50 | 29JUL03 | 31JUL03 | 1.000000 | .00 | -65,560.52 |
| 790,000.000 | | | -65,560.52 | | | | |
| ** WB2L ** | 249 933,978.13 | 1,036,547.40 | 31JUL03 | 04AUG03 | 1.000000 | .00 | -102,569.27 |
| 940,000.000 | | | -102,569.27 | | | | |
| ** WB2L ** | 283 115,808.59 | 126,809.88 | 04AUG03 | 07AUG03 | 1.000000 | .00 | -11,001.29 |
| 115,000.000 | | | -11,001.29 | | | | |
| ** WB2L ** | 288 227,003.91 | 248,106.29 | 04AUG03 | 07AUG03 | 1.000000 | .00 | -21,102.38 |
| 225,000.000 | | | -21,102.38 | | | | |
| ** WB2L ** | 317 1,138,901.56 | 1,238,418.33 | 06AUG03 | 08AUG03 | 1.000000 | .00 | -99,516.77 |
| 1,135,000.000 | | | -99,516.77 | | | | |
| ** WB2L ** | 368 1,157,990.63 | 1,213,591.73 | 11AUG03 | 13AUG03 | 1.000000 | .00 | -55,601.10 |
| 1,140,000.000 | | | -55,601.10 | | | | |
| ** WB2L ** | 369 1,162,532.81 | 1,219,220.12 | 11AUG03 | 13AUG03 | 1.000000 | .00 | -56,687.31 |
| 1,145,000.000 | | | -56,687.31 | | | | |
| ** WB2L ** | 374 1,157,144.53 | 1,214,484.08 | 11AUG03 | 13AUG03 | 1.000000 | .00 | -57,339.55 |
| | | | -57,339.55 | | | | |



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ATTACHMENT O

| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|-------------------------------|--|-------------------------------------|----------|---|---------------------------|--------------------|--------------------------------------|
| | 1,140,000.000 | | | | | | | |
| ** WB2L ** | 375 | 1,158,703.13 | 1,199,017.86 | | 11AUG03 -40,314.73 | 13AUG03 | 1.000000 .00 | -40,314.73 |
| | 1,140,000.000 | | | | | | | |
| ** WB2L ** | 406 | 1,132,871.80 | 1,193,149.08 | | 13AUG03 -60,277.20 | 15AUG03 | 1.000000 .00 | -60,277.20 |
| | 1,135,000.000 | | | | | | | |
| ** WB2L ** | 409 | 1,132,251.17 | 1,193,671.20 | | 13AUG03 -61,420.03 | 15AUG03 | 1.000000 .00 | -61,420.03 |
| | 1,135,000.000 | | | | | | | |
| ** WB2L ** | 457 | 1,135,012.50 | 1,198,468.26 | | 15AUG03 -63,455.76 | 19AUG03 | 1.000000 .00 | -63,455.76 |
| | 1,140,000.000 | | | | | | | |
| ** WB2L ** | 492 | 245,076.56 | 257,424.96 | | 19AUG03 -12,348.40 | 22AUG03 | 1.000000 .00 | -12,348.40 |
| | 245,000.000 | | | | | | | |
| ** WB2L ** | 522 | 60,750.00 | 63,042.27 | | 21AUG03 -2,292.27 | 26AUG03 | 1.000000 .00 | -2,292.27 |
| | 60,000.000 | | | | | | | |
| ** WB2L ** | 529 | 597,850.98 | 617,498.15 | | 21AUG03 -19,639.17 | 25AUG03 | 1.000000 .00 | -19,639.17 |
| | 590,000.000 | | | | | | | |
| ** WB2L ** | CXL 529 | -597,850.98 | -617,498.15 | | 21AUG03 19,639.17 | 25AUG03 | 1.000000 .00 | 19,639.17 |
| | -590,000.000 | | | | | | | |
| ** WB2L ** | 554 | 1,734,132.81 | 1,780,375.63 | | 22AUG03 -46,242.82 | 26AUG03 | 1.000000 .00 | -46,242.82 |
| | 1,700,000.000 | | | | | | | |
| ** WB2L ** | 556 | 1,730,546.80 | 1,779,610.46 | | 22AUG03 -49,063.58 | 26AUG03 | 1.000000 .00 | -49,063.58 |
| | 1,700,000.000 | | | | | | | |
| ** WB2L ** | 550 | 1,154,685.14 | 1,160,293.87 | | 22AUG03 -5,607.91 | 26AUG03 | 1.000000 .00 | -5,607.91 |
| | 1,135,000.000 | | | | | | | |
| ** WB2L ** | 577 | 228,093.75 | 226,989.44 | | 22AUG03 1,104.31 | 26AUG03 | 0.000000 .00 | 1,104.31 |
| | 225,000.000 | | | | | | | |



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| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|-------------------------------|--|-------------------------------------|----------|---|---------------------------|--------------------|--------------------------------------|
| ** WB2L ** | 628 | 2,187,590.63 | 2,184,993.35 | | 27AUG03 2,597.28 | 29AUG03 | 1.000000 .00 | 2,597.28 |
| | 2,140,000.000 | | | | | | | |
| ** WB2L ** | 638 | 1,114,953.13 | 1,090,834.89 | | 27AUG03 24,118.24 | 29AUG03 | 1.000000 .00 | 24,118.24 |
| | 1,100,000.000 | | | | | | | |
| ** WB2L ** | 652 | 234,240.63 | 227,773.34 | | 28AUG03 6,467.29 | 02SEP03 | 1.000000 .00 | 6,467.29 |
| | 230,000.000 | | | | | | | |
| ** WB2L ** | 653 | 232,659.38 | 228,368.66 | | 28AUG03 4,290.72 | 02SEP03 | 1.000000 .00 | 4,290.72 |
| | 230,000.000 | | | | | | | |
| ** WB2L ** | 654 | 233,557.81 | 228,868.72 | | 28AUG03 4,689.09 | 02SEP03 | 1.000000 .00 | 4,689.09 |
| | 230,000.000 | | | | | | | |
| ** WB2L ** | 730 | 257,629.69 | 253,746.08 | | 05SEP03 3,883.61 | 08SEP03 | 1.000000 .00 | 3,883.61 |
| | 255,000.000 | | | | | | | |
| ** WB2L ** | CXL 730 | -257,629.69 | -253,746.08 | | 05SEP03 -3,883.61 | 08SEP03 | 1.000000 .00 | -3,883.61 |
| | -255,000.000 | | | | | | | |
| ** WB2L ** | 744 | 257,629.69 | 253,746.14 | | 05SEP03 3,883.55 | 09SEP03 | 1.000000 .00 | 3,883.55 |
| | 255,000.000 | | | | | | | |
| ** WB2L ** | 778 | 1,183,925.00 | 1,156,619.39 | | 10SEP03 27,305.61 | 12SEP03 | 1.000000 .00 | 27,305.61 |
| | 1,140,000.000 | | | | | | | |
| ** WB2L ** | 781 | 1,186,100.00 | 1,167,248.47 | | 10SEP03 18,851.53 | 12SEP03 | 1.000000 .00 | 18,851.53 |
| | 1,140,000.000 | | | | | | | |
| ** WB2L ** | 884 | 614,312.50 | 603,337.17 | | 16SEP03 12,975.33 | 18SEP03 | 1.000000 .00 | 12,975.33 |
| | 600,000.000 | | | | | | | |
| ** WB2L ** | 885 | 1,228,359.38 | 1,210,541.38 | | 16SEP03 17,818.00 | 18SEP03 | 1.000000 .00 | 17,818.00 |
| | 1,200,000.000 | | | | | | | |
| ** WB2L ** | 894 | 614,953.13 | 605,823.80 | | 16SEP03 9,129.33 | 18SEP03 | 1.000000 .00 | 9,129.33 |
| | 600,000.000 | | | | | | | |



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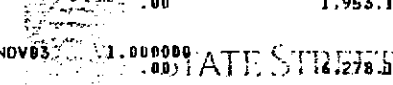
ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|---------------|-------------------------|--------------|------------|-------------------|-----------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR | GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR | GN/LS | NET BAS SECTY GN/LS |
| 600,000.000 | | | | | | | |
| ** WB2L ** | 108 247,275.00 | 242,462.86 | 17SEP03 | 19SEP03 | 1.000000 | .00 | 4,812.14 |
| 240,000.000 | | | | | | | |
| ** WB2L ** | 112 247,762.50 | 242,462.86 | 17SEP03 | 19SEP03 | 1.000000 | .00 | 5,299.64 |
| 240,000.000 | | | | | | | |
| ** WB2L ** | 240 1,943,703.13 | 1,855,334.93 | 30SEP03 | 02OCT03 | 1.000000 | .00 | 88,368.20 |
| 1,820,000.000 | | | | | | | |
| ** WB2L ** | 241 2,597,537.11 | 2,458,455.18 | 30SEP03 | 02OCT03 | 1.000000 | .00 | 139,081.93 |
| 2,430,000.000 | | | | | | | |
| ** WB2L ** | 244 1,294,402.15 | 1,227,339.93 | 30SEP03 | 02OCT03 | 1.000000 | .00 | 67,062.22 |
| 1,215,000.000 | | | | | | | |
| ** WB2L ** | 406 1,006,382.81 | 982,645.69 | 22OCT03 | 24OCT03 | 1.000000 | .00 | 23,737.12 |
| 975,000.000 | | | | | | | |
| ** WB2L ** | 419 1,254,789.06 | 1,228,530.30 | 24OCT03 | 28OCT03 | 1.000000 | .00 | 26,258.76 |
| 1,220,000.000 | | | | | | | |
| ** WB2L ** | 424 1,880,325.00 | 1,877,428.46 | 24OCT03 | 28OCT03 | 1.000000 | .00 | 2,896.54 |
| 1,830,000.000 | | | | | | | |
| ** WB2L ** | 425 1,254,409.38 | 1,259,339.52 | 24OCT03 | 28OCT03 | 1.000000 | .00 | -2,930.14 |
| 1,220,000.000 | | | | | | | |
| ** WB2L ** | 438 1,265,035.16 | 1,267,621.43 | 24OCT03 | 28OCT03 | 1.000000 | .00 | -2,586.27 |
| 1,220,000.000 | | | | | | | |
| ** WB2L ** | 482 1,020,202.73 | 1,022,116.98 | 31OCT03 | 04NOV03 | 1.000000 | .00 | -1,914.25 |
| 990,000.000 | | | | | | | |
| ** WB2L ** | 487 256,611.33 | 257,452.32 | 31OCT03 | 04NOV03 | 1.000000 | .00 | -840.99 |
| 250,000.000 | | | | | | | |



FOR PUBLIC DISCLOSURE

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|---------------|-------------------------|--------------|------------|-------------------|-----------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR | GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR | GN/LS | NET BAS SECTY GN/LS |
| ** WB2L ** | 489 1,029,669.53 | 1,024,660.21 | 31OCT03 | 04NOV03 | 1.000000 | .00 | 5,009.32 |
| 995,000.000 | | | | | | | |
| ** WB2L ** | 506 633,353.91 | 633,238.15 | 04NOV03 | 06NOV03 | 1.000000 | .00 | 115.76 |
| 615,000.000 | | | | | | | |
| ** WB2L ** | 519 627,396.09 | 633,159.68 | 06NOV03 | 10NOV03 | 1.000000 | .00 | -5,763.59 |
| 615,000.000 | | | | | | | |
| ** WB2L ** | 520 631,816.41 | 632,767.13 | 06NOV03 | 10NOV03 | 1.000000 | .00 | -950.72 |
| 615,000.000 | | | | | | | |
| ** WB2N ** | 332 829,750.00 | 815,793.96 | 13NOV03 | 18NOV03 | 1.000000 | .00 | 13,956.04 |
| 800,000.000 | | | | | | | |
| ** WB2L ** | 576 180,174.80 | 179,976.57 | 13NOV03 | 17NOV03 | 1.000000 | .00 | 198.23 |
| 175,000.000 | | | | | | | |
| ** WB2L ** | 606 2,572,595.70 | 2,497,667.97 | 18NOV03 | 20NOV03 | 1.000000 | .00 | 74,927.73 |
| 2,450,000.000 | | | | | | | |
| ** WB2L ** | 598 2,578,425.00 | 2,532,685.43 | 19NOV03 | 21NOV03 | 1.000000 | .00 | 45,939.57 |
| 2,450,000.000 | | | | | | | |
| ** WB2L ** | 609 1,933,702.93 | 1,887,839.84 | 19NOV03 | 21NOV03 | 1.000000 | .00 | 45,863.09 |
| 1,835,000.000 | | | | | | | |
| ** WB2N ** | 408 7,851,562.50 | 7,792,589.07 | 20NOV03 | 21NOV03 | 1.000000 | .00 | 58,973.43 |
| 7,500,000.000 | | | | | | | |
| ** WB2L ** | 689 532,419.92 | 514,739.84 | 21NOV03 | 26NOV03 | 1.000000 | .00 | 17,680.08 |
| 505,000.000 | | | | | | | |
| ** WB2N ** | 481 262,734.38 | 260,781.25 | 25NOV03 | 01DEC03 | 1.000000 | .00 | 1,953.13 |
| 250,000.000 | | | | | | | |
| ** WB2L ** | 688 256,025.00 | 249,746.88 | 25NOV03 | 28NOV03 | 1.000000 | .00 | 6,278.12 |
| | | | | | | | |



FOR PUBLIC DISCLOSURE

ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECY GN/LS |
|-------------|-------------------------|--------------|--------------|-----------------------|-----------------|-----------------|--------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECY GN/LS |
| | SHARES/PAR | BASE | BASE | BASE | | | |
| | 245,000.000 | | | | | | |
| WB2L | 690 | 2,561,237.50 | 2,486,550.59 | 26NOV03 74,686.91 | 01DEC03 | 1.000000 .00 | 74,686.91 |
| | 2,440,000.000 | | | | | | |
| WB2L | 696 | 2,566,575.00 | 2,537,890.23 | 26NOV03 28,684.77 | 01DEC03 | 1.000000 .00 | 28,684.77 |
| | 2,440,000.000 | | | | | | |
| WB2L | 710 | 2,529,593.75 | 2,573,276.17 | 28NOV03 -43,682.42 | 02DEC03 | 1.000000 .00 | -43,682.42 |
| | 2,440,000.000 | | | | | | |
| WB2L | 746 | 423,068.75 | 432,550.00 | 02DEC03 -9,481.25 | 04DEC03 | 1.000000 .00 | -9,481.25 |
| | 410,000.000 | | | | | | |
| WB2L | 776 | 252,704.10 | 258,475.00 | 05DEC03 -5,770.90 | 09DEC03 | 1.000000 .00 | -5,770.90 |
| | 245,000.000 | | | | | | |
| WB2L | 781 | 1,278,569.53 | 1,287,100.00 | 05DEC03 -8,530.47 | 09DEC03 | 1.000000 .00 | -8,530.47 |
| | 1,220,000.000 | | | | | | |
| WB2L | 785 | 2,564,289.26 | 2,536,463.28 | 05DEC03 27,825.98 | 09DEC03 | 1.000000 .00 | 27,825.98 |
| | 2,445,000.000 | | | | | | |
| WB2L | 786 | 1,282,000.70 | 1,253,814.46 | 05DEC03 28,186.24 | 09DEC03 | 1.000000 .00 | 28,186.24 |
| | 1,220,000.000 | | | | | | |
| WB2L | 790 | 1,265,416.41 | 1,253,359.37 | 08DEC03 12,057.04 | 10DEC03 | 1.000000 .00 | 12,057.04 |
| | 1,220,000.000 | | | | | | |
| WB2L | 010 | 631,373.83 | 626,679.69 | 10DEC03 4,694.14 | 12DEC03 | 1.000000 .00 | 4,694.14 |
| | 610,000.000 | | | | | | |
| WB2L | 011 | 504,575.78 | 503,398.44 | 10DEC03 1,177.34 | 12DEC03 | 1.000000 .00 | 1,177.34 |
| | 490,000.000 | | | | | | |
| WB2L | 027 | 1,270,134.38 | 1,253,044.92 | 12DEC03 17,089.46 | 16DEC03 | 1.000000 .00 | 17,089.46 |
| | 1,220,000.000 | | | | | | |



STATE STREET
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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECY GN/LS |
|-------------|--|----------------|----------------|----------------------|-----------------|-----------------|--------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECY GN/LS |
| | SHARES/PAR | BASE | BASE | BASE | | | |
| WB2L | 029 | 1,278,325.00 | 1,253,025.78 | 12DEC03 17,299.22 | 16DEC03 | 1.000000 .00 | 17,299.22 |
| | 1,220,000.000 | | | | | | |
| WB2L | 078 | 1,932,365.43 | 1,880,585.71 | 23DEC03 51,779.72 | 26DEC03 | 1.000000 .00 | 51,779.72 |
| | 1,830,000.000 | | | | | | |
| WB2L | 081 | 357,637.50 | 352,053.93 | 23DEC03 5,583.57 | 26DEC03 | 1.000000 .00 | 5,583.57 |
| | 340,000.000 | | | | | | |
| WB2L | 081 | -357,637.50 | -352,053.93 | 23DEC03 -5,583.57 | 26DEC03 | 1.000000 .00 | -5,583.57 |
| | -340,000.000 | | | | | | |
| WB2L | 086 | 331,340.43 | 326,861.72 | 23DEC03 4,478.71 | 26DEC03 | 1.000000 .00 | 4,478.91 |
| | 315,000.000 | | | | | | |
| 912810FPB | TOTAL | 284,688,604.55 | 229,330,628.47 | 5,349,981.00 | | .00 | 5,349,981.00 |
| 912810FQ6 | UNITED STATES TREAS INFLATION 2032/04/15 | | 3.375 | 05SEP03 | 09SEP03 | 1.000000 | |
| WB2L | 260 | 820,747.10 | 798,977.81 | 21,769.37 | | .00 | 21,769.37 |
| | 719,311.600 | | | | | | |
| WB2L | 728 | 536,773.23 | 528,960.47 | 7,812.76 | 05SEP03 | 1.000000 .00 | 7,812.76 |
| | 476,205.800 | | | | | | |
| 912810FQ6 | TOTAL | 1,357,520.41 | 1,327,938.28 | 29,582.13 | | .00 | 29,582.13 |
| 912827XB0 | UNITED STATES TREAS HTS | | 2006/05/15 | 6.875 | 28AUG03 | 29AUG03 | 1.000000 |
| WB1A | 118 | 72,718,750.00 | 66,449,484.66 | 6,269,265.34 | | .00 | 6,269,265.34 |
| | 65,000,000.000 | | | | | | |
| WB1A | 115 | 7,827,421.88 | 7,306,257.15 | 521,144.73 | 28AUG03 | 1.000000 .00 | 521,144.73 |
| | 7,000,000.000 | | | | | | |
| WB1A | 117 | 49,410,765.62 | 46,133,795.19 | 3,276,970.43 | 28AUG03 | 1.000000 .00 | 3,276,970.43 |
| | 46,200,000.000 | | | | | | |
| WB1A | 122 | 54,560,687.50 | 50,935,049.88 | 3,625,637.62 | 28AUG03 | 1.000000 .00 | 3,625,637.62 |
| | | | | | | | |



STATE STREET
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ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-----------------|-------------------------------|----------------|----------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | | | |
| 48,800,000.000 | | | | | | | |
| 912827XR0 | TOTAL | 184,517,625.00 | 170,824,586.88 | 13,693,038.12 L | | .00 | 13,693,038.12 L |
| 912827Y55 | UNITED STATES TREAS NTS | 2006/07/15 | 7.000 | 04AUG03 | 05AUG03 | 1.000000 | |
| WB1A | 702 | 85,001,953.12 | 77,222,242.99 | 7,779,710.13 | | .00 | 7,779,710.13 |
| 75,000,000.000 | | | | | | | |
| WB1A | 703 | 28,322,265.62 | 26,460,307.26 | 1,861,958.36 | 05AUG03 | 1.000000 | 1,861,958.36 |
| 25,000,000.000 | | | | | | .00 | |
| WB1A | 704 | 56,703,125.00 | 52,920,614.52 | 3,782,510.48 | 05AUG03 | 1.000000 | 3,782,510.48 |
| 50,000,000.000 | | | | | | .00 | |
| WB1A | 133 | 112,542,500.00 | 105,359,371.23 | 7,203,128.77 | 02SEP03 | 1.000000 | 7,203,128.77 |
| 100,000,000.000 | | | | | | .00 | |
| 912827Y55 | TOTAL | 282,589,843.74 | 261,962,536.00 | 20,627,307.74 L | | .00 | 20,627,307.74 L |
| 912827Z62 | UNITED STATES TREAS NTS | 2006/10/15 | 6.500 | 19MAY03 | 20MAY03 | 1.000000 | |
| WB2F | 252 | 1,494,347.25 | 1,589,921.93 | 104,425.32 | | .00 | 104,425.32 |
| 1,470,000.000 | | | | | | | |
| 912827ZM3 | UNITED STATES TREAS INFLATION | 2007/01/15 | 3.375 | 06FEB03 | 28FEB03 | 1.000000 | |
| WB1A | 152 | 3,239,375.77 | 3,018,895.19 | 220,480.58 | | .00 | 220,480.58 |
| 2,974,036.000 | | | | | | | |
| WB1A | 769 | 3,239,375.77 | 3,018,925.04 | 220,450.73 | 06FEB03 | 1.000000 | 220,450.73 |
| 2,974,036.000 | | | | | | .00 | |
| WB1A | 769 | -3,239,375.77 | -3,018,925.04 | -220,450.73 | 06FEB03 | 1.000000 | -220,450.73 |
| -2,974,036.000 | | | | | | .00 | |
| WB1A | 213 | 8,885,500.31 | 8,116,673.67 | 768,826.64 | 06MAR03 | 1.000000 | 768,826.64 |
| 7,998,200.000 | | | | | | .00 | |
| WB1A | 809 | 147,015,573.04 | 146,087,763.85 | 927,809.19 | 01MAY03 | 1.000000 | 927,809.19 |
| 142,111,740.000 | | | | | | .00 | |



STATE STREET

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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|------------------|-------------------------|-----------------|-----------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | | | |
| WB1A | CXL 009 | -147,015,573.04 | -146,087,763.85 | -927,809.19 | 01MAY03 | 1.000000 | -927,809.19 |
| -142,111,740.000 | | | | | | .00 | |
| WB1A | 010 | 146,087,763.85 | 146,087,763.85 | .00 | 01MAY03 | 1.000000 | .00 |
| 142,111,740.000 | | | | | | .00 | |
| WB1H | 665 | 2,480,007.29 | 2,455,146.49 | 24,860.80 | 06MAY03 | 1.000000 | 24,860.80 |
| 2,267,759.200 | | | | | | .00 | |
| WB1H | 149 | 3,290,819.54 | 3,239,208.44 | 51,611.10 | 21MAY03 | 1.000000 | 51,611.10 |
| 2,993,780.400 | | | | | | .00 | |
| WB3D | LLAN- 036 | 271,830.00 | 271,830.00 | .00 | 30JUN03 | 1.000000 | .00 |
| 271,830.000 | | | | | | .00 | |
| WB3D | LLAN- 109 | 236,160.00 | 236,160.00 | .00 | 31JUL03 | 1.000000 | .00 |
| 236,160.000 | | | | | | .00 | |
| WB3D | 191 | 46,970,979.69 | 44,304,852.14 | 2,666,127.55 | 30OCT03 | 1.000000 | 2,666,127.55 |
| 43,105,000.000 | | | | | | .00 | |
| WB3D | LLAN- 261 | 105,000.00 | 105,000.00 | .00 | 31DEC03 | 1.000000 | .00 |
| 105,000.000 | | | | | | .00 | |
| 912827ZM3 | TOTAL | 146,087,763.85 | 146,087,763.85 | .00 | | .00 | .00 |
| | | 65,479,672.60 | 61,747,765.93 | 3,731,906.67 L | | .00 | 3,731,906.67 L |
| 9128273E0 | UNITED STATES TREAS NTS | 2007/08/15 | 6.125 | 30JAN03 | 31JAN03 | 1.000000 | |
| WB1A | 707 | 56,835,937.50 | 51,385,467.55 | 5,450,469.95 | | .00 | 5,450,469.95 |
| 50,000,000.000 | | | | | | | |
| WB1A | 708 | 34,101,562.50 | 30,831,280.53 | 3,270,281.97 | 30JAN03 | 1.000000 | 3,270,281.97 |
| 30,000,000.000 | | | | | | .00 | |



STATE STREET

FOR PUBLIC DISCLOSURE

ATTACHMENT O

| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 9128273E0 | TOTAL | 98,937,500.00 | 82,216,748.00 | 8,720,751.92 L | | .00 | 8,720,751.92 L |
| 9128273T7 | UNITED STATES TREAS INFLATION 2008/01/15 | 3.625 | | 08JAN03 | 09JAN03 | 1.000000 | |
| WB1H | 452 | 8,639,645.63 | 8,583,213.01 | 56,431.82 | | .00 | 56,431.82 |
| | 7,922,873.200 | | | | | | |
| WB1A | 154 | 18,506,118.00 | 17,542,874.73 | 963,235.27 | 28FEB03 | 1.000000 | 963,235.27 |
| | 16,833,300.000 | | | | | | |
| WB1A | 632 | 18,506,109.19 | 17,542,874.73 | 963,234.46 | 24JAN03 | 1.000000 | 963,234.46 |
| | 16,833,300.000 | | | | | | |
| WB1A | CXL 632 | -18,506,109.19 | -17,542,874.73 | -963,234.46 | 24JAN03 | 1.000000 | -963,234.46 |
| | -16,833,300.000 | | | | | | |
| WB1A | 155 | 28,979,167.58 | 19,874,538.31 | 1,104,629.27 | 28FEB03 | 1.000000 | 1,104,629.27 |
| | 19,074,680.000 | | | | | | |
| WB1A | 723 | 28,979,167.58 | 19,874,538.31 | 1,104,629.27 | 03FEB03 | 1.000000 | 1,104,629.27 |
| | 19,074,680.000 | | | | | | |
| WB1A | CXL 723 | -28,979,167.58 | -19,874,538.31 | -1,104,629.27 | 03FEB03 | 1.000000 | -1,104,629.27 |
| | -19,074,680.000 | | | | | | |
| WB1A | 195 | 25,341,595.12 | 23,332,425.14 | 2,009,169.98 | 05MAR03 | 1.000000 | 2,009,169.98 |
| | 22,407,600.000 | | | | | | |
| WB1A | 207 | 19,022,041.92 | 17,501,448.06 | 1,520,593.86 | 06MAR03 | 1.000000 | 1,520,593.86 |
| | 16,888,100.000 | | | | | | |
| WB1A | 011 | 194,415,478.66 | 194,732,105.56 | 1,683,373.18 | 01MAY03 | 1.000000 | 1,683,373.18 |
| | 186,956,550.000 | | | | | | |
| WB1A | CXL 011 | -194,415,478.66 | -194,732,105.56 | -1,683,373.18 | 01MAY03 | 1.000000 | -1,683,373.18 |
| | -186,956,550.000 | | | | | | |
| WB1A | | | | 01MAY03 | 01MAY03 | 1.000000 | |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 186,956,550.000 | 012 194,732,105.56 | 194,732,105.56 | | .00 | | .00 | .00 |
| WB3D | 037 358,050.00 | 358,050.00 | | 30JUN03 | 30JUN03 | 1.000000 | .00 |
| | 358,050.000 | | | | | | |
| WB3D | 110 310,200.00 | 310,200.00 | | 31JUL03 | 31JUL03 | 1.000000 | .00 |
| | 310,200.000 | | | | | | |
| WB3D | 242 166,000.00 | 166,000.00 | | 31DEC03 | 31DEC03 | 1.000000 | .00 |
| | 166,000.000 | | | | | | |
| 9128273T7 | TOTAL | 194,732,105.56 | 194,732,105.56 | .00 | | .00 | .00 |
| | 93,322,818.25 | 87,668,758.05 | | 5,654,060.20 L | | .00 | 5,654,060.20 L |
| 9128273Z3 | UNITED STATES TREAS NTS | 2003/02/28 | 5.500 | 30JAN03 | 31JAN03 | 1.000000 | |
| WB2F | 092 2,759,130.85 | 2,758,692.85 | | 438.00 | | .00 | 438.00 |
| | 2,750,000.000 | | | | | | |
| WB2F | 055 4,740,000.00 | 4,740,000.00 | | 28FEB03 | 28FEB03 | 1.000000 | .00 |
| | 4,740,000.000 | | | | | | |
| 9128273Z3 | TOTAL | 4,740,000.00 | 4,740,000.00 | .00 | | .00 | .00 |
| | 2,759,130.85 | 2,758,692.85 | | 438.00 L | | .00 | 438.00 L |
| 9128274F6 | UNITED STATES TREAS NTS | 2008/05/15 | 5.625 | 19MAY03 | 20MAY03 | 1.000000 | |
| WB2F | 251 425,000.000 | 489,015.60 | 476,581.98 | 12,513.62 | | .00 | 12,513.62 |
| | 25,200,000.000 | | | | | | |
| WB1A | 121 27,712,125.00 | 26,484,343.49 | | 1,227,781.51 | 02SEP03 | 1.000000 | 1,227,781.51 |
| | 25,200,000.000 | | | | | | |
| WB1A | 132 78,000,000.000 | 76,945,312.58 | 73,567,620.80 | 3,377,691.70 | 02SEP03 | 1.000000 | 3,377,691.70 |
| | 78,000,000.000 | | | | | | |
| WB1A | | | | 28AUG03 | 02SEP03 | 1.000000 | |

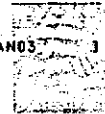


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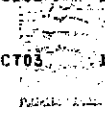
| ASSET ID | SECURITY | DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/L |
|-----------------|--|---------------------|----------------|---------------|------------------|----------------|----------------|--------------------|
| SH SELL/BTC | LOT | LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/L | BASE CURR GN/L | NET SECTY GN/L | NET BAS SECTY GN/L |
| SHARES/PAR | BASE | PRINCIPAL NET | BASE | BASE | BASE | GN/L | NET BAS | SECTY GN/L |
| | CXL 132 | -74,945,312.50 | -73,567,620.80 | -3,377,691.70 | | | .00 | -3,377,691.70 |
| -70,000,000.000 | | | | | | | | |
| WBIA | 183 | 74,945,313.00 | 73,565,766.38 | 3,379,546.62 | 28AUG03 | 03SEP03 | 1.000000 | 3,379,546.62 |
| 70,000,000.000 | | | | | | | .00 | |
| WBIA | 123 | 52,762,500.00 | 50,446,368.55 | 2,316,131.45 | 29AUG03 | 02SEP03 | 1.000000 | 2,316,131.45 |
| 48,000,000.000 | | | | | | | .00 | |
| WBIA | 134 | 9,893,320.31 | 9,458,455.67 | 434,864.64 | 29AUG03 | 03SEP03 | 1.000000 | 434,864.64 |
| 9,000,000.000 | | | | | | | .00 | |
| 9128274F6 | TOTAL | 167,802,273.91 | 160,431,436.07 | 7,370,837.84 | | | .00 | 7,370,837.84 |
| 9128274Y5 | UNITED STATES TREAS INFLATION 2009/01/15 | | 3.875 | | 07JAN03 | 28FEB03 | 1.000000 | |
| WBIA | 157 | 32,982,294.15 | 31,512,118.59 | 1,470,175.56 | | | .00 | 1,470,175.56 |
| 29,848,230.000 | | | | | | | | |
| WBIA | 393 | 32,982,294.15 | 31,512,118.59 | 1,470,175.56 | 07JAN03 | 08JAN03 | 1.000000 | 1,470,175.56 |
| 29,848,230.000 | | | | | | | .00 | |
| WBIA | 393 | -32,982,294.15 | -31,512,118.59 | -1,470,175.56 | 07JAN03 | 08JAN03 | 1.000000 | -1,470,175.56 |
| -29,848,230.000 | | | | | | | .00 | |
| WB1H | 422 | 9,290,043.94 | 8,791,612.89 | 498,431.05 | 08JAN03 | 09JAN03 | 1.000000 | 498,431.05 |
| 8,390,669.100 | | | | | | | .00 | |
| WB1H | 422 | -9,290,043.94 | -8,791,612.89 | -498,431.05 | 08JAN03 | 09JAN03 | 1.000000 | -498,431.05 |
| -8,390,669.100 | | | | | | | .00 | |
| WB1H | 790 | 9,290,043.94 | 8,791,563.51 | 498,480.43 | 08JAN03 | 28FEB03 | 1.000000 | 498,480.43 |
| 8,390,669.100 | | | | | | | .00 | |
| WBIA | 158 | 12,364,214.72 | 11,665,722.05 | 698,492.67 | 28JAN03 | 28FEB03 | 1.000000 | 698,492.67 |
| 11,054,900.000 | | | | | | | .00 | |
| WBIA | 480 | 12,364,214.72 | 11,665,722.05 | 698,492.67 | 28JAN03 | 29JAN03 | 1.000000 | 698,492.67 |
| 11,054,900.000 | | | | | | | .00 | |



STATE STREET

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| ASSET ID | SECURITY | DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/L |
|------------------|----------|---------------------|-----------------|---------------|------------------|----------------|----------------|--------------------|
| SH SELL/BTC | LOT | LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/L | BASE CURR GN/L | NET SECTY GN/L | NET BAS SECTY GN/L |
| SHARES/PAR | BASE | PRINCIPAL NET | BASE | BASE | BASE | GN/L | NET BAS | SECTY GN/L |
| WBIA | 680 | -12,364,214.72 | -11,665,722.05 | -698,492.67 | 28JAN03 | 29JAN03 | 1.000000 | -698,492.67 |
| -11,054,900.000 | | | | | | | .00 | |
| WBIA | 160 | 18,757,642.68 | 17,603,404.49 | 1,154,238.19 | 06FEB03 | 28FEB03 | 1.000000 | 1,154,238.19 |
| 16,685,047.000 | | | | | | | .00 | |
| WBIA | 766 | 18,757,642.68 | 17,603,404.49 | 1,154,238.19 | 06FEB03 | 07FEB03 | 1.000000 | 1,154,238.19 |
| 16,685,047.000 | | | | | | | .00 | |
| WBIA | 766 | -18,757,642.68 | -17,603,404.49 | -1,154,238.19 | 06FEB03 | 07FEB03 | 1.000000 | -1,154,238.19 |
| -16,685,047.000 | | | | | | | .00 | |
| WBIA | 013 | 180,848,500.86 | 179,152,682.95 | 1,695,817.91 | 01MAY03 | 01MAY03 | 1.000000 | 1,695,817.91 |
| 167,427,000.000 | | | | | | | .00 | |
| WBIA | 013 | -180,848,500.86 | -179,152,682.95 | -1,695,817.91 | 01MAY03 | 01MAY03 | 1.000000 | -1,695,817.91 |
| -167,427,000.000 | | | | | | | .00 | |
| WBIA | 014 | 179,152,682.95 | 179,152,682.95 | .00 | 01MAY03 | 01MAY03 | 1.000000 | .00 |
| 167,427,000.000 | | | | | | | .00 | |
| WB1H | 355 | 6,506,846.00 | 6,179,524.23 | 327,321.77 | 16JUN03 | 17JUN03 | 1.000000 | 327,321.77 |
| 5,609,350.000 | | | | | | | .00 | |
| WB1H | 355 | -6,506,846.00 | -6,179,524.23 | -327,321.77 | 16JUN03 | 17JUN03 | 1.000000 | -327,321.77 |
| -5,609,350.000 | | | | | | | .00 | |
| WB1H | 478 | 6,506,846.00 | 6,185,473.12 | 321,372.88 | 16JUN03 | 17JUN03 | 1.000000 | 321,372.88 |
| 5,614,750.000 | | | | | | | .00 | |
| WB3D | 038 | 382,160.00 | 382,160.00 | .00 | 30JUN03 | 30JUN03 | 1.000000 | .00 |
| 382,160.000 | | | | | | | .00 | |
| WB3D | 111 | 358,900.00 | 358,900.00 | .00 | 31JUL03 | 31JUL03 | 1.000000 | .00 |
| 358,900.000 | | | | | | | .00 | |
| WB3D | 171 | 48,827,318.32 | 46,263,190.18 | 2,564,128.14 | 14OCT03 | 15OCT03 | 1.000000 | 2,564,128.14 |
| | | | | | | | .00 | |



STATE STREET

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ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|----------------|-------------------------|----------------|----------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| 43,245,895.000 | | | | | | | |
| ** WB3D ** | 208 65,704,269.67 | 62,674,708.35 | 3,027,561.32 | 06NOV03 | 10NOV03 | 1.000000 | 3,027,561.32 |
| 58,588,920.000 | | | | | | .00 | |
| ** WB3D ** | LLAN- 263 122,310.00 | 122,310.00 | | 31DEC03 | 31DEC03 | 1.000000 | .00 |
| 122,310.000 | | | | | | .00 | |
| 9128274Y5 | TOTAL | 179,152,482.95 | 179,152,482.95 | | | .00 | .00 |
| ----- | | | | | | | |
| | 195,295,999.48 | 185,561,550.29 | 9,734,449.19 L | | | .00 | 9,734,449.19 L |
| 9128275A6 | UNITED STATES TREAS NTS | 2004/02/15 | 4.750 | 30JAN03 | 31JAN03 | 1.000000 | |
| ** WB1A ** | 709 51,781,250.01 | 50,875,501.24 | 905,748.77 | | | .00 | 905,748.77 |
| 50,800,000.000 | | | | | | | |
| ** WB1A ** | 710 51,781,250.00 | 50,864,004.91 | 917,245.09 | 30JAN03 | 31JAN03 | 1.000000 | 917,245.09 |
| 50,000,000.000 | | | | | | .00 | |
| ** WB1A ** | 711 51,781,250.00 | 50,937,121.30 | 844,128.70 | 30JAN03 | 31JAN03 | 1.000000 | 844,128.70 |
| 50,000,000.000 | | | | | | .00 | |
| ** WB1A ** | 712 51,781,250.00 | 51,031,206.65 | 750,043.35 | 30JAN03 | 31JAN03 | 1.000000 | 750,043.35 |
| 50,000,000.000 | | | | | | .00 | |
| 9128275A6 | TOTAL | 207,125,000.01 | 203,707,834.10 | 3,417,165.91 L | | .00 | 3,417,165.91 L |
| ----- | | | | | | | |
| 9128275S7 | UNITED STATES TREAS NTS | 2004/11/15 | 5.875 | 30JAN03 | 31JAN03 | 1.000000 | |
| ** WB1A ** | 705 53,742,187.50 | 51,041,851.00 | 2,700,335.62 | | | .00 | 2,700,335.62 |
| 50,000,000.000 | | | | | | | |
| ** WB1A ** | 706 53,742,187.50 | 51,041,851.00 | 2,700,335.62 | 30JAN03 | 31JAN03 | 1.000000 | 2,700,335.62 |
| 50,000,000.000 | | | | | | .00 | |
| ** WB1A ** | 463 26,773,437.50 | 25,478,329.90 | 1,295,107.60 | 27MAR03 | 27MAR03 | 1.000000 | 1,295,107.60 |
| 25,000,000.000 | | | | | | .00 | |
| ** WB1A ** | | | | 27MAR03 | 27MAR03 | 1.000000 | |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|------------------|--|-----------------|----------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| 15,000,000.000 | 465 16,064,062.58 | 15,286,997.93 | 777,064.57 | | | .00 | 777,064.57 |
| ** WB1A ** | 511 11,027,035.16 | 10,492,923.83 | 534,111.33 | 09APR03 | 09APR03 | 1.000000 | 534,111.33 |
| 10,300,000.000 | | | | | | .00 | |
| ** WB1A ** | 514 374,390,625.00 | 359,110,144.18 | 15,280,480.82 | 09APR03 | 10APR03 | 1.000000 | 15,280,480.82 |
| 350,000,000.000 | | | | | | .00 | |
| 9128275S7 | TOTAL | 535,739,535.16 | 512,452,099.60 | 23,287,435.56 L | | .00 | 23,287,435.56 L |
| ----- | | | | | | | |
| 9128275W8 | UNITED STATES TREAS INFLATION 2010/01/15 | 4.250 | | 01MAY03 | 01MAY03 | 1.000000 | |
| ** WB1A ** | 015 125,221,083.18 | 124,106,168.27 | 1,114,914.91 | | | .00 | 1,114,914.91 |
| 113,806,892.000 | | | | | | | |
| ** WB1A ** | CXL 015 -125,221,083.18 | -124,106,168.27 | -1,114,914.91 | 01MAY03 | 01MAY03 | 1.000000 | -1,114,914.91 |
| -113,806,892.000 | | | | | | .00 | |
| ** WB1A ** | 016 124,106,168.27 | 124,106,168.27 | | 01MAY03 | 01MAY03 | 1.000000 | .00 |
| 113,806,892.000 | | | | | | .00 | |
| ** WB3D ** | LLAN- 039 249,964.00 | 249,964.00 | | 30JUN03 | 30JUN03 | 1.000000 | .00 |
| 249,964.000 | | | | | | .00 | |
| ** WB3D ** | LLAN- 113 215,200.00 | 215,200.00 | | 31JUL03 | 31JUL03 | 1.000000 | .00 |
| 215,200.000 | | | | | | .00 | |
| ** WB3D ** | LLAN- 264 120,000.00 | 120,000.00 | | 31DEC03 | 31DEC03 | 1.000000 | .00 |
| 120,000.000 | | | | | | .00 | |
| 9128275W8 | TOTAL | 124,106,168.27 | 124,106,168.27 | .00 | | .00 | .00 |
| ----- | | | | | | | |
| | 585,244.00 | 585,244.00 | .00 L | | | .00 | .00 L |

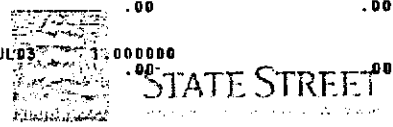


STATE STREET
Serving Institutional Investors Worldwide

FOR PUBLIC DISCLOSURE

ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/L |
|------------------|-------------------------------|-----------------|-----------------|------------------|----------------|----------------|--------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/L | BASE CURR GN/L | NET SECTY GN/L | NET BAS SECTY GN/L |
| | SHARES/PAR BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/L | | | |
| 912827521 | UNITED STATES TREAS DTD 00865 | 2010/02/15 | 6.500 | 08AUG03 | 11AUG03 | 1.000000 | |
| ** WB1A ** | 719 128,639,843.75 | 117,397,681.52 | 117,397,681.52 | 11,242,162.23 | | .00 | 11,242,162.23 |
| 110,000,000.000 | | | | | | | |
| ** WB1A ** | CXL 719 -128,639,843.75 | -117,397,681.52 | -117,397,681.52 | -11,242,162.23 | | .00 | -11,242,162.23 |
| -110,000,000.000 | | | | | | | |
| ** WB1A ** | 728 128,622,656.25 | 117,397,681.52 | 117,397,681.52 | 11,224,974.73 | | .00 | 11,224,974.73 |
| 110,000,000.000 | | | | | | | |
| ** WB1A ** | 748 57,500,000.00 | 54,812,467.01 | 54,812,467.01 | 2,687,332.99 | | .00 | 2,687,332.99 |
| 50,000,000.000 | | | | | | | |
| ** WB1A ** | 750 114,992,187.50 | 110,105,019.70 | 110,105,019.70 | 4,887,167.80 | | .00 | 4,887,167.80 |
| 100,000,000.000 | | | | | | | |
| 912827521 | TOTAL | 301,114,843.75 | 282,315,368.23 | 18,799,475.52 L | | .00 | 18,799,475.52 L |
| 9128274D9 | UNITED STATES TREAS NTS | 2005/05/15 | 6.750 | 09APR03 | 10APR03 | 1.000000 | |
| ** WB1A ** | 513 220,984,375.00 | 207,405,478.28 | 207,405,478.28 | 13,578,896.72 | | .00 | 13,578,896.72 |
| 200,000,000.000 | | | | | | | |
| 9128274RB | UNITED STATES TREAS INFLATION | 2011/01/15 | 3.500 | 01MAY03 | 01MAY03 | 1.000000 | |
| ** WB1A ** | 017 65,626,794.65 | 65,477,072.20 | 65,477,072.20 | 149,722.45 | | .00 | 149,722.45 |
| 61,002,080.000 | | | | | | | |
| ** WB1A ** | CXL 017 -65,626,794.65 | -65,477,072.20 | -65,477,072.20 | -149,722.45 | | .00 | -149,722.45 |
| -61,002,080.000 | | | | | | | |
| ** WB1A ** | 018 65,477,072.20 | 65,477,072.20 | 65,477,072.20 | .00 | | .00 | .00 |
| 61,002,080.000 | | | | | | | |
| ** WB3D ** | LLAN- 040 117,160.00 | 117,160.00 | 117,160.00 | .00 | | .00 | .00 |
| 117,160.000 | | | | | | | |
| ** WB3D ** | LLAN- 114 124,320.00 | 124,320.00 | 124,320.00 | .00 | | .00 | .00 |
| 124,320.000 | | | | | | | |



FOR PUBLIC DISCLOSURE

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/L |
|-----------------|-------------------------------|-----------------|-----------------|------------------|----------------|----------------|--------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/L | BASE CURR GN/L | NET SECTY GN/L | NET BAS SECTY GN/L |
| | SHARES/PAR BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/L | | | |
| ** WB3D ** | LLAN- 265 112,420.00 | 112,420.00 | 112,420.00 | .00 | | .00 | .00 |
| 112,420.000 | | | | | | | |
| 9128274RB | TOTAL | 65,477,072.20 | 65,477,072.20 | .00 | | .00 | .00 |
| 353,940,000.000 | | 353,940,000.000 | 353,940,000.000 | .000000 | | .000000 | .000000 |
| 9128274T4 | UNITED STATES TREAS NTS | 2011/02/15 | 5.000 | 25APR03 | 28APR03 | 1.000000 | |
| ** WB1A ** | 697 109,500,000.00 | 98,945,033.33 | 98,945,033.33 | 10,554,966.67 | | .00 | 10,554,966.67 |
| 100,000,000.000 | | | | | | | |
| ** WB1A ** | 752 10,546,875.00 | 9,918,926.34 | 9,918,926.34 | 627,948.66 | | .00 | 627,948.66 |
| 10,000,000.000 | | | | | | | |
| ** WB1A ** | 779 153,020,312.50 | 144,197,333.50 | 144,197,333.50 | 8,822,979.00 | | .00 | 8,822,979.00 |
| 145,000,000.000 | | | | | | | |
| 9128276T4 | TOTAL | 273,067,187.50 | 253,061,293.17 | 20,005,894.33 L | | .00 | 20,005,894.33 L |
| 9128276W7 | UNITED STATES TREAS 00886 | 2003/04/30 | 4.000 | 10MAR03 | 11MAR03 | 1.000000 | |
| ** WB2F ** | 077 873,466.40 | 874,146.09 | 874,146.09 | -679.69 | | .00 | -679.69 |
| 870,000.000 | | | | | | | |
| ** WB2F ** | CXL 077 -873,466.40 | -874,146.09 | -874,146.09 | 679.69 | | .00 | 679.69 |
| -870,000.000 | | | | | | | |
| ** WB2F ** | 079 873,466.40 | 874,146.09 | 874,146.09 | -679.69 | | .00 | -679.69 |
| 870,000.000 | | | | | | | |
| ** WB2F ** | 081 441,718.75 | 442,096.87 | 442,096.87 | -378.12 | | .00 | -378.12 |
| 440,000.000 | | | | | | | |



FOR PUBLIC DISCLOSURE

BILL & MELINDA GATES FOUNDATN
COMPOSITE
SUMMARY REALIZED GAIN/LOSS REPORT
JANUARY 1, 2003 TO DECEMBER 31, 2003

ATTACHMENT O

| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT SELL RATE BASE CURR GN/LS | NET SECY GN/LS NET BAS SECY GN/LS | |
|-------------------------|--|---|---|--|--------------------------------------|----------------|
| 9128276M7 | TOTAL | 1,315,185.15 | 1,316,242.96 | -1,057.81 L | .00 | -1,057.81 L |
| 9128276X5 | UNITED STATES TREAS NTS | 2006/05/15 | 4.625 | 26JUN03 | 27JUN03 | 1.000000 |
| WB1A | 559 | 81,421,875.00 | 76,075,230.35 | 5,348,644.65 | .00 | 5,346,644.65 |
| | 75,000,000.000 | | | | | |
| WB1A | 540 | 32,512,500.00 | 30,430,092.14 | 2,082,407.86 | 27JUN03 | 1.000000 |
| | 30,000,000.000 | | | | | 2,082,407.86 |
| WB1A | 582 | 32,547,656.25 | 30,426,248.75 | 2,121,407.50 | 03JUL03 | 1.000000 |
| | 30,000,000.000 | | | | | 2,121,407.50 |
| 9128276X5 | TOTAL | 146,482,831.25 | 136,931,571.24 | 9,550,460.81 L | .00 | 9,550,460.81 L |
| 9128277B2 | UNITED STATES TREAS NTS | 2011/08/15 | 5.000 | 28AUG03 | 29AUG03 | 1.000000 |
| WB2P | 793 | 2,209,511.72 | 2,244,876.42 | -34,564.70 | .00 | -34,564.70 |
| | 2,100,000.000 | | | | | |
| 9128277E6 | UNITED STATES TREAS NTS | 2003/10/31 | 2.750 | 30MAY03 | 02JUN03 | 1.000000 |
| WB2F | 278 | 1,057,095.78 | 1,056,904.08 | 191.62 | .00 | 191.62 |
| | 1,050,000.000 | | | | | |
| WB2F | 334 | 1,026,255.47 | 1,025,463.17 | 792.30 | 27JUN03 | 1.000000 |
| | 1,020,000.000 | | | | | 792.30 |
| WB2F | 359 | 1,020,947.34 | 1,020,127.01 | 820.33 | 03JUL03 | 1.000000 |
| | 1,015,000.000 | | | | | 820.33 |
| WB2F | 390 | 1,241,078.51 | 1,240,447.04 | 631.47 | 23JUL03 | 1.000000 |
| | 1,235,000.000 | | | | | 631.47 |
| WB2F | 400 | 336,570.31 | 336,438.68 | 139.63 | 25JUL03 | 1.000000 |
| | 335,000.000 | | | | | 139.63 |
| WB2F | 415 | 2,074,115.03 | 2,074,124.99 | -9.96 | 31JUL03 | 0.000000 |
| | 2,065,000.000 | | | | | -9.96 |



STATE STREET
Serving Institutional Investors Worldwide

FOR PUBLIC DISCLOSURE

BILL & MELINDA GATES FOUNDATN
COMPOSITE
SUMMARY REALIZED GAIN/LOSS REPORT
JANUARY 1, 2003 TO DECEMBER 31, 2003

| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT SELL RATE BASE CURR GN/LS | NET SECY GN/LS NET BAS SECY GN/LS | |
|-------------------------|--|---|---|--|--------------------------------------|------------|
| 9128277E6 | TOTAL | 6,756,062.36 | 6,753,496.97 | 2,565.39 L | .00 | 2,565.39 L |
| 9128277F3 | UNITED STATES TREAS NTS | 2004/11/15 | 3.500 | 16MAY03 | 19MAY03 | 1.000000 |
| WB2P | 151 | 1,158,437.58 | 1,135,625.68 | 22,811.82 | .00 | 22,811.82 |
| | 1,100,000.000 | | | | | |
| 9128277J5 | UNITED STATES TREAS INFLATION | 2012/01/15 | 3.375 | 01MAY03 | 01MAY03 | 1.000000 |
| WB1A | 819 | 25,604,218.03 | 25,622,913.25 | -18,695.22 | .00 | -18,695.22 |
| | 25,772,750.000 | | | | | |
| WB1A | CXL 819 | -25,604,218.03 | -25,622,913.25 | 18,695.22 | 01MAY03 | 1.000000 |
| | -25,772,750.000 | | | | | 18,695.22 |
| WB1A | 820 | 25,622,913.25 | 25,622,913.25 | .00 | 01MAY03 | 1.000000 |
| | 25,772,750.000 | | | | | .00 |
| WB3D | LLAN- 041 | 49,500.00 | 49,500.00 | .00 | 30JUN03 | 1.000000 |
| | 49,500.000 | | | | | .00 |
| WB3D | LLAN- 115 | 42,750.00 | 42,750.00 | .00 | 31JUL03 | 1.000000 |
| | 42,750.000 | | | | | .00 |
| WB3D | LLAN- 266 | 37,500.00 | 37,500.00 | .00 | 31DEC03 | 1.000000 |
| | 37,500.000 | | | | | .00 |
| 9128277J5 | TOTAL | 25,622,913.25 | 25,622,913.25 | .00 | .00 | .00 |
| | 129,750.00 | 129,750.00 | .00 L | .00 | .00 L | |
| 9128277H8 | UNITED STATES TREAS NTS | 2004/02/29 | 3.000 | 20FEB03 | 21FEB03 | 1.000000 |
| WB2P | 448 | 712,496.09 | 710,428.38 | 2,067.79 | .00 | 2,067.79 |
| | 700,000.000 | | | | | |

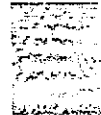


STATE STREET
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FOR PUBLIC DISCLOSURE

ATTACHMENT O

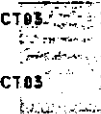
| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECY GN/LS |
|-------------|-------------------------|---------------|--------------|------------------|-----------------|--------------------|----------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECY GN/LS | BASE CURR GN/LS | NET SECY GN/LS | NET SECY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECY GN/LS | BASE CURR GN/LS | NET BAS SECY GN/LS | NET SECY GN/LS |
| 912828AAB | UNITED STATES TREAS NTS | 2004/03/31 | 3.625 | 15JAN03 | 17JAN03 | 1.000000 | |
| WB2L | 712 | 6,273,012.89 | 6,249,173.86 | 23,839.03 | | .00 | 23,839.03 |
| | 6,110,000.000 | | | | | | |
| WB2L | 048 | 7,707,434.77 | 7,668,660.81 | 38,773.96 | 09JUL03 | 11JUL03 | 1.000000 |
| | 7,565,000.000 | | | | | .00 | 38,773.96 |
| 912828AAB | TOTAL | | | | | | |
| | 13,980,447.66 | 13,917,834.67 | | 62,612.99 L | | .00 | 62,612.99 L |
| 912828AB6 | UNITED STATES TREAS NTS | 2004/04/30 | 3.375 | 04FEB03 | 05FEB03 | 1.000000 | |
| WB2F | 012 | 471,356.25 | 471,482.03 | -125.78 | | .00 | -125.78 |
| | 460,000.000 | | | | | | |
| WB2F | 062 | 1,321,544.52 | 1,319,856.13 | 1,688.39 | 04MAR03 | 05MAR03 | 1.000000 |
| | 1,290,000.000 | | | | | .00 | 1,688.39 |
| WB2F | 190 | 434,014.65 | 433,666.51 | 348.14 | 23APR03 | 24APR03 | 1.000000 |
| | 425,000.000 | | | | | .00 | 348.14 |
| WB2F | 397 | 921,014.26 | 918,927.02 | 2,087.24 | 24JUL03 | 25JUL03 | 1.000000 |
| | 905,000.000 | | | | | .00 | 2,087.24 |
| WB2F | 474 | 334,885.54 | 334,271.54 | 614.00 | 05SEP03 | 08SEP03 | 1.000000 |
| | 330,000.000 | | | | | .00 | 614.00 |
| WB2F | 570 | 10,121.09 | 10,104.99 | 16.10 | 22OCT03 | 23OCT03 | 1.000000 |
| | 10,000.000 | | | | | .00 | 16.10 |
| WB2F | 579 | 227,627.93 | 227,288.95 | 338.98 | 28OCT03 | 29OCT03 | 1.000000 |
| | 225,000.000 | | | | | .00 | 338.98 |
| WB2F | 606 | 571,267.97 | 570,467.71 | 800.26 | 06NOV03 | 07NOV03 | 1.000000 |
| | 565,000.000 | | | | | .00 | 800.26 |



STATE STREET

FOR PUBLIC DISCLOSURE

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECY GN/LS |
|-------------|---------------------------|---------------|---------------|------------------|-----------------|--------------------|----------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECY GN/LS | BASE CURR GN/LS | NET SECY GN/LS | NET SECY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECY GN/LS | BASE CURR GN/LS | NET BAS SECY GN/LS | NET SECY GN/LS |
| 912828AB6 | TOTAL | | | | | | |
| | 4,291,832.21 | 4,286,064.88 | | 5,767.33 L | | .00 | 5,767.33 L |
| 912828AC4 | UNITED STATES TREAS 00003 | 2007/05/15 | 4.375 | 12AUG03 | 13AUG03 | 1.000000 | |
| WB2P | 669 | 1,155,187.11 | 1,137,896.36 | 17,290.75 | | .00 | 17,290.75 |
| | 1,090,000.000 | | | | | | |
| WB2P | 243 | 1,477,765.63 | 1,460,090.85 | -2,325.22 | 20OCT03 | 21OCT03 | 1.000000 |
| | 1,400,000.000 | | | | | .00 | -2,325.22 |
| 912828AC4 | TOTAL | | | | | | |
| | 2,632,952.74 | 2,617,987.21 | | 14,965.53 L | | .00 | 14,965.53 L |
| 912828AD2 | UNITED STATES TREAS 00004 | 2004/05/31 | 3.250 | 16APR03 | 21APR03 | 1.000000 | |
| WB2L | 408 | 1,363,368.75 | 1,365,976.17 | -2,607.42 | | .00 | -2,607.42 |
| | 1,335,000.000 | | | | | | |
| WB2L | 425 | 1,358,054.64 | 1,360,860.16 | -2,805.52 | 17APR03 | 22APR03 | 1.000000 |
| | 1,330,000.000 | | | | | .00 | -2,805.52 |
| WB2L | 513 | 11,405,745.31 | 11,404,742.90 | 1,002.41 | 08MAY03 | 12MAY03 | 1.000000 |
| | 11,165,000.000 | | | | | .00 | 1,002.41 |
| 912828AD2 | TOTAL | | | | | | |
| | 14,127,168.70 | 14,131,579.23 | | -4,410.53 L | | .00 | -4,410.53 L |
| 912828AE0 | UNITED STATES TREAS NTS | 2004/06/30 | 2.875 | 12MAY03 | 14MAY03 | 1.000000 | |
| WB2L | 521 | 3,626,610.94 | 3,618,763.86 | 7,847.08 | | .00 | 7,847.08 |
| | 3,560,000.000 | | | | | | |
| WB2L | 049 | 2,137,078.13 | 2,129,791.95 | 7,286.18 | 09JUL03 | 15JUL03 | 1.000000 |
| | 2,100,000.000 | | | | | .00 | 7,286.18 |
| WB2L | 054 | 1,617,887.11 | 1,612,304.93 | 5,582.18 | 11JUL03 | 15JUL03 | 1.000000 |
| | 1,590,000.000 | | | | | .00 | 5,582.18 |
| WB2F | 551 | 445,568.75 | 446,067.19 | -498.44 | 15OCT03 | 16OCT03 | 1.000000 |
| | 440,000.000 | | | | | .00 | -498.44 |
| WB2F | | | | | 30OCT03 | 31OCT03 | 1.000000 |



STATE STREET

FOR PUBLIC DISCLOSURE

ATTACHMENT O

| ASSET ID | SECURITY | DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|--|---------------------|-----------------|------------|---------------------------|-----------------|---------------------|-----------------|
| SH SELL/BTC | LOT | LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET BAS SECTY GN/LS | NET SECTY GN/LS |
| SHARES/PAR | BASE | PRINCIPAL NET | BASE | BASE COST | SECTY GN/LS | GN/LS | | GN/LS |
| | 585 | 561,503.91 | 562,652.93 | | -1,149.02 | | .00 | -1,149.02 |
| | 555,000.000 | | | | | | | |
| WB2F | 613 | 621,716.56 | 623,480.28 | | 12NOV03 -1,763.72 | 13NOV03 | 1.000000 .00 | -1,763.72 |
| | 615,000.000 | | | | | | | |
| WB2F | 636 | 166,772.46 | 167,275.20 | | 21NOV03 -502.74 | 24NOV03 | 1.000000 .00 | -502.74 |
| | 165,000.000 | | | | | | | |
| 912828AE0 | TOTAL | 9,177,137.06 | 9,160,336.34 | | 14,801.52 L | | .00 | 14,801.52 L |
| 912828AF7 | UNITED STATES TREAS INFLATION 2012/07/15 | | 3.000 | | 09JAN03 | 20FEB03 | 1.000000 | |
| WB1H | 003 | 5,319,781.24 | 5,350,504.11 | | -38,722.85 | | .00 | -38,722.85 |
| | 5,074,677.400 | | | | | | | |
| WB1H | 421 | 5,319,781.24 | 5,323,682.28 | | 09JAN03 -3,901.02 | 15JAN03 | 1.000000 .00 | -3,901.02 |
| | 5,041,700.000 | | | | | | | |
| WB1H | 421 | -5,319,781.24 | -5,323,682.28 | | 09JAN03 3,901.02 | 15JAN03 | 1.000000 .00 | 3,901.02 |
| | -5,041,700.000 | | | | | | | |
| WB1H | 797 | 53,919,781.24 | 5,350,504.11 | | 09JAN03 48,561,277.15 | 10JAN03 | 1.000000 .00 | 48,561,277.15 |
| | 5,074,677.400 | | | | | | | |
| WB1H | 797 | -53,919,781.24 | -5,350,504.11 | | 09JAN03 -48,561,277.15 | 10JAN03 | 1.000000 .00 | -48,561,277.15 |
| | -5,074,677.400 | | | | | | | |
| WB1A | 281 | 3,381,471.62 | 3,169,956.92 | | 10MAR03 211,514.70 | 11MAR03 | 1.000000 .00 | 211,514.70 |
| | 3,022,450.000 | | | | | | | |
| WB1A | 021 | 114,374,323.71 | 114,216,343.95 | | 01MAY03 157,979.74 | 01MAY03 | 1.000000 .00 | 157,979.74 |
| | 108,935,630.000 | | | | | | | |
| WB1A | 021 | -114,374,323.71 | -114,216,343.95 | | 01MAY03 -157,979.74 | 01MAY03 | 1.000000 .00 | -157,979.74 |
| | -108,935,630.000 | | | | | | | |
| WB1A | 022 | 114,295,333.83 | 114,216,343.95 | | 01MAY03 78,989.88 | 01MAY03 | 0.000000 .00 | 78,989.88 |
| | 108,935,630.000 | | | | | | | |



STATE STREET
Securities Institutional Investor Services Worldwide

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| ASSET ID | SECURITY | DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|------------------|---------------------|-----------------|------------|-------------------------|-----------------|---------------------|-----------------|
| SH SELL/BTC | LOT | LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET BAS SECTY GN/LS | NET SECTY GN/LS |
| SHARES/PAR | BASE | PRINCIPAL NET | BASE | BASE COST | SECTY GN/LS | GN/LS | | GN/LS |
| WB1A | 022 | -114,295,333.83 | -114,216,343.95 | | 01MAY03 -78,989.88 | 01MAY03 | 1.000000 .00 | -78,989.88 |
| | -108,935,630.000 | | | | | | | |
| WB1A | 023 | 114,216,343.95 | 114,216,343.95 | | 01MAY03 .00 | 01MAY03 | 1.000000 .00 | .00 |
| | 108,935,630.000 | | | | | | | |
| WB1H | 740 | 11,094,945.90 | 10,750,372.62 | | 09MAY03 344,593.28 | 12MAY03 | 1.000000 .00 | 344,593.28 |
| | 10,205,200.000 | | | | | | | |
| WB3D | 014 | 19,376,055.47 | 18,225,126.15 | | 21MAY03 1,150,929.32 | 22MAY03 | 1.000000 .00 | 1,150,929.32 |
| | 17,382,500.000 | | | | | | | |
| WB3D | 030 | 57,752,302.81 | 53,642,943.38 | | 12JUN03 4,109,359.43 | 13JUN03 | 1.000000 .00 | 4,109,359.43 |
| | 51,179,000.000 | | | | | | | |
| WB1H | 333 | 4,762,026.84 | 4,458,117.94 | | 12JUN03 303,908.88 | 13JUN03 | 1.000000 .00 | 303,908.88 |
| | 4,237,621.200 | | | | | | | |
| WB1H | 334 | 2,609,319.73 | 2,460,477.55 | | 12JUN03 148,842.18 | 13JUN03 | 1.000000 .00 | 148,842.18 |
| | 2,313,290.000 | | | | | | | |
| WB1H | 356 | 6,547,783.27 | 6,208,032.88 | | 16JUN03 339,750.39 | 17JUN03 | 1.000000 .00 | 339,750.39 |
| | 5,771,355.600 | | | | | | | |
| WB1H | 356 | -6,547,783.27 | -6,208,032.88 | | 16JUN03 -339,750.39 | 17JUN03 | 1.000000 .00 | -339,750.39 |
| | -5,771,355.600 | | | | | | | |
| WB1H | 479 | 6,547,783.27 | 6,218,691.86 | | 16JUN03 329,091.41 | 18JUN03 | 1.000000 .00 | 329,091.41 |
| | 5,781,298.000 | | | | | | | |
| WB3D | 042 | 112,500.00 | 112,500.00 | | 30JUN03 .00 | 30JUN03 | 1.000000 .00 | .00 |
| | 112,500.000 | | | | | | | |
| WB1H | 570 | 2,929,929.02 | 2,915,185.28 | | 10JUL03 14,743.74 | 11JUL03 | 1.000000 .00 | 14,743.74 |
| | 2,676,880.200 | | | | | | | |
| WB12 | 702 | 8,677,957.72 | 8,634,289.24 | | 10JUL03 43,668.48 | 11JUL03 | 0.000000 .00 | 43,668.48 |
| | | | | | | | | |

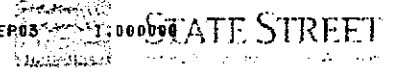


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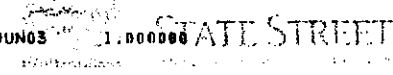
ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/L |
|----------------|-------------------------|----------------|----------------|------------------|----------------|--------------------|--------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/L | BASE CURR GN/L | NET SECTY GN/L | NET BAS SECTY GN/L |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/L | BASE CURR GN/L | NET BAS SECTY GN/L | NET BAS SECTY GN/L |
| 7,928,469.600 | | | | | | | |
| ** WB3D ** | LLAN- 116 | 67,600.00 | 67,600.00 | 31JUL03 | 31JUL03 | 1.000000 | .00 |
| 67,600.000 | | | | .00 | .00 | .00 | .00 |
| ** WB1H ** | LLAN- 738 | 36,833.40 | 36,833.40 | 31JUL03 | 31JUL03 | 1.000000 | .00 |
| 36,833.400 | | | | .00 | .00 | .00 | .00 |
| ** WB12 ** | 761 | 13,456,104.59 | 13,605,524.52 | 19SEP03 | 22SEP03 | 1.000000 | -149,419.93 |
| 12,515,032.800 | | | | -149,419.93 | .00 | .00 | -149,419.93 |
| ** WB1H ** | 481 | 5,850,009.78 | 5,807,753.24 | 08DEC03 | 09DEC03 | 1.000000 | 42,256.54 |
| 5,354,700.000 | | | | 42,256.54 | .00 | .00 | 42,256.54 |
| ** WB1H ** | 490 | 3,167,235.92 | 3,138,227.65 | 09DEC03 | 10DEC03 | 1.000000 | 29,008.27 |
| 2,893,485.100 | | | | 29,008.27 | .00 | .00 | 29,008.27 |
| ** WB3D ** | LLAN- 267 | 92,500.00 | 92,500.00 | 31DEC03 | 31DEC03 | 1.000000 | .00 |
| 92,500.000 | | | | .00 | .00 | .00 | .00 |
| ** WB1H ** | LLAN- 621 | 17,819.70 | 17,819.70 | 31DEC03 | 31DEC03 | 1.000000 | .00 |
| 17,819.700 | | | | .00 | .00 | .00 | .00 |
| 912828AF7 | TOTAL | 114,216,343.95 | 114,216,343.95 | .00 | .00 | .00 | .00 |
| ----- | | | | | | | |
| | | 145,252,197.03 | 138,712,423.58 | 6,539,773.45 L | .00 | .00 | 6,539,773.45 L |
| 912828AJ9 | UNITED STATES TREAS NTS | 2012/08/15 | 4.375 | 27JAN03 | 28JAN03 | 1.000000 | |
| ** WB1H ** | 529 | 3,104,882.82 | 3,059,747.64 | 45,135.18 | .00 | .00 | 45,135.18 |
| 3,000,000.000 | | | | | | | |
| ** WB2N ** | 690 | 6,177,187.50 | 6,119,327.04 | 30JAN03 | 03FEB03 | 1.000000 | 57,860.46 |
| 6,000,000.000 | | | | 57,860.46 | .00 | .00 | 57,860.46 |
| ** WB1H ** | 761 | 7,829,185.57 | 7,917,755.12 | 04AUG03 | 05AUG03 | 1.000000 | -88,569.55 |
| 7,770,000.000 | | | | -88,569.55 | .00 | .00 | -88,569.55 |
| ** WB2N ** | | | | 28AUG03 | 02SEP03 | 1.000000 | |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/L |
|----------------|-------------------------|---------------|---------------|------------------|----------------|--------------------|--------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/L | BASE CURR GN/L | NET SECTY GN/L | NET BAS SECTY GN/L |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/L | BASE CURR GN/L | NET BAS SECTY GN/L | NET BAS SECTY GN/L |
| 168 | 6,993,437.50 | 7,132,175.45 | -138,737.95 | .00 | .00 | .00 | -138,737.95 |
| 7,000,000.000 | | | | | | | |
| 912828AJ9 | TOTAL | 24,104,693.39 | 24,229,005.25 | -124,311.86 L | .00 | .00 | -124,311.86 L |
| 912828AK6 | UNITED STATES TREAS NTS | 2004/08/31 | 2.125 | 08JUL03 | 09JUL03 | 1.000000 | |
| ** WB2P ** | 484 | 1,456,593.75 | 1,444,294.43 | 12,299.32 | .00 | .00 | 12,299.32 |
| 1,440,000.000 | | | | | | | |
| 912828AM2 | UNITED STATES TREAS NTS | 2004/10/31 | 2.125 | 21JAN03 | 23JAN03 | 1.000000 | |
| ** WB1H ** | 501 | 7,249,556.25 | 7,211,439.67 | 38,116.58 | .00 | .00 | 38,116.58 |
| 7,180,000.000 | | | | | | | |
| 912828AN0 | UNITED STATES TREAS NTS | 2007/11/15 | 3.000 | 28JAN03 | 30JAN03 | 1.000000 | |
| ** WB2N ** | 677 | 771,925.00 | 767,975.84 | 3,949.16 | .00 | .00 | 3,949.16 |
| 770,000.000 | | | | | | | |
| ** WB2N ** | 730 | 9,997,245.60 | 10,024,972.86 | -27,707.26 | 03FEB03 | 06FEB03 | 1.000000 |
| 10,000,000.000 | | | | -27,707.26 | .00 | .00 | -27,707.26 |
| ** WB2N ** | 731 | 4,001,875.00 | 4,009,989.14 | -8,114.14 | 03FEB03 | 06FEB03 | 1.000000 |
| 4,000,000.000 | | | | -8,114.14 | .00 | .00 | -8,114.14 |
| ** WB2L ** | 031 | 1,620,803.91 | 1,619,147.90 | 1,656.01 | 04FEB03 | 06FEB03 | 1.000000 |
| 1,615,000.000 | | | | 1,656.01 | .00 | .00 | 1,656.01 |
| ** WB2L ** | 032 | 2,001,078.52 | 2,000,123.87 | 954.65 | 04FEB03 | 06FEB03 | 1.000000 |
| 1,995,000.000 | | | | 954.65 | .00 | .00 | 954.65 |
| ** WB2N ** | 778 | 9,024,609.42 | 9,018,531.56 | 6,077.86 | 04FEB03 | 07FEB03 | 1.000000 |
| 9,000,000.000 | | | | 6,077.86 | .00 | .00 | 6,077.86 |
| ** WB2N ** | 198 | 54,860,781.25 | 54,233,561.52 | 627,219.73 | 25FEB03 | 27FEB03 | 1.000000 |
| 54,100,000.000 | | | | 627,219.73 | .00 | .00 | 627,219.73 |
| ** WB2P ** | 174 | 495,581.25 | 480,705.78 | 14,875.47 | 19MAY03 | 20MAY03 | 1.000000 |
| 480,000.000 | | | | 14,875.47 | .00 | .00 | 14,875.47 |
| ** WB2P ** | | | | 26JUN03 | 27JUN03 | 1.000000 | |



FOR PUBLIC DISCLOSURE

ATTACHMENT O

| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE | TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECTY GN/LS NET BAS SECTY GN/LS |
|-------------------------|-------------------------------|--|-------------------------------------|----------|---|---------------------------|--------------------|--|
| | 418 320,000.000 | 330,050.00 | 320,508.26 | | 9,541.74 | | .00 | 9,541.74 |
| » WB2P » | 422 400,000.000 | 403,500.00 | 400,029.79 | | 18DEC03 2,670.21 | 18DEC03 | 1.000000 .00 | 2,670.21 |
| 912828A0 | TOTAL | 83,507,469.95 | 82,876,346.52 | | 631,123.43 L | | .00 | 631,123.43 L |
| 912828A5 | UNITED STATES TREAS MTS | | 2012/11/15 | 4.000 | 07JAN03 | 10JAN03 | 1.000000 | |
| » WB2N » | 481 710,000.000 | 708,973.83 | 697,018.95 | | 11,954.88 | | .00 | 11,954.88 |
| » WB1H » | 418 10,770,000.000 | 10,655,568.75 | 10,577,205.72 | | 09JAN03 78,363.03 | 13JAN03 | 1.000000 .00 | 78,363.03 |
| » WB2N » | 507 20,710,000.000 | 20,409,956.25 | 20,331,355.78 | | 09JAN03 158,600.47 | 13JAN03 | 1.000000 .00 | 158,600.47 |
| » WB1Q » | 658 800,000.000 | 794,250.00 | 795,756.86 | | 10JAN03 -1,506.86 | 13JAN03 | 1.000000 .00 | -1,506.86 |
| » WB1H » | 517 890,000.000 | 894,797.66 | 892,778.01 | | 23JAN03 2,019.65 | 28JAN03 | 1.000000 .00 | 2,019.65 |
| » WB1H » | 530 3,110,000.000 | 3,121,662.50 | 3,119,707.43 | | 27JAN03 1,955.07 | 28JAN03 | 1.000000 .00 | 1,955.07 |
| » WB1H » | CXL 530 -3,110,000.000 | -3,121,662.50 | -3,119,707.43 | | 27JAN03 -1,955.07 | 28JAN03 | 1.000000 .00 | -1,955.07 |
| » WB1H » | 539 3,110,000.000 | 3,121,419.55 | 3,119,705.15 | | 27JAN03 1,714.40 | 29JAN03 | 1.000000 .00 | 1,714.40 |
| » WB2N » | 658 390,000.000 | 390,914.06 | 393,196.13 | | 27JAN03 -2,282.07 | 30JAN03 | 1.000000 .00 | -2,282.07 |
| » WB2N » | 678 3,190,000.000 | 3,190,000.00 | 3,217,160.82 | | 28JAN03 -27,160.82 | 30JAN03 | 0.000000 .00 | -27,160.82 |



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| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE | TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECTY GN/LS NET BAS SECTY GN/LS |
|-------------------------|-------------------------------|--|-------------------------------------|----------|---|---------------------------|--------------------|--|
| » WB2L » | 015 905,000.000 | 901,358.79 | 904,469.73 | | 30JAN03 -3,110.94 | 03FEB03 | 1.000000 .00 | -3,110.94 |
| » WB2N » | 101 2,500,000.000 | 2,501,562.50 | 2,506,250.00 | | 03FEB03 -4,687.50 | 05FEB03 | 1.000000 .00 | -4,687.50 |
| » WB2N » | 718 6,000,000.000 | 6,002,343.78 | 6,015,000.00 | | 03FEB03 -12,656.22 | 06FEB03 | 1.000000 .00 | -12,656.22 |
| » WB2N » | 720 3,250,000.000 | 3,246,191.42 | 3,250,125.00 | | 03FEB03 -11,933.58 | 06FEB03 | 1.000000 .00 | -11,933.58 |
| » WB2N » | 721 10,000,000.000 | 9,986,328.10 | 10,025,000.00 | | 03FEB03 -38,671.90 | 06FEB03 | 1.000000 .00 | -38,671.90 |
| » WB2N » | 727 2,500,000.000 | 2,501,562.50 | 2,506,250.00 | | 03FEB03 -4,687.50 | 04FEB03 | 1.000000 .00 | -4,687.50 |
| » WB2N » | CXL 727 -2,500,000.000 | -2,501,562.50 | -2,506,250.00 | | 03FEB03 4,687.50 | 04FEB03 | 1.000000 .00 | 4,687.50 |
| » WB2N » | 732 5,750,000.000 | 5,750,000.00 | 5,764,375.00 | | 03FEB03 -14,375.00 | 06FEB03 | 1.000000 .00 | -14,375.00 |
| » WB2L » | 029 2,100,000.000 | 2,109,925.78 | 2,098,724.71 | | 04FEB03 11,201.07 | 06FEB03 | 1.000000 .00 | 11,201.07 |
| » WB2L » | 033 2,105,000.000 | 2,111,249.22 | 2,105,572.50 | | 04FEB03 5,676.72 | 06FEB03 | 1.000000 .00 | 5,676.72 |
| » WB2L » | 034 1,000,000.000 | 1,005,507.81 | 1,000,389.99 | | 04FEB03 5,117.82 | 06FEB03 | 1.000000 .00 | 5,117.82 |
| » WB2L » | 035 2,165,000.000 | 2,171,089.06 | 2,163,841.26 | | 04FEB03 7,247.80 | 06FEB03 | 0.000000 .00 | 7,247.80 |
| » WB2L » | 036 321,462.50 | | 319,997.66 | | 04FEB03 1,464.84 | 06FEB03 | 0.000000 .00 | |



STATE STREET
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FOR PUBLIC DISCLOSURE

ATTACHMENT O

| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECTY GN/LS NET BAS SECTY GN/LS |
|-------------------------|-------------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--|
| | 320,000.000 | | | | | | | |
| ** WB2N ** | 777 | 17,050,468.75 | 17,042,500.00 | | 04FEB03 7,968.75 | 07FEB03 | 1.000000 .00 | 7,968.75 |
| | 17,000,000.000 | | | | | | | |
| ** WB1Y ** | 068 | 1,466,612.11 | 1,468,393.76 | | 05FEB03 -1,781.65 | 06FEB03 | 1.000000 .00 | -1,781.65 |
| | 1,470,000.000 | | | | | | | |
| ** WB2N ** | 805 | 2,008,281.26 | 2,005,000.00 | | 05FEB03 3,281.26 | 10FEB03 | 1.000000 .00 | 3,281.26 |
| | 2,000,000.000 | | | | | | | |
| ** WB2N ** | 806 | 1,957,312.50 | 1,954,875.00 | | 05FEB03 2,437.50 | 10FEB03 | 1.000000 .00 | 2,437.50 |
| | 1,950,000.000 | | | | | | | |
| ** WB2N ** | 042 | 1,324,331.25 | 1,323,300.00 | | 11FEB03 1,031.25 | 14FEB03 | 1.000000 .00 | 1,031.25 |
| | 1,320,000.000 | | | | | | | |
| ** WB2N ** | 141 | 9,100,546.88 | 9,052,575.00 | | 14FEB03 47,971.88 | 18FEB03 | 1.000000 .00 | 47,971.88 |
| | 9,030,000.000 | | | | | | | |
| ** WB2N ** | 194 | 22,350,184.04 | 22,026,070.84 | | 25FEB03 324,113.20 | 27FEB03 | 1.000000 .00 | 324,113.20 |
| | 21,970,000.000 | | | | | | | |
| ** WB2N ** | 280 | 8,138,124.96 | 8,124,062.48 | | 25FEB03 14,062.48 | 27FEB03 | 1.000000 .00 | 14,062.48 |
| | 8,000,000.000 | | | | | | | |
| ** WB2F ** | 184 | 987,568.28 | 1,009,163.08 | | 18MAR03 -21,594.80 | 19MAR03 | 1.000000 .00 | -21,594.80 |
| | 975,000.000 | | | | | | | |
| ** WB2F ** | 194 | 1,261,181.64 | 1,252,376.25 | | 24APR03 8,805.39 | 25APR03 | 1.000000 .00 | 8,805.39 |
| | 1,250,000.000 | | | | | | | |
| ** WB2F ** | 230 | 557,697.65 | 544,730.02 | | 12MAY03 12,967.63 | 13MAY03 | 1.000000 .00 | 12,967.63 |
| | 540,000.000 | | | | | | | |
| ** WB2F ** | 234 | 796,228.13 | 776,743.03 | | 13MAY03 19,485.10 | 14MAY03 | 1.000000 .00 | 19,485.10 |
| | 770,000.000 | | | | | | | |

STATE STREET

FOR PUBLIC DISCLOSURE

| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECTY GN/LS NET BAS SECTY GN/LS |
|-------------------------|-------------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--|
| ** WB2F ** | 238 | 1,865,565.46 | 1,814,989.72 | | 14MAY03 50,575.74 | 15MAY03 | 1.000000 .00 | 50,575.74 |
| | 1,798,000.000 | | | | | | | |
| ** WB2F ** | 250 | 959,600.31 | 933,078.44 | | 15MAY03 26,521.87 | 20MAY03 | 1.000000 .00 | 26,521.87 |
| | 922,000.000 | | | | | | | |
| ** WB1H ** | 758 | 6,840,312.50 | 7,020,582.59 | | 04AUG03 -180,270.09 | 05AUG03 | 1.000000 .00 | -180,270.09 |
| | 7,000,000.000 | | | | | | | |
| ** WB1H ** | 780 | 4,529,535.18 | 4,709,492.41 | | 06AUG03 -179,957.23 | 07AUG03 | 1.000000 .00 | -179,957.23 |
| | 4,670,000.000 | | | | | | | |
| ** WB2P ** | 652 | 1,179,187.58 | 1,224,511.70 | | 07AUG03 -45,324.28 | 08AUG03 | 1.000000 .00 | -45,324.28 |
| | 1,200,000.000 | | | | | | | |
| ** WB2F ** | 446 | 1,510,021.09 | 1,563,315.22 | | 14AUG03 -53,294.13 | 15AUG03 | 1.000000 .00 | -53,294.13 |
| | 1,570,000.000 | | | | | | | |
| ** WB2L ** | 555 | 1,643,953.13 | 1,638,311.91 | | 22AUG03 5,641.22 | 26AUG03 | 1.000000 .00 | 5,641.22 |
| | 1,700,000.000 | | | | | | | |
| ** WB2L ** | 557 | 1,646,343.75 | 1,638,707.03 | | 22AUG03 7,636.72 | 26AUG03 | 1.000000 .00 | 7,636.72 |
| | 1,700,000.000 | | | | | | | |
| ** WB2L ** | 606 | 1,644,459.18 | 1,643,526.76 | | 26AUG03 932.42 | 28AUG03 | 1.000000 .00 | 932.42 |
| | 1,705,000.000 | | | | | | | |
| ** WB2L ** | 607 | 1,644,991.99 | 1,643,526.76 | | 26AUG03 1,465.23 | 28AUG03 | 1.000000 .00 | 1,465.23 |
| | 1,705,000.000 | | | | | | | |
| ** WB2L ** | 608 | 1,647,989.06 | 1,645,248.63 | | 26AUG03 2,740.43 | 28AUG03 | 1.000000 .00 | 2,740.43 |
| | 1,705,000.000 | | | | | | | |
| ** WB2L ** | 618 | 1,095,319.34 | 1,095,363.67 | | 26AUG03 -44.33 | 28AUG03 | 1.000000 .00 | -44.33 |
| | 1,135,000.000 | | | | | | | |
| ** WB2L ** | 639 | 1,067,835.74 | 1,066,801.01 | | 27AUG03 1,034.73 | 29AUG03 | 1.000000 .00 | 1,034.73 |
| | | | | | | | | |

STATE STREET

FOR PUBLIC DISCLOSURE

ATTACHMENT O

| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| | 1,105,000.000 | | | | | | |
| ** WB2L ** | 640 1,106,311.52 | | 1,108,574.49 | 27AUG03 -2,262.97 | 29AUG03 | 1.000000 .00 | -2,262.97 |
| | 1,145,000.000 | | | | | | |
| ** WB2L ** | 080 1,084,445.31 | | 1,065,786.47 | 16SEP03 18,658.84 | 18SEP03 | 1.000000 .00 | 18,658.84 |
| | 1,180,000.000 | | | | | | |
| ** WB2L ** | 080 CXL 1,084,445.31 | | -1,065,786.47 | 16SEP03 -18,658.84 | 18SEP03 | 1.000000 .00 | -18,658.84 |
| | -1,100,000.000 | | | | | | |
| ** WB2L ** | 087 1,084,445.31 | | 1,065,786.47 | 16SEP03 18,658.84 | 18SEP03 | 1.000000 .00 | 18,658.84 |
| | 1,100,000.000 | | | | | | |
| ** WB2L ** | 101 2,394,340.43 | | 2,361,104.18 | 17SEP03 33,236.33 | 19SEP03 | 1.000000 .00 | 33,236.33 |
| | 2,415,000.000 | | | | | | |
| ** WB2P ** | 105 465,000.000 | | 479,966.95 | 23SEP03 -20,198.28 | 24SEP03 | 1.000000 .00 | -20,198.28 |
| | | | | | | | |
| ** WB2L ** | 231 3,385,011.52 | | 3,314,860.32 | 30SEP03 78,151.20 | 02OCT03 | 1.000000 .00 | 78,151.20 |
| | 3,355,000.000 | | | | | | |
| 91282BAP5 | TOTAL | 178,262,178.27 | 177,937,704.85 | 324,474.22 L | | .00 | 324,474.22 L |
| | | 794,250.00 | 795,756.84 | -1,506.84 \$ | | .00 | -1,506.84 \$ |
| 91282BAQ3 | UNITED STATES TREAS NTS | 2004/11/30 | 2.000 | 05SEP03 | 08SEP03 | 1.000000 | |
| ** WB2F ** | 477 443,918.75 | | 442,973.44 | 945.31 | | .00 | 945.31 |
| | 440,000.000 | | | | | | |
| ** WB2F ** | 588 50,376.95 | | 50,337.89 | 31OCT03 39.86 | 03NOV03 | 1.000000 .00 | 39.86 |
| | 50,000.000 | | | | | | |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 91282BAQ3 | TOTAL | 494,295.70 | 493,311.33 | 984.37 L | | .00 | 984.37 L |
| 91282BAR1 | UNITED STATES TREAS NTS | 2004/12/31 | 1.750 | 08JUL03 | 09JUL03 | 1.000000 | |
| ** WB2P ** | 484 1,775,000.000 | | 1,789,005.84 | 6,365.56 | | .00 | 6,365.56 |
| | | | | | | | |
| 91282BAT7 | UNITED STATES TREAS NTS | 2008/02/15 | 3.000 | 05MAR03 | 06MAR03 | 1.000000 | |
| ** WB1Q ** | 512 4,600,000.000 | | 4,691,281.25 | 7,187.50 | | .00 | 7,187.50 |
| | | | | | | | |
| ** WB1Q ** | 182 3,070,000.000 | | 3,111,972.64 | 14MAR03 -18,663.28 | 17MAR03 | 1.000000 .00 | -18,663.28 |
| | | | | | | | |
| ** WB1Q ** | 108 2,730,000.000 | | 2,778,628.12 | 17MAR03 18,237.49 | 18MAR03 | 1.000000 .00 | 18,237.49 |
| | | | | | | | |
| ** WB1Q ** | 144 2,600,000.000 | | 2,610,765.62 | 18MAR03 -10,562.50 | 19MAR03 | 1.000000 .00 | -10,562.50 |
| | | | | | | | |
| ** WB1Q ** | 192 2,005,000.000 | | 2,009,542.50 | 24MAR03 -11,843.91 | 25MAR03 | 1.000000 .00 | -11,843.91 |
| | | | | | | | |
| ** WB1Q ** | 194 395,000.000 | | 395,378.31 | 24MAR03 -2,857.94 | 25MAR03 | 1.000000 .00 | -2,857.94 |
| | | | | | | | |
| ** WB2P ** | 493 500,000.000 | | 503,691.41 | 06APR03 566.41 | 07APR03 | 1.000000 .00 | 566.41 |
| | | | | | | | |
| ** WB1Q ** | 025 24,500,000.000 | | 24,609,181.56 | 22APR03 38,521.88 | 23APR03 | 1.000000 .00 | 38,521.88 |
| | | | | | | | |
| ** WB1Q ** | 055 4,290,000.000 | | 4,301,060.14 | 23APR03 -36.72 | 24APR03 | 1.000000 .00 | -36.72 |
| | | | | | | | |
| ** WB2P ** | 784 1,700,000.000 | | 1,704,382.81 | 23APR03 -6,145.74 | 24APR03 | 0.000000 .00 | -6,145.74 |



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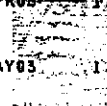
| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|-------------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| ** WB2N ** | 347 20,000.000 | 20,096.88 | | 20,069.00 | 30APR03 27.88 | 06MAY03 | 1.000000 .00 | 27.88 |
| ** WB2N ** | 352 20,000.000 | 20,108.44 | | 20,069.01 | 30APR03 39.43 | 06MAY03 | 1.000000 .00 | 39.43 |
| ** WB1H ** | 584 10,170,000.000 | 10,219,260.94 | | 10,278,396.20 | 30APR03 -59,135.26 | 06MAY03 | 1.000000 .00 | -59,135.26 |
| ** WB1H ** | 586 10,170,000.000 | 10,225,141.74 | | 10,340,678.45 | 30APR03 -115,536.71 | 06MAY03 | 1.000000 .00 | -115,536.71 |
| ** WB2P ** | 173 100,000.000 | 103,089.84 | | 100,610.65 | 19MAY03 2,479.19 | 20MAY03 | 1.000000 .00 | 2,479.19 |
| 912828AT7 | TOTAL | 22,795,772.06 | | 22,973,476.88 | -177,704.82 | | .00 | -177,704.82 |
| | | 44,507,722.26 | | 44,495,739.74 | 11,982.52 | | .00 | 11,982.52 |
| 912828AM6 | UNITED STATES TREAS DTD | 2013/02/15 | 3.875 | | 25FEB03 | 27FEB03 | 1.000000 | |
| ** WB2N ** | 195 170,000.000 | 171,029.38 | | 170,109.38 | 919.92 | | .00 | 919.92 |
| ** WB2N ** | 312 1,560,000.000 | 1,590,363.22 | | 1,576,760.16 | 05MAR03 13,603.96 | 07MAR03 | 1.000000 .00 | 13,603.96 |
| ** WB2N ** | CXL 312 -1,560,000.000 | -1,590,363.22 | | -1,576,760.16 | 05MAR03 -13,603.96 | 07MAR03 | 1.000000 .00 | -13,603.96 |
| ** WB2N ** | 320 1,560,000.000 | 1,590,363.22 | | 1,576,760.16 | 05MAR03 13,603.96 | 07MAR03 | 1.000000 .00 | 13,603.96 |
| ** WB2N ** | 344 50,000,000.000 | 50,955,078.00 | | 50,960,937.50 | 07MAR03 -5,859.50 | 11MAR03 | 1.000000 .00 | -5,859.50 |
| ** WB1Q ** | 184 1,650,000.000 | 1,629,632.81 | | 1,623,445.31 | 21MAR03 6,187.50 | 24MAR03 | 1.000000 .00 | 6,187.50 |



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| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|-------------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| ** WB2N ** | 681 2,810,000.000 | 2,791,669.13 | | 2,805,230.86 | 24MAR03 -13,561.73 | 26MAR03 | 1.000000 .00 | -13,561.73 |
| ** WB2L ** | 323 1,925,000.000 | 1,933,722.66 | | 1,897,628.91 | 01APR03 36,093.75 | 03APR03 | 1.000000 .00 | 36,093.75 |
| ** WB2L ** | 324 3,845,000.000 | 3,861,221.09 | | 3,790,328.91 | 01APR03 70,892.18 | 03APR03 | 1.000000 .00 | 70,892.18 |
| ** WB2L ** | 325 1,440,000.000 | 1,447,312.50 | | 1,419,525.00 | 01APR03 27,787.50 | 03APR03 | 1.000000 .00 | 27,787.50 |
| ** WB2L ** | 326 50,000.000 | 49,988.28 | | 49,289.86 | 01APR03 699.22 | 03APR03 | 1.000000 .00 | 699.22 |
| ** WB2L ** | 339 480,000.000 | 478,893.75 | | 473,175.00 | 03APR03 5,718.75 | 07APR03 | 1.000000 .00 | 5,718.75 |
| ** WB2L ** | 357 385,000.000 | 382,473.44 | | 379,542.12 | 03APR03 2,931.32 | 07APR03 | 1.000000 .00 | 2,931.32 |
| ** WB2N ** | 085 360,000.000 | 356,681.25 | | 358,644.44 | 14APR03 -1,963.19 | 17APR03 | 1.000000 .00 | -1,963.19 |
| ** WB2L ** | 396 1,235,000.000 | 1,219,610.74 | | 1,217,532.61 | 15APR03 2,078.13 | 17APR03 | 1.000000 .00 | 2,078.13 |
| ** WB2L ** | 431 515,000.000 | 509,729.30 | | 509,357.16 | 22APR03 372.14 | 24APR03 | 1.000000 .00 | 372.14 |
| ** WB2L ** | 433 1,045,000.000 | 1,059,841.41 | | 1,053,539.27 | 22APR03 6,302.14 | 24APR03 | 1.000000 .00 | 6,302.14 |
| ** WB1Q ** | 079 26,100,000.000 | 26,002,125.00 | | 25,942,484.38 | 24APR03 59,640.62 | 25APR03 | 1.000000 .00 | 59,640.62 |
| ** WB1Q ** | 158 | 399,812.50 | | 399,875.00 | 02MAY03 -62.50 | 05MAY03 | 1.000000 .00 | -62.50 |



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| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY BASE SECY | TRD DT GN/L\$ GN/L\$ | STL DT BASE CURR | SELL RATE GN/L\$ | NET SECY NET BAS SECY | GN/L\$ GN/L\$ |
|-------------------------|-------------------------------|--|-------------------------------------|-------------------------------------|-----------------------------------|----------------------------|---------------------|---------------------|--------------------------|------------------|
| | 400,000.000 | | | | | | | | | |
| WB2L | 485 | 2,172,706.04 | 2,151,659.53 | | 02MAY03 | 21,046.51 | 06MAY03 | 1.000000 .00 | | 21,046.51 |
| | 2,175,000.000 | | | | | | | | | |
| WB2L | 489 | 2,172,706.06 | 2,151,931.50 | | 02MAY03 | 20,774.56 | 06MAY03 | 1.000000 .00 | | 20,774.56 |
| | 2,175,000.000 | | | | | | | | | |
| WB2L | CXL 489 | -2,172,706.06 | -2,151,931.50 | | 02MAY03 | -20,774.56 | 06MAY03 | 1.000000 .00 | | -20,774.56 |
| | -2,175,000.000 | | | | | | | | | |
| WB1Q | 490 | 1,223,062.50 | 1,219,687.50 | | 08MAY03 | 3,375.00 | 09MAY03 | 1.000000 .00 | | 3,375.00 |
| | 1,200,000.000 | | | | | | | | | |
| WB2N | 440 | 15,732,106.25 | 15,140,814.64 | | 14MAY03 | 583,291.61 | 16MAY03 | 1.000000 .00 | | 583,291.61 |
| | 15,260,000.000 | | | | | | | | | |
| WB2L | 591 | 1,006,615.63 | 954,109.96 | | 22MAY03 | 52,505.67 | 27MAY03 | 1.000000 .00 | | 52,505.67 |
| | 965,000.000 | | | | | | | | | |
| WB2L | 651 | 1,015,847.66 | 940,343.53 | | 04JUN03 | 55,504.13 | 06JUN03 | 1.000000 .00 | | 55,504.13 |
| | 970,000.000 | | | | | | | | | |
| WB1H | 639 | 3,173,124.99 | 3,208,259.48 | | 17JUL03 | -35,134.49 | 17JUL03 | 1.000000 .00 | | -35,134.49 |
| | 3,200,000.000 | | | | | | | | | |
| WB2L | 316 | 2,178,756.84 | 2,258,177.98 | | 06AUG03 | -79,421.14 | 08AUG03 | 1.000000 .00 | | -79,421.14 |
| | 2,275,000.000 | | | | | | | | | |
| WB2L | 410 | 1,981,657.23 | 2,035,014.26 | | 14AUG03 | -53,357.03 | 18AUG03 | 1.000000 .00 | | -53,357.03 |
| | 2,095,000.000 | | | | | | | | | |
| WB1H | 110 | 1,978,386.33 | 2,036,253.96 | | 19AUG03 | -57,867.63 | 19AUG03 | 1.000000 .00 | | -57,867.63 |
| | 2,070,000.000 | | | | | | | | | |
| WB1H | 347 | 9,319,161.30 | 9,497,513.84 | | 15SEP03 | -178,351.74 | 16SEP03 | 0.000000 .00 | | -178,351.74 |
| | 9,570,000.000 | | | | | | | | | |



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| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY BASE SECY | TRD DT GN/L\$ GN/L\$ | STL DT BASE CURR | SELL RATE GN/L\$ | NET SECY NET BAS SECY | GN/L\$ GN/L\$ |
|-------------------------|-------------------------------|--|-------------------------------------|-------------------------------------|-----------------------------------|----------------------------|---------------------|---------------------|--------------------------|------------------|
| WB2L | 232 | 4,463,113.28 | 4,377,249.22 | | 30SEP03 | 85,864.06 | 02OCT03 | 1.000000 .00 | | 85,864.06 |
| | 4,475,000.000 | | | | | | | | | |
| WB2L | 235 | 1,378,994.73 | 1,354,919.53 | | 30SEP03 | 24,075.20 | 02OCT03 | 1.000000 .00 | | 24,075.20 |
| | 1,385,000.000 | | | | | | | | | |
| WB2L | 429 | 1,247,347.66 | 1,271,988.82 | | 24OCT03 | -4,641.16 | 28OCT03 | 1.000000 .00 | | -4,641.16 |
| | 1,300,000.000 | | | | | | | | | |
| 912828AU4 | TOTAL | 112,475,432.81 | 111,915,904.33 | | | 559,527.68 L | | .00 | | 559,527.68 L |
| | | 29,254,432.81 | 29,185,492.19 | | | 69,140.42 S | | .00 | | 69,140.42 S |
| 912828AV2 | UNITED STATES TREAS MTS | | 2005/02/28 | 1.500 | 24MAR03 | | 25MAR03 | 1.000000 | | |
| WB1Y | 172 | 697,783.13 | 696,281.25 | | | 1,421.88 | | .00 | | 1,421.88 |
| | 700,000.000 | | | | | | | | | |
| WB1Y | CXL 172 | -697,783.13 | -696,281.25 | | 24MAR03 | -1,421.88 | 25MAR03 | 1.000000 .00 | | -1,421.88 |
| | -700,000.000 | | | | | | | | | |
| WB1Y | 174 | 697,783.12 | 696,281.25 | | 24MAR03 | 1,421.87 | 26MAR03 | 1.000000 .00 | | 1,421.87 |
| | 700,000.000 | | | | | | | | | |
| WB1Z | 391 | 1,241,722.66 | 1,255,329.77 | | 27OCT03 | 6,392.89 | 28OCT03 | 1.000000 .00 | | 6,392.89 |
| | 1,260,000.000 | | | | | | | | | |
| 912828AV2 | TOTAL | 1,959,425.78 | 1,951,611.02 | | | 7,814.76 L | | .00 | | 7,814.76 L |
| 912828AW0 | UNITED STATES TREAS MTS | | 2005/03/31 | 1.625 | 09APR03 | | 11APR03 | 1.000000 | | |
| WB2L | 370 | 13,611,234.38 | 13,591,041.72 | | | 20,172.66 | | .00 | | 20,172.66 |
| | 13,590,000.000 | | | | | | | | | |
| WB2L | 471 | 7,793,222.66 | 7,763,713.47 | | 30APR03 | 29,508.99 | 07MAY03 | 1.000000 .00 | | 29,508.99 |
| | 7,775,000.000 | | | | | | | | | |



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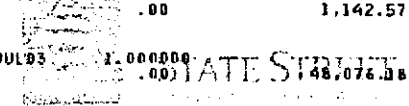
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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|----------------|----------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET SECTY GN/LS |
| | SHARES/PAR | BASE | BASE | BASE | | | NET BAS SECTY GN/LS |
| 91282BAW0 | TOTAL | 21,404,457.04 | 21,354,775.39 | 49,681.65 L | | .00 | 49,681.65 L |
| 91282BAX8 | UNITED STATES TREAS NTS | 2005/04/30 | 1.625 | 19JUN03 | 20JUN03 | 1.000000 | |
| WB2P | 374 | 640,804.30 | 637,687.98 | 3,116.32 | | .00 | 3,116.32 |
| | 635,000.000 | | | | | | |
| WB2P | 381 | 701,135.55 | 697,929.23 | 3,206.32 | 20JUN03 | 23JUN03 | 1.000000 |
| | 695,000.000 | | | | | .00 | 3,206.32 |
| WB2P | 485 | 181,005.47 | 180,741.03 | 264.44 | 08JUL03 | 09JUL03 | 1.000000 |
| | 180,000.000 | | | | | .00 | 264.44 |
| 91282BAX8 | TOTAL | 1,522,945.32 | 1,516,358.24 | 6,587.08 L | | .00 | 6,587.08 L |
| 91282BAY6 | UNITED STATES TREAS NTS | 2006/05/15 | 2.000 | 14MAY03 | 15MAY03 | 1.000000 | |
| WB2P | 108 | 2,016,093.75 | 2,011,250.00 | 4,843.75 | | .00 | 4,843.75 |
| | 2,000,000.000 | | | | | | |
| 91282BAZ3 | UNITED STATES TREAS NTS | 2008/05/15 | 2.625 | 21MAY03 | 22MAY03 | 1.000000 | |
| WB1H | 082 | 1,204,410.16 | 1,170,007.93 | 34,402.23 | | .00 | 34,402.23 |
| | 1,190,000.000 | | | | | | |
| WB1H | 082 | -1,204,410.16 | -1,170,007.93 | -34,402.23 | 21MAY03 | 22MAY03 | 1.000000 |
| | -1,190,000.000 | | | | | .00 | -34,402.23 |
| WB1H | 058 | 25,678,950.00 | 25,008,109.65 | 670,840.35 | 23MAY03 | 23MAY03 | 1.000000 |
| | 25,280,000.000 | | | | | .00 | 670,840.35 |
| WB1H | 058 | -25,678,950.00 | -25,008,109.65 | -670,840.35 | 23MAY03 | 23MAY03 | 1.000000 |
| | -25,280,000.000 | | | | | .00 | -670,840.35 |
| WB1H | 086 | 25,678,950.00 | 25,008,109.65 | 670,840.35 | 23MAY03 | 23MAY03 | 1.000000 |
| | 25,280,000.000 | | | | | .00 | 670,840.35 |
| WB1H | 088 | 25,671,050.00 | 25,670,290.59 | 759.41 | 27MAY03 | 28MAY03 | 1.000000 |
| | 25,280,000.000 | | | | | .00 | 759.41 |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|---------------|---------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET SECTY GN/LS |
| | SHARES/PAR | BASE | BASE | BASE | | | NET BAS SECTY GN/LS |
| WB1Q | 158 | 4,184,851.56 | 4,184,087.50 | 764.06 | 02JUN03 | 03JUN03 | 1.000000 |
| | 4,130,000.000 | | | | | .00 | 764.06 |
| WB2P | 390 | 142,646.88 | 143,478.13 | -831.25 | 23JUN03 | 24JUN03 | 1.000000 |
| | 140,000.000 | | | | | .00 | -831.25 |
| WB2P | 462 | 4,643,843.75 | 4,641,781.25 | 2,062.50 | 03JUL03 | 07JUL03 | 1.000000 |
| | 4,600,000.000 | | | | | .00 | 2,062.50 |
| WB1Q | 609 | 4,044,675.00 | 4,082,002.73 | -37,327.73 | 15JUL03 | 16JUL03 | 1.000000 |
| | 4,065,000.000 | | | | | .00 | -37,327.73 |
| WB1E | 072 | 8,844,132.21 | 8,741,468.75 | 102,663.46 | 16JUL03 | 23JUL03 | 1.000000 |
| | 8,900,000.000 | | | | | .00 | 102,663.46 |
| WB1Q | 434 | 9,295,718.75 | 9,324,359.38 | -28,640.63 | 16JUL03 | 17JUL03 | 1.000000 |
| | 9,400,000.000 | | | | | .00 | -28,640.63 |
| WB1Q | 434 | -9,295,718.75 | -9,324,359.38 | 28,640.63 | 16JUL03 | 17JUL03 | 1.000000 |
| | -9,400,000.000 | | | | | .00 | 28,640.63 |
| WB1Q | 464 | 9,295,718.75 | 9,324,359.38 | -28,640.63 | 16JUL03 | 17JUL03 | 1.000000 |
| | 9,400,000.000 | | | | | .00 | -28,640.63 |
| WB1E | 748 | 8,834,640.63 | 8,847,156.25 | -12,515.62 | 16JUL03 | 17JUL03 | 1.000000 |
| | 8,900,000.000 | | | | | .00 | -12,515.62 |
| WB1E | 027 | 6,214,359.38 | 6,189,750.00 | 24,609.38 | 21JUL03 | 22JUL03 | 1.000000 |
| | 6,300,000.000 | | | | | .00 | 24,609.38 |
| WB1E | 031 | 6,186,638.68 | 6,187,781.25 | -1,142.57 | 22JUL03 | 30JUL03 | 1.000000 |
| | 6,300,000.000 | | | | | .00 | -1,142.57 |
| WB1E | 031 | -6,186,638.68 | -6,187,781.25 | 1,142.57 | 22JUL03 | 30JUL03 | 1.000000 |
| | -6,300,000.000 | | | | | .00 | 1,142.57 |
| WB1E | 262 | 6,186,638.68 | 6,138,562.50 | 48,076.18 | 22JUL03 | 30JUL03 | 1.000000 |
| | | | | | | .00 | 48,076.18 |



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| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY BASE SECY | TRD DT GN/LG GN/LG | STL DT BASE CURR | SELL RATE GN/LG | NET SECY NET BAS SECY | GN/LG GN/LG |
|-------------------------|-------------------------------|--|-------------------------------------|-------------------------------------|-----------------------------------|--------------------------|---------------------|--------------------|--------------------------|----------------|
| | | 6,300,000.000 | | | | | | | | |
| WB1E | 264 | 8,737,571.44 | | 8,671,937.50 | 22JUL03 | 30JUL03 | | 1.000000 | 65,633.94 | 65,633.94 |
| | 8,900,000.000 | | | | | | | .00 | | |
| WB1E | 245 | 34,380,500.00 | | 34,298,000.00 | 29JUL03 | 30JUL03 | | 1.000000 | 82,500.00 | 82,500.00 |
| | 35,200,000.000 | | | | | | | .00 | | |
| WB1E | 383 | 48,499,737.50 | | 48,554,687.50 | 29JUL03 | 06AUG03 | | 1.000000 | 145,050.00 | 145,050.00 |
| | 50,000,000.000 | | | | | | | .00 | | |
| WB1E | 384 | 389,597.90 | | 388,437.50 | 29JUL03 | 06AUG03 | | 1.000000 | 1,160.40 | 1,160.40 |
| | 400,000.000 | | | | | | | .00 | | |
| WB2L | 282 | 146,138.67 | | 147,005.86 | 04AUG03 | 05AUG03 | | 1.000000 | -867.19 | -867.19 |
| | 150,000.000 | | | | | | | .00 | | |
| WB2L | 282 | -146,138.67 | | -147,005.86 | 04AUG03 | 05AUG03 | | 1.000000 | 867.19 | 867.19 |
| | CXL 282 -150,000.000 | | | | | | | .00 | | |
| WB2L | 293 | 146,138.67 | | 147,005.86 | 04AUG03 | 06AUG03 | | 1.000000 | -867.19 | -867.19 |
| | 150,000.000 | | | | | | | .00 | | |
| WB2M | 710 | 10,126,900.00 | | 10,127,973.55 | 04AUG03 | 13AUG03 | | 1.000000 | -1,073.55 | -1,073.55 |
| | 10,360,000.000 | | | | | | | .00 | | |
| WB1E | 492 | 48,530,671.50 | | 48,953,640.74 | 05AUG03 | 13AUG03 | | 1.000000 | -422,969.24 | -422,969.24 |
| | 50,000,000.000 | | | | | | | .00 | | |
| WB1E | 565 | 388,245.37 | | 391,000.00 | 05AUG03 | 13AUG03 | | 1.000000 | -2,754.63 | -2,754.63 |
| | 400,000.000 | | | | | | | .00 | | |
| WB1E | 566 | 48,530,671.50 | | 48,953,640.74 | 05AUG03 | 13AUG03 | | 1.000000 | -422,969.24 | -422,969.24 |
| | 50,000,000.000 | | | | | | | .00 | | |
| WB1E | 566 | -48,530,671.50 | | -48,953,640.74 | 05AUG03 | 13AUG03 | | 0.000000 | 422,969.24 | 422,969.24 |
| | CXL 566 -50,000,000.000 | | | | | | | .00 | | |



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| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY BASE SECY | TRD DT GN/LG GN/LG | STL DT BASE CURR | SELL RATE GN/LG | NET SECY NET BAS SECY | GN/LG GN/LG |
|-------------------------|-------------------------------|--|-------------------------------------|-------------------------------------|-----------------------------------|--------------------------|---------------------|--------------------|--------------------------|----------------|
| WB2M | 731 | 39,040.60 | | 39,103.13 | 06AUG03 | 08AUG03 | | 1.000000 | -62.53 | -62.53 |
| | 40,000.000 | | | | | | | .00 | | |
| WB1E | 472 | 13,702,500.00 | | 13,677,812.50 | 07AUG03 | 07AUG03 | | 1.000000 | 24,687.50 | 24,687.50 |
| | 14,000,000.000 | | | | | | | .00 | | |
| WB1E | 494 | 35,672,000.00 | | 35,592,829.86 | 07AUG03 | 08AUG03 | | 1.000000 | 79,170.14 | 79,170.14 |
| | 36,400,000.000 | | | | | | | .00 | | |
| WB2P | 666 | 1,281,139.86 | | 1,296,891.25 | 12AUG03 | 13AUG03 | | 1.000000 | -14,952.19 | -14,952.19 |
| | 1,310,000.000 | | | | | | | .00 | | |
| WB2L | 616 | 106,124.22 | | 107,692.50 | 26AUG03 | 29AUG03 | | 1.000000 | -1,568.36 | -1,568.36 |
| | 110,000.000 | | | | | | | .00 | | |
| WB2L | 623 | 106,124.22 | | 107,692.57 | 26AUG03 | 29AUG03 | | 1.000000 | -1,568.35 | -1,568.35 |
| | 110,000.000 | | | | | | | .00 | | |
| WB2L | 623 | -106,124.22 | | -107,692.57 | 26AUG03 | 29AUG03 | | 1.000000 | 1,568.35 | 1,568.35 |
| | CXL 623 -110,000.000 | | | | | | | .00 | | |
| WB1Q | 150 | 9,631,516.80 | | 9,788,478.87 | 28AUG03 | 29AUG03 | | 1.000000 | -157,162.07 | -157,162.07 |
| | 9,935,000.000 | | | | | | | .00 | | |
| WB2P | 142 | 195,946.53 | 2008/05/15 | 2.875 194,500.00 | 15MAY03 | 16MAY03 | | 1.000000 | 1,443.73 | 1,443.73 |
| | 195,000.000 | | | | | | | .00 | | |
| WB2P | 155 | 1,315,297.27 | | 1,301,659.20 | 16MAY03 | 19MAY03 | | 1.000000 | 13,638.87 | 13,638.87 |
| | 1,305,000.000 | | | | | | | .00 | | |
| 91282BAZ3 | TOTAL | 289,927,669.59 | | 289,122,969.11 | | | | .00 | 804,700.48 L | 804,700.48 L |

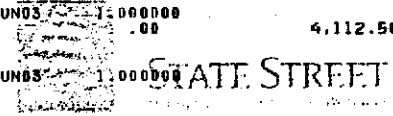


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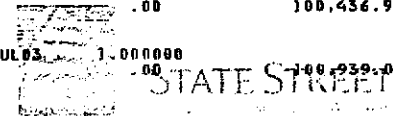
ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|---------------|-------------|-------------------|-----------------|-----------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| | 27,156,762.11 | 27,379,128.48 | -222,366.37 | S | | .00 | -222,366.37 |
| 912828BA7 | UNITED STATES TREAS NTS | 2013/05/15 | 3.625 | 14MAY03 | 15MAY03 | 1.000000 | |
| ** WB1Q ** | 606 3,015,000.00 | 3,023,203.13 | -8,203.13 | | | .00 | -8,203.13 |
| | 3,000,000.000 | | | | | | |
| ** WB1Q ** | 618 2,009,375.00 | 2,015,468.75 | -6,093.75 | 14MAY03 | 15MAY03 | 1.000000 | -6,093.75 |
| | 2,000,000.000 | | | | | .00 | |
| ** WB1Q ** | 024 1,690,992.19 | 1,675,523.44 | 15,468.75 | 21MAY03 | 22MAY03 | 1.000000 | 15,468.75 |
| | 1,650,000.000 | | | | | .00 | |
| ** WB1Q ** | 038 1,126,125.00 | 1,118,734.37 | 7,390.63 | 22MAY03 | 23MAY03 | 1.000000 | 7,390.63 |
| | 1,100,000.000 | | | | | .00 | |
| ** WB1Q ** | 066 1,437,187.50 | 1,422,218.76 | 14,968.74 | 27MAY03 | 28MAY03 | 1.000000 | 14,968.74 |
| | 1,400,000.000 | | | | | .00 | |
| ** WB1Q ** | 094 853,912.50 | 850,500.00 | 3,412.50 | 28MAY03 | 29MAY03 | 1.000000 | 3,412.50 |
| | 840,000.000 | | | | | .00 | |
| ** WB1Q ** | 124 1,083,850.00 | 1,080,703.12 | 3,146.88 | 29MAY03 | 30MAY03 | 1.000000 | 3,146.88 |
| | 1,060,000.000 | | | | | .00 | |
| ** WB1Q ** | 156 1,017,500.00 | 1,019,531.25 | -2,031.25 | 02JUN03 | 03JUN03 | 1.000000 | -2,031.25 |
| | 1,000,000.000 | | | | | .00 | |
| ** WB1Q ** | 157 539,192.19 | 538,364.06 | 828.13 | 02JUN03 | 03JUN03 | 1.000000 | 828.13 |
| | 530,000.000 | | | | | .00 | |
| ** WB1Q ** | 159 538,943.75 | 539,639.07 | -695.32 | 02JUN03 | 03JUN03 | 1.000000 | -695.32 |
| | 530,000.000 | | | | | .00 | |
| ** WB1Q ** | 248 288,531.25 | 284,418.75 | 4,112.50 | 05JUN03 | 06JUN03 | 1.000000 | 4,112.50 |
| | 280,000.000 | | | | | .00 | |
| ** WB2F ** | | | | 05JUN03 | 06JUN03 | 1.000000 | |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|---------------|-------------|-------------------|-----------------|-----------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| | 289 1,266,707.81 | 1,251,573.04 | 15,134.77 | | | .00 | 15,134.77 |
| | 1,230,000.000 | | | | | | |
| ** WB1Q ** | 671 1,662,750.00 | 1,661,750.00 | 1,000.00 | 12JUN03 | 13JUN03 | 1.000000 | 1,000.00 |
| | 1,600,000.000 | | | | | .00 | |
| ** WB2L ** | 729 596,248.05 | 597,335.77 | -1,087.72 | 16JUN03 | 19JUN03 | 1.000000 | -1,087.72 |
| | 575,000.000 | | | | | .00 | |
| ** WB2L ** | 753 624,630.47 | 633,848.61 | -9,218.14 | 18JUN03 | 20JUN03 | 1.000000 | -9,218.14 |
| | 610,000.000 | | | | | .00 | |
| ** WB2L ** | 749 737,128.13 | 41,559.92 | 695,568.21 | 19JUN03 | 23JUN03 | 1.000000 | 695,568.21 |
| | 40,000.000 | | | | | .00 | |
| ** WB2L ** | CXL 749 -737,128.13 | -41,559.92 | -695,568.21 | 19JUN03 | 23JUN03 | 1.000000 | -695,568.21 |
| | -40,000.000 | | | | | .00 | |
| ** WB2L ** | 774 737,128.13 | 739,664.41 | -2,536.28 | 19JUN03 | 23JUN03 | 1.000000 | -2,536.28 |
| | 720,000.000 | | | | | .00 | |
| ** WB2N ** | 175 770,185.55 | 768,281.25 | 1,904.30 | 24JUN03 | 26JUN03 | 1.000000 | 1,904.30 |
| | 750,000.000 | | | | | .00 | |
| ** WB2N ** | 177 771,855.47 | 773,554.69 | -1,699.22 | 24JUN03 | 26JUN03 | 1.000000 | -1,699.22 |
| | 750,000.000 | | | | | .00 | |
| ** WB2N ** | 329 178,801.20 | 180,956.25 | -2,155.05 | 08JUL03 | 10JUL03 | 1.000000 | -2,155.05 |
| | 180,000.000 | | | | | .00 | |
| ** WB2F ** | 347 3,282,794.53 | 3,383,231.44 | -100,436.91 | 09JUL03 | 10JUL03 | 1.000000 | -100,436.91 |
| | 3,305,000.000 | | | | | .00 | |
| ** WB2F ** | CXL 347 -3,282,794.53 | -3,383,231.44 | 100,436.91 | 09JUL03 | 10JUL03 | 1.000000 | 100,436.91 |
| | -3,305,000.000 | | | | | .00 | |
| ** WB2F ** | 349 3,282,278.13 | 3,383,217.19 | -100,939.06 | 09JUL03 | 11JUL03 | 1.000000 | -100,939.06 |
| | 3,305,000.000 | | | | | .00 | |



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|-------------------------|-------------------------------|--|-------------------------------------|----------|---|---------------------------|--------------------|--------------------------------------|
| ** WB2L ** | 073 4,850,000.000 | 4,810,593.75 | 4,809,010.35 | | 15JUL03 1,583.40 | 17JUL03 | 1.000000 .00 | 1,583.40 |
| ** WB2L ** | 085 2,805,000.000 | 2,779,360.55 | 2,781,223.25 | | 15JUL03 -1,862.78 | 17JUL03 | 1.000000 .00 | -1,862.78 |
| ** WB2L ** | 089 4,625,000.000 | 4,588,325.18 | 4,589,080.27 | | 15JUL03 -755.09 | 17JUL03 | 1.000000 .00 | -755.09 |
| ** WB1Q ** | 607 1,840,000.000 | 1,798,025.80 | 1,875,434.38 | | 15JUL03 -77,409.38 | 16JUL03 | 1.000000 .00 | -77,409.38 |
| ** WB1E ** | 074 17,500,000.000 | 16,970,154.00 | 16,761,718.75 | | 16JUL03 208,435.33 | 11AUG03 | 1.000000 .00 | 208,435.33 |
| ** WB2F ** | 362 1,390,000.000 | 1,357,204.69 | 1,408,999.58 | | 16JUL03 -43,794.89 | 17JUL03 | 1.000000 .00 | -43,794.89 |
| ** WB1E ** | 751 6,000,000.000 | 5,845,312.50 | 5,821,875.00 | | 16JUL03 23,437.50 | 12AUG03 | 1.000000 .00 | 23,437.50 |
| ** WB1E ** | 752 16,500,000.000 | 16,074,609.38 | 16,027,734.38 | | 16JUL03 46,875.00 | 25SEP03 | 1.000000 .00 | 46,875.00 |
| ** WB2L ** | 109 440,000.000 | 424,971.88 | 438,264.86 | | 17JUL03 -11,292.18 | 21JUL03 | 1.000000 .00 | -11,292.18 |
| ** WB1E ** | 219 17,500,000.000 | 16,749,668.25 | 16,630,468.75 | | 22JUL03 119,199.50 | 11AUG03 | 1.000000 .00 | 119,199.50 |
| ** WB2N ** | 559 7,500,000.000 | 7,188,878.13 | 7,168,751.56 | | 22JUL03 11,326.57 | 04SEP03 | 1.000000 .00 | 11,326.57 |
| ** WB2N ** | 565 3,880,000.000 | 3,716,312.50 | 3,709,315.62 | | 22JUL03 6,996.88 | 23JUL03 | 1.000000 .00 | 6,996.88 |
| ** WB2N ** | CXL 565 | -3,716,312.50 | -3,709,315.62 | | 22JUL03 -6,996.88 | 23JUL03 | 1.000000 .00 | -6,996.88 |



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|-------------------------|-------------------------------|--|-------------------------------------|----------|---|---------------------------|--------------------|--------------------------------------|
| | | -3,880,000.000 | | | | | | |
| ** WB2N ** | 571 3,880,000.000 | 3,716,312.50 | 3,709,087.50 | | 22JUL03 7,225.00 | 23JUL03 | 1.000000 .00 | 7,225.00 |
| ** WB2N ** | CXL 571 -3,880,000.000 | -3,716,312.50 | -3,709,087.50 | | 22JUL03 -7,225.00 | 23JUL03 | 1.000000 .00 | -7,225.00 |
| ** WB2N ** | 579 3,880,000.000 | 3,716,615.64 | 3,709,087.50 | | 22JUL03 7,528.14 | 23JUL03 | 1.000000 .00 | 7,528.14 |
| ** WB2L ** | 151 3,245,000.000 | 3,130,410.94 | 3,188,137.50 | | 23JUL03 -57,726.56 | 25JUL03 | 1.000000 .00 | -57,726.56 |
| ** WB2F ** | 396 235,000.000 | 224,608.59 | 233,696.48 | | 24JUL03 -9,087.89 | 25JUL03 | 1.000000 .00 | -9,087.89 |
| ** WB1E ** | 369 17,500,000.000 | 16,618,418.02 | 16,635,428.55 | | 28JUL03 -17,818.53 | 06AUG03 | 1.000000 .00 | -17,818.53 |
| ** WB1E ** | 397 17,500,000.000 | 16,618,418.02 | 16,476,523.44 | | 28JUL03 141,886.58 | 06AUG03 | 1.000000 .00 | 141,886.58 |
| ** WB1E ** | CXL 397 -17,500,000.000 | -16,618,418.02 | -16,476,523.44 | | 28JUL03 -141,886.58 | 06AUG03 | 1.000000 .00 | -141,886.58 |
| ** WB2L ** | 189 1,710,000.000 | 1,613,879.38 | 1,667,452.94 | | 29JUL03 -53,573.64 | 31JUL03 | 1.000000 .00 | -53,573.64 |
| ** WB2L ** | 196 3,425,000.000 | 3,238,765.63 | 3,317,786.91 | | 29JUL03 -79,021.28 | 31JUL03 | 1.000000 .00 | -79,021.28 |
| ** WB2L ** | CXL 196 -3,425,000.000 | -3,238,765.63 | -3,317,786.91 | | 29JUL03 79,021.28 | 31JUL03 | 1.000000 .00 | 79,021.28 |
| ** WB2L ** | 197 5,365,000.000 | 5,069,925.80 | 5,181,195.11 | | 29JUL03 -111,270.11 | 31JUL03 | 1.000000 .00 | -111,270.11 |



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|-------------------------|--|--|---|--|---|
| ** WB2L ** | 217 2,285,000.000 | 2,160,753.13 | 2,201,506.25 | 29JUL03 -40,753.12 | 31JUL03 1.000000 .00 -40,753.12 |
| ** WB2L ** | 223 755,000.000 | 710,879.69 | 731,199.60 | 30JUL03 -20,320.11 | 01AUG03 1.000000 .00 -20,320.11 |
| ** WB2L ** | 224 3,265,000.000 | 3,071,650.78 | 3,159,483.79 | 30JUL03 -87,833.01 | 01AUG03 1.000000 .00 -87,833.01 |
| ** WB2L ** | 225 760,000.000 | 715,468.75 | 731,767.19 | 30JUL03 -16,298.44 | 01AUG03 1.000000 .00 -16,298.44 |
| ** WB2L ** | 230 1,700,000.000 | 1,607,296.88 | 1,633,551.76 | 30JUL03 -26,254.88 | 01AUG03 1.000000 .00 -26,254.88 |
| ** WB2P ** | 413 1,150,000.000 | 1,084,863.28 | 1,152,389.70 | 04AUG03 -67,526.42 | 05AUG03 1.000000 .00 -67,526.42 |
| ** WB1Q ** | 063 2,150,000.000 | 2,030,406.25 | 2,076,582.82 | 05AUG03 -46,176.57 | 06AUG03 1.000000 .00 -46,176.57 |
| ** WB1Q ** | 096 1,400,000.000 | 1,320,156.25 | 1,336,593.75 | 06AUG03 -16,437.50 | 07AUG03 1.000000 .00 -16,437.50 |
| ** WB1E ** | 128 10,500,000.000 | 9,908,697.33 | 10,074,842.61 | 06AUG03 -166,145.28 | 13AUG03 1.000000 .00 -166,145.28 |
| ** WB1E ** | CXL 128 -10,500,000.000 | -9,908,697.33 | -10,074,842.61 | 06AUG03 166,145.28 | 13AUG03 1.000000 .00 166,145.28 |
| ** WB2F ** | 435 2,040,000.000 | 1,934,812.50 | 1,963,208.60 | 07AUG03 -28,396.10 | 09SEP03 1.000000 .00 -28,396.10 |
| ** WB2L ** | 353 50,000.000 | 47,820.31 | 48,076.17 | 08AUG03 -255.86 | 12AUG03 1.000000 .00 -255.86 |
| ** WB2L ** | 363 10,479,179.88 | 10,479,179.88 | 10,494,189.09 | 08AUG03 -15,009.21 | 16SEP03 1.000000 .00 -15,009.21 |

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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECTY GN/LN BASE SECTY GN/LN | STL DT SELL RATE BASE CURR GN/LN | NET SECTY GN/LN NET BAS SECTY GN/LN |
|-------------------------|--|--|---|--|--|
| | 10,995,000.000 | | | | |
| ** WB1Q ** | 448 1,000,000.000 | 959,823.00 | 948,867.19 | 08AUG03 10,955.81 | 11AUG03 1.000000 .00 10,955.81 |
| ** WB1E ** | 532 10,500,000.000 | 10,080,000.00 | 9,948,750.00 | 08AUG03 131,250.00 | 13AUG03 1.000000 .00 131,250.00 |
| ** WB2N ** | 761 730,000.000 | 697,819.41 | 697,298.96 | 08AUG03 520.45 | 12AUG03 1.000000 .00 520.45 |
| ** WB2F ** | 441 2,085,000.000 | 1,943,285.16 | 1,960,994.81 | 14AUG03 -17,709.65 | 10SEP03 1.000000 .00 -17,709.65 |
| ** WB1Q ** | 151 3,775,000.000 | 3,551,301.76 | 3,550,820.92 | 25AUG03 480.84 | 09SEP03 1.000000 .00 480.84 |
| 912828BA7 | TOTAL | 149,917,792.46 | 150,094,971.36 | -177,178.90 L | .00 -177,178.90 L |
| | 24,923,071.64 | 25,018,353.76 | -95,282.12 S | .00 | -95,282.12 S |
| 912828BD1 | UNITED STATES TREAS NTS | 2013/07/15 | 1.875 | 21AUG03 | 25AUG03 1.000000 |
| ** WB2L ** | 297 564,971.750 | 545,197.74 | 536,899.71 | 8,298.03 | .00 8,298.03 |
| ** WB2L ** | 298 564,971.750 | 545,881.88 | 536,527.77 | 9,354.11 | .00 9,354.11 |
| ** WB2L ** | 299 564,971.750 | 545,308.08 | 537,240.30 | 8,067.78 | .00 8,067.78 |
| ** WB2L ** | 517 564,971.750 | 545,197.74 | 536,899.71 | 8,298.03 | .00 8,298.03 |
| ** WB2L ** | CXL 517 -564,971.750 | -545,197.74 | -536,899.71 | -8,298.03 | 25AUG03 1.000000 .00 -8,298.03 |
| ** WB2L ** | | | | 21AUG03 | 25AUG03 1.000000 |

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| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|-------------------------------|---|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| | 518 564,971.750 | 545,881.00 | | 536,527.77 | 9,354.11 | | .00 | 9,354.11 |
| WB2L ** | CXL 518 -564,971.750 | -545,881.00 | | -536,527.77 | -9,354.11 | 21AUG03 25AUG03 | 1.000000 .00 | -9,354.11 |
| WB2L ** | 519 564,971.750 | 545,308.00 | | 537,240.30 | 8,067.78 | 21AUG03 25AUG03 | 1.000000 .00 | 8,067.78 |
| WB2L ** | CXL 519 -564,971.750 | -545,308.00 | | -537,240.30 | -8,067.78 | 21AUG03 25AUG03 | 1.000000 .00 | -8,067.78 |
| WB2L ** | 631 565,000.000 | 545,881.00 | | 536,637.40 | 9,244.40 | 21AUG03 25AUG03 | 1.000000 .00 | 9,244.40 |
| WB2L ** | CXL 631 -565,000.000 | -545,881.00 | | -536,637.40 | -9,244.40 | 21AUG03 25AUG03 | 1.000000 .00 | -9,244.40 |
| WB2L ** | 632 565,000.000 | 545,197.74 | | 536,440.75 | 8,756.99 | 21AUG03 25AUG03 | 1.000000 .00 | 8,756.99 |
| WB2L ** | CXL 632 -565,000.000 | -545,197.74 | | -536,440.75 | -8,756.99 | 21AUG03 25AUG03 | 1.000000 .00 | -8,756.99 |
| WB2L ** | 633 565,000.000 | 545,308.00 | | 536,807.57 | 8,500.51 | 21AUG03 25AUG03 | 1.000000 .00 | 8,500.51 |
| WB2L ** | CXL 633 -565,000.000 | -545,308.00 | | -536,807.57 | -8,500.51 | 21AUG03 25AUG03 | 1.000000 .00 | -8,500.51 |
| WB2L ** | 300 564,988.700 | 546,096.89 | | 537,268.94 | 8,827.95 | 22AUG03 26AUG03 | 1.000000 .00 | 8,827.95 |
| WB2L ** | 301 584,242.550 | 565,724.82 | | 555,043.94 | 10,680.88 | 22AUG03 26AUG03 | 1.000000 .00 | 10,680.88 |
| WB2L ** | 541 584,988.300 | 565,724.82 | | 556,282.08 | 9,442.74 | 22AUG03 26AUG03 | 1.000000 .00 | 9,442.74 |



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| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|-------------------------------|---|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| WB2L ** | CXL 541 -584,988.300 | -565,724.82 | | -556,282.08 | -9,442.74 | 22AUG03 26AUG03 | 1.000000 .00 | -9,442.74 |
| WB2L ** | 542 564,988.700 | 546,096.89 | | 536,739.12 | 9,357.77 | 22AUG03 26AUG03 | 1.000000 .00 | 9,357.77 |
| WB2L ** | CXL 542 -564,988.700 | -546,096.89 | | -536,739.12 | -9,357.77 | 22AUG03 26AUG03 | 1.000000 .00 | -9,357.77 |
| WB2L ** | 560 584,988.300 | 565,724.82 | | 556,282.08 | 9,442.74 | 22AUG03 26AUG03 | 1.000000 .00 | 9,442.74 |
| WB2L ** | CXL 560 -584,988.300 | -565,724.82 | | -556,282.08 | -9,442.74 | 22AUG03 26AUG03 | 1.000000 .00 | -9,442.74 |
| WB2L ** | 634 585,000.000 | 565,724.82 | | 556,179.83 | 9,545.79 | 22AUG03 26AUG03 | 1.000000 .00 | 9,545.79 |
| WB2L ** | CXL 634 -585,000.000 | -565,724.82 | | -556,179.83 | -9,545.79 | 22AUG03 26AUG03 | 1.000000 .00 | -9,545.79 |
| WB2L ** | 635 565,000.000 | 546,096.89 | | 537,179.20 | 8,917.69 | 22AUG03 26AUG03 | 1.000000 .00 | 8,917.69 |
| WB2L ** | CXL 635 -565,000.000 | -546,096.89 | | -537,179.20 | -8,917.69 | 22AUG03 26AUG03 | 1.000000 .00 | -8,917.69 |
| WB2L ** | 303 455,104.650 | 439,033.77 | | 436,509.36 | 2,524.41 | 28AUG03 02SEP03 | 1.000000 .00 | 2,524.41 |
| WB2L ** | 455 455,104.650 | 439,033.77 | | 436,532.23 | 2,501.54 | 28AUG03 02SEP03 | 1.000000 .00 | 2,501.54 |
| WB2L ** | CXL 455 -455,104.650 | -439,033.77 | | -436,532.23 | -2,501.54 | 28AUG03 02SEP03 | 1.000000 .00 | -2,501.54 |
| WB2L ** | 304 | 657,471.69 | | 652,169.68 | 5,302.01 | 05SEP03 09SEP03 | 1.000000 .00 | 5,302.01 |

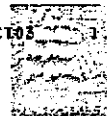


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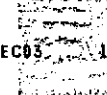
| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/L |
|-------------|-------------------------|--------------|--------------|--------------------|----------------|--------------|--------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/L | BASE CURR GN/L | GN/L | NET BAS SECTY GN/L |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/L | | | |
| 679,952.100 | | | | | | | |
| ** WB2L ** | 730 657,471.69 | 646,329.53 | 646,329.53 | 05SEP03 11,142.16 | 09SEP03 | 1.000000 .00 | 11,142.16 |
| | 730 680,326.400 | | | | | | |
| ** WB2L ** | CXL 730 -657,471.69 | -646,329.53 | -646,329.53 | 05SEP03 -11,142.16 | 09SEP03 | 1.000000 .00 | -11,142.16 |
| | 730 -680,326.400 | | | | | | |
| ** WB2L ** | 238 944,799.04 | 903,951.03 | 903,951.03 | 30SEP03 40,848.01 | 02OCT03 | 1.000000 .00 | 40,848.01 |
| | 238 951,339.500 | | | | | | |
| ** WB2L ** | CXL 238 -944,799.04 | -903,951.03 | -903,951.03 | 30SEP03 -40,848.01 | 02OCT03 | 1.000000 .00 | -40,848.01 |
| | 238 -951,339.500 | | | | | | |
| ** WB2L ** | 239 845,346.51 | 809,607.21 | 809,607.21 | 30SEP03 35,739.30 | 02OCT03 | 1.000000 .00 | 35,739.30 |
| | 239 851,198.500 | | | | | | |
| ** WB2L ** | CXL 239 -845,346.51 | -809,607.21 | -809,607.21 | 30SEP03 -35,739.30 | 02OCT03 | 1.000000 .00 | -35,739.30 |
| | 239 -851,198.500 | | | | | | |
| ** WB2L ** | 257 845,346.51 | 817,151.24 | 817,151.24 | 30SEP03 28,195.27 | 02OCT03 | 1.000000 .00 | 28,195.27 |
| | 257 851,198.500 | | | | | | |
| ** WB2L ** | CXL 257 -845,346.51 | -817,151.24 | -817,151.24 | 30SEP03 -28,195.27 | 02OCT03 | 1.000000 .00 | -28,195.27 |
| | 257 -851,198.500 | | | | | | |
| ** WB2L ** | 307 944,799.04 | 924,137.13 | 924,137.13 | 30SEP03 20,661.91 | 02OCT03 | 1.000000 .00 | 20,661.91 |
| | 307 951,339.500 | | | | | | |
| ** WB2L ** | 308 845,346.51 | 826,695.20 | 826,695.20 | 30SEP03 18,651.31 | 02OCT03 | 1.000000 .00 | 18,651.31 |
| | 308 850,256.500 | | | | | | |
| ** WB1Z ** | 175 4,886,884.00 | 4,850,329.90 | 4,850,329.90 | 14OCT03 36,554.10 | 15OCT03 | 1.000000 .00 | 36,554.10 |
| | 175 5,004,970.000 | | | | | | |
| ** WB1Z ** | 176 4,889,230.04 | 4,850,329.90 | 4,850,329.90 | 14OCT03 38,900.14 | 15OCT03 | 1.000000 .00 | 38,900.14 |
| | 176 5,004,970.000 | | | | | | |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/L |
|-------------|-------------------------|---------------|---------------|--------------------|----------------|--------------|--------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/L | BASE CURR GN/L | GN/L | NET BAS SECTY GN/L |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/L | | | |
| ** WB1Z ** | 177 4,888,448.06 | 4,850,329.90 | 4,850,329.90 | 14OCT03 38,118.16 | 15OCT03 | 1.000000 .00 | 38,118.16 |
| | 177 5,004,970.000 | | | | | | |
| ** WB1H ** | 609 1,469,473.37 | 1,458,015.00 | 1,458,015.00 | 14OCT03 11,458.37 | 15OCT03 | 1.000000 .00 | 11,458.37 |
| | 609 1,504,500.000 | | | | | | |
| ** WB1H ** | 610 1,469,708.43 | 1,458,015.00 | 1,458,015.00 | 14OCT03 11,693.43 | 15OCT03 | 1.000000 .00 | 11,693.43 |
| | 610 1,504,500.000 | | | | | | |
| ** WB1H ** | 611 1,469,003.21 | 1,458,015.00 | 1,458,015.00 | 14OCT03 10,988.21 | 15OCT03 | 1.000000 .00 | 10,988.21 |
| | 611 1,504,500.000 | | | | | | |
| ** WB1Z ** | 185 8,456,869.73 | 8,427,326.70 | 8,427,326.70 | 15OCT03 29,543.03 | 15OCT03 | 1.000000 .00 | 29,543.03 |
| | 185 8,696,010.000 | | | | | | |
| ** WB1H ** | 658 1,825,218.21 | 1,818,111.76 | 1,818,111.76 | 14OCT03 7,106.45 | 17OCT03 | 1.000000 .00 | 7,106.45 |
| | 658 1,876,077.500 | | | | | | |
| ** WB2L ** | 387 930,310.15 | 926,694.58 | 926,694.58 | 17OCT03 3,615.57 | 21OCT03 | 1.000000 .00 | 3,615.57 |
| | 387 953,553.000 | | | | | | |
| ** WB2L ** | 388 2,380,617.40 | 2,374,083.01 | 2,374,083.01 | 17OCT03 6,534.39 | 21OCT03 | 1.000000 .00 | 6,534.39 |
| | 388 2,444,106.900 | | | | | | |
| ** WB2L ** | 441 1,189,484.24 | 1,187,433.38 | 1,187,433.38 | 17OCT03 2,050.86 | 21OCT03 | 1.000000 .00 | 2,050.86 |
| | 441 1,219,544.100 | | | | | | |
| ** WB2L ** | CXL 441 -1,189,484.24 | -1,187,433.38 | -1,187,433.38 | 17OCT03 -2,050.86 | 21OCT03 | 1.000000 .00 | -2,050.86 |
| | 441 -1,219,544.100 | | | | | | |
| ** WB2L ** | 536 1,189,484.24 | 1,181,562.13 | 1,181,562.13 | 17OCT03 7,922.11 | 21OCT03 | 1.000000 .00 | 7,922.11 |
| | 536 1,216,305.900 | | | | | | |
| ** WB2L ** | 741 1,210,412.79 | 1,228,142.20 | 1,228,142.20 | 02DEC03 -17,729.41 | 04DEC03 | 1.000000 .00 | -17,729.41 |
| | 741 1,230,065.000 | | | | | | |
| ** WB2L ** | 004 1,224,535.50 | 1,226,264.80 | 1,226,264.80 | 10DEC03 -1,729.30 | 12DEC03 | 1.000000 .00 | -1,729.30 |
| | 004 | | | | | | |



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|-------------------------|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 1,229,723.400 | | | | | | | | |
| ** WB2L ** | 005 | 1,226,553.02 | | 1,217,477.94 | 10DEC03 8,875.06 | 12DEC03 | 1.000000 .00 | 8,875.06 |
| 1,229,723.400 | | | | | | | | |
| ** WB2L ** | 016 | 1,235,026.50 | | 1,222,432.17 | 11DEC03 12,594.41 | 15DEC03 | 1.000000 .00 | 12,594.41 |
| 1,234,640.750 | | | | | | | | |
| ** WB3D ** | LLAN- 260 72,000.000 | 72,000.00 | | 72,000.00 | 31DEC03 .00 | 31DEC03 | 1.000000 .00 | .00 |
| ** WB1H ** | 561 | 34,767,252.00 | 2013/07/15 | 2.000 34,707,231.00 | 09JUL03 60,021.00 | 15JUL03 | 1.000000 .00 | 60,021.00 |
| 35,100,000.000 | | | | | | | | |
| ** WB1Z ** | 690 | 19,010,400.00 | | 19,776,200.00 | 09JUL03 34,200.00 | 15JUL03 | 1.000000 .00 | 34,200.00 |
| 20,000,000.000 | | | | | | | | |
| ** WB1Z ** | 692 | 4,960,350.00 | | 4,944,050.00 | 09JUL03 24,300.00 | 15JUL03 | 1.000000 .00 | 24,300.00 |
| 5,000,000.000 | | | | | | | | |
| ** WB2N ** | 392 | 5,522,250.00 | | 5,487,895.50 | 11JUL03 34,354.50 | 15JUL03 | 1.000000 .00 | 34,354.50 |
| 5,550,000.000 | | | | | | | | |
| ** WB2N ** | 390 | 5,550,000.00 | | 5,487,895.50 | 14JUL03 62,104.50 | 15JUL03 | 1.000000 .00 | 62,104.50 |
| 5,550,000.000 | | | | | | | | |
| ** WB2N ** | 399 | 2,764,806.25 | | 2,739,003.70 | 14JUL03 25,802.55 | 15JUL03 | 1.000000 .00 | 25,802.55 |
| 2,770,000.000 | | | | | | | | |
| ** WB2N ** | 125 | 3,570,175.07 | | 3,575,370.45 | 23OCT03 -5,202.50 | 27OCT03 | 1.000000 .00 | -5,202.50 |
| 3,614,796.000 | | | | | | | | |
| ** WB2N ** | CXL 125 | -3,570,175.07 | | -3,575,370.45 | 23OCT03 5,202.50 | 27OCT03 | 1.000000 .00 | 5,202.50 |
| -3,614,796.000 | | | | | | | | |
| ** WB2N ** | 156 | 3,571,491.24 | | 3,575,370.45 | 23OCT03 -3,887.21 | 27OCT03 | 0.000000 .00 | -3,887.21 |
| 3,614,796.000 | | | | | | | | |



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| ASSET ID SH SELL/BTC | SECURITY LOT | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| ** WB2N ** | LLAN- 006 2,952.000 | 2,952.00 | | 2,952.00 | 31DEC03 .00 | 31DEC03 | 1.000000 .00 | .00 |
| 912020DD1 | TOTAL | 121,416,136.64 | | 120,802,420.19 | 533,700.45 L | | .00 | 533,700.45 L |
| 912020BE9 | UNITED STATES TREAS NTS | | 2005/07/31 | 1.500 | 04AUG03 | 07AUG03 | 1.000000 | |
| ** WB2L ** | 300 | 905,521.09 | | 904,419.14 | 1,101.95 | | .00 | 1,101.95 |
| 910,000.000 | | | | | | | | |
| ** WB2L ** | 540 | 10,600,600.73 | | 10,418,103.91 | 21AUG03 -17,415.10 | 25AUG03 | 1.000000 .00 | -17,415.10 |
| 10,605,000.000 | | | | | | | | |
| ** WB2L ** | 006 | 1,427,151.17 | | 1,421,592.05 | 10SEP03 5,550.32 | 12SEP03 | 1.000000 .00 | 5,550.32 |
| 1,430,000.000 | | | | | | | | |
| ** WB2L ** | 185 | 4,124,192.19 | | 4,106,171.34 | 23SEP03 18,020.05 | 25SEP03 | 1.000000 .00 | 18,020.05 |
| 4,130,000.000 | | | | | | | | |
| ** WB2L ** | 180 | 13,200,092.97 | | 13,122,437.02 | 23SEP03 78,455.95 | 25SEP03 | 1.000000 .00 | 78,455.95 |
| 13,220,000.000 | | | | | | | | |
| 912020BE9 | TOTAL | 30,250,446.15 | | 30,172,724.26 | 85,721.09 L | | .00 | 85,721.09 L |
| 912020BC4 | UNITED STATES TREAS NTS | | 2008/08/15 | 3.250 | 06AUG03 | 15AUG03 | 1.000000 | |
| ** WB1H ** | 790 | 25,000,000.00 | | 24,942,750.00 | 57,250.00 | | .00 | 57,250.00 |
| 25,000,000.000 | | | | | | | | |
| ** WB1H ** | 021 | 25,142,570.25 | | 25,091,797.00 | 08AUG03 50,701.25 | 15AUG03 | 1.000000 .00 | 50,701.25 |
| 25,000,000.000 | | | | | | | | |
| ** WB2L ** | 364 | 4,545,700.00 | | 4,547,837.50 | 11AUG03 -2,137.50 | 15AUG03 | 1.000000 .00 | -2,137.50 |
| 4,540,000.000 | | | | | | | | |
| ** WB2L ** | 366 | 2,201,701.25 | | 2,204,007.04 | 11AUG03 -2,225.79 | 15AUG03 | 0.000000 .00 | -2,225.79 |
| 2,200,000.000 | | | | | | | | |
| ** WB2L ** | 367 | 2,312,524.54 | | 2,314,116.21 | 11AUG03 -1,509.45 | 15AUG03 | 0.000000 .00 | -1,509.45 |
| 2,310,000.000 | | | | | | | | |



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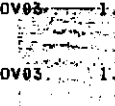
| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LN BASE SECY GN/LN | STL DT BASE CURR GN/LN | SELL RATE GN/LN | NET SECY GN/LN NET BAS SECY GN/LN |
|-------------------------|-------------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| | | 2,310,000.000 | | | | | | |
| ** WB2L ** | CXL 367 | -2,312,526.54 | -2,314,116.21 | | 11AUG03 1,589.65 | 15AUG03 | 1.000000 .00 | 1,589.65 |
| | | -2,310,000.000 | | | | | | |
| ** WB2L ** | 377 | 2,167,706.25 | 2,176,839.85 | | 11AUG03 -9,133.60 | 15AUG03 | 1.000000 .00 | -9,133.60 |
| | | 2,165,000.000 | | | | | | |
| ** WB2L ** | CXL 377 | -2,167,706.25 | -2,176,839.85 | | 11AUG03 9,133.60 | 15AUG03 | 1.000000 .00 | 9,133.60 |
| | | -2,165,000.000 | | | | | | |
| ** WB2L ** | 669 | 2,167,706.25 | 2,168,805.66 | | 11AUG03 -1,899.41 | 15AUG03 | 1.000000 .00 | -1,899.41 |
| | | 2,165,000.000 | | | | | | |
| ** WB2L ** | 678 | 2,312,526.54 | 2,322,150.40 | | 11AUG03 -9,623.84 | 15AUG03 | 1.000000 .00 | -9,623.84 |
| | | 2,310,000.000 | | | | | | |
| ** WB12 ** | 451 | 19,134,000.00 | 19,128,000.00 | | 20AUG03 6,000.00 | 21AUG03 | 1.000000 .00 | 6,000.00 |
| | | 19,200,000.000 | | | | | | |
| ** WB2L ** | 008 | 2,317,351.17 | 2,302,840.88 | | 10SEP03 14,510.29 | 12SEP03 | 1.000000 .00 | 14,510.29 |
| | | 2,315,000.000 | | | | | | |
| ** WB2L ** | 777 | 2,314,074.00 | 2,316,789.34 | | 10SEP03 -2,715.34 | 12SEP03 | 1.000000 .00 | -2,715.34 |
| | | 2,315,000.000 | | | | | | |
| ** WB2L ** | CXL 777 | -2,314,074.00 | -2,316,789.34 | | 10SEP03 2,715.34 | 12SEP03 | 1.000000 .00 | 2,715.34 |
| | | -2,315,000.000 | | | | | | |
| ** WB2L ** | 780 | 2,314,095.70 | 2,316,789.33 | | 10SEP03 -2,693.63 | 12SEP03 | 1.000000 .00 | -2,693.63 |
| | | 2,315,000.000 | | | | | | |
| ** WB2L ** | 052 | 2,788,658.20 | 2,772,309.26 | | 15SEP03 16,348.94 | 17SEP03 | 1.000000 .00 | 16,348.94 |
| | | 2,775,000.000 | | | | | | |
| ** WB2L ** | 056 | 1,817,973.44 | 1,787,438.55 | | 15SEP03 30,534.89 | 17SEP03 | 1.000000 .00 | 30,534.89 |
| | | 1,805,000.000 | | | | | | |



STATE STREET

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|-------------------------|-------------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| ** WB2L ** | 057 | 2,430,682.03 | 2,400,483.82 | | 15SEP03 30,198.21 | 17SEP03 | 1.000000 .00 | 30,198.21 |
| | | 2,420,000.000 | | | | | | |
| ** WB2L ** | 058 | 2,207,708.20 | 2,174,259.37 | | 15SEP03 33,448.83 | 17SEP03 | 1.000000 .00 | 33,448.83 |
| | | 2,190,000.000 | | | | | | |
| ** WB2L ** | 059 | 2,348,864.06 | 2,306,785.36 | | 15SEP03 42,078.70 | 17SEP03 | 1.000000 .00 | 42,078.70 |
| | | 2,335,000.000 | | | | | | |
| ** WB2L ** | 065 | 2,349,228.91 | 2,303,160.74 | | 15SEP03 48,068.17 | 17SEP03 | 1.000000 .00 | 48,068.17 |
| | | 2,335,000.000 | | | | | | |
| ** WB2L ** | 081 | 1,204,149.22 | 1,190,374.22 | | 16SEP03 13,775.00 | 18SEP03 | 1.000000 .00 | 13,775.00 |
| | | 1,195,000.000 | | | | | | |
| ** WB2L ** | 111 | 2,622,065.04 | 2,589,735.35 | | 17SEP03 32,329.69 | 19SEP03 | 1.000000 .00 | 32,329.69 |
| | | 2,595,000.000 | | | | | | |
| ** WB2P ** | 106 | 5,034.38 | 4,929.30 | | 23SEP03 105.08 | 24SEP03 | 1.000000 .00 | 105.08 |
| | | 5,000.000 | | | | | | |
| ** WB2L ** | 230 | 4,468,931.64 | 4,408,024.78 | | 30SEP03 60,906.86 | 02OCT03 | 1.000000 .00 | 60,906.86 |
| | | 4,385,000.000 | | | | | | |
| ** WB2L ** | 416 | 2,446,984.77 | 2,452,669.15 | | 24OCT03 -5,684.38 | 28OCT03 | 1.000000 .00 | -5,684.38 |
| | | 2,435,000.000 | | | | | | |
| ** WB2L ** | 428 | 2,204,688.87 | 2,209,686.83 | | 24OCT03 -4,997.96 | 28OCT03 | 1.000000 .00 | -4,997.96 |
| | | 2,195,000.000 | | | | | | |
| ** WB2F ** | 584 | 405,268.94 | 404,778.52 | | 30OCT03 490.42 | 31OCT03 | 1.000000 .00 | 490.42 |
| | | 405,000.000 | | | | | | |
| ** WB2P ** | 285 | 1,202,250.00 | 1,183,031.24 | | 04NOV03 19,218.76 | 05NOV03 | 1.000000 .00 | 19,218.76 |
| | | 1,200,000.000 | | | | | | |
| ** WB2L ** | 522 | 2,217,717.58 | 2,245,492.29 | | 06NOV03 -27,774.71 | 10NOV03 | 1.000000 .00 | -27,774.71 |
| | | | | | | | | |



STATE STREET

FOR PUBLIC DISCLOSURE

ATTACHMENT O

| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY BASE SECY | GN/LS GN/LS | STL DT BASE CURR | SELL RATE GN/LS | NET SECY NET BAS SECY | GN/LS GN/LS |
|-------------------------|-------------------------------|--|-------------------------------------|-------------------------------------|-----------------------------------|----------------|---------------------|--------------------|--------------------------|----------------|
| 2,230,000.000 | | | | | | | | | | |
| ** WB2L ** | 608 | 3,709,166.02 | 3,700,632.46 | | 19NOV03 8,533.56 | | 21NOV03 | 1.000000 .00 | | 8,533.56 |
| 3,675,000.000 | | | | | | | | | | |
| ** WB2L ** | 009 | 1,116,350.20 | 1,114,647.52 | | 10DEC03 1,702.68 | | 12DEC03 | 1.000000 .00 | | 1,702.68 |
| 1,115,000.000 | | | | | | | | | | |
| ** WB2L ** | 120 | 3,006,221.40 | 2,970,902.90 | | 29DEC03 35,318.50 | | 31DEC03 | 1.000000 .00 | | 35,318.50 |
| 2,985,000.000 | | | | | | | | | | |
| 912828004 | TOTAL | 123,787,682.16 | 123,342,319.47 | | 445,342.69 L | | | .00 | | 445,342.69 L |
| 912828002 | UNITED STATES TREAS MTS | | 2013/08/15 | 4.250 | 11AUG03 | | 15AUG03 | 1.000000 | | |
| ** WB2L ** | 365 | 2,265,839.06 | 2,202,850.00 | | -17,010.94 | | | .00 | | -17,010.94 |
| 2,280,000.000 | | | | | | | | | | |
| ** WB2L ** | 370 | 1,698,778.13 | 1,709,621.88 | | -10,843.75 | | 11AUG03 | 15AUG03 | 1.000000 .00 | -10,843.75 |
| 1,710,000.000 | | | | | | | | | | |
| ** WB2L ** | 378 | 1,699,045.31 | 1,704,656.25 | | -5,610.94 | | 11AUG03 | 15AUG03 | 1.000000 .00 | -5,610.94 |
| 1,710,000.000 | | | | | | | | | | |
| ** WB2L ** | 407 | 4,388,981.25 | 4,456,031.25 | | -67,050.00 | | 13AUG03 | 15AUG03 | 1.000000 .00 | -67,050.00 |
| 4,470,000.000 | | | | | | | | | | |
| ** WB1Q ** | 735 | 1,169,437.50 | 1,142,687.50 | | 6,750.00 | | 14AUG03 | 15AUG03 | 1.000000 .00 | 6,750.00 |
| 1,200,000.000 | | | | | | | | | | |
| ** WB2L ** | 459 | 3,325,889.04 | 3,404,328.12 | | -78,438.28 | | 15AUG03 | 19AUG03 | 1.000000 .00 | -78,438.28 |
| 3,415,000.000 | | | | | | | | | | |
| ** WB2L ** | 550 | 2,226,107.42 | 2,228,062.50 | | -2,755.08 | | 22AUG03 | 26AUG03 | 1.000000 .00 | -2,755.08 |
| 2,270,000.000 | | | | | | | | | | |
| ** WB2L ** | 619 | 1,664,439.65 | 1,658,842.97 | | 5,596.68 | | 26AUG03 | 28AUG03 | 1.000000 .00 | 5,596.68 |
| 1,705,000.000 | | | | | | | | | | |



STATE STREET
Securing Institutions Investors Worldwide

FOR PUBLIC DISCLOSURE

| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY BASE SECY | GN/LS GN/LS | STL DT BASE CURR | SELL RATE GN/LS | NET SECY NET BAS SECY | GN/LS GN/LS |
|-------------------------|-------------------------------|--|-------------------------------------|-------------------------------------|-----------------------------------|----------------|---------------------|--------------------|--------------------------|----------------|
| ** WB2L ** | 627 | 549,784.38 | 545,314.91 | | 27AUG03 4,469.47 | | 29AUG03 | 1.000000 .00 | | 4,469.47 |
| 560,000.000 | | | | | | | | | | |
| ** WB2P ** | 004 | 1,971,875.00 | 1,963,593.75 | | 29AUG03 8,281.25 | | 05SEP03 | 1.000000 .00 | | 8,281.25 |
| 2,000,000.000 | | | | | | | | | | |
| ** WB2P ** | 013 | 2,414,339.06 | 2,410,155.00 | | 29AUG03 4,183.98 | | 02SEP03 | 1.000000 .00 | | 4,183.98 |
| 2,455,000.000 | | | | | | | | | | |
| ** WB2F ** | 460 | 729,808.98 | 739,720.10 | | 04SEP03 -9,911.12 | | 05SEP03 | 1.000000 .00 | | -9,911.12 |
| 745,000.000 | | | | | | | | | | |
| ** WB2F ** | 475 | 1,136,770.31 | 1,136,898.63 | | 05SEP03 -129.32 | | 08SEP03 | 1.000000 .00 | | -129.32 |
| 1,145,000.000 | | | | | | | | | | |
| ** WB2L ** | 733 | 60,605.47 | 60,193.45 | | 05SEP03 412.02 | | 10SEP03 | 1.000000 .00 | | 412.02 |
| 70,000.000 | | | | | | | | | | |
| ** WB2L ** | 735 | 568,964.41 | 565,028.25 | | 05SEP03 3,938.16 | | 09SEP03 | 1.000000 .00 | | 3,938.16 |
| 580,000.000 | | | | | | | | | | |
| ** WB1Q ** | 430 | 1,474,634.38 | 1,468,581.25 | | 08SEP03 6,053.13 | | 09SEP03 | 1.000000 .00 | | 6,053.13 |
| 1,490,000.000 | | | | | | | | | | |
| ** WB1Q ** | 446 | 1,728,671.88 | 1,731,132.81 | | 08SEP03 -2,460.93 | | 09SEP03 | 1.000000 .00 | | -2,460.93 |
| 1,750,000.000 | | | | | | | | | | |
| ** WB2L ** | 779 | 2,297,275.78 | 2,263,235.95 | | 10SEP03 34,039.83 | | 12SEP03 | 1.000000 .00 | | 34,039.83 |
| 2,315,000.000 | | | | | | | | | | |
| ** WB2L ** | 782 | 2,292,573.44 | 2,256,928.10 | | 10SEP03 35,645.34 | | 12SEP03 | 1.000000 .00 | | 35,645.34 |
| 2,315,000.000 | | | | | | | | | | |
| ** WB2L ** | 035 | 585,822.66 | 570,123.63 | | 12SEP03 15,699.03 | | 16SEP03 | 1.000000 .00 | | 15,699.03 |
| 585,000.000 | | | | | | | | | | |
| ** WB2L ** | 037 | 585,091.21 | 569,846.87 | | 12SEP03 16,044.34 | | 16SEP03 | 1.000000 .00 | | 16,044.34 |
| 585,000.000 | | | | | | | | | | |

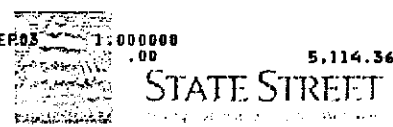


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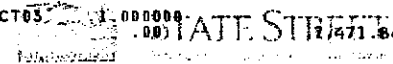
ATTACHMENT O

| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|--|---|---------------------------|--------------------|--------------------------------------|
| | 585,000.000 | | | | | |
| WB10 | 756 2,355,140.62 | 2,354,039.06 | 12SEP03 1,101.56 | 15SEP03 | 1.000000 .00 | 1,101.56 |
| WB2L | 051 1,170,000.000 | 1,135,265.63 | 15SEP03 31,078.12 | 17SEP03 | 1.000000 .00 | 31,078.12 |
| WB2L | 055 850,000.000 | 824,765.63 | 15SEP03 23,076.17 | 17SEP03 | 1.000000 .00 | 23,076.17 |
| WB2L | 060 1,170,000.000 | 1,139,340.43 | 15SEP03 26,309.77 | 17SEP03 | 1.000000 .00 | 26,309.77 |
| WB2L | 061 1,750,000.000 | 1,704,609.36 | 15SEP03 41,630.85 | 17SEP03 | 1.000000 .00 | 41,630.85 |
| WB1Q | 764 2,125,000.000 | 2,120,351.56 | 15SEP03 -1,660.15 | 16SEP03 | 1.000000 .00 | -1,660.15 |
| WB1Q | 797 1,105,000.000 | 1,102,928.12 | 15SEP03 172.65 | 16SEP03 | 1.000000 .00 | 172.65 |
| WB1Q | 797 CXL -1,105,000.000 | -1,102,928.12 | 15SEP03 -172.65 | 16SEP03 | 1.000000 .00 | -172.65 |
| WB1Q | 798 1,105,000.000 | 1,102,928.12 | 15SEP03 172.65 | 16SEP03 | 1.000000 .00 | 172.65 |
| WB2L | 079 1,105,000.000 | 1,076,580.47 | 16SEP03 25,527.54 | 18SEP03 | 1.000000 .00 | 25,527.54 |
| WB2L | 090 740,000.000 | 720,957.82 | 16SEP03 17,596.87 | 18SEP03 | 1.000000 .00 | 17,596.87 |
| WB2F | 492 280,000.000 | 279,693.75 | 16SEP03 5,114.36 | 17SEP03 | 1.000000 .00 | 5,114.36 |



FOR PUBLIC DISCLOSURE

| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|--|---|---------------------------|--------------------|--------------------------------------|
| WB2F | 504 1,460,000.000 | 1,426,100.61 | 19SEP03 44,678.29 | 22SEP03 | 1.000000 .00 | 44,678.29 |
| WB1Q | 153 6,900,000.000 | 6,898,867.19 | 22SEP03 -4,257.81 | 23SEP03 | 1.000000 .00 | -4,257.81 |
| WB2L | 193 475,000.000 | 462,494.14 | 23SEP03 12,765.63 | 25SEP03 | 1.000000 .00 | 12,765.63 |
| WB1Q | 196 2,250,000.000 | 2,295,671.87 | 29SEP03 -8,054.68 | 30SEP03 | 1.000000 .00 | -8,054.68 |
| WB1Q | 197 2,050,000.000 | 2,090,359.38 | 29SEP03 -7,367.19 | 30SEP03 | 1.000000 .00 | -7,367.19 |
| WB1Q | 221 3,790,000.000 | 3,878,828.12 | 30SEP03 -6,514.07 | 01OCT03 | 1.000000 .00 | -6,514.07 |
| WB2L | 234 2,430,000.000 | 2,366,498.45 | 30SEP03 119,695.30 | 02OCT03 | 1.000000 .00 | 119,695.30 |
| WB2L | 236 2,430,000.000 | 2,395,282.46 | 30SEP03 91,101.13 | 02OCT03 | 1.000000 .00 | 91,101.13 |
| WB2L | 237 605,000.000 | 599,581.05 | 30SEP03 15,581.06 | 02OCT03 | 1.000000 .00 | 15,581.06 |
| WB2F | 526 945,000.000 | 921,762.62 | 30SEP03 46,862.38 | 01OCT03 | 1.000000 .00 | 46,862.38 |
| WB2F | 191 1,400,000.000 | 1,392,562.50 | 08OCT03 8,093.75 | 09OCT03 | 1.000000 .00 | 8,093.75 |
| WB1Q | 570 5,250,000.000 | 5,245,253.91 | 08OCT03 -7,558.60 | 15OCT03 | 1.000000 .00 | -7,558.60 |
| WB1Q | 610 3,374,739.06 | 3,367,267.20 | 08OCT03 7,471.86 | 09OCT03 | 1.000000 .00 | 7,471.86 |



FOR PUBLIC DISCLOSURE

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| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL BASE | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL BASE | STL DT BASE | SELL RATE CURR GN/LS | NET SECTY NET BAS SECTY | GN/LS GN/LS |
|-------------------------|-------------------------------|--|---------------------------|-------------------------------------|-------------------------|----------------|-------------------------|----------------------------|----------------|
| 3,370,000.000 | | | | | | | | | |
| WB2P | 197 | 1,391,040.90 | | 1,392,835.94 | 09OCT03 | 20OCT03 | 1.000000 | | -1,795.04 |
| | 1,400,000.000 | | | | | | .00 | | |
| WB1Q | 030 | 2,659,207.03 | | 2,701,737.50 | 20OCT03 | 21OCT03 | 1.000000 | | -42,530.47 |
| | 2,695,000.000 | | | | | | .00 | | |
| WB2L | 408 | 2,434,619.53 | | 2,429,204.04 | 22OCT03 | 24OCT03 | 1.000000 | | 5,414.49 |
| | 2,435,000.000 | | | | | | .00 | | |
| WB2L | 417 | 1,216,807.03 | | 1,215,052.01 | 24OCT03 | 28OCT03 | 1.000000 | | 1,755.02 |
| | 1,220,000.000 | | | | | | .00 | | |
| WB2L | 423 | 1,023,137.80 | | 1,033,165.50 | 24OCT03 | 28OCT03 | 1.000000 | | -10,028.00 |
| | 1,030,000.000 | | | | | | .00 | | |
| WB2L | 431 | 1,024,053.13 | | 1,026,484.72 | 24OCT03 | 28OCT03 | 1.000000 | | -1,631.59 |
| | 1,030,000.000 | | | | | | .00 | | |
| WB2L | 435 | 2,429,760.55 | | 2,427,717.04 | 24OCT03 | 28OCT03 | 1.000000 | | 2,050.69 |
| | 2,435,000.000 | | | | | | .00 | | |
| WB2F | 573 | 1,137,926.10 | | 1,128,021.41 | 24OCT03 | 27OCT03 | 1.000000 | | 9,904.57 |
| | 1,135,000.000 | | | | | | .00 | | |
| WB1Q | 105 | 1,190,892.19 | | 1,195,047.97 | 30OCT03 | 31OCT03 | 1.000000 | | -4,175.78 |
| | 1,195,000.000 | | | | | | .00 | | |
| WB1Q | 200 | 5,145,542.50 | | 5,147,107.50 | 30OCT03 | 31OCT03 | 1.000000 | | -1,425.00 |
| | 5,200,000.000 | | | | | | .00 | | |
| WB2L | 403 | 2,462,721.60 | | 2,469,905.34 | 31OCT03 | 04NOV03 | 1.000000 | | -7,183.66 |
| | 2,475,000.000 | | | | | | .00 | | |
| WB2L | 405 | 367,138.20 | | 369,080.20 | 31OCT03 | 04NOV03 | 000000 | | -1,941.92 |
| | 370,000.000 | | | | | | .00 | | |



STATE STREET
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| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL BASE | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL BASE | STL DT BASE | SELL RATE CURR GN/LS | NET SECTY NET BAS SECTY | GN/LS GN/LS |
|-------------------------|-------------------------------|--|---------------------------|-------------------------------------|-------------------------|----------------|-------------------------|----------------------------|----------------|
| WB1Q | 232 | 993,125.00 | | 995,390.42 | 03NOV03 | 04NOV03 | 1.000000 | | -2,265.42 |
| | 1,000,000.000 | | | | | | .00 | | |
| WB1Q | 233 | 993,906.25 | | 995,390.43 | 03NOV03 | 04NOV03 | 1.000000 | | -1,404.38 |
| | 1,000,000.000 | | | | | | .00 | | |
| WB1Q | 234 | 993,906.25 | | 990,578.13 | 03NOV03 | 04NOV03 | 1.000000 | | 3,328.12 |
| | 1,000,000.000 | | | | | | .00 | | |
| WB1Q | 253 | 2,188,312.50 | | 2,176,625.00 | 04NOV03 | 05NOV03 | 1.000000 | | 11,687.50 |
| | 2,200,000.000 | | | | | | .00 | | |
| WB2L | 505 | 1,210,468.75 | | 1,216,968.50 | 04NOV03 | 06NOV03 | 1.000000 | | -6,499.75 |
| | 1,220,000.000 | | | | | | .00 | | |
| WB2F | 595 | 348,263.47 | | 345,002.59 | 04NOV03 | 05NOV03 | 1.000000 | | 2,461.00 |
| | 350,000.000 | | | | | | .00 | | |
| WB2L | 514 | 2,207,935.55 | | 2,220,200.20 | 06NOV03 | 10NOV03 | 1.000000 | | -20,344.73 |
| | 2,235,000.000 | | | | | | .00 | | |
| WB2L | 515 | 1,013,907.50 | | 1,021,750.03 | 06NOV03 | 10NOV03 | 1.000000 | | -7,763.33 |
| | 1,030,000.000 | | | | | | .00 | | |
| WB2L | 517 | 2,407,212.50 | | 2,431,517.19 | 06NOV03 | 10NOV03 | 1.000000 | | -24,304.69 |
| | 2,440,000.000 | | | | | | .00 | | |
| WB2L | 524 | 2,203,744.92 | | 2,227,915.43 | 06NOV03 | 10NOV03 | 1.000000 | | -24,170.51 |
| | 2,235,000.000 | | | | | | .00 | | |
| WB2N | 323 | 1,736,614.30 | | 1,744,075.79 | 13NOV03 | 17NOV03 | 1.000000 | | -7,461.49 |
| | 1,750,000.000 | | | | | | .00 | | |
| WB2N | 324 | 4,324,192.54 | | 4,336,739.05 | 13NOV03 | 17NOV03 | 1.000000 | | -10,547.29 |
| | 4,340,000.000 | | | | | | .00 | | |
| WB2L | 411 | 2,229,596.48 | | 2,202,324.42 | 19NOV03 | 21NOV03 | 000000 | | 27,272.04 |
| | | | | | | | .00 | | |

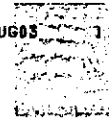


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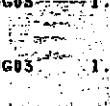
| ASSET ID | SECURITY | DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/L |
|-----------------|----------|---------------------|----------------|-------------|------------------|------------|----------------|--------------------|
| SH SELL/BTC | LOT | LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/L | SECTY GN/L | BASE CURR GN/L | NET BAS SECTY GN/L |
| SHARES/PAR | BASE | PRINCIPAL NET | BASE | BASE | BASE | BASE | | |
| 2,210,000.000 | | | | | | | | |
| WB2L | 002 | 1,256,259.38 | 1,254,142.97 | 10DEC03 | 12DEC03 | 1.000000 | .00 | 2,116.41 |
| 1,260,000.000 | | | | 2,116.41 | | | | |
| WB2L | 088 | 5,202,823.44 | 5,148,443.41 | 24DEC03 | 29DEC03 | 1.000000 | .00 | 54,380.03 |
| 5,185,000.000 | | | | 54,380.03 | | | | |
| WB1H | 074 | 3,159,584.00 | 3,143,104.00 | 2013/08/15 | 31JUL03 | 15AUG03 | 1.000000 | 16,480.00 |
| 3,200,000.000 | | | | 4.375 | 16,480.00 | | | |
| WB1H | 074 | -3,159,584.00 | -3,143,104.00 | 31JUL03 | 15AUG03 | 1.000000 | .00 | -16,480.00 |
| -3,200,000.000 | | | | -16,480.00 | | | | |
| WB1H | 221 | 3,159,584.00 | 3,142,591.40 | 31JUL03 | 02SEP03 | 1.000000 | .00 | 16,992.60 |
| 3,200,000.000 | | | | 16,992.60 | | | | |
| WB1H | 727 | 3,191,648.00 | 3,175,072.00 | 31JUL03 | 15AUG03 | 1.000000 | .00 | 16,576.00 |
| 3,200,000.000 | | | | 16,576.00 | | | | |
| WB1H | 727 | -3,191,648.00 | -3,175,072.00 | 31JUL03 | 15AUG03 | 1.000000 | .00 | -16,576.00 |
| -3,200,000.000 | | | | -16,576.00 | | | | |
| WB2N | 011 | 13,311,662.20 | 13,468,356.65 | 04AUG03 | 15AUG03 | 1.000000 | .00 | -156,694.45 |
| 13,490,000.000 | | | | -156,694.45 | | | | |
| WB2N | 011 | -13,311,662.20 | -13,468,356.65 | 04AUG03 | 15AUG03 | 1.000000 | .00 | 156,694.45 |
| -13,490,000.000 | | | | 156,694.45 | | | | |
| WB2N | 013 | 1,185,564.00 | 1,186,044.00 | 04AUG03 | 15AUG03 | 1.000000 | .00 | -480.00 |
| 1,200,000.000 | | | | -480.00 | | | | |
| WB1H | 041 | 197,356.00 | 197,972.00 | 04AUG03 | 15AUG03 | 1.000000 | .00 | -616.00 |
| 200,000.000 | | | | -616.00 | | | | |
| WB1H | 041 | -197,356.00 | -197,972.00 | 04AUG03 | 15AUG03 | 1.000000 | .00 | 616.00 |
| -200,000.000 | | | | 616.00 | | | | |



STATE STREET

FOR PUBLIC DISCLOSURE

| ASSET ID | SECURITY | DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/L |
|-----------------|----------|---------------------|----------------|------------|------------------|------------|----------------|--------------------|
| SH SELL/BTC | LOT | LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/L | SECTY GN/L | BASE CURR GN/L | NET BAS SECTY GN/L |
| SHARES/PAR | BASE | PRINCIPAL NET | BASE | BASE | BASE | BASE | | |
| WB1H | 071 | 197,356.00 | 197,972.00 | 04AUG03 | 15AUG03 | 1.000000 | .00 | -616.00 |
| 200,000.000 | | | | -616.00 | | | | |
| WB1H | 071 | -197,356.00 | -197,972.00 | 04AUG03 | 15AUG03 | 1.000000 | .00 | 616.00 |
| -200,000.000 | | | | 616.00 | | | | |
| WB1H | 077 | 19,759.40 | 19,797.20 | 04AUG03 | 15AUG03 | 1.000000 | .00 | -37.80 |
| 20,000.000 | | | | -37.80 | | | | |
| WB1H | 077 | -19,759.40 | -19,797.20 | 04AUG03 | 15AUG03 | 1.000000 | .00 | 37.80 |
| -20,000.000 | | | | 37.80 | | | | |
| WB2N | 176 | 13,311,662.20 | 13,343,717.70 | 04AUG03 | 15AUG03 | 1.000000 | .00 | -32,055.50 |
| 13,490,000.000 | | | | -32,055.50 | | | | |
| WB1H | 179 | 197,356.00 | 196,444.00 | 04AUG03 | 15AUG03 | 1.000000 | .00 | 912.00 |
| 200,000.000 | | | | 912.00 | | | | |
| WB1H | 180 | 19,759.40 | 19,644.40 | 04AUG03 | 15AUG03 | 1.000000 | .00 | 115.00 |
| 20,000.000 | | | | 115.00 | | | | |
| WB2N | 712 | 1,197,588.00 | 1,196,832.95 | 04AUG03 | 15AUG03 | 1.000000 | .00 | 755.05 |
| 1,200,000.000 | | | | 755.05 | | | | |
| WB2N | 712 | -1,197,588.00 | -1,196,832.95 | 04AUG03 | 15AUG03 | 1.000000 | .00 | -755.05 |
| -1,200,000.000 | | | | -755.05 | | | | |
| WB2N | 714 | 13,449,395.10 | 13,468,356.65 | 04AUG03 | 15AUG03 | 1.000000 | .00 | -18,961.55 |
| 13,490,000.000 | | | | -18,961.55 | | | | |
| WB2N | 714 | -13,449,395.10 | -13,468,356.65 | 04AUG03 | 15AUG03 | 1.000000 | .00 | 18,961.55 |
| -13,490,000.000 | | | | 18,961.55 | | | | |
| WB1H | 762 | 199,398.00 | 197,972.00 | 04AUG03 | 15AUG03 | 1.000000 | .00 | 1,426.00 |
| 200,000.000 | | | | 1,426.00 | | | | |
| WB1H | 762 | -199,398.00 | -197,972.00 | 04AUG03 | 15AUG03 | 1.000000 | .00 | -1,426.00 |
| -200,000.000 | | | | -1,426.00 | | | | |



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| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL BASE | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY CM/LS BASE SECY CM/LS | STL DT BASE CURR CM/LS | SELL RATE CM/LS | NET SECY CM/LS NET BAS SECY CM/LS |
|-------------------------|-------------------------------|--|---------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| | | -200,000.000 | | | | | | |
| ** WB1H ** | 763 | 19,959.80 | | 19,797.20 | 04AUG03 162.69 | 15AUG03 | 1.000000 .00 | 162.60 |
| | 20,000.000 | | | | | | | |
| ** WB1H ** | CXL 763 | -19,959.80 | | -19,797.20 | 04AUG03 -162.69 | 15AUG03 | 1.000000 .00 | -162.60 |
| | -20,000.000 | | | | | | | |
| ** WB2M ** | 754 | 4,941,995.20 | | 4,912,185.60 | 07AUG03 29,809.60 | 15AUG03 | 1.000000 .00 | 29,809.60 |
| | 4,960,000.000 | | | | | | | |
| ** WB2M ** | 757 | 5,585,665.63 | | 5,516,305.20 | 08AUG03 49,360.43 | 15AUG03 | 1.000000 .00 | 69,360.43 |
| | 5,570,000.000 | | | | | | | |
| ** WB2M ** | 084 | 2,516,400.00 | | 2,530,227.20 | 22AUG03 -13,827.20 | 26AUG03 | 1.000000 .00 | -13,827.20 |
| | 2,560,000.000 | | | | | | | |
| ** WB1H ** | 647 | 3,181,410.94 | | 3,167,367.19 | 16OCT03 14,043.75 | 17OCT03 | 1.000000 .00 | 14,043.75 |
| | 3,210,000.000 | | | | | | | |
| ** WB1H ** | 654 | 3,173,887.50 | | 3,155,838.04 | 16OCT03 18,048.64 | 17OCT03 | 1.000000 .00 | 18,048.64 |
| | 3,210,000.000 | | | | | | | |
| ** WB1H ** | 160 | 1,855,500.02 | | 1,845,340.72 | 13NOV03 10,159.30 | 17NOV03 | 1.000000 .00 | 10,159.30 |
| | 1,870,000.000 | | | | | | | |
| ** WB1H ** | 162 | 744,263.27 | | 746,345.09 | 13NOV03 -2,081.82 | 17NOV03 | 1.000000 .00 | -2,081.82 |
| | 750,000.000 | | | | | | | |
| 9128280H2 | TOTAL | 127,324,453.15 | | 126,786,092.89 | 538,340.26 L | | .00 | 538,340.26 L |
| | | 47,870,896.80 | | 47,924,286.74 | -53,389.86 S | | .00 | -53,389.86 S |



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| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL BASE | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY CM/LS BASE SECY CM/LS | STL DT BASE CURR CM/LS | SELL RATE CM/LS | NET SECY CM/LS NET BAS SECY CM/LS |
|-------------------------|-------------------------------|--|---------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 9128280J8 | | UNITED STATES TREAS DTD 00033 | 2005/08/31 | 2.000 | 28AUG03 | 02SEP03 | 1.000000 | |
| ** WB1Z ** | 580 | 75,046,875.00 | | 74,941,500.00 | 105,375.00 | | .00 | 105,375.00 |
| | 75,000,000.000 | | | | | | | |
| ** WB1Q ** | 164 | 4,483,027.34 | | 4,479,898.44 | 24SEP03 3,120.90 | 25SEP03 | 1.000000 .00 | 3,120.90 |
| | 4,450,000.000 | | | | | | | |
| ** WB1Q ** | 209 | 5,204,115.23 | | 5,182,589.84 | 30SEP03 21,525.39 | 01OCT03 | 1.000000 .00 | 21,525.39 |
| | 5,150,000.000 | | | | | | | |
| 9128280J8 | TOTAL | 75,046,875.00 | | 74,941,500.00 | 105,375.00 L | | .00 | 105,375.00 L |
| | | 9,687,142.57 | | 9,662,488.28 | 24,654.29 S | | .00 | 24,654.29 S |
| 9128280K5 | | UNITED STATES TREAS NTS | 2008/09/15 | 3.125 | 15SEP03 | 16SEP03 | 1.000000 | |
| ** WB1Q ** | 775 | 6,184,984.30 | | 6,181,307.00 | 3,677.30 | | .00 | 3,677.30 |
| | 6,200,000.000 | | | | | | | |
| ** WB1Q ** | 861 | 4,110,250.00 | | 4,100,320.31 | 17SEP03 9,929.69 | 18SEP03 | 1.000000 .00 | 9,929.69 |
| | 4,100,000.000 | | | | | | | |
| ** WB1Q ** | 205 | 3,171,410.16 | | 3,172,394.53 | 29SEP03 -984.37 | 30SEP03 | 1.000000 .00 | -984.37 |
| | 3,150,000.000 | | | | | | | |
| ** WB1Q ** | 216 | 3,642,715.62 | | 3,640,483.59 | 30SEP03 -17,767.97 | 01OCT03 | 1.000000 .00 | -17,767.97 |
| | 3,610,000.000 | | | | | | | |
| ** WB2L ** | 233 | 4,919,101.17 | | 4,859,050.79 | 30SEP03 60,050.38 | 02OCT03 | 1.000000 .00 | 60,050.38 |
| | 4,850,000.000 | | | | | | | |
| ** WB1Q ** | 239 | 1,620,750.00 | | 1,616,000.00 | 02OCT03 4,750.00 | 03OCT03 | 1.000000 .00 | 4,750.00 |
| | 1,600,000.000 | | | | | | | |
| ** WB1Q ** | 262 | 6,109,531.25 | | 6,111,796.87 | 06OCT03 -2,265.62 | 07OCT03 | 0.000000 .00 | -2,265.62 |
| | 6,100,000.000 | | | | | | | |
| ** WB1Q ** | | | | | 06OCT03 | 07OCT03 | 0.000000 .00 | |

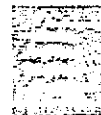


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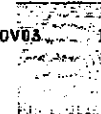
| ASSET ID SH SELL/BTC | SECURITY LOT LOCAL SHARES/PAR BASE | DESCRIPTION PRINCIPAL NET PRINCIPAL NET | MAT DATE LOCAL BASE | MAT RATE LOCAL COST | TRD DT LOCAL SECTY GN/LS | STL DT BASE | SELL RATE CURR GN/LS | NET SECTY GN/LS NET BAS SECTY GN/LS |
|-------------------------|--|---|----------------------------------|---------------------------|--------------------------------|----------------|-------------------------|--|
| 4,450,000.000 | 267 | 4,456,257.81 | 4,459,734.38 | -3,476.57 | | | .00 | -3,476.57 |
| WB1Q ** | 269 | 1,101,403.60 | 1,102,406.25 | -1,002.65 | 06OCT03 | 07OCT03 | 1.000000 .00 | -1,002.65 |
| 1,100,000.000 | | | | | | | | |
| WB2P ** | 225 | 1,077,141.41 | 1,090,255.47 | -13,114.06 | 16OCT03 | 17OCT03 | 1.000000 .00 | -13,114.06 |
| 1,090,000.000 | | | | | | | | |
| WB2L ** | 418 | 2,429,007.62 | 2,435,737.47 | -6,729.85 | 24OCT03 | 28OCT03 | 1.000000 .00 | -6,729.85 |
| 2,435,000.000 | | | | | | | | |
| WB2L ** | 420 | 2,427,295.51 | 2,432,926.99 | -5,631.48 | 24OCT03 | 28OCT03 | 1.000000 .00 | -5,631.48 |
| 2,435,000.000 | | | | | | | | |
| WB2L ** | 426 | 2,429,958.79 | 2,433,060.49 | -3,101.70 | 24OCT03 | 28OCT03 | 1.000000 .00 | -3,101.70 |
| 2,435,000.000 | | | | | | | | |
| WB2L ** | 523 | 2,223,808.59 | 2,248,616.39 | -24,807.80 | 06NOV03 | 10NOV03 | 1.000000 .00 | -24,807.80 |
| 2,250,000.000 | | | | | | | | |
| WB2P ** | 323 | 1,477,558.59 | 1,500,351.56 | -22,792.97 | 07NOV03 | 10NOV03 | 1.000000 .00 | -22,792.97 |
| 1,500,000.000 | | | | | | | | |
| WB2L ** | 130 | 2,020,394.53 | 2,018,791.27 | 1,603.26 | 29DEC03 | 31DEC03 | 1.000000 .00 | 1,603.26 |
| 2,020,000.000 | | | | | | | | |
| WB2L ** | 049 | 5,922,365.63 | 2008/09/15 3.250 5,919,063.89 | 3,301.74 | 15SEP03 | 17SEP03 | 1.000000 .00 | 3,301.74 |
| 5,940,000.000 | | | | | | | | |
| 912828BK5 | TOTAL | 24,926,631.84 | 24,937,854.32 | -11,222.48 L | | | .00 | -11,222.48 L |
| ----- | | 30,397,302.82 | 30,404,442.93 | -7,140.11 S | | | .00 | -7,140.11 S |



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| ASSET ID SH SELL/BTC | SECURITY LOT LOCAL SHARES/PAR BASE | DESCRIPTION PRINCIPAL NET PRINCIPAL NET | MAT DATE LOCAL BASE | MAT RATE LOCAL COST | TRD DT LOCAL SECTY GN/LS | STL DT BASE | SELL RATE CURR GN/LS | NET SECTY GN/LS NET BAS SECTY GN/LS |
|-------------------------|--|---|---------------------------|---------------------------|--------------------------------|----------------|-------------------------|--|
| 912828BL3 | UNITED STATES TREAS NTS | 2005/09/30 1.625 | 29SEP03 | 30SEP03 | 1.000000 | | | |
| WB1Q ** | 202 | 6,703,664.06 | 6,705,757.82 | -2,093.76 | | | .00 | -2,093.76 |
| 6,700,000.000 | | | | | | | | |
| WB1Q ** | 208 | 1,503,867.19 | 1,501,289.06 | 2,578.13 | 30SEP03 | 01OCT03 | 1.000000 .00 | 2,578.13 |
| 1,500,000.000 | | | | | | | | |
| WB1Q ** | 267 | 6,519,550.78 | 6,516,757.81 | 2,792.97 | 02OCT03 | 06OCT03 | 1.000000 .00 | 2,792.97 |
| 6,500,000.000 | | | | | | | | |
| WB1Q ** | 250 | 6,515,234.38 | 6,516,757.81 | -1,523.43 | 03OCT03 | 06OCT03 | 1.000000 .00 | -1,523.43 |
| 6,500,000.000 | | | | | | | | |
| WB1Q ** | 266 | 4,199,507.81 | 4,198,687.50 | 820.31 | 06OCT03 | 07OCT03 | 1.000000 .00 | 820.31 |
| 4,200,000.000 | | | | | | | | |
| WB1Q ** | 073 | 3,833,457.03 | 3,830,750.00 | 2,707.03 | 20OCT03 | 21OCT03 | 1.000000 .00 | 2,707.03 |
| 3,850,000.000 | | | | | | | | |
| WB1Q ** | 161 | 3,843,984.38 | 3,834,960.94 | 9,023.44 | 28OCT03 | 29OCT03 | 1.000000 .00 | 9,023.44 |
| 3,850,000.000 | | | | | | | | |
| WB1Q ** | 208 | 14,051,531.25 | 14,068,312.50 | -16,781.25 | 30OCT03 | 31OCT03 | 1.000000 .00 | -16,781.25 |
| 14,100,000.000 | | | | | | | | |
| 912828BL3 | TOTAL | 47,170,796.88 | 47,173,273.44 | -2,476.56 S | | | .00 | -2,476.56 S |
| ----- | | | | | | | | |
| 912828BM1 | UNITED STATES TREAS NTS | 2008/10/15 3.125 | 20OCT03 | 21OCT03 | 1.000000 | | | |
| WB1Q ** | 032 | 4,664,096.34 | 4,657,012.50 | 7,083.84 | | | .00 | 7,083.84 |
| 4,710,000.000 | | | | | | | | |
| WB2L ** | 513 | 3,609,598.05 | 3,635,133.67 | -25,535.62 | 06NOV03 | 10NOV03 | 1.000000 .00 | -25,535.62 |
| 3,655,000.000 | | | | | | | | |
| WB1Q ** | 006 | 1,850,289.06 | 1,828,175.78 | 22,113.28 | 17NOV03 | 18NOV03 | 1.000000 .00 | 22,113.28 |
| 1,850,000.000 | | | | | | | | |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/L |
|-------------|-------------------------|----------------|----------------|------------------|----------------|--------------------|--------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/L | BASE CURR GN/L | NET SECTY GN/L | NET BAS SECTY GN/L |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/L | BASE CURR GN/L | NET BAS SECTY GN/L | NET BAS SECTY GN/L |
| 9128288M1 | TOTAL | 14,559,537.71 | 14,489,253.25 | 70,284.46 L | | .00 | 70,284.46 L |
| | | 6,514,385.40 | 6,485,188.28 | 29,197.12 S | | .00 | 29,197.12 S |
| 9128288M9 | UNITED STATES TREAS NTS | 2005/10/31 | 1.625 | 31OCT03 | 03NOV03 | 1.000000 | |
| WB1Q | 209 | 21,805,042.97 | 21,800,257.81 | 4,785.14 | | .00 | 4,785.14 |
| | 21,900,000.000 | | | | | | |
| WB1Q | 209 | -21,805,042.97 | -21,800,257.81 | -4,785.14 | | .00 | -4,785.14 |
| | -21,900,000.000 | | | | | | |
| WB1Q | 221 | 13,693,066.41 | 13,684,472.66 | 8,593.75 | | .00 | 8,593.75 |
| | 13,750,000.000 | | | | | | |
| WB1Q | 222 | 21,805,042.97 | 21,800,257.81 | 4,785.14 | | .00 | 4,785.14 |
| | 21,900,000.000 | | | | | | |
| WB1Q | 278 | 2,685,867.19 | 2,684,921.88 | -1,054.69 | | .00 | -1,054.69 |
| | 2,700,000.000 | | | | | | |
| WB1H | 079 | 2,616,487.50 | 2,621,437.50 | -4,950.00 | | .00 | -4,950.00 |
| | 2,640,000.000 | | | | | | |
| WB1H | 232 | 7,995,250.76 | 7,963,609.38 | 31,641.38 | | .00 | 31,641.38 |
| | 8,020,000.000 | | | | | | |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/L |
|-------------|-------------------------|----------------|----------------|------------------|----------------|--------------------|--------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/L | BASE CURR GN/L | NET SECTY GN/L | NET BAS SECTY GN/L |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/L | BASE CURR GN/L | NET BAS SECTY GN/L | NET BAS SECTY GN/L |
| 9128288M9 | TOTAL | 27,365,113.45 | 27,297,145.74 | 47,967.69 L | | .00 | 47,967.69 L |
| | | 40,975,226.57 | 40,968,277.35 | 14,949.22 S | | .00 | 14,949.22 S |
| 9128288P4 | UNITED STATES TREAS NTS | 2006/11/15 | 2.625 | 13NOV03 | 17NOV03 | 1.000000 | |
| WB2M | 317 | 101,351,406.25 | 101,355,078.63 | -23,672.38 | | .00 | -23,672.38 |
| | 101,000,000.000 | | | | | | |
| WB2L | 889 | 3,676,804.69 | 3,650,139.34 | 26,665.35 | | .00 | 26,665.35 |
| | 3,650,000.000 | | | | | | |
| WB2L | 898 | 3,706,593.75 | 3,680,140.51 | 26,453.24 | | .00 | 26,453.24 |
| | 3,680,000.000 | | | | | | |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------------|----------------|---------------|-------------------|-----------------|---------------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | SECTY GN/LS | BASE CURR GN/LS | NET BAS SECTY GN/LS | NET BAS SECTY GN/LS |
| 912828BP4 | TOTAL | | | | | | |
| | 108,714,804.69 | 108,685,358.50 | | 29,446.19 L | | .00 | 29,446.19 L |
| 912828BQ2 | UNITED STATES TREAS DTD 00039 | 2008/11/15 | 3.375 | 26NOV03 | 01DEC03 | 1.000000 | |
| WB2L | 691 | 2,468,087.89 | 2,476,414.06 | -8,326.17 | | .00 | -8,326.17 |
| | 2,450,000.000 | | | | | | |
| WB2L | 711 | 3,676,451.17 | 3,709,567.19 | -33,116.02 | 02DEC03 | 1.000000 | -33,116.02 |
| | 3,670,000.000 | | | | | .00 | |
| WB2L | CXL 711 | -3,676,451.17 | -3,709,567.19 | 33,116.02 | 02DEC03 | 1.000000 | 33,116.02 |
| | -3,670,000.000 | | | | | .00 | |
| WB2L | 717 | 3,676,594.53 | 3,713,407.82 | -36,413.29 | 02DEC03 | 1.000000 | -36,413.29 |
| | 3,670,000.000 | | | | | .00 | |
| WB1Q | 109 | 1,749,589.84 | 1,742,617.19 | 6,972.65 | 02DEC03 | 1.000000 | 6,972.65 |
| | 1,750,000.000 | | | | | .00 | |
| WB1Q | 113 | 1,991,093.75 | 1,991,562.50 | -468.75 | 02DEC03 | 1.000000 | -468.75 |
| | 2,000,000.000 | | | | | .00 | |
| WB1Q | 117 | 2,388,750.00 | 2,389,875.00 | -1,125.00 | 02DEC03 | 1.000000 | -1,125.00 |
| | 2,400,000.000 | | | | | .00 | |
| WB1Q | 124 | 2,936,402.34 | 2,942,339.84 | -5,937.50 | 02DEC03 | 1.000000 | -5,937.50 |
| | 2,950,000.000 | | | | | .00 | |
| WB2L | 753 | 823,646.48 | 833,894.53 | -10,248.05 | 05DEC03 | 1.000000 | -10,248.05 |
| | 825,000.000 | | | | | .00 | |
| WB2L | 778 | 2,465,820.78 | 2,471,368.14 | -5,539.46 | 09DEC03 | 1.000000 | -5,539.46 |
| | 2,445,000.000 | | | | | .00 | |
| WB2L | 779 | 1,864,525.39 | 1,867,798.44 | -3,273.05 | 09DEC03 | 1.000000 | -3,273.05 |
| | 1,850,000.000 | | | | | .00 | |
| WB2L | | | | 08DEC03 | 10DEC03 | 1.000000 | |

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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|---------------|--------------|-------------------|-----------------|---------------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | SECTY GN/LS | BASE CURR GN/LS | NET BAS SECTY GN/LS | NET BAS SECTY GN/LS |
| | 789 | 2,473,164.84 | 2,449,621.87 | 23,542.97 | | .00 | 23,542.97 |
| | 2,460,000.000 | | | | | | |
| WB2L | 795 | 2,212,924.22 | 2,195,697.66 | 17,226.56 | 10DEC03 12DEC03 | 1.000000 | 17,226.56 |
| | 2,205,000.000 | | | | | .00 | |
| 912828BQ2 | TOTAL | | | | | | |
| | 15,984,764.05 | 16,007,794.54 | | -23,030.49 L | | .00 | -23,030.49 L |
| | 9,065,835.93 | 9,066,394.53 | | -558.60 S | | .00 | -558.60 S |
| 912828BRD | UNITED STATES TREAS NTS | 2013/11/15 | 4.250 | 18NOV03 | 20NOV03 | 1.000000 | |
| WB2L | 595 | 3,958,468.75 | 3,873,689.80 | 84,778.95 | | .00 | 84,778.95 |
| | 3,940,000.000 | | | | | | |
| WB2L | 607 | 585,800.00 | 578,238.40 | 15,561.40 | 18NOV03 24NOV03 | 1.000000 | 15,561.40 |
| | 580,000.000 | | | | | .00 | |
| WB2L | 608 | 2,822,750.00 | 2,752,876.00 | 69,874.00 | 19NOV03 21NOV03 | 1.000000 | 69,874.00 |
| | 2,800,000.000 | | | | | .00 | |
| WB2L | 667 | 400,500.00 | 403,921.88 | -3,421.88 | 24NOV03 01DEC03 | 1.000000 | -3,421.88 |
| | 400,000.000 | | | | | .00 | |
| WB2L | CXL 667 | -400,500.00 | -403,921.88 | 3,421.88 | 24NOV03 01DEC03 | 1.000000 | 3,421.88 |
| | -400,000.000 | | | | | .00 | |
| WB2L | 674 | 400,437.50 | 403,921.87 | -3,484.37 | 24NOV03 26NOV03 | 1.000000 | -3,484.37 |
| | 400,000.000 | | | | | .00 | |
| WB2L | 684 | 245,229.69 | 247,402.15 | -2,172.46 | 25NOV03 28NOV03 | 1.000000 | -2,172.46 |
| | 245,000.000 | | | | | .00 | |
| WB2L | 692 | 1,838,077.73 | 1,847,942.58 | -9,864.85 | 26NOV03 01DEC03 | 1.000000 | -9,864.85 |
| | 1,830,000.000 | | | | | .00 | |
| WB2L | 693 | 3,677,728.13 | 3,692,868.75 | -15,140.62 | 26NOV03 01DEC03 | 1.000000 | -15,140.62 |
| | 3,660,000.000 | | | | | .00 | |

STATE STREET

FOR PUBLIC DISCLOSURE

ATTACHMENT O

| ASSET ID SH SELL/BTC | SECURITY LOT LOCAL | DESCRIPTION PRINCIPAL NET | MAT DATE LOCAL COST | MAT RATE BASE COST | TRD DT LOCAL SECY BASE SECY | STL DT BASE CURR | SELL RATE GN/LS | NET SECY NET BAS | GN/LS SECY GN/LS |
|------------------------------|-----------------------|------------------------------|------------------------|-----------------------|-----------------------------------|---------------------|--------------------|---------------------|---------------------|
| ** WB2L ** 3,048,000.000 | 713 | 3,044,341.41 | 3,086,760.94 | | 28NOV03 -42,419.53 | 02DEC03 | 1.000000 .00 | | -42,419.53 |
| ** WB1Q ** 1,575,000.000 | 399 | 1,575,246.09 | 1,574,077.05 | | 05DEC03 1,169.04 | 08DEC03 | 1.000000 .00 | | 1,169.04 |
| ** WB1Q ** -1,575,000.000 | CXL 399 | -1,575,246.09 | -1,574,077.05 | | 05DEC03 -1,169.04 | 08DEC03 | 1.000000 .00 | | -1,169.04 |
| ** WB1Q ** 1,575,000.000 | 400 | 1,564,294.92 | 1,574,077.05 | | 05DEC03 -9,782.13 | 08DEC03 | 1.000000 .00 | | -9,782.13 |
| ** WB1Q ** -1,575,000.000 | CXL 400 | -1,564,294.92 | -1,574,077.05 | | 05DEC03 9,782.13 | 08DEC03 | 1.000000 .00 | | 9,782.13 |
| ** WB1Q ** 1,575,000.000 | 516 | 1,575,246.09 | 1,574,077.05 | | 05DEC03 1,169.04 | 08DEC03 | 1.000000 .00 | | 1,169.04 |
| ** WB1Q ** -1,575,000.000 | CXL 516 | -1,575,246.09 | -1,574,077.05 | | 05DEC03 -1,169.04 | 08DEC03 | 1.000000 .00 | | -1,169.04 |
| ** WB1Q ** 1,575,000.000 | 548 | 1,564,294.92 | 1,574,077.05 | | 05DEC03 -9,782.13 | 08DEC03 | 1.000000 .00 | | -9,782.13 |
| ** WB1Q ** 1,575,000.000 | 549 | 1,575,246.09 | 1,574,077.05 | | 05DEC03 1,169.04 | 08DEC03 | 1.000000 .00 | | 1,169.04 |
| ** WB2L ** 610,000.000 | 775 | 604,757.81 | 614,908.59 | | 05DEC03 -10,150.78 | 09DEC03 | 1.000000 .00 | | -10,150.78 |
| ** WB2L ** 1,220,000.000 | 780 | 1,225,194.53 | 1,229,817.19 | | 05DEC03 -4,622.66 | 09DEC03 | 1.000000 .00 | | -4,622.66 |
| ** WB2L ** 2,445,000.000 | 782 | 2,455,028.32 | 2,464,674.62 | | 05DEC03 -9,646.30 | 09DEC03 | 1.000000 .00 | | -9,646.30 |
| ** WB2L ** 2,065,000.000 | 783 | 1,839,874.22 | 1,809,091.40 | | 05DEC03 30,782.82 | 09DEC03 | 1.000000 .00 | | 30,782.82 |



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| ASSET ID SH SELL/BTC | SECURITY LOT LOCAL | DESCRIPTION PRINCIPAL NET | MAT DATE LOCAL COST | MAT RATE BASE COST | TRD DT LOCAL SECY BASE SECY | STL DT BASE CURR | SELL RATE GN/LS | NET SECY NET BAS | GN/LS SECY GN/LS |
|------------------------------|-----------------------|------------------------------|------------------------|-----------------------|-----------------------------------|---------------------|--------------------|---------------------|---------------------|
| 1,835,000.000 | | | | | | | | | |
| ** WB2L ** 1,835,000.000 | 704 | 1,839,659.18 | 1,809,123.24 | | 05DEC03 30,535.94 | 09DEC03 | 1.000000 .00 | | 30,535.94 |
| ** WB2L ** 1,220,000.000 | 788 | 1,217,378.91 | 1,202,843.75 | | 08DEC03 14,535.16 | 10DEC03 | 1.000000 .00 | | 14,535.16 |
| ** WB1Q ** 2,150,000.000 | 553 | 2,148,992.19 | 2,151,664.90 | | 09DEC03 -2,672.71 | 10DEC03 | 1.000000 .00 | | -2,672.71 |
| ** WB1Q ** 1,385,000.000 | 565 | 1,385,649.22 | 1,386,514.84 | | 09DEC03 -865.62 | 10DEC03 | 1.000000 .00 | | -865.62 |
| ** WB1Q ** -1,385,000.000 | CXL 565 | -1,385,649.22 | -1,386,514.84 | | 09DEC03 865.62 | 10DEC03 | 1.000000 .00 | | 865.62 |
| ** WB1Q ** 3,000,000.000 | 572 | 2,824,533.00 | 3,001,343.75 | | 09DEC03 -176,810.75 | 10DEC03 | 1.000000 .00 | | -176,810.75 |
| ** WB1Q ** -3,000,000.000 | CXL 572 | -2,824,533.00 | -3,001,343.75 | | 09DEC03 176,810.75 | 10DEC03 | 1.000000 .00 | | 176,810.75 |
| ** WB1Q ** 1,900,000.000 | 574 | 1,884,374.40 | 1,896,140.42 | | 09DEC03 -11,766.22 | 10DEC03 | 1.000000 .00 | | -11,766.22 |
| ** WB1Q ** 1,385,000.000 | 597 | 1,385,649.22 | 1,386,514.84 | | 09DEC03 -865.62 | 10DEC03 | 1.000000 .00 | | -865.62 |
| ** WB1Q ** 3,000,000.000 | 607 | 2,976,833.00 | 3,001,343.75 | | 09DEC03 -25,510.75 | 10DEC03 | 1.000000 .00 | | -25,510.75 |
| ** WB2L ** 2,445,000.000 | 026 | 2,445,000.00 | 2,410,617.19 | | 12DEC03 34,382.81 | 16DEC03 | 1.000000 .00 | | 34,382.81 |
| ** WB2N ** 2,065,000.000 | 711 | 2,071,130.47 | 2,045,093.40 | | 12DEC03 26,037.07 | 18DEC03 | 1.000000 .00 | | 26,037.07 |

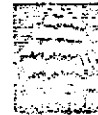


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FOR PUBLIC DISCLOSURE

ATTACHMENT O

| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE | TRD DT LOCAL SECTY BASE SECTY GN/LS | STL DT BASE CURR | SELL RATE GN/LS | NET SECTY NET BAS SECTY GN/LS |
|-------------------------|-------------------------------|--|-------------------------------------|----------|---|---------------------|--------------------|----------------------------------|
| ** WB1Q ** | 697 | 800,625.00 | 798,874.99 | | 15DEC03 1,750.01 | 16DEC03 | 1.000000 .00 | 1,750.01 |
| | 800,000.000 | | | | | | | |
| ** WB2L ** | 074 | 3,058,916.60 | 3,023,996.10 | | 23DEC03 34,920.50 | 26DEC03 | 1.000000 .00 | 34,920.50 |
| | 3,045,000.000 | | | | | | | |
| ** WB2L ** | 079 | 3,424,020.12 | 3,402,339.84 | | 23DEC03 21,680.28 | 26DEC03 | 1.000000 .00 | 21,680.28 |
| | 3,405,000.000 | | | | | | | |
| ** WB2L ** | 091 | 1,227,679.69 | 1,224,042.97 | | 24DEC03 3,636.72 | 29DEC03 | 1.000000 .00 | 3,636.72 |
| | 1,225,000.000 | | | | | | | |
| ** WB2L ** | 093 | 1,561,401.56 | 1,558,781.25 | | 24DEC03 2,620.31 | 29DEC03 | 1.000000 .00 | 2,620.31 |
| | 1,560,000.000 | | | | | | | |
| ** WB2L ** | 097 | 1,836,576.95 | 1,833,566.41 | | 24DEC03 3,010.54 | 29DEC03 | 1.000000 .00 | 3,010.54 |
| | 1,835,000.000 | | | | | | | |
| ** WB1Q ** | 761 | 794,073.44 | 797,004.69 | | 29DEC03 -2,931.25 | 30DEC03 | 1.000000 .00 | -2,931.25 |
| | 790,000.000 | | | | | | | |
| ** WB1Q ** | 762 | 3,236,100.00 | 3,243,646.88 | | 29DEC03 -7,546.88 | 30DEC03 | 1.000000 .00 | -7,546.88 |
| | 3,220,000.000 | | | | | | | |
| ** WB1Q ** | 764 | 40,193.75 | 40,293.75 | | 29DEC03 -100.00 | 30DEC03 | 1.000000 .00 | -100.00 |
| | 40,000.000 | | | | | | | |
| ** WB1Q ** | 765 | 150,750.00 | 151,101.56 | | 29DEC03 -351.56 | 30DEC03 | 1.000000 .00 | -351.56 |
| | 150,000.000 | | | | | | | |
| 912828BR0 | TOTAL | 41,379,451.57 | 41,104,596.64 | | 274,854.93 L | | .00 | 274,854.93 L |



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| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE | TRD DT LOCAL SECTY BASE SECTY GN/LS | STL DT BASE CURR | SELL RATE GN/LS | NET SECTY NET BAS SECTY GN/LS |
|-------------------------|-------------------------------|--|-------------------------------------|------------------|---|---------------------|--------------------|----------------------------------|
| 912828BSB | | 16,556,332.01 | 16,614,740.08 | | -58,408.07 S | | .00 | -58,408.07 S |
| ** WB1Q ** | 122 | 4,130,222.66 | 4,135,085.94 | 2005/11/30 1.875 | 01DEC03 -4,863.28 | 02DEC03 | 1.000000 .00 | -4,863.28 |
| | 4,150,000.000 | | | | | | | |
| ** WB1Q ** | CXL 122 | -4,130,222.66 | -4,135,085.94 | | 01DEC03 4,863.28 | 02DEC03 | 1.000000 .00 | 4,863.28 |
| | -4,150,000.000 | | | | | | | |
| ** WB1Q ** | 190 | 4,130,222.66 | 4,135,085.94 | | 01DEC03 -4,863.28 | 02DEC03 | 1.000000 .00 | -4,863.28 |
| | 4,150,000.000 | | | | | | | |
| ** WB1Q ** | 621 | 7,796,343.75 | 7,799,593.75 | | 09DEC03 -3,250.00 | 10DEC03 | 1.000000 .00 | -3,250.00 |
| | 7,800,000.000 | | | | | | | |
| ** WB1Q ** | 771 | 2,204,468.75 | 2,203,437.50 | | 29DEC03 1,031.25 | 30DEC03 | 1.000000 .00 | 1,031.25 |
| | 2,200,000.000 | | | | | | | |
| 912828BSA | TOTAL | 14,131,035.16 | 14,138,117.19 | | -7,082.03 S | | .00 | -7,082.03 S |
| 912828BT6 | | 39,549,375.00 | 39,537,031.25 | 2008/12/15 3.375 | 11DEC03 | 15DEC03 | 1.000000 | 12,343.75 |
| ** WB2N ** | 699 | 39,549,375.00 | 39,537,031.25 | | 12,343.75 | | .00 | 12,343.75 |
| | 39,500,000.000 | | | | | | | |
| ** WB2N ** | CXL 699 | -39,549,375.00 | -39,537,031.25 | | 11DEC03 -12,343.75 | 15DEC03 | 1.000000 .00 | -12,343.75 |
| | -39,500,000.000 | | | | | | | |
| ** WB2N ** | 712 | 39,549,375.00 | 39,537,031.25 | | 11DEC03 12,343.75 | 15DEC03 | 1.000000 .00 | 12,343.75 |
| | 39,500,000.000 | | | | | | | |
| ** WB2L ** | 073 | 6,127,855.86 | 6,135,569.14 | | 23DEC03 -7,713.28 | 26DEC03 | 1.000000 .00 | -7,713.28 |
| | 6,095,000.000 | | | | | | | |
| ** WB2L ** | 076 | 6,139,760.16 | 6,135,950.78 | | 23DEC03 3,809.38 | 26DEC03 | 1.000000 .00 | 3,809.38 |
| | 6,095,000.000 | | | | | | | |
| ** WB2L ** | | | | | 24DEC03 | 29DEC03 | 1.000000 | |

STATE STREET

FOR PUBLIC DISCLOSURE

ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|---------------------------|---------------|---------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE | BASE | BASE | | | |
| | 092 4,919,225.39 | 4,922,854.69 | | -3,629.30 | | .00 | -3,629.30 |
| 912828BT4 | TOTAL | 56,736,216.41 | 56,731,405.86 | 4,810.55 L | | .00 | 4,810.55 L |
| 912909AA6 | UNITED STS STL CORP SR NT | 2010/05/15 | 9.750 | 05SEP03 | 10SEP03 | 1.000000 | |
| ** WB2L ** | 734 120,175.00 | 115,000.00 | | 5,175.00 | | .00 | 5,175.00 |
| | 115,000.000 | | | | | | |
| ** WB2L ** | CXL 734 -120,175.00 | -115,000.00 | | -5,175.00 | | .00 | -5,175.00 |
| | -115,000.000 | | | | | | |
| ** WB2L ** | 740 125,400.00 | 120,000.00 | | 5,400.00 | | .00 | 5,400.00 |
| | 120,000.000 | | | | | | |
| ** WB2L ** | 761 239,800.00 | 220,000.00 | | 19,800.00 | | .00 | 19,800.00 |
| | 220,000.000 | | | | | | |
| 912909AA6 | TOTAL | 365,200.00 | 340,000.00 | 25,200.00 L | | .00 | 25,200.00 L |
| 912912AQ5 | U S WEST CAP FDC INC DEB | 2028/07/15 | 6.875 | 19DEC03 | 23DEC03 | 1.000000 | |
| ** WB2M ** | 764 1,035,050.00 | 894,452.11 | | 140,597.89 | | .00 | 140,597.89 |
| | 1,278,000.000 | | | | | | |
| 912920AU9 | US WEST COMMUNICATIO NT | 2004/11/01 | 7.200 | 06JUN03 | 11JUN03 | 1.000000 | |
| ** WB2O ** | 540 614,250.00 | 572,493.01 | | 41,756.99 | | .00 | 41,756.99 |
| | 600,000.000 | | | | | | |
| ** WB2O ** | 541 922,500.00 | 874,979.35 | | 47,520.65 | | .00 | 47,520.65 |
| | 900,000.000 | | | | | | |
| 912920AU9 | TOTAL | 1,536,750.00 | 1,447,472.36 | 89,277.64 L | | .00 | 89,277.64 L |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|---|--------------|------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE | BASE | BASE | | | |
| 9129969Z8 | UNITED RENTALS INC TERM LOAN 2007/08/31 | 1.000 | | 22APR03 | 22APR03 | 1.000000 | |
| ** WB1X ** | 564 74,717.31 | 74,520.18 | | 189.13 | | .00 | 189.13 |
| | 74,717.310 | | | | | | |
| ** WB1X ** | CXL 564 -74,717.31 | -74,520.18 | | -189.13 | | .00 | -189.13 |
| | -74,717.310 | | | | | | |
| 9129969Z8 | TOTAL | .00 | .00 | .00 L | | .00 | .00 L |
| 913008AE8 | UNITED STATIONERS SU SR SUB NT | 2008/04/15 | 8.375 | 28APR03 | 28APR03 | 1.000000 | |
| ** WB2Q ** | 398 427,170.00 | 408,100.88 | | 19,069.92 | | .00 | 19,069.92 |
| | 410,000.000 | | | | | | |
| 913017BD0 | UNITED TECHNOLOGIES NT | 2011/03/01 | 6.350 | 24JUL03 | 29JUL03 | 1.000000 | |
| ** WB1H ** | 688 1,341,816.00 | 1,327,360.50 | | 14,455.50 | | .00 | 14,455.50 |
| | 1,200,000.000 | | | | | | |
| 913433AB4 | UNIVERSAL COMPRESSIO 2008 SR D | 2008/02/15 | 1.000 | 20MAY03 | 20MAY03 | 1.000000 | |
| ** WB2O ** | 513 524,750.00 | 493,282.79 | | 33,467.21 | | .00 | 33,467.21 |
| | 500,000.000 | | | | | | |
| ** WB2O ** | CXL 513 -524,750.00 | -493,282.79 | | -33,467.21 | | .00 | -33,467.21 |
| | -500,000.000 | | | | | | |
| ** WB2O ** | 525 540,739.50 | 493,282.79 | | 47,456.71 | | .00 | 47,456.71 |
| | 500,000.000 | | | | | | |
| 913433AB4 | TOTAL | 540,739.50 | 493,282.79 | 47,456.71 L | | .00 | 47,456.71 L |
| 913433AD0 | UNIVERSAL COMPRESSIO SR NT 144 | 2010/05/15 | 7.250 | 03SEP03 | 17SEP03 | 1.000000 | |
| ** WB2O ** | 812 1,003,250.00 | 1,003,150.57 | | 99.43 | | .00 | 99.43 |
| | 1,000,000.000 | | | | | | |

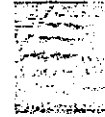


STATE STREET
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ATTACHMENT O

| ASSET ID SH SELL/BTC | SECURITY LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | DESCRIPTION | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECTY GN/LS NET BAS SECTY GN/LS |
|-------------------------|--|--------------|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--|
| 91359PAA8 | UNIVERSAL HOSP SVCS | SR NT 144 | 2011/11/01 | 10.125 | 08OCT03 | 17OCT03 | 1.000000 | |
| WB2R | 262 | 1,026,250.00 | | 1,000,000.00 | 26,250.00 | | .00 | 26,250.00 |
| | 1,000,000.000 | | | | | | | |
| WB2R | 253 | 548,323.75 | | 533,000.00 | 15,323.75 | | .00 | 15,323.75 |
| | 533,000.000 | | | | | | | |
| WB2R | 254 | 412,000.00 | | 408,000.00 | 12,000.00 | | .00 | 12,000.00 |
| | 400,000.000 | | | | | | | |
| WB2R | 255 | 1,095,008.75 | | 1,067,000.00 | 28,008.75 | | .00 | 28,008.75 |
| | 1,067,000.000 | | | | | | | |
| 91359PAA8 | TOTAL | 3,081,582.50 | | 3,000,000.00 | 81,582.50 L | | .00 | 81,582.50 L |
| 914904ABB | UNIVISION COMMUNICAT | SR NT | 2011/07/15 | 7.850 | 08AUG03 | 13AUG03 | 1.000000 | |
| WB2R | 161 | 251,900.00 | | 222,525.77 | 29,374.23 | | .00 | 29,374.23 |
| | 220,000.000 | | | | | | | |
| 91529B9B4 | UNOVA INC | TERM LOAN | 2004/07/12 | 1.000 | 29JAN03 | 29JAN03 | 1.000000 | |
| WB1X | 108 | 107,999.99 | | 106,919.98 | 1,080.01 | | .00 | 1,080.01 |
| | 107,999.990 | | | | | | | |
| 91913YAE0 | VALERO ENERGY CORP | N NT | 2032/04/15 | 7.500 | 28JAN03 | 31JAN03 | 1.000000 | |
| WB2L | 791 | 471,145.88 | | 464,893.95 | 6,251.85 | | .00 | 6,251.85 |
| | 460,000.000 | | | | | | | |
| WB2L | 003 | 480,742.75 | | 422,434.54 | 58,308.21 | | .00 | 58,308.21 |
| | 475,000.000 | | | | | | | |
| 91913YAE0 | TOTAL | 951,888.55 | | 887,328.49 | 64,560.06 L | | .00 | 64,560.06 L |



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| ASSET ID SH SELL/BTC | SECURITY LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | DESCRIPTION | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECTY GN/LS NET BAS SECTY GN/LS |
|-------------------------|--|---------------|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--|
| 92264NAE7 | VENETIAN CASINO RESO | MTG NT 14 | 2010/06/15 | 11.000 | 30DEC02 | 02JAN03 | 1.000000 | |
| WB20 | 070 | 2,538,800.00 | | 2,537,011.15 | 1,788.85 | | .00 | 1,788.85 |
| | 2,500,000.000 | | | | | | | |
| WB1J | 749 | 7,890,375.00 | | 7,891,922.03 | -1,547.01 | | .00 | -1,547.01 |
| | 7,935,000.000 | | | | | | | |
| 92264NAE7 | TOTAL | 10,429,175.00 | | 10,428,933.16 | 241.84 L | | .00 | 241.84 L |
| 92264NAF4 | VENETIAN CASINO RESO | MTG NT | 2010/06/15 | 11.000 | 03FEB03 | 06FEB03 | 1.000000 | |
| WB20 | 145 | 778,125.00 | | 761,529.43 | 16,595.57 | | .00 | 16,595.57 |
| | 750,000.000 | | | | | | | |
| WB20 | 149 | 255,937.50 | | 253,838.29 | 2,099.21 | | .00 | 2,099.21 |
| | 250,000.000 | | | | | | | |
| WB20 | 159 | 510,000.00 | | 507,672.70 | 2,327.30 | | .00 | 2,327.30 |
| | 500,000.000 | | | | | | | |
| 92264NAF4 | TOTAL | 1,544,062.50 | | 1,523,040.42 | 21,022.08 L | | .00 | 21,022.08 L |
| 922646AS3 | VENEZUELA REP | GLOBAL 80 | 2027/09/15 | 9.250 | 17JAN03 | 23JAN03 | 1.000000 | |
| WB1M | 636 | 425,250.00 | | 453,282.05 | -28,032.05 | | .00 | -28,032.05 |
| | 700,000.000 | | | | | | | |
| WB1M | 117 | 214,375.00 | | 223,192.63 | -8,817.63 | | .00 | -8,817.63 |
| | 350,000.000 | | | | | | | |
| WB1M | 331 | 184,875.00 | | 183,813.11 | 1,061.89 | | .00 | 1,061.89 |
| | 300,000.000 | | | | | | | |
| WB3A | 161 | 358,750.00 | | 353,437.50 | 5,312.50 | | .00 | 5,312.50 |
| | 250,000.000 | | | | | | | |
| WB1M | 798 | 920,750.00 | | 889,814.30 | 30,935.70 | | .00 | 30,935.70 |
| | 1,450,000.000 | | | | | | | |



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FOR PUBLIC DISCLOSURE

ATTACHMENT O

| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL BASE PRINCIPAL NET | MAT DATE LOCAL BASE | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL BASE | STL DT BASE | SELL RATE CURR GN/L | NET SECTY NET BAS | GN/L SECTY GN/L |
|-------------------------|-------------------------------|--|---------------------------|-------------------------------------|-------------------------|-----------------|---------------------------|----------------------|--------------------|
| WB1M | 084 350,000.000 | 224,350.00 | 218,574.09 | 14MAR03 | 20MAR03 | 1.000000 .00 | 5,775.91 | 5,775.91 | |
| WB1M | 783 350,000.000 | 218,400.00 | 223,152.84 | 07APR03 | 10APR03 | 1.000000 .00 | -4,752.84 | -4,752.84 | |
| WB1M | 278 300,000.000 | 193,050.00 | 191,803.04 | 16APR03 | 22APR03 | 1.000000 .00 | 1,246.94 | 1,246.94 | |
| WB1M | 073 350,000.000 | 232,750.00 | 222,425.29 | 09MAY03 | 14MAY03 | 1.000000 .00 | 10,324.71 | 10,324.71 | |
| WB1M | 217 450,000.000 | 304,450.00 | 282,572.34 | 15MAY03 | 20MAY03 | 1.000000 .00 | 23,877.64 | 23,877.64 | |
| WB1M | 393 600,000.000 | 441,000.00 | 368,223.57 | 08AUG03 | 13AUG03 | 1.000000 .00 | 72,776.43 | 72,776.43 | |
| WB1M | 322 350,000.000 | 265,825.00 | 211,177.94 | 02SEP03 | 05SEP03 | 1.000000 .00 | 54,647.04 | 54,647.04 | |
| WB1M | 737 800,000.000 | 616,800.00 | 487,016.34 | 12SEP03 | 18SEP03 | 1.000000 .00 | 129,783.64 | 129,783.64 | |
| WB1M | 786 400,000.000 | 311,000.00 | 245,214.84 | 07OCT03 | 10OCT03 | 1.000000 .00 | 65,785.94 | 65,785.94 | |
| WB1M | 433 300,000.000 | 246,450.00 | 184,326.70 | 20NOV03 | 25NOV03 | 1.000000 .00 | 62,123.30 | 62,123.30 | |
| WB1M | 047 450,000.000 | 379,350.00 | 276,774.00 | 02DEC03 | 05DEC03 | 1.000000 .00 | 102,575.92 | 102,575.92 | |
| WB1M | 052 550,000.000 | 464,750.00 | 332,701.72 | 02DEC03 | 05DEC03 | 1.000000 .00 | 132,048.28 | 132,048.28 | |
| WB3A | 421 | 85,350.00 | 61,586.79 | 03DEC03 | 08DEC03 | 1.000000 .00 | 23,843.21 | | |



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| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL BASE PRINCIPAL NET | MAT DATE LOCAL BASE | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL BASE | STL DT BASE | SELL RATE CURR GN/L | NET SECTY NET BAS | GN/L SECTY GN/L |
|-------------------------|-------------------------------|--|---------------------------|-------------------------------------|-------------------------|-----------------|---------------------------|----------------------|--------------------|
| WB3A | 422 200,000.000 | 170,900.00 | 122,517.13 | 03DEC03 | 08DEC03 | 1.000000 .00 | 48,382.87 | 48,382.87 | |
| 922446AS3 | TOTAL | 415,000.00 | 337,461.42 | | | | | 77,538.58 L | |
| 92344GAK2 | VERIZON GLOBAL FDG C NT | 5,645,425.00 | 4,994,064.16 | 2005/12/01 | 6.750 | 10APR03 | 15APR03 | 1.000000 .00 | 651,360.84 S |
| WB2J | 530 1,000,000.000 | 1,111,180.00 | 1,022,794.84 | | | | | 88,385.14 | |
| 92344GAM8 | VERIZON GLOBAL FDG C NT | 203,437.80 | 182,828.47 | 2030/12/01 | 7.750 | 17JAN03 | 23JAN03 | 1.000000 .00 | 21,409.13 |
| WB2L | 747 180,000.000 | 203,437.80 | 182,828.47 | | | | | 21,409.13 | |
| WB2L | 819 205,000.000 | 236,889.80 | 207,309.49 | | | | | 29,580.31 | |
| WB2N | 190 2,350,000.000 | 2,736,222.50 | 2,614,837.24 | | | | | 122,185.26 | |
| WB2N | 200 1,005,000.000 | 1,156,182.15 | 1,133,589.82 | | | | | 22,593.13 | |
| WB2N | 484 205,000.000 | 240,352.25 | 238,984.95 | | | | | 1,447.30 | |
| WB2N | 460 205,000.000 | 240,352.25 | 258,682.83 | | | | | -18,250.58 | |
| WB2N | 468 -205,000.000 | -240,352.25 | -258,682.83 | | | | | 18,250.58 | |
| WB2N | 483 205,000.000 | 237,125.55 | 258,682.83 | | | | | -21,477.28 | |

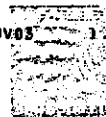


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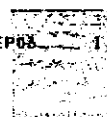
| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT SELL RATE BASE CURR GN/LS | NET SECY GN/LS NET BAS SECY GN/LS | |
|-------------------------|--|-------------------------------------|-------------------------------------|---|--|--------------------------------------|----------|
| 92344GAMR | TOTAL | 4,810,210.05 | 4,634,472.28 | 175,737.85 L | .00 | 175,737.85 L | |
| 92344GAN6 | VERIZON GLOBAL FDG C NT CONV 2 | 2021/05/15 | 0.010 | 03JUN03 | 06JUN03 | 1.000000 | |
| WB1H | 193 | 515,140.00 | 477,821.28 | 37,318.72 | .00 | 37,318.72 | |
| | 860,000.000 | | | | | | |
| WB1Z | 362 | 1,192,010.00 | 1,101,152.79 | 90,857.21 | 03JUN03 | 06JUN03 | 1.000000 |
| | 1,990,000.000 | | | | | | |
| WB2F | 645 | 327,681.25 | 292,937.50 | 34,743.75 | 25NOV03 | 01DEC03 | 1.000000 |
| | 545,000.000 | | | | | | |
| 92344GAN6 | TOTAL | 2,034,831.25 | 1,871,911.57 | 162,919.68 L | .00 | 162,919.68 L | |
| 92344GAT3 | VERIZON GLOBAL FDG C GLOBAL NT | 2012/09/01 | 7.375 | 23JUN03 | 26JUN03 | 1.000000 | |
| WB2N | 171 | 444,808.80 | 420,738.22 | 24,070.58 | .00 | 24,070.58 | |
| | 360,000.000 | | | | | | |
| 92344SAB4 | VERIZON WIRELESS CAP NT | 2003/12/17 | 1.000 | 24SEP03 | 24SEP03 | 1.000000 | |
| WB1Y | 309 | 6,105,002.00 | 6,106,344.00 | -1,342.00 | .00 | -1,342.00 | |
| | 6,100,000.000 | | | | | | |
| WB1Y | 550 | 3,901,365.00 | 3,900,977.87 | 387.13 | 17NOV03 | 20NOV03 | 1.000000 |
| | 3,900,000.000 | | | | | | |
| WB1Z | 565 | 10,003,500.00 | 10,010,400.00 | -6,900.00 | 17NOV03 | 20NOV03 | 1.000000 |
| | 10,000,000.000 | | | | | | |
| 92344SAB4 | TOTAL | 20,009,867.00 | 20,017,721.87 | -7,854.87 L | .00 | -7,854.87 L | |
| 92344XAB5 | VERIZON NEW YORK INC DEB SER A | 2032/04/01 | 7.375 | 24NOV03 | 28NOV03 | 1.000000 | |
| WB2N | 448 | 3,216,060.50 | 3,277,115.00 | -61,054.50 | .00 | -61,054.50 | |
| | 2,950,000.000 | | | | | | |
| WB2N | 452 | 440,486.10 | 441,956.25 | -1,470.15 | 24NOV03 | 28NOV03 | 1.000000 |
| | 405,000.000 | | | | | | |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT SELL RATE BASE CURR GN/LS | NET SECY GN/LS NET BAS SECY GN/LS | |
|-------------------------|--|-------------------------------------|-------------------------------------|---|--|--------------------------------------|----------|
| 92344XAB5 | TOTAL | 3,656,546.60 | 3,719,071.25 | -62,524.65 L | .00 | -62,524.65 L | |
| 925335A03 | VERTIS INC SR NT | 2009/06/15 | 10.875 | 22JAN03 | 28JAN03 | 1.000000 | |
| WB1J | 780 | 5,220,400.00 | 4,911,898.38 | 308,501.62 | .00 | 308,501.62 | |
| | 4,960,000.000 | | | | | | |
| WB20 | 158 | 253,750.00 | 247,791.45 | 5,958.55 | 05NOV03 | 10NOV03 | 1.000000 |
| | 250,000.000 | | | | | | |
| WB20 | 162 | 254,062.50 | 247,791.45 | 6,271.05 | 05NOV03 | 10NOV03 | 1.000000 |
| | 250,000.000 | | | | | | |
| 925335A03 | TOTAL | 5,728,212.50 | 5,407,481.28 | 320,731.22 L | .00 | 320,731.22 L | |
| 925335AH4 | VERTIS INC SR NT 144 | 2009/04/01 | 9.750 | 08DEC03 | 16DEC03 | 1.000000 | |
| WB20 | 847 | 512,500.00 | 511,666.67 | 833.33 | .00 | 833.33 | |
| | 500,000.000 | | | | | | |
| 925524AT7 | VIACOM INC SR NT | 2012/08/15 | 5.625 | 06MAY03 | 09MAY03 | 1.000000 | |
| WB2N | 397 | 1,217,361.60 | 1,141,863.11 | 75,498.49 | .00 | 75,498.49 | |
| | 1,120,000.000 | | | | | | |
| WB1H | 656 | 1,228,230.90 | 1,128,416.73 | 99,814.17 | 06MAY03 | 09MAY03 | 1.000000 |
| | 1,130,000.000 | | | | | | |
| 925524AT7 | TOTAL | 2,445,592.50 | 2,270,279.84 | 175,312.66 L | .00 | 175,312.66 L | |
| 92599A9F0 | VERITAS DGC INC SR S TERM LOAN | 2006/12/15 | 1.000 | 31MAR03 | 31MAR03 | 1.000000 | |
| WB1X | 398 | 1,250.00 | 1,237.50 | 12.50 | .00 | 12.50 | |
| | 1,250.000 | | | | | | |
| WB1X | 187 | 1,250.00 | 1,237.50 | 12.50 | 30JUN03 | 30JUN03 | 1.000000 |
| | 1,250.000 | | | | | | |
| WB1X | 670 | 1,250.00 | 1,237.50 | 12.50 | 30SEP03 | 30SEP03 | 1.000000 |
| | 1,250.000 | | | | | | |



STATE STREET

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| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|-------------------------------|--|-------------------------------------|----------|---|---------------------------|--------------------|--------------------------------------|
| WBIX | 057 | 39,864.52 | 39,465.87 | | 07NOV03 398.65 | 07NOV03 | 1.000000 .00 | 398.65 |
| | 39,864.520 | | | | | | | |
| WBIX | 378 | 1,149.59 | 1,138.89 | | 31DEC03 11.50 | 31DEC03 | 1.000000 .00 | 11.50 |
| | 1,149.590 | | | | | | | |
| 92599A9F8 | TOTAL | 44,764.11 | 44,316.46 | | 447.65 L | | .00 | 447.65 L |
| 92857WAC4 | VODAFONE GROUP PLC N NT | | 2008/01/30 | 3.950 | 15JUL03 | 18JUL03 | 1.000000 | |
| WB2J | 044 | 1,033,450.00 | 998,262.37 | | 35,187.63 | | .00 | 35,187.63 |
| | 1,000,000.000 | | | | | | | |
| 92861SAC7 | VOICESTREAM WIRELESS SR NT | | 2009/11/15 | 10.375 | 26JUN03 | 30JUN03 | 1.000000 | |
| WB2R | 102 | 432,884.48 | 402,896.71 | | 29,187.77 | | .00 | 29,187.77 |
| | 381,000.000 | | | | | | | |
| 928951DK5 | WFS FINL OWNER TR 2000 D AS | | 2005/07/20 | 6.830 | 20OCT03 | 22OCT03 | 1.000000 | |
| WB1Z | 290 | 83,492.21 | 85,864.34 | | -2,154.13 | | .00 | -2,154.13 |
| | 83,692.230 | | | | | | | |
| 929227B21 | WAMU MTG PASS THRDUG SER 2002 | | 2033/01/25 | 5.000 | 10DEC03 | 15DEC03 | 1.000000 | |
| WB1Q | 639 | 1,052,303.65 | 1,048,078.84 | | 4,224.81 | | .00 | 4,224.81 |
| | 1,039,954.190 | | | | | | | |
| WB1Q | 639 | -1,052,303.65 | -1,048,078.84 | | -4,224.81 | 15DEC03 | 1.000000 .00 | -4,224.81 |
| | -1,039,954.190 | | | | | | | |
| WB1Q | 754 | 992,838.82 | 988,852.75 | | 3,986.07 | 26DEC03 | 1.000000 .00 | 3,986.07 |
| | 981,187.220 | | | | | | | |
| WB1Q | 784 | 58,766.94 | 59,226.80 | | -459.12 | 25DEC03 | 1.000000 .00 | -459.12 |
| | 58,766.960 | | | | | | | |



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|-------------------------|--------------------------------|--|-------------------------------------|------------|---|---------------------------|--------------------|--------------------------------------|
| 929227B21 | TOTAL | 1,051,605.78 | 1,048,078.83 | | 3,526.95 S | | .00 | 3,526.95 S |
| 929227SD9 | WAMU MTG CTF | | 2002 AR7 | 2032/07/25 | 5.510 | 25JUN03 | 25JUN03 | 1.000000 |
| WB2J | 644 | 5,238.72 | 5,295.15 | | -56.43 | | .00 | -56.43 |
| | 5,238.760 | | | | | | | |
| 92925BAC0 | WFS FINL 2000 C OWNE CLA 3 ASS | | 2005/02/20 | 7.070 | 19AUG03 | 19AUG03 | 1.000000 | |
| WB1Z | 525 | 43,908.19 | 44,408.43 | | -500.24 | | .00 | -500.24 |
| | 43,908.190 | | | | | | | |
| 92926YAB9 | WFS FINL 2003 1 OWNE NT CL A 2 | | 2004/03/20 | 1.500 | 24JUL03 | 29JUL03 | 1.000000 | |
| WB2L | 193 | 1,416,934.57 | 1,414,859.46 | | 2,075.11 | | .00 | 2,075.11 |
| | 1,415,000.000 | | | | | | | |
| WB2L | 193 | -1,416,934.57 | -1,414,859.46 | | -2,075.11 | 29JUL03 | 1.000000 .00 | -2,075.11 |
| | -1,415,000.000 | | | | | | | |
| WB2L | 235 | 1,416,934.57 | 1,414,859.46 | | 2,075.11 | 29JUL03 | 1.000000 .00 | 2,075.11 |
| | 1,415,000.000 | | | | | | | |
| 92926YAB9 | TOTAL | 1,416,934.57 | 1,414,859.46 | | 2,075.11 L | | .00 | 2,075.11 L |
| 92929QAA5 | WMX TECHNOLOGIES INC NT | | 2003/12/01 | 6.375 | 01MAY03 | 01MAY03 | 1.000000 | |
| WB1A | 026 | 13,187,154.12 | 13,159,131.93 | | 28,022.19 | | .00 | 28,022.19 |
| | 13,150,000.000 | | | | | | | |
| WB1A | 026 | -13,187,154.12 | -13,159,131.93 | | -28,022.19 | 01MAY03 | 1.000000 .00 | -28,022.19 |
| | -13,150,000.000 | | | | | | | |
| WB1U | 672 | 7,146,580.00 | 7,003,748.00 | | 142,831.92 | 19JUN03 | 1.000000 .00 | 142,831.92 |
| | 7,000,000.000 | | | | | | | |
| WB1U | 773 | 6,264,328.50 | 6,152,933.75 | | 111,394.75 | 07JUL03 | 1.000000 .00 | 111,394.75 |
| | 6,150,000.000 | | | | | | | |

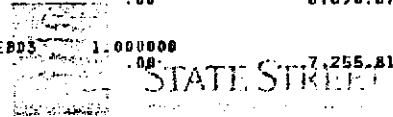


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ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|---|---------------|--------------|-------------------|-----------------|-----------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| | SHARES/PAR BASE PRINCIPAL NET | BASE | BASE COST | BASE SECTY GN/LS | | | |
| 92929QAAS | TOTAL | .00 | .00 | .00 L | | .00 | .00 L |
| | 13,410,908.50 | 13,156,681.83 | 254,226.67 S | | .00 | 254,226.67 S | |
| 92929QACJ | WMX TECHNOLOGIES INC NT STEP U 2004/04/30 | 8.000 | | 29AUG03 | 29AUG03 | 1.000000 | |
| WB1A | 149 608,992.10 | 594,405.47 | 14,586.63 | | .00 | 14,586.63 | |
| | 590,000.000 | | | | | | |
| WB1A | CXL 149 -608,992.10 | -594,405.47 | -14,586.63 | | .00 | -14,586.63 | |
| | -590,000.000 | | | | | | |
| WB1A | 150 579,818.84 | 594,405.47 | -14,586.63 | | .00 | -14,586.63 | |
| | 590,000.000 | | | | | | |
| WB1A | CXL 150 -579,818.84 | -594,405.47 | 14,586.63 | | .00 | 14,586.63 | |
| | -590,000.000 | | | | | | |
| WB1A | 151 597,060.99 | 594,405.47 | 2,655.52 | | .00 | 2,655.52 | |
| | 590,000.000 | | | | | | |
| WB1A | CXL 151 -597,060.99 | -594,405.47 | -2,655.52 | | .00 | -2,655.52 | |
| | -590,000.000 | | | | | | |
| WB1U | 445 609,039.30 | 593,290.62 | 15,748.68 | 27OCT03 | 30OCT03 | 1.000000 | 15,748.68 |
| | 590,000.000 | | | | | | |
| 92929QAC1 | TOTAL | .00 | .00 | .00 L | | .00 | .00 L |
| | 609,039.30 | 593,290.62 | 15,748.68 S | | .00 | 15,748.68 S | |
| 92929QA00 | WMX TECHNOLOGIES INC SR NT 2026/08/01 | 7.100 | | 13FEB03 | 19FEB03 | 1.000000 | |
| WB2F | 028 452,114.90 | 443,224.03 | 8,890.87 | | .00 | 8,890.87 | |
| | 430,000.000 | | | | | | |
| WB2F | 046 450,476.60 | 443,220.79 | 7,255.81 | 19FEB03 | 24FEB03 | 1.000000 | 7,255.81 |
| | 430,000.000 | | | | | | |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|--|---------------|---------------|-------------------|-----------------|-----------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET BAS SECTY GN/LS |
| | SHARES/PAR BASE PRINCIPAL NET | BASE | BASE COST | BASE SECTY GN/LS | | | |
| WB1Y | 142 1,007,366.40 | 988,473.96 | 18,892.44 | 14MAR03 | 19MAR03 | 1.000000 | 18,892.44 |
| | 960,000.000 | | | | | .00 | |
| WB1Y | 145 1,625,593.20 | 1,585,676.99 | 39,916.21 | 14MAR03 | 19MAR03 | 1.000000 | 39,916.21 |
| | 1,540,000.000 | | | | | .00 | |
| WB1Z | 316 5,551,088.60 | 5,446,903.41 | 104,185.19 | 14MAR03 | 19MAR03 | 1.000000 | 104,185.19 |
| | 5,290,000.000 | | | | | .00 | |
| WB1Z | 318 8,930,206.80 | 8,641,552.89 | 288,653.91 | 14MAR03 | 19MAR03 | 1.000000 | 288,653.91 |
| | 8,460,000.000 | | | | | .00 | |
| WB2F | 211 2,357,377.80 | 2,133,956.02 | 223,421.78 | 30APR03 | 05MAY03 | 1.000000 | 223,421.78 |
| | 2,095,000.000 | | | | | .00 | |
| 92929QA00 | TOTAL | 20,374,144.30 | 19,683,008.09 | 691,136.21 L | | .00 | 691,136.21 L |
| 92975PAAD | WACHOVIA ASSET SECUR 2002 HE2 2032/12/25 | 1.000 | | 25SEP03 | 25SEP03 | 1.000000 | |
| WB2N | 577 456,454.18 | 456,454.18 | .00 | | .00 | .00 | .00 |
| | 456,454.180 | | | | | | |
| WB2N | 207 101,541.89 | 101,541.89 | .00 | 27OCT03 | 27OCT03 | 1.000000 | .00 |
| | 101,541.890 | | | | | .00 | |
| WB2N | 577 107,702.81 | 107,702.81 | .00 | 25NOV03 | 25NOV03 | 1.000000 | .00 |
| | 107,702.810 | | | | | .00 | |
| WB2N | 008 75,200.57 | 75,200.57 | .00 | 27DEC03 | 27DEC03 | 1.000000 | .00 |
| | 75,200.570 | | | | | .00 | |
| 92975PAAD | TOTAL | 740,899.45 | 740,899.45 | .00 | | .00 | .00 |



FOR PUBLIC DISCLOSURE

ATTACHMENT O

| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|------------|-------------------------------------|---|---------------------------|-----------|--------------------------------------|
| 929768AA7 | WACHOVIA CAP TR II CAP SECCS | 2027/01/15 | 1.000 | 03DEC03 | 08DEC03 | 1.000000 | |
| WB1Y | 632 2,334,025.00 | | 2,271,258.83 | 62,766.17 | | .00 | 62,766.17 |
| WB1Z | 770 3,267,635.00 | | 3,107,599.61 | 160,035.39 | | .00 | 160,035.39 |
| 929768AA7 | TOTAL | | 5,601,660.00 | 222,801.56 L | | .00 | 222,801.56 L |
| 929903AA0 | WACHOVIA CORP 2ND NE GLOBAL NT | 2006/11/01 | 4.950 | 22JUL03 | 25JUL03 | 1.000000 | |
| WB1H | 654 2,115,425.40 | | 2,076,049.83 | 39,375.57 | | .00 | 39,375.57 |
| WB1H | 654 CXL -1,970,000.000 | | -2,115,425.40 | -39,375.57 | | .00 | -39,375.57 |
| WB1H | 692 2,116,134.40 | | 2,076,049.83 | 40,084.77 | | .00 | 40,084.77 |
| 929903AA0 | TOTAL | | 2,116,134.40 | 40,084.77 L | | .00 | 40,084.77 L |
| 931142BF9 | WAL MART STORES INC NT | 2030/02/15 | 7.550 | 02SEP03 | 05SEP03 | 1.000000 | |
| WB1H | 195 1,073,169.00 | | 955,659.72 | 117,509.28 | | .00 | 117,509.28 |
| WB2N | 469 1,450,000.000 | | 1,825,747.92 | -24,543.42 | | .00 | -24,543.42 |
| WB2N | 689 2,775,000.000 | | 3,415,830.75 | -77,977.11 | | .00 | -77,977.11 |
| 931142BF9 | TOTAL | | 6,290,204.25 | 14,988.75 L | | .00 | 14,988.75 L |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|------------|-------------------------------------|---|---------------------------|-----------|--------------------------------------|
| 931142BM4 | WAL MART STORES INC SR UNSECD | 2003/08/01 | 4.375 | 28JAN03 | 28JAN03 | 1.000000 | |
| WB1Y | 038 2,000,000.000 | | 1,999,230.64 | 31,969.36 | | .00 | 31,969.36 |
| 931142BT9 | WAL MART STORES INC NT | 2013/05/01 | 4.550 | 29JUL03 | 01AUG03 | 1.000000 | |
| WB2L | 213 275,000.000 | | 274,334.62 | -7,345.37 | | .00 | -7,345.37 |
| WB2L | 214 240,000.000 | | 239,419.31 | -5,887.31 | | .00 | -5,887.31 |
| 931142BT9 | TOTAL | | 500,521.25 | -13,232.68 L | | .00 | -13,232.68 L |
| 93933VAA4 | WASHINGTON MUT BK FA TRANCHE S | 2004/05/14 | 1.000 | 05SEP03 | 05SEP03 | 1.000000 | |
| WB1Z | 633 10,000,000.000 | | 10,803,698.57 | 17,101.43 | | .00 | 17,101.43 |
| 939333AA0 | WASHINGTON MUT INC SR NT | 2005/06/15 | 8.250 | 04AUG03 | 07AUG03 | 1.000000 | |
| WB2J | 203 1,000,000.000 | | 1,050,254.79 | 57,345.21 | | .00 | 57,345.21 |
| 94106LAJ0 | WASTE MGMT INC DEL SR NT | 2004/05/15 | 6.500 | 29AUG03 | 29AUG03 | 1.000000 | |
| WB1A | 153 1,925,000.000 | | 1,921,614.54 | -10,570.78 | | .00 | -10,570.78 |
| WB1A | 153 CXL -1,925,000.000 | | -1,911,043.76 | 10,570.78 | | .00 | 10,570.78 |
| WB1A | 154 1,925,000.000 | | 1,905,770.04 | -15,844.50 | | .00 | -15,844.50 |
| WB1A | 154 CXL -1,925,000.000 | | -1,905,770.04 | 15,844.50 | | .00 | 15,844.50 |
| WB1A | 155 1,925,000.000 | | 1,911,043.76 | -10,570.78 | | .00 | -10,570.78 |
| WB1A | | | | | | .00 | |

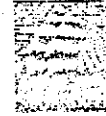


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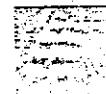
| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|---|---------------|---------------|-------------------|-----------|----------------------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR | GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE | BASE COST | BASE SECTY GN/LS | BASE | GN/LS | NET BAS SECTY GN/LS |
| 94106LAJ8 | CXL 155 -1,925,000.000 | 2008/11/15 | 6.500 | 27OCT03 | 30OCT03 | .00 | 10,570.78 |
| WB1U | 446 1,925,000.000 | 1,976,859.50 | 1,922,421.83 | 54,437.67 | | 1.000000 .00 | 54,437.67 |
| TOTAL | | .00 | .00 | .00 L | | .00 | .00 L |
| 94106LAL3 | WASTE MGMT INC DEL SR NT 1,500,000.000 | 2008/11/15 | 6.500 | 29APR03 | 02MAY03 | 1.000000 | 54,437.67 S |
| WB1H | 539 1,500,000.000 | 1,681,065.00 | 1,495,145.30 | 185,919.70 | | .00 | 185,919.70 |
| WB1U | 777 7,355,000.000 | 8,405,146.90 | 8,542,832.50 | -137,685.60 | 01JUL03 | 07JUL03 1.000000 .00 | -137,685.60 |
| TOTAL | | 1,681,065.00 | 1,495,145.30 | 185,919.70 L | | .00 | 185,919.70 L |
| 94106LAM1 | WASTE MGMT INC DEL SR NT 144 2,020,000.000 | 2032/05/15 | 7.750 | 03JAN03 | 03JAN03 | 1.000000 | 8,405,146.90 |
| WB2N | 475 2,020,000.000 | 1,988,629.40 | 1,988,758.72 | -129.32 | | .00 | -129.32 |
| WB2N CXL | 475 -2,020,000.000 | -1,988,629.40 | -1,988,758.72 | 129.32 | 03JAN03 | 03JAN03 1.000000 .00 | 129.32 |
| WB2N | 479 2,020,000.000 | 7,988,758.72 | 1,988,758.72 | 6,000,000.00 | 03JAN03 | 08JAN03 1.000000 .00 | 6,000,000.00 |
| TOTAL | | 7,988,758.72 | 1,988,758.72 | 6,000,000.00 L | | .00 | 6,000,000.00 L |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|---|--------------|--------------|-------------------|-----------|----------------------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR | GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE | BASE COST | BASE SECTY GN/LS | BASE | GN/LS | NET BAS SECTY GN/LS |
| 94106LAN9 | WASTE MGMT INC DEL SR NT 70,000.000 | 2032/05/15 | 7.750 | 24APR03 | 29APR03 | 1.000000 | 868,146.40 |
| WB2N | 256 70,000.000 | 85,491.70 | 276,838.17 | -191,346.47 | | .00 | -191,346.47 |
| WB2N | 257 70,000.000 | 85,525.30 | 276,838.17 | -191,312.87 | 24APR03 | 29APR03 1.000000 .00 | -191,312.87 |
| WB2N | 259 70,000.000 | 85,669.50 | 276,838.17 | -191,168.67 | 24APR03 | 29APR03 1.000000 .00 | -191,168.67 |
| WB2N | 349 110,000.000 | 131,787.70 | 435,031.42 | -303,243.72 | 30APR03 | 05MAY03 1.000000 .00 | -303,243.72 |
| WB2N | 351 110,000.000 | 135,021.70 | 435,031.42 | -300,009.72 | 30APR03 | 05MAY03 1.000000 .00 | -300,009.72 |
| WB2N | 487 290,000.000 | 344,650.50 | 1,146,901.00 | -802,250.50 | 25NOV03 | 01DEC03 1.000000 .00 | -802,250.50 |
| TOTAL | | 868,146.40 | 2,847,478.35 | -1,979,331.95 L | | .00 | -1,979,331.95 L |
| 94862BABB | WEIGHT WATCHERS INTL SR SUB NT 920,000.000 | 2009/10/01 | 13.000 | 18AUG03 | 18AUG03 | 1.000000 | 20,256.21 |
| WB2Q | 555 920,000.000 | 1,065,985.60 | 1,045,729.39 | 20,256.21 | | .00 | 20,256.21 |
| 94974BAM2 | WELLS FARGO + CI NEW TRANCHE S 5,000,000.000 | 2004/05/10 | 1.000 | 27OCT03 | 30OCT03 | 1.000000 | 5,229.86 |
| WB1Z | 376 5,000,000.000 | 5,004,600.00 | 4,999,370.14 | 5,229.86 | | .00 | 5,229.86 |
| 94974BAQ3 | WELLS FARGO + CO NEW TRANCHE S 5,000,000.000 | 2005/07/29 | 4.800 | 23OCT03 | 28OCT03 | 1.000000 | 244,994.53 |
| WB1Y | 433 5,000,000.000 | 5,239,200.00 | 4,994,205.47 | 244,994.53 | | .00 | 244,994.53 |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 949746AA9 ** WB1Z ** | WELLS FARGO + CO NEW NT 659 2,100,000.000 2,171,316.00 | 2004/07/15 | 6.625 2,136,670.56 | 24NOV03 34,645.44 | 26NOV03 | 1.000000 .00 | 34,645.44 |
| 949746CE9 ** WB1H ** | WELLS FARGO + CO NEW SUB GLOBA 681 2,000,000.000 2,240,460.00 | 2011/08/01 | 6.375 2,011,532.03 | 24JUL03 236,927.97 | 29JUL03 | 1.000000 .00 | 236,927.97 |
| 949746CP4 ** WB2L ** | WELLS FARGO + CO NEW DEB 263 775,000.000 775,713.00 | 2004/10/01 | 1.000 775,000.00 | 01AUG03 713.00 | 06AUG03 | 1.000000 .00 | 713.00 |
| 94975CAB3 ** WB2F ** | WELLS FARGO FINL INC 684 1,605,000.000 1,749,570.40 | 2005/11/01 | 7.000 1,741,630.39 | 18DEC03 7,948.01 | 23DEC03 | 1.000000 .00 | 7,948.01 |
| 94977CAD8 ** WB2P ** | WELLS FARGO MTC BACK 2001 17 M 640 532,632.540 532,632.54 | 2031/08/25 | 6.750 556,829.68 | 25DEC03 -24,197.14 | 26DEC03 | 1.000000 .00 | -24,197.14 |
| 959425AT6 ** WB2Q ** | WESTERN RES INC 1ST MTC B 750 45,000.000 49,837.50 | 2007/05/01 | 7.075 45,004.69 | 06NOV03 4,752.81 | 12NOV03 | 1.000000 .00 | 4,752.81 |
| ** WB2Q ** | 751 270,000.000 298,687.50 | | 269,042.81 | 07NOV03 29,644.69 | 13NOV03 | 1.000000 .00 | 29,644.69 |
| ** WB2Q ** | 085 25,000.000 28,000.00 | | 24,201.34 | 25NOV03 3,798.66 | 01DEC03 | 1.000000 .00 | 3,798.66 |
| 959425AT6 | TOTAL | | 338,320.04 | 38,196.16 L | | .00 | 38,196.16 L |
| 95988E9J4 ** WB2R ** | WESTERN WIRELESS COR TERM B NT 207 19,816.670 19,816.67 | 2008/09/30 | 4.050 15,764.74 | 25AUG03 4,051.93 | 25AUG03 | 1.000000 .00 | 4,051.93 |
| ** WB2R ** | 207 -19,816.670 -19,816.67 | | -15,764.74 | 25AUG03 -4,051.93 | 25AUG03 | 0.000000 -0.00 | -4,051.93 |



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|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| ** WB2R ** | 223 830,409.000 818,990.00 | | 631,369.65 | 12SEP03 187,621.23 | 26SEP03 | 1.000000 .00 | 187,621.23 |
| ** WB2R ** | CXL -830,409.000 -818,990.00 | | -631,369.65 | 12SEP03 -187,621.23 | 26SEP03 | 1.000000 .00 | -187,621.23 |
| ** WB2R ** | 323 830,409.000 816,569.86 | | 631,880.09 | 02OCT03 184,689.77 | 02OCT03 | 1.000000 .00 | 184,689.77 |
| 95988E9J4 | TOTAL | | 631,880.09 | 184,689.77 L | | .00 | 184,689.77 L |
| 96121RAC6 ** WB1Z ** | WESTPAC SECS ADMIN L SER 1999 788 95,520.970 95,520.97 | 2030/05/19 | 1.000 95,549.70 | 25NOV03 -20.73 | 25NOV03 | 1.000000 .00 | -20.73 |
| 96141BAC4 ** WB2O ** | WESTPORT RES CORP NE SR SUB NT 218 500,000.000 515,375.00 | 2011/11/01 | 0.250 515,105.26 | 06MAR03 269.74 | 11MAR03 | 1.000000 .00 | 269.74 |
| ** WB2O ** | 487 25,000.000 25,750.00 | | 25,736.85 | 06MAR03 13.15 | 11MAR03 | 1.000000 .00 | 13.15 |
| 96141BAC4 | TOTAL | | 540,842.11 | 282.89 L | | .00 | 282.89 L |
| 962166AX2 ** WB2D ** | WEYERHAEUSER CO NT 419 5,000,000.000 5,334,050.00 | 2006/08/01 | 6.000 5,430,814.07 | 12NOV03 -104,764.87 | 17NOV03 | 1.000000 .00 | -104,764.87 |
| 962166BA1 ** WB1H ** | WEYERHAEUSER CO NT 581 3,150,000.000 3,441,910.50 | 2008/11/01 | 5.950 3,324,583.11 | 30APR03 117,327.39 | 05MAY03 | 1.000000 .00 | 117,327.39 |
| 962166BH6 ** WB1Z ** | WEYERHAEUSER CO NT 674 19,885,000.000 19,888,579.30 | 2003/09/15 | 1.000 19,885,242.69 | 10SEP03 3,336.61 | 10SEP03 | 1.000000 .00 | 3,336.61 |

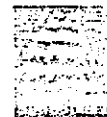


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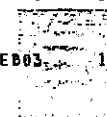
| ASSET ID SH SELL/BTC | SECURITY LOT LOCAL SHARES/PAR BASE | DESCRIPTION PRINCIPAL NET PRINCIPAL NET | MAT DATE | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECTY BASE SECTY | STL DT BASE CURR | SELL RATE GN/LS | NET SECTY NET BAS SECTY | GN/LS GN/LS |
|-------------------------|--|---|------------|-------------------------------------|-------------------------------------|---------------------|--------------------|----------------------------|----------------|
| 9621668M5 | WEYERHAEUSER CO | NT | 2007/03/15 | 6.125 | 23JAN03 | 28JAN03 | 1.000000 | | |
| ** WB1H ** | 514 | 3,371,413.50 | | 3,146,071.08 | 225,342.42 | | .00 | 225,342.42 | |
| | 3,150,000.000 | | | | | | | | |
| 9621668P8 | WEYERHAEUSER CO | NT | 2012/03/15 | 6.750 | 22JUL03 | 25JUL03 | 1.000000 | | |
| ** WB2N ** | 549 | 808,553.60 | | 735,154.46 | 73,399.14 | | .00 | 73,399.14 | |
| | 740,000.000 | | | | | | | | |
| 9621668R4 | WEYERHAEUSER CO | DEB | 2032/03/15 | 7.375 | 15OCT03 | 20OCT03 | 1.000000 | | |
| ** WB2N ** | 720 | 158,905.50 | | 148,754.22 | 10,151.28 | | .00 | 10,151.28 | |
| | 150,000.000 | | | | | | | | |
| ** WB2N ** | 807 | 160,117.50 | | 148,754.29 | 11,363.21 | 22OCT03 | 1.000000 | .00 | 11,363.21 |
| | 150,000.000 | | | | | | | | |
| ** WB2N ** | 559 | 1,605,309.15 | | 1,534,656.06 | 70,653.09 | 04DEC03 | 1.000000 | .00 | 70,653.09 |
| | 1,515,000.000 | | | | | | | | |
| ** WB2N ** | 590 | 1,100,372.00 | | 1,118,404.75 | -18,032.75 | 08DEC03 | 1.000000 | .00 | -18,032.75 |
| | 1,040,000.000 | | | | | | | | |
| 9621668R4 | TOTAL | 3,024,704.15 | | 2,950,569.32 | 74,134.83 L | | .00 | 74,134.83 L | |
| 968905AA7 | WILLIAMS HOLDINGS OF DEB | | 2006/02/01 | 6.250 | 22MAY03 | 28MAY03 | 1.000000 | | |
| ** WB2L ** | 597 | 266,708.00 | | 200,196.16 | 66,503.84 | | .00 | 66,503.84 | |
| | 280,000.000 | | | | | | | | |
| ** WB1H ** | 555 | 2,484,675.00 | | 1,934,807.16 | 549,867.84 | 19DEC03 | 1.000000 | .00 | 549,867.84 |
| | 2,430,000.000 | | | | | | | | |
| 968905AA7 | TOTAL | 2,751,375.00 | | 2,135,003.32 | 614,371.68 L | | .00 | 614,371.68 L | |



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|-------------------------|--|---|------------|-------------------------------------|-------------------------------------|---------------------|--------------------|----------------------------|----------------|
| 969130AS5 | WILLAMETTE INDS INC MTN BK ENT | | 2013/07/22 | 7.125 | 14OCT03 | 15OCT03 | 1.000000 | | |
| ** WB1H ** | 607 | 1,061,059.20 | | 1,085,679.28 | -24,620.08 | | .00 | -24,620.08 | |
| | 960,000.000 | | | | | | | | |
| ** WB1H ** | CXL 607 | -1,061,059.20 | | -1,085,679.28 | 24,620.08 | 15OCT03 | 1.000000 | .00 | 24,620.08 |
| | -960,000.000 | | | | | | | | |
| ** WB1H ** | 630 | 1,061,059.20 | | 1,085,625.88 | -24,566.68 | 17OCT03 | 1.000000 | .00 | -24,566.68 |
| | 960,000.000 | | | | | | | | |
| 969130AS5 | TOTAL | 1,061,059.20 | | 1,085,625.88 | -24,566.68 L | | .00 | -24,566.68 L | |
| 969457BD1 | WILLIAMS COS INC | SR NT | 2031/04/15 | 7.750 | 11JUN03 | 16JUN03 | 1.000000 | | |
| ** WB2L ** | 723 | 957,687.50 | | 832,817.74 | 124,869.76 | | .00 | 124,869.76 | |
| | 995,000.000 | | | | | | | | |
| 969457BJ8 | WILLIAMS COS INC | NT 144A | 2012/03/15 | 8.125 | 16JAN03 | 22JAN03 | 1.000000 | | |
| ** WB2L ** | 723 | 96,875.00 | | 112,794.25 | -15,919.25 | | .00 | -15,919.25 | |
| | 125,000.000 | | | | | | | | |
| ** WB2L ** | 724 | 97,187.50 | | 112,098.76 | -14,911.26 | 22JAN03 | 1.000000 | .00 | -14,911.26 |
| | 125,000.000 | | | | | | | | |
| ** WB2L ** | 751 | 100,750.00 | | 116,611.18 | -15,861.18 | 23JAN03 | 1.000000 | .00 | -15,861.18 |
| | 130,000.000 | | | | | | | | |
| ** WB2L ** | 752 | 104,625.00 | | 130,483.35 | -25,858.35 | 23JAN03 | 1.000000 | .00 | -25,858.35 |
| | 135,000.000 | | | | | | | | |
| ** WB2L ** | 766 | 120,125.00 | | 148,903.57 | -28,778.57 | 28JAN03 | 1.000000 | .00 | -28,778.57 |
| | 155,000.000 | | | | | | | | |
| ** WB2L ** | 787 | 695,624.97 | | 650,250.13 | 45,374.84 | 29JAN03 | 1.000000 | .00 | 45,374.84 |
| | 875,000.000 | | | | | | | | |
| ** WB2L ** | 869 | 177,100.00 | | 104,750.55 | 72,341.45 | 12FEB03 | 1.000000 | .00 | 72,341.45 |
| | 230,000.000 | | | | | | | | |



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|-------------------------|-------------------------------|--|-------------------------------------|-------------------------------------|---|----------------------------|---------------------|--|
| ** WB2L ** | 191 190,000.000 | 163,400.00 | | 86,800.04 | 06MAR03 76,591.14 | 11MAR03 | 1.000000 .00 | 76,591.14 |
| ** WB2L ** | 219 140,000.000 | 120,400.00 | | 64,009.87 | 12MAR03 56,390.13 | 17MAR03 | 1.000000 .00 | 56,390.13 |
| ** WB2L ** | 225 350,000.000 | 302,750.00 | | 160,024.66 | 12MAR03 142,725.34 | 17MAR03 | 1.000000 .00 | 142,725.34 |
| 969457BJ8 | TOTAL | 1,978,837.47 | | 1,684,743.16 | 292,094.31 L | | .00 | 292,094.31 L |
| 969457BL3 | WILLIAMS COS INC NT 144A | | 2032/03/15 | 8.750 | 07MAY03 | 12MAY03 | 1.000000 | |
| ** WB2M ** | 413 690,000.000 | 669,300.00 | | 789,762.57 | -40,462.57 | | .00 | -40,462.57 |
| ** WB2M ** | 006 3,070,000.000 | 2,607,197.90 | | 2,607,597.05 | 03JUN03 -489.95 | 10JUN03 | 1.000000 .00 | -489.95 |
| 969457BL3 | TOTAL | 3,274,407.90 | | 3,317,360.42 | -40,952.52 L | | .00 | -40,952.52 L |
| 969457BQ2 | WILLIAMS COS INC SR NT | | 2010/06/01 | 8.625 | 06JUN03 | 11JUN03 | 1.000000 | |
| ** WB2L ** | 684 2,000,000.000 | 2,070,000.00 | | 2,000,000.00 | 70,000.00 | | .00 | 70,000.00 |
| ** WB2R ** | 190 1,000,000.000 | 1,030,000.00 | | 1,000,000.00 | 29AUG03 30,000.00 | 04SEP03 | 1.000000 .00 | 30,000.00 |
| 969457BQ2 | TOTAL | 3,100,000.00 | | 3,000,000.00 | 100,000.00 L | | .00 | 100,000.00 L |
| 96949VAC7 | WILLIAMS SCOTSMAN IN SR NT | | 2007/06/01 | 9.875 | 05MAY03 | 08MAY03 | 1.000000 | |
| ** WB20 ** | 381 250,000.000 | 239,042.50 | | 253,162.01 | -14,100.31 | | .00 | -14,100.31 |
| ** WB2Q ** | 665 90,000.000 | 88,425.00 | | 90,778.03 | 08OCT03 -2,353.03 | 16OCT03 | 1.000000 .00 | -2,353.03 |



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|-------------------------|--------------------------------|--|-------------------------------------|-------------------------------------|---|----------------------------|---------------------|--|
| 96949VAC7 | TOTAL | 327,487.50 | | 343,941.64 | -16,454.14 L | | .00 | -16,454.14 L |
| 974280AB5 | WINN DIXIE STORES IN SR NT | | 2008/04/01 | 8.875 | 12JUN03 | 17JUN03 | 1.000000 | |
| ** WB20 ** | 557 250,000.000 | 266,250.00 | | 252,774.40 | 13,475.40 | | .00 | 13,475.40 |
| 978093AE2 | WOLVERINE TUBE INC SR NT SER | | 2009/04/01 | 10.500 | 04FEB03 | 07FEB03 | 1.000000 | |
| ** WB1J ** | 001 4,960,000.000 | 5,146,000.00 | | 4,928,764.05 | 217,235.95 | | .00 | 217,235.95 |
| ** WB1J ** | 562 2,975,000.000 | 2,841,125.00 | | 2,957,850.42 | 20OCT03 -116,733.62 | 23OCT03 | 1.000000 .00 | -116,733.62 |
| ** WB1J ** | 567 2,974,000.000 | 2,795,560.00 | | 2,956,897.06 | 23OCT03 -161,337.06 | 28OCT03 | 1.000000 .00 | -161,337.06 |
| ** WB20 ** | 166 250,000.000 | 247,500.00 | | 250,995.40 | 05NOV03 -3,495.40 | 10NOV03 | 1.000000 .00 | -3,495.40 |
| 978093AE2 | TOTAL | 11,030,185.00 | | 11,094,515.13 | -64,330.13 L | | .00 | -64,330.13 L |
| 98152DAC6 | WORLD OHNI AUTO RECE 2001 A AS | | 2005/02/20 | 5.300 | 24OCT03 | 24OCT03 | 1.000000 | |
| ** WB2J ** | 207 46,847.600 | 46,847.62 | | 47,362.13 | -514.51 | | .00 | -514.51 |
| 98152DAM3 | WORLD OHNI AUTO RECE 2001 B AS | | 2005/11/21 | 3.790 | 20OCT03 | 20OCT03 | 1.000000 | |
| ** WB2J ** | 189 57,134.940 | 57,134.94 | | 57,015.44 | -600.50 | | .00 | -600.50 |
| ** WB1Z ** | 300 367,296.090 | 367,296.09 | 2005/11/21 | 3.790 | 20OCT03 371,464.02 | 20OCT03 | 1.000000 .00 | -4,168.73 |



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ATTACHMENT O

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|--------------------------------|-------------|------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | | NET SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | | | NET BAS SECTY GN/LS |
| 98152DAM3 | TOTAL | | | | | | |
| | 424,431.03 | | 429,280.26 | -4,849.23 L | | .00 | -4,849.23 L |
| 98152EAC3 | WORLD OMNI MSATER OW AUTH DEAL | 2006/02/15 | 1.000 | 17NOV03 | 17NOV03 | 1.000000 | |
| WB2J | 465 | 985,000.00 | 985,160.29 | -160.29 | | .00 | -160.29 |
| | 985,000.000 | | | | | | |
| 98155KAC6 | WORLDCOM INC GA SR NT | 2027/04/01 | 7.750 | 03JAN03 | 08JAN03 | 1.000000 | |
| WB2F | 756 | 35,184.38 | 140,088.74 | -104,904.36 | | .00 | -104,904.36 |
| | 135,000.000 | | | | | | |
| 98155KAG7 | WORLDCOM INC GA NT | 2049/08/15 | 6.250 | 11JUN03 | 16JUN03 | 1.000000 | |
| WB2N | 053 | 15,730.00 | 7,150.00 | 8,580.00 | | .00 | 8,580.00 |
| | 52,000.000 | | | | | | |
| WB2N | CXL 053 | -15,730.00 | -7,150.00 | -8,580.00 | 11JUN03 | 16JUN03 | 1.000000 |
| | -52,000.000 | | | | | .00 | -8,580.00 |
| WB2N | 077 | 15,730.00 | 7,150.00 | 8,580.00 | 11JUN03 | 16JUN03 | 1.000000 |
| | 52,000.000 | | | | | .00 | 8,580.00 |
| WB2N | 019 | 372,000.00 | 60,675.00 | 311,325.00 | 15AUG03 | 15AUG03 | 1.000000 |
| | 372,000.000 | | | | | .00 | 311,325.00 |
| WB2N | CXL 019 | -372,000.00 | -60,675.00 | -311,325.00 | 15AUG03 | 15AUG03 | 1.000000 |
| | -372,000.000 | | | | | .00 | -311,325.00 |
| WB2N | 311 | 9,450.00 | 4,150.00 | 5,300.00 | 09SEP03 | 15SEP03 | 1.000000 |
| | 30,000.000 | | | | | .00 | 5,300.00 |
| WB2N | 322 | 6,325.00 | 2,700.00 | 3,625.00 | 10SEP03 | 15SEP03 | 1.000000 |
| | 28,000.000 | | | | | .00 | 3,625.00 |
| WB2N | 300 | 16,575.00 | 7,065.00 | 9,510.00 | 11SEP03 | 16SEP03 | 1.000000 |
| | 52,000.000 | | | | | .00 | 9,510.00 |
| WB2N | 438 | 65,000.00 | 34,160.00 | 30,840.00 | 15SEP03 | 22SEP03 | 1.000000 |
| | 200,000.000 | | | | | .00 | 30,840.00 |



FOR PUBLIC DISCLOSURE

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------|------------|------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | | NET SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | | | NET BAS SECTY GN/LS |
| WB2N | 468 | 13,200.00 | 7,200.00 | 6,000.00 | 16SEP03 | 23SEP03 | 1.000000 |
| | 40,000.000 | | | | | .00 | 6,000.00 |
| WB2N | 497 | 9,900.00 | 5,400.00 | 4,500.00 | 17SEP03 | 24SEP03 | 1.000000 |
| | 30,000.000 | | | | | .00 | 4,500.00 |
| 98155KAG7 | TOTAL | | | | | | |
| | 136,180.00 | | 67,825.00 | 68,355.00 L | | .00 | 68,355.00 L |
| 98155KAH5 | WORLDCOM INC GA NT | 2005/08/15 | 6.400 | 11JUN03 | 16JUN03 | 1.000000 | |
| WB1H | 324 | 16,335.00 | 50,821.72 | -34,486.72 | | .00 | -34,486.72 |
| | 54,000.000 | | | | | | |
| WB1H | CXL 324 | -16,335.00 | -50,821.72 | 34,486.72 | 11JUN03 | 16JUN03 | 1.000000 |
| | -54,000.000 | | | | | .00 | 34,486.72 |
| WB1H | 344 | 16,335.00 | 50,821.72 | -34,486.72 | 11JUN03 | 18JUN03 | 1.000000 |
| | 54,000.000 | | | | | .00 | -34,486.72 |
| WB1H | 283 | 19,350.00 | 56,827.61 | -37,477.61 | 09SEP03 | 12SEP03 | 1.000000 |
| | 60,000.000 | | | | | .00 | -37,477.61 |
| WB1H | 301 | 15,812.50 | 47,366.75 | -31,554.25 | 10SEP03 | 15SEP03 | 1.000000 |
| | 50,000.000 | | | | | .00 | -31,554.25 |
| WB1H | 319 | 38,250.00 | 113,688.54 | -75,438.54 | 11SEP03 | 16SEP03 | 1.000000 |
| | 120,000.000 | | | | | .00 | -75,438.54 |
| WB1H | 355 | 39,000.00 | 113,738.50 | -74,738.50 | 15SEP03 | 22SEP03 | 1.000000 |
| | 120,000.000 | | | | | .00 | -74,738.50 |
| WB1H | 380 | 59,175.00 | 170,620.24 | -111,445.24 | 16SEP03 | 23SEP03 | 1.000000 |
| | 180,000.000 | | | | | .00 | -111,445.24 |
| WB1H | 418 | 137,280.00 | 394,351.20 | -257,071.20 | 17SEP03 | 24SEP03 | 1.000000 |
| | 416,000.000 | | | | | .00 | -257,071.20 |



FOR PUBLIC DISCLOSURE

ATTACHMENT O

| ASSET ID SM SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LRS BASE SECY GN/LRS | STL DT BASE CURR GN/LRS | SELL RATE GN/LRS | NET SECY GN/LRS NET BAS SECY GN/LRS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|----------------------------|---------------------|--|
| 98155KAHS | TOTAL | | 325,202.50 | 947,414.56 | -622,212.04 L | .00 | -622,212.04 L |
| 98157DAB2 | WORLDCOM INC GA NEW NT | 2049/05/15 | 7.875 | 15MAY03 | 15MAY03 | 1.000000 | |
| ** WB2N ** | 484 80,000.000 | | 80,000.00 | 10,800.00 | 69,200.00 | .00 | 69,200.00 |
| ** WB2N ** | CXL 484 -80,000.000 | | -80,000.00 | -10,800.00 | -69,200.00 | 1.000000 .00 | -69,200.00 |
| ** WB2N ** | 309 10,000.000 | | 3,150.00 | 1,350.00 | 1,800.00 | 1.000000 .00 | 1,800.00 |
| ** WB2N ** | 486 10,000.000 | | 3,200.00 | 1,350.00 | 1,850.00 | 1.000000 .00 | 1,850.00 |
| ** WB2N ** | 435 20,000.000 | | 6,500.00 | 2,700.00 | 3,800.00 | 1.000000 .00 | 3,800.00 |
| ** WB2N ** | 436 10,000.000 | | 3,250.00 | 1,350.00 | 1,900.00 | 1.000000 .00 | 1,900.00 |
| ** WB2N ** | 469 10,000.000 | | 3,287.50 | 1,350.00 | 1,937.50 | 1.000000 .00 | 1,937.50 |
| ** WB2N ** | 499 20,000.000 | | 6,600.00 | 2,700.00 | 3,900.00 | 1.000000 .00 | 3,900.00 |
| 98157DAB2 | TOTAL | | 25,987.50 | 10,800.00 | 15,187.50 L | .00 | 15,187.50 L |
| 98157DAF3 | WORLDCOM INC GA NEW DEALER RE | 2049/01/15 | 7.375 | 14JUL03 | 17JUL03 | 1.000000 | |
| ** WB1Z ** | 736 630,000.000 | | 195,300.00 | 640,123.04 | -444,823.04 | .00 | -444,823.04 |
| ** WB1Y ** | 750 360,000.000 | | 111,600.00 | 367,962.05 | -256,362.05 | 1.000000 .00 | -256,362.05 |
| ** WB1Y ** | | | | 09SEP03 | 12SEP03 | 1.000000 .00 | |



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| ASSET ID SM SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LRS BASE SECY GN/LRS | STL DT BASE CURR GN/LRS | SELL RATE GN/LRS | NET SECY GN/LRS NET BAS SECY GN/LRS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|----------------------------|---------------------|--|
| | 228 180,000.000 | | 58,050.00 | 183,917.45 | -125,867.45 | .00 | -125,867.45 |
| ** WB1Y ** | 233 180,000.000 | | 56,700.00 | 183,917.45 | -127,217.45 | 1.000000 .00 | -127,217.45 |
| ** WB1Y ** | 234 180,000.000 | | 56,700.00 | 183,917.45 | -127,217.45 | 1.000000 .00 | -127,217.45 |
| ** WB1Z ** | 669 320,000.000 | | 103,200.00 | 325,059.95 | -221,859.95 | 1.000000 .00 | -221,859.95 |
| ** WB1Z ** | 672 320,000.000 | | 100,800.00 | 325,059.95 | -224,259.95 | 1.000000 .00 | -224,259.95 |
| ** WB1Z ** | 673 320,000.000 | | 100,800.00 | 325,059.95 | -224,259.95 | 1.000000 .00 | -224,259.95 |
| ** WB1Y ** | 241 360,000.000 | | 113,850.00 | 367,828.16 | -253,978.16 | 1.000000 .00 | -253,978.16 |
| ** WB1Z ** | 678 630,000.000 | | 199,237.50 | 639,953.26 | -440,715.76 | 1.000000 .00 | -440,715.76 |
| ** WB1Y ** | 247 370,000.000 | | 117,812.50 | 378,043.30 | -261,030.80 | 1.000000 .00 | -261,030.80 |
| ** WB1Y ** | CXL 247 -370,000.000 | | -117,812.50 | -378,043.30 | 261,030.80 | 1.000000 .00 | 261,030.80 |
| ** WB1Y ** | 248 370,000.000 | | 118,400.00 | 378,043.30 | -259,643.30 | 1.000000 .00 | -259,643.30 |
| ** WB1Y ** | 249 370,000.000 | | 117,937.50 | 378,043.30 | -260,105.80 | 1.000000 .00 | -260,105.80 |
| ** WB1Y ** | 253 370,000.000 | | 117,475.00 | 378,043.30 | -260,568.30 | 1.000000 .00 | -260,568.30 |



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ATTACHMENT 0

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|---------------|-------------------------|--------------|--------------|-----------------------|-----------|--------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR | GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR | GN/LS | NET BAS SECTY GN/LS |
| ** WB1Z ** | 685 195,200.00 | 619,634.53 | 619,634.53 | 11SEP03 -424,434.53 | 16SEP03 | 1.000000 .00 | -424,434.53 |
| 610,000.000 | | | | | | | |
| ** WB1Z ** | 686 194,437.50 | 619,634.53 | 619,634.53 | 11SEP03 -425,197.03 | 16SEP03 | 1.000000 .00 | -425,197.03 |
| 610,000.000 | | | | | | | |
| ** WB1Z ** | 687 192,912.50 | 619,634.53 | 619,634.53 | 11SEP03 -426,722.03 | 16SEP03 | 1.000000 .00 | -426,722.03 |
| 610,000.000 | | | | | | | |
| ** WB1Z ** | CXL 687 -192,912.50 | -619,634.53 | -619,634.53 | 11SEP03 426,722.03 | 16SEP03 | 1.000000 .00 | 426,722.03 |
| -610,000.000 | | | | | | | |
| ** WB1Z ** | 693 193,475.00 | 619,634.52 | 619,634.52 | 11SEP03 -425,959.52 | 16SEP03 | 1.000000 .00 | -425,959.52 |
| 610,000.000 | | | | | | | |
| ** WB1Y ** | 246 115,200.00 | 367,819.18 | 367,819.18 | 12SEP03 -252,619.18 | 19SEP03 | 1.000000 .00 | -252,619.18 |
| 360,000.000 | | | | | | | |
| ** WB1Z ** | 696 201,600.00 | 639,941.88 | 639,941.88 | 12SEP03 -438,341.88 | 19SEP03 | 1.000000 .00 | -438,341.88 |
| 630,000.000 | | | | | | | |
| ** WB1Y ** | 270 438,750.00 | 1,379,296.68 | 1,379,296.68 | 15SEP03 -940,546.68 | 22SEP03 | 1.000000 .00 | -940,546.68 |
| 1,350,000.000 | | | | | | | |
| ** WB1Y ** | 271 115,200.00 | 367,812.45 | 367,812.45 | 15SEP03 -252,612.45 | 22SEP03 | 1.000000 .00 | -252,612.45 |
| 360,000.000 | | | | | | | |
| ** WB1Z ** | 705 773,500.00 | 2,417,526.01 | 2,417,526.01 | 15SEP03 -1,644,026.01 | 22SEP03 | 1.000000 .00 | -1,644,026.01 |
| 2,380,000.000 | | | | | | | |
| ** WB1Z ** | 706 204,800.00 | 650,091.03 | 650,091.03 | 15SEP03 -445,291.03 | 22SEP03 | 1.000000 .00 | -445,291.03 |
| 640,000.000 | | | | | | | |
| ** WB1Y ** | 283 178,200.00 | 551,715.30 | 551,715.30 | 16SEP03 -373,515.30 | 23SEP03 | 1.000000 .00 | -373,515.30 |
| 540,000.000 | | | | | | | |
| ** WB1Y ** | 284 236,700.00 | 735,620.40 | 735,620.40 | 16SEP03 -498,920.40 | 03OCT03 | 1.000000 .00 | -498,920.40 |
| | | | | | | | |

STATE STREET

FOR PUBLIC DISCLOSURE

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|---------------|-------------------------|--------------|---------------|-----------------------|-----------|--------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR | GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR | GN/LS | NET BAS SECTY GN/LS |
| | 720,000.000 | | | | | | |
| ** WB1Z ** | 727 313,500.00 | 964,974.58 | 964,974.58 | 16SEP03 -651,474.58 | 23SEP03 | 1.000000 .00 | -651,474.58 |
| 950,000.000 | | | | | | | |
| ** WB1Z ** | 728 417,512.50 | 1,293,993.28 | 1,293,993.28 | 16SEP03 -876,480.78 | 23SEP03 | 1.000000 .00 | -876,480.78 |
| 1,270,000.000 | | | | | | | |
| ** WB1Y ** | 290 429,000.00 | 1,320,195.40 | 1,320,195.40 | 17SEP03 -899,195.40 | 24SEP03 | 1.000000 .00 | -899,195.40 |
| 1,300,000.000 | | | | | | | |
| ** WB1Z ** | 738 768,900.00 | 2,380,534.83 | 2,380,534.83 | 17SEP03 -1,611,634.83 | 24SEP03 | 1.000000 .00 | -1,611,634.83 |
| 2,350,000.000 | | | | | | | |
| 98157DAF3 | TOTAL | 6,226,225.00 | 19,613,354.81 | -13,387,129.81 | L | .00 | -13,387,129.81 |
| 98157DAJ5 | WORLDCOM INC GA NEW NT | 2011/05/15 | 7.500 | 04APR03 | 09APR03 | 1.000000 | |
| ** WB2L ** | 360 116,875.00 | 388,647.23 | 388,647.23 | -271,772.23 | | .00 | -271,772.23 |
| 425,000.000 | | | | | | | |
| ** WB2L ** | 584 69,212.50 | 231,142.15 | 231,142.15 | 21MAY03 -161,929.65 | 27MAY03 | 1.000000 .00 | -161,929.65 |
| 245,000.000 | | | | | | | |
| ** WB2L ** | 596 71,562.50 | 225,281.60 | 225,281.60 | 22MAY03 -153,719.10 | 28MAY03 | 1.000000 .00 | -153,719.10 |
| 250,000.000 | | | | | | | |
| ** WB2L ** | 613 117,450.00 | 323,664.02 | 323,664.02 | 28MAY03 -206,214.02 | 02JUN03 | 1.000000 .00 | -206,214.02 |
| 405,000.000 | | | | | | | |
| ** WB2L ** | 641 39,000.00 | 63,013.82 | 63,013.82 | 03JUN03 -24,013.82 | 06JUN03 | 1.000000 .00 | -24,013.82 |
| 130,000.000 | | | | | | | |
| ** WB1H ** | 325 120,900.00 | 399,252.42 | 399,252.42 | 11JUN03 -278,352.42 | 18JUN03 | 1.000000 .00 | -278,352.42 |
| 403,000.000 | | | | | | | |
| ** WB1H ** | 345 121,403.75 | 399,253.38 | 399,253.38 | 12JUN03 -277,849.63 | 17JUN03 | 1.000000 .00 | -277,849.63 |
| 403,000.000 | | | | | | | |

STATE STREET

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ATTACHMENT O

| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|-------------------------------|--|-------------------------------------|----------|---|---------------------------|--------------------|--------------------------------------|
| ** WB2L ** | 784 145,000.000 | 43,681.25 | 70,510.78 | | 24JUN03 -26,829.53 | 27JUN03 | 1.000000 .00 | -26,829.53 |
| ** WB1H ** | 603 120,000.000 | 37,200.00 | 118,892.90 | | 14JUL03 -81,692.90 | 22JUL03 | 1.000000 .00 | -81,692.90 |
| ** WB1H ** | 282 40,000.000 | 12,900.00 | 39,636.36 | | 09SEP03 -26,736.36 | 12SEP03 | 1.000000 .00 | -26,736.36 |
| ** WB1H ** | 291 80,000.000 | 25,200.00 | 79,272.73 | | 09SEP03 -54,072.73 | 12SEP03 | 1.000000 .00 | -54,072.73 |
| ** WB1H ** | 292 230,000.000 | 72,450.00 | 227,909.89 | | 09SEP03 -155,459.89 | 12SEP03 | 1.000000 .00 | -155,459.89 |
| ** WB1H ** | 302 420,000.000 | 132,300.00 | 416,184.79 | | 10SEP03 -283,884.79 | 15SEP03 | 1.000000 .00 | -283,884.79 |
| ** WB1H ** | 303 280,000.000 | 63,500.00 | 198,183.23 | | 10SEP03 -134,683.23 | 15SEP03 | 1.000000 .00 | -134,683.23 |
| ** WB1H ** | 320 80,000.000 | 25,400.00 | 79,273.48 | | 11SEP03 -53,873.48 | 16SEP03 | 1.000000 .00 | -53,873.48 |
| ** WB1H ** | 321 80,000.000 | 25,600.00 | 79,273.48 | | 11SEP03 -53,673.48 | 16SEP03 | 1.000000 .00 | -53,673.48 |
| ** WB1H ** | 322 160,000.000 | 51,000.00 | 158,546.97 | | 11SEP03 -107,546.97 | 16SEP03 | 1.000000 .00 | -107,546.97 |
| ** WB1H ** | 337 280,000.000 | 92,160.00 | 285,386.58 | | 12SEP03 -193,226.58 | 19SEP03 | 1.000000 .00 | -193,226.58 |
| ** WB1H ** | 354 200,000.000 | 65,000.00 | 198,186.55 | | 15SEP03 -133,186.55 | 22SEP03 | 1.000000 .00 | -133,186.55 |
| ** WB1H ** | 356 | 139,750.00 | 426,097.81 | | 15SEP03 -286,347.81 | 18SEP03 | 1.000000 .00 | |



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| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|-------------------------------|--|-------------------------------------|----------|---|---------------------------|--------------------|--------------------------------------|
| | 430,000.000 | | | | | | | |
| ** WB1H ** | 357 110,000.000 | 35,200.00 | 109,802.60 | | 15SEP03 -73,802.60 | 22SEP03 | 1.000000 .00 | -73,802.60 |
| ** WB1H ** | 379 300,000.000 | 99,000.00 | 297,280.53 | | 16SEP03 -198,280.53 | 23SEP03 | 1.000000 .00 | -198,280.53 |
| ** WB1H ** | 409 316,000.000 | 104,280.00 | 313,136.24 | | 17SEP03 -208,856.24 | 24SEP03 | 1.000000 .00 | -208,856.24 |
| 98157DAJ5 | TOTAL | 1,681,025.00 | 5,127,027.94 | | -3,446,882.94 | 1 | .00 | -3,446,882.94 |
| 98157DAK2 | WORLD COM INC GA NEW NT | | 2031/05/15 | 8.250 | 04APR03 | 09APR03 | 1.000000 | |
| ** WB2L ** | 361 1,280,000.000 | 330,000.00 | 621,757.54 | | -291,757.54 | | .00 | -291,757.54 |
| ** WB2L ** | 626 145,000.000 | 42,775.00 | 61,045.20 | | 29MAY03 -18,290.20 | 03JUN03 | 1.000000 .00 | -18,290.20 |
| ** WB2N ** | 854 85,000.000 | 25,500.00 | 88,912.05 | | 11JUN03 -63,412.05 | 16JUN03 | 1.000000 .00 | -63,412.05 |
| ** WB2N ** | 878 84,000.000 | 25,305.00 | 87,645.92 | | 12JUN03 -62,560.92 | 17JUN03 | 1.000000 .00 | -62,560.92 |
| ** WB2L ** | 838 635,000.000 | 180,975.00 | 279,937.94 | | 08JUL03 -98,962.94 | 11JUL03 | 1.000000 .00 | -98,962.94 |
| ** WB2L ** | 846 455,000.000 | 133,656.25 | 283,727.87 | | 09JUL03 -78,070.82 | 14JUL03 | 1.000000 .00 | -78,070.82 |
| ** WB2N ** | 439 174,000.000 | 54,780.00 | 184,093.22 | | 14JUL03 -129,313.22 | 17JUL03 | 1.000000 .00 | -129,313.22 |
| ** WB2N ** | 448 44,000.000 | 13,640.00 | 46,023.38 | | 14JUL03 -32,383.38 | 17JUL03 | 1.000000 .00 | -32,383.38 |



STATE STREET
Serving Institutional Investors Worldwide

FOR PUBLIC DISCLOSURE

ATTACHMENT O

| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/L BASE SECY GN/L | STL DT BASE CURR GN/L | SELL RATE GN/L | NET SECY GN/L NET BAS SECY GN/L |
|-------------------------|--|-------------------------------------|-------------------------------------|---|--------------------------|-------------------|------------------------------------|
| ** WB2N ** | 307 50,000.000 | 16,125.00 | 52,295.54 | 09SEP03 -36,170.54 | 12SEP03 | 1.000000 .00 | -36,170.54 |
| ** WB2N ** | 308 90,000.000 | 28,575.00 | 94,131.97 | 09SEP03 -65,556.97 | 12SEP03 | 1.000000 .00 | -65,556.97 |
| ** WB2N ** | 310 50,000.000 | 15,750.00 | 52,295.54 | 09SEP03 -36,545.54 | 12SEP03 | 1.000000 .00 | -36,545.54 |
| ** WB2N ** | 323 90,000.000 | 28,462.50 | 94,131.62 | 10SEP03 -65,669.12 | 15SEP03 | 1.000000 .00 | -65,669.12 |
| ** WB2N ** | 324 10,000.000 | 3,162.50 | 10,459.07 | 10SEP03 -7,296.57 | 15SEP03 | 1.000000 .00 | -7,296.57 |
| ** WB2N ** | 375 80,000.000 | 25,600.00 | 83,672.45 | 11SEP03 -58,072.45 | 16SEP03 | 1.000000 .00 | -58,072.45 |
| ** WB2N ** | 376 20,000.000 | 6,400.00 | 20,918.11 | 11SEP03 -14,518.11 | 16SEP03 | 1.000000 .00 | -14,518.11 |
| ** WB2N ** | 377 40,000.000 | 12,650.00 | 41,836.22 | 11SEP03 -29,186.22 | 16SEP03 | 1.000000 .00 | -29,186.22 |
| ** WB2N ** | 378 40,000.000 | 12,800.00 | 41,836.22 | 11SEP03 -29,036.22 | 16SEP03 | 1.000000 .00 | -29,036.22 |
| ** WB2N ** | 379 40,000.000 | 12,700.00 | 41,836.22 | 11SEP03 -29,136.22 | 16SEP03 | 1.000000 .00 | -29,136.22 |
| ** WB2N ** | 404 60,000.000 | 19,200.00 | 62,754.10 | 12SEP03 -43,554.10 | 19SEP03 | 1.000000 .00 | -43,554.10 |
| ** WB2N ** | 405 90,000.000 | 28,800.00 | 94,131.15 | 12SEP03 -65,331.15 | 19SEP03 | 1.000000 .00 | -65,331.15 |
| ** WB2N ** | 437 | 29,025.00 | 94,130.81 | 15SEP03 -65,105.81 | 22SEP03 | 1.000000 .00 | -65,105.81 |

STATE STREET

FOR PUBLIC DISCLOSURE

| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/L BASE SECY GN/L | STL DT BASE CURR GN/L | SELL RATE GN/L | NET SECY GN/L NET BAS SECY GN/L |
|-------------------------|--|-------------------------------------|-------------------------------------|---|--------------------------|-------------------|------------------------------------|
| 90,000.000 | | | | | | | |
| ** WB2N ** | 439 170,000.000 | 55,250.00 | 177,802.64 | 15SEP03 -122,552.64 | 22SEP03 | 1.000000 .00 | -122,552.64 |
| ** WB2N ** | 440 90,000.000 | 29,250.00 | 94,131.27 | 15SEP03 -64,881.27 | 18SEP03 | 1.000000 .00 | -64,881.27 |
| ** WB2N ** | 498 24,000.000 | 7,920.00 | 25,101.49 | 17SEP03 -17,181.49 | 24SEP03 | 1.000000 .00 | -17,181.49 |
| 9B157DAK2 | TOTAL | 3,138,301.25 | 2,654,846.66 | -1,516,545.41 | 1 | .00 | -1,516,545.41 |
| 9B19959X3 | WORLDSpan TL | TERM LOAN 2007/06/30 | 1.000 | 31DEC03 | 31DEC03 | 1.000000 | |
| ** WB1X ** | 325 12,880.310 | 12,880.31 | 12,751.51 | 128.80 | | .00 | 128.80 |
| 983730AA0 | XL CAP FIN EUROPE PL SR NT DTD 2012/01/15 | 6.500 | | 21FEB03 | 26FEB03 | 1.000000 | |
| ** WB2N ** | 166 120,000.000 | 131,740.80 | 120,353.24 | 11,387.56 | | .00 | 11,387.56 |
| ** WB2N ** | 552 1,190,000.000 | 1,310,999.20 | 1,193,456.01 | 117,543.19 | 22JUL03 | 1.000000 .00 | 117,543.19 |
| 983730AA0 | TOTAL | 1,442,740.00 | 1,313,809.25 | 128,930.75 | 1 | .00 | 128,930.75 |
| 98385XAB2 | XTO ENERGY INC | SR NT 144 2013/04/15 | 6.250 | 10JUL03 | 22JUL03 | 1.000000 | |
| ** WB2N ** | 537 570,000.000 | 577,512.50 | 577,393.30 | 119.20 | | .00 | 119.20 |
| 98385XAC0 | XTO ENERGY INC | SR NT 2013/04/15 | 6.250 | 22JUL03 | 25JUL03 | 1.000000 | |
| ** WB2N ** | 543 140,000.000 | 144,200.00 | 141,845.18 | 2,354.82 | | .00 | 2,354.82 |
| ** WB2N ** | 543 -140,000.000 | -144,200.00 | -141,845.18 | -2,354.82 | 22JUL03 | 1.000000 .00 | -2,354.82 |

STATE STREET

FOR PUBLIC DISCLOSURE

ATTACHMENT O

| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE MAT RATE LOCAL CDST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT SELL RATE BASE CURR GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|--|--|--|---|--|--------------------------------------|
| ** WB2V ** 4,000,000.000 | 797 4,134,750.40 572,977.71 | 3,756,070.91 363,500.25 | 22SEP03 378,679.49 52,475.94 | 26SEP03 7.216250 157,001.52 | 378,679.49 209,477.46 |
| ** WB2V ** -4,000,000.000 | CXL 797 -4,134,750.40 -572,977.71 | -3,756,070.91 -363,500.25 | 22SEP03 -378,679.49 -52,475.94 | 26SEP03 7.216250 -157,001.52 | -378,679.49 -209,477.46 |
| ** WB2V ** 4,240,000.000 | 037 4,480,609.82 682,889.67 | 3,989,748.51 386,989.00 | 25NOV03 490,861.31 74,812.16 | 28NOV03 6.561250 221,088.51 | 490,861.31 295,900.67 |
| 635192110 TOTAL | 14,719,147.51 2,040,715.10 | 13,466,423.56 1,334,390.47 | 1,252,723.95 L 176,981.29 L | 529,343.34 | 1,252,723.95 L 706,324.63 L |
| 678865119 SOUTH AFRICA(REPUBLI 13.5PCT 1 | 2015/09/15 13.500 | | 13JAN03 | 15JAN03 8.661300 | |
| ** WB2V ** 1,900,000.000 | 441 2,343,425.04 270,562.74 | 2,249,925.47 234,590.20 | 93,499.57 10,795.10 | 25,177.44 | 93,499.57 35,972.54 |
| ** WB2V ** 2,790,000.000 | 050 3,640,680.21 585,436.02 | 3,285,538.45 341,399.63 | 03DEC03 355,141.76 57,108.22 | 09DEC03 6.218750 186,928.17 | 355,141.76 244,036.39 |
| 678865119 TOTAL | 5,984,105.25 855,998.76 | 5,535,463.92 575,989.83 | 448,641.33 L 67,903.32 L | 212,105.61 | 448,641.33 L 280,008.93 L |
| ZAR TOTAL | 20,703,252.76 2,896,715.86 | 19,001,887.48 1,910,380.30 | 1,701,365.28 L 244,884.61 L | 741,448.95 | 1,701,365.28 L 986,333.56 L |
| FIXED INCOME TOTAL | 1,789,753,241.59 | 1,789,753,241.59 | .00 | .00 | .00 |
| | 29,600,590,604.09 | 29,089,821,211.62 | 290,166,252.81 L | 212,130,128.67 | 502,296,381.48 L |
| | 5,034,999,510.95 | 5,000,508,291.95 | 14,013,891.94 S | 19,191,958.27 | 33,205,850.21 S |

535,502,231.69

STATE OF TEXAS

ATTACHMENT P (GAINS/LOSSES – CASH EQUIVALENTS)

282C

ANNUAL

BILL & MELINDA GATES FOUNDATION
 — COMPOSITE —
 SUMMARY REALIZED GAIN/LOSS REPORT
 JANUARY 1, 2003 TO DECEMBER 31, 2003

PAGE: 857
 AS-OF DATE: 31DEC03

FOR PUBLIC DISCLOSURE

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-----------------------|--------------------------------|----------------|----------------|-------------|--------------------------|-------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE | BASE | SECTY GN/LS | BASE | SECTY GN/LS | NET BAS SECTY GN/LS |
| CASH EQUIV | | | | | | | |
| ** CANADIAN DOLLAR ** | | | | | | | |
| 383997004 | STATE STREET TRUST C TERM DEPO | 2003/12/04 | 2.500 | 04DEC03 | 04DEC03 | 1.312350 | |
| ** WBIA ** | | | | | | | |
| 54,000,000.000 | 027 54,000,000.00 | 41,147,559.72 | 54,000,000.00 | .00 | | -387,706.80 | -387,706.80 |
| | | | 41,535,266.52 | .00 | | | |
| ** WBIA ** | | | | | | | |
| -54,000,000.000 | CXL 027 -54,000,000.00 | -41,147,559.72 | -54,000,000.00 | .00 | 04DEC03 04DEC03 1.312350 | 387,706.80 | 387,706.80 |
| | | | -41,535,266.52 | .00 | | | |
| ** WBIA ** | | | | | | | |
| 54,000,000.000 | 121 54,000,000.00 | 41,147,559.72 | 54,000,000.00 | .00 | 04DEC03 04DEC03 1.312350 | -387,706.80 | -387,706.80 |
| | | | 41,535,266.52 | .00 | | | |
| ** WBIA ** | | | | | | | |
| 54,000,000.000 | 039 54,000,000.00 | 41,357,141.00 | 54,000,000.00 | .00 | 05DEC03 05DEC03 1.305700 | 209,581.28 | 209,581.28 |
| | | | 41,147,559.72 | .00 | | | |
| ** WBIA ** | | | | | | | |
| -54,000,000.000 | CXL 039 -54,000,000.00 | -41,357,141.00 | -54,000,000.00 | .00 | 05DEC03 05DEC03 1.305700 | -209,581.28 | -209,581.28 |
| | | | -41,147,559.72 | .00 | | | |
| ** WBIA ** | | | | | | | |
| 54,000,000.000 | 122 54,000,000.00 | 41,357,126.45 | 54,000,000.00 | .00 | 05DEC03 05DEC03 1.305700 | 209,566.73 | 209,566.73 |
| | | | 41,147,559.72 | .00 | | | |
| ** WBIA ** | | | | | | | |
| 54,000,000.000 | 057 54,000,000.00 | 41,492,181.80 | 54,000,000.00 | .00 | 08DEC03 08DEC03 1.301450 | 135,055.35 | 135,055.35 |
| | | | 41,357,126.45 | .00 | | | |
| ** WBIA ** | | | | | | | |
| -54,000,000.000 | CXL 057 -54,000,000.00 | -41,492,181.80 | -54,000,000.00 | .00 | 08DEC03 08DEC03 1.301450 | -135,055.35 | -135,055.35 |
| | | | -41,357,126.45 | .00 | | | |
| ** WBIA ** | | | | | | | |
| 54,000,000.000 | 123 54,000,000.00 | 41,492,181.80 | 54,000,000.00 | .00 | 08DEC03 08DEC03 1.301450 | 135,055.35 | 135,055.35 |
| | | | 41,357,126.45 | .00 | | | |
| ** WBIA ** | | | | | | | |
| 54,000,000.000 | 070 54,000,000.00 | 41,139,722.69 | 54,000,000.00 | .00 | 09DEC03 09DEC03 1.312600 | -352,459.11 | -352,459.11 |
| | | | 41,492,181.80 | .00 | | | |
| ** WBIA ** | | | | | | | |
| -54,000,000.000 | CXL 070 -54,000,000.00 | -41,139,722.69 | -54,000,000.00 | .00 | 09DEC03 09DEC03 1.312600 | 352,459.11 | 352,459.11 |
| | | | -41,492,181.80 | .00 | | | |

STATE STREET

FOR PUBLIC DISCLOSURE

ATTACHMENT P

| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS | STL DT SELL RATE BASE CURR GN/LS | NET SECTY GN/LS NET BAS SECTY GN/LS |
|-------------------------|--|--|---|--|--|
| WB1A ** | 124 54,000,000.00 54,000,000.000 | 54,000,000.00 41,139,722.69 | 09DEC03 .00 .00 | 09DEC03 1.312600 -352,459.11 | .00 -352,459.11 |
| WB1A ** | 125 3,500,000.00 3,500,000.000 | 2003/12/12 2.500 3,500,000.00 2,634,649.40 | 12DEC03 .00 .00 | 12DEC03 1.317700 21,493.88 | .00 21,493.88 |
| WB3D ** | 227 1,800,000.00 1,800,000.000 | 1,800,000.00 1,354,962.55 | 12DEC03 .00 .00 | 12DEC03 1.317700 11,053.99 | .00 11,053.99 |
| WB1A ** | 143 3,500,000.00 3,500,000.000 | 2003/12/15 2.500 3,500,000.00 2,654,143.20 | 15DEC03 .00 .00 | 15DEC03 1.315950 3,532.24 | .00 3,532.24 |
| WB3D ** | 230 1,800,000.00 1,800,000.000 | 1,800,000.00 1,364,833.12 | 15DEC03 .00 .00 | 15DEC03 1.315950 1,816.58 | .00 1,816.58 |
| WB1A ** | 152 3,500,000.00 3,500,000.000 | 2003/12/16 2.500 3,500,000.00 2,655,336.93 | 16DEC03 .00 .00 | 16DEC03 1.318100 -4,338.59 | .00 -4,338.59 |
| WB3D ** | 233 1,800,000.00 1,800,000.000 | 1,800,000.00 1,367,833.12 | 16DEC03 .00 .00 | 16DEC03 1.318100 -2,231.12 | .00 -2,231.12 |
| WB1A ** | 164 3,500,000.00 3,500,000.000 | 2003/12/17 2.500 3,500,000.00 2,642,307.11 | 17DEC03 .00 .00 | 17DEC03 1.324600 -13,038.12 | .00 -13,038.12 |
| WB3D ** | 236 1,800,000.00 1,800,000.000 | 1,800,000.00 1,358,900.00 | 17DEC03 .00 .00 | 17DEC03 1.324600 -6,781.20 | .00 -6,781.20 |
| WB1A ** | 175 3,500,000.00 3,500,000.000 | 2003/12/18 2.500 3,500,000.00 2,638,985.49 | 18DEC03 .00 .00 | 18DEC03 1.330300 -11,321.62 | .00 -11,321.62 |
| WB3D ** | 239 1,800,000.00 1,800,000.000 | 1,800,000.00 1,353,078.25 | 18DEC03 .00 .00 | 18DEC03 1.330300 -5,822.55 | .00 -5,822.55 |
| WB1A ** | 185 3,500,000.00 3,500,000.000 | 2003/12/19 2.500 3,500,000.00 2,630,985.49 | 19DEC03 .00 .00 | 19DEC03 1.337400 8.78 | .00 -14,358.78 |
| WB3D ** | 242 1,800,000.00 1,800,000.000 | 1,800,000.00 | 19DEC03 .00 | 19DEC03 1.337400 | .00 |



STATE STREET
Securities Administration Division, Worldwide

FOR PUBLIC DISCLOSURE

| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS | STL DT SELL RATE BASE CURR GN/LS | NET SECTY GN/LS NET BAS SECTY GN/LS |
|-------------------------|--|--|---|--|--|
| WB1A ** | 195 3,500,000.00 3,500,000.000 | 2003/12/22 2.500 3,500,000.00 2,628,416.94 | 22DEC03 .00 .00 | 22DEC03 1.331600 11,790.15 | .00 11,790.15 |
| WB3D ** | 245 1,800,000.00 1,800,000.000 | 1,800,000.00 1,345,693.78 | 22DEC03 .00 .00 | 22DEC03 1.331600 6,063.50 | .00 6,063.50 |
| WB1A ** | 205 3,500,000.00 3,500,000.000 | 2003/12/23 2.500 3,500,000.00 2,643,885.47 | 23DEC03 .00 .00 | 23DEC03 1.324250 14,588.53 | .00 14,588.53 |
| WB3D ** | 248 1,800,000.00 1,800,000.000 | 1,800,000.00 1,351,757.28 | 23DEC03 .00 .00 | 23DEC03 1.324250 7,582.68 | .00 7,582.68 |
| WB1A ** | 214 3,500,000.00 3,500,000.000 | 2003/12/24 2.500 3,500,000.00 2,644,028.81 | 24DEC03 .00 .00 | 24DEC03 1.313800 21,022.54 | .00 21,022.54 |
| WB3D ** | 251 1,800,000.00 1,800,000.000 | 1,800,000.00 1,370,071.55 | 24DEC03 .00 .00 | 24DEC03 1.313800 10,811.59 | .00 10,811.59 |
| WB1A ** | 219 3,500,000.00 3,500,000.000 | 2003/12/29 2.500 3,500,000.00 2,644,028.81 | 29DEC03 .00 .00 | 29DEC03 1.311400 4,875.45 | .00 4,875.45 |
| WB3D ** | 254 1,800,000.00 1,800,000.000 | 1,800,000.00 1,372,578.92 | 29DEC03 .00 .00 | 29DEC03 1.311400 2,587.37 | .00 2,587.37 |
| WB1A ** | 223 3,500,000.00 3,500,000.000 | 2003/12/30 2.500 3,500,000.00 2,648,985.46 | 30DEC03 .00 .00 | 30DEC03 1.387800 7,346.73 | .00 7,346.73 |
| WB3D ** | 257 1,800,000.00 1,800,000.000 | 1,800,000.00 1,372,578.92 | 30DEC03 .00 .00 | 30DEC03 1.387800 3,778.32 | .00 3,778.32 |
| WB1A ** | 232 3,500,000.00 3,500,000.000 | 2003/12/31 2.500 3,500,000.00 2,678,456.45 | 31DEC03 .00 .00 | 31DEC03 1.292250 32,206.24 | .00 32,206.24 |
| WB3D ** | 272 1,800,000.00 1,800,000.000 | 1,800,000.00 1,376,357.24 | 31DEC03 .00 .00 | 31DEC03 1.292250 16,543.22 | .00 16,543.22 |



STATE STREET
Securities Administration Division, Worldwide

FOR PUBLIC DISCLOSURE

ATTACHMENT P

| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY BASE SECY | TRD DT GN/L'S GN/L'S | STL DT BASE CURR | SELL RATE GN/L'S | NET SECY NET BAS SECY | GN/L'S GN/L'S |
|-------------------------|-------------------------------|--|-------------------------------------|-------------------------------------|-----------------------------------|----------------------------|---------------------|---------------------|--------------------------|------------------------|
| 3H3997004 | TOTAL | 279,600,000.00 213,366,796.20 | 279,600,000.00 213,650,575.37 | | .00 L .00 L | | | -283,779.17 | | .00 L -283,779.17 L |
| 99APJ8009 | CAD TIME DEPOSIT | | 2003/06/10 | 3.000 | 10JUN03 | 10JUN03 | | 1.364800 | | |
| ** WBIA ** | 439 | 33,000,000.00 24,179,366.94 | 33,000,000.00 24,324,623.15 | | .00 .00 | | | -145,256.21 | | .00 -145,256.21 |
| CXL | 439 | -33,000,000.00 -24,179,366.94 | -33,000,000.00 -24,324,623.15 | | .00 .00 | | | 145,256.21 | | .00 145,256.21 |
| ** WBIA ** | 637 | 33,000,000.00 24,179,358.09 | 33,000,000.00 24,324,623.15 | | .00 .00 | | | -145,265.06 | | .00 -145,265.06 |
| ** WBIA ** | 454 | 33,000,000.00 24,386,656.35 | 33,000,000.00 24,179,366.94 | 2003/06/11 | 3.000 | 11JUN03 | 11JUN03 | 1.353200 | | .00 |
| CXL | 454 | -33,000,000.00 -24,386,656.35 | -33,000,000.00 -24,179,366.94 | | .00 .00 | | | 207,289.41 | | .00 207,289.41 |
| ** WBIA ** | 636 | 33,000,000.00 24,386,647.26 | 33,000,000.00 24,179,366.94 | | .00 .00 | | | -145,265.06 | | .00 -145,265.06 |
| ** WBIA ** | 468 | 33,000,000.00 24,420,024.42 | 33,000,000.00 24,386,639.08 | 2003/06/12 | 3.000 | 12JUN03 | 12JUN03 | 1.351350 | | .00 |
| CXL | 468 | -33,000,000.00 -24,420,024.42 | -33,000,000.00 -24,386,639.08 | | .00 .00 | | | 33,385.34 | | .00 33,385.34 |
| ** WBIA ** | 635 | 33,000,000.00 24,420,035.35 | 33,000,000.00 24,386,639.08 | | .00 .00 | | | -33,385.34 | | .00 -33,385.34 |
| ** WBIA ** | 471 | 33,000,000.00 24,604,846.90 | 33,000,000.00 24,420,024.42 | 2003/06/13 | 3.000 | 13JUN03 | 13JUN03 | 1.341200 | | .00 |
| CXL | 471 | -33,000,000.00 -24,604,846.90 | -33,000,000.00 -24,420,024.42 | | .00 .00 | | | 184,822.48 | | .00 184,822.48 |
| ** WBIA ** | | | | | .00 .00 | | | -184,822.48 | | .00 -184,822.48 |

STATE STREET

FOR PUBLIC DISCLOSURE

| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY BASE SECY | TRD DT GN/L'S GN/L'S | STL DT BASE CURR | SELL RATE GN/L'S | NET SECY NET BAS SECY | GN/L'S GN/L'S |
|-------------------------|-------------------------------|--|-------------------------------------|-------------------------------------|-----------------------------------|----------------------------|---------------------|---------------------|--------------------------|--------------------|
| | 634 | 33,000,000.00 24,604,857.61 | 33,000,000.00 24,420,024.42 | | .00 .00 | | | 184,833.19 | | .00 184,833.19 |
| ** WBIA ** | 484 | 33,000,000.00 24,629,622.71 | 33,000,000.00 24,604,831.49 | 2003/06/16 | 3.000 | 16JUN03 | 16JUN03 | 1.339850 | | .00 |
| CXL | 484 | -33,000,000.00 -24,629,622.71 | -33,000,000.00 -24,604,831.49 | | .00 .00 | | | 24,791.22 | | .00 24,791.22 |
| ** WBIA ** | 633 | 33,000,000.00 24,629,707.19 | 33,000,000.00 24,604,831.49 | | .00 .00 | | | -24,791.22 | | .00 -24,791.22 |
| ** WBIA ** | 499 | 33,000,000.00 24,592,912.77 | 33,000,000.00 24,629,622.72 | 2003/06/17 | 3.000 | 16JUN03 | 16JUN03 | 1.339850 | | .00 |
| CXL | 499 | -33,000,000.00 -24,592,912.77 | -33,000,000.00 -24,629,622.72 | | .00 .00 | | | 24,875.70 | | .00 24,875.70 |
| ** WBIA ** | 632 | 33,000,000.00 24,592,937.91 | 33,000,000.00 24,629,622.72 | | .00 .00 | | | -36,709.95 | | .00 -36,709.95 |
| ** WBIA ** | 508 | 33,000,000.00 24,697,834.59 | 33,000,000.00 24,592,912.77 | 2003/06/18 | 3.000 | 17JUN03 | 17JUN03 | 1.341850 | | .00 |
| CXL | 508 | -33,000,000.00 -24,697,834.59 | -33,000,000.00 -24,629,622.72 | | .00 .00 | | | 36,709.95 | | .00 36,709.95 |
| ** WBIA ** | 631 | 33,000,000.00 24,697,859.60 | 33,000,000.00 24,592,912.77 | | .00 .00 | | | -36,684.81 | | .00 -36,684.81 |
| ** WBIA ** | 518 | 33,000,000.00 24,410,089.50 | 33,000,000.00 24,697,825.84 | 2003/06/19 | 3.000 | 17JUN03 | 17JUN03 | 1.341850 | | .00 |
| CXL | 518 | -33,000,000.00 -24,410,089.50 | -33,000,000.00 -24,697,825.84 | | .00 .00 | | | 104,921.82 | | .00 104,921.82 |
| ** WBIA ** | 630 | 33,000,000.00 24,410,099.61 | 33,000,000.00 24,697,825.84 | | .00 .00 | | | -104,921.82 | | .00 -104,921.82 |
| ** WBIA ** | 518 | 33,000,000.00 24,410,089.50 | 33,000,000.00 24,697,825.84 | 2003/06/19 | 3.000 | 18JUN03 | 18JUN03 | 1.336150 | | .00 |
| CXL | 518 | -33,000,000.00 -24,410,089.50 | -33,000,000.00 -24,697,825.84 | | .00 .00 | | | 104,921.82 | | .00 104,921.82 |
| ** WBIA ** | 630 | 33,000,000.00 24,410,099.61 | 33,000,000.00 24,697,825.84 | | .00 .00 | | | -104,921.82 | | .00 -104,921.82 |
| ** WBIA ** | 518 | 33,000,000.00 24,410,089.50 | 33,000,000.00 24,697,825.84 | 2003/06/19 | 3.000 | 18JUN03 | 18JUN03 | 1.336150 | | .00 |
| CXL | 518 | -33,000,000.00 -24,410,089.50 | -33,000,000.00 -24,697,825.84 | | .00 .00 | | | 104,946.83 | | .00 104,946.83 |
| ** WBIA ** | 630 | 33,000,000.00 24,410,099.61 | 33,000,000.00 24,697,825.84 | | .00 .00 | | | -287,736.34 | | .00 -287,736.34 |
| ** WBIA ** | 518 | 33,000,000.00 24,410,089.50 | 33,000,000.00 24,697,825.84 | 2003/06/19 | 3.000 | 19JUN03 | 19JUN03 | 1.351900 | | .00 |
| CXL | 518 | -33,000,000.00 -24,410,089.50 | -33,000,000.00 -24,697,825.84 | | .00 .00 | | | 287,736.34 | | .00 287,736.34 |
| ** WBIA ** | 630 | 33,000,000.00 24,410,099.61 | 33,000,000.00 24,697,825.84 | | .00 .00 | | | -287,736.34 | | .00 -287,736.34 |

STATE STREET

FOR PUBLIC DISCLOSURE

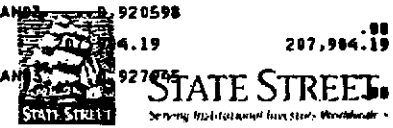
ATTACHMENT P

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|---------------------|-------------------------|----------------|----------------|-------------------|-----------------|-------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | | NET SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | | | NET BAS SECTY GN/LS |
| 99APJ8009 | TOTAL | 264,000,000.00 | 264,000,000.00 | .00 L | | | .00 L |
| | | 195,921,502.62 | 195,835,846.41 | .00 L | | 85,654.21 | 85,654.21 L |
| CAD TOTAL | | 543,600,000.00 | 543,600,000.00 | .00 L | | | .00 L |
| ----- | | 409,288,298.82 | 409,486,421.78 | .00 L | | -198,122.96 | -198,122.96 L |
| ** EURO CURRENCY ** | | | | | | | |
| ** GERMANY ** | | | | | | | |
| 99JRW002 | EURO TIME DEPOSIT EUR | 2003/01/02 | 2.500 | 02JAN03 | 02JAN03 | 0.964878 | |
| ** WB3A ** | | | | | | | |
| 11,989,000.000 | 717 | 11,989,000.00 | 11,989,000.00 | .00 | | | .00 |
| | | 12,425,405.00 | 12,572,858.40 | .00 | | -147,453.32 | -147,453.32 |
| ** WB2Z ** | | | | | | | |
| 33,000,000.000 | 166 | 33,000,000.00 | 33,000,000.00 | .00 | 02JAN03 | 02JAN03 | 0.964878 |
| | | 34,201,215.07 | 34,607,083.76 | .00 | | | .00 |
| | | | | .00 | | -405,868.69 | -405,868.69 |
| ** WB2Z ** | | | | | | | |
| -33,000,000.000 | 166 | -33,000,000.00 | -33,000,000.00 | .00 | 02JAN03 | 02JAN03 | 0.964878 |
| | | -34,201,215.07 | -34,607,083.76 | .00 | | | .00 |
| | | | | .00 | | 405,868.69 | 405,868.69 |
| ** WB2Z ** | | | | | | | |
| 33,000,000.000 | 170 | 33,000,000.00 | 33,000,000.00 | .00 | 02JAN03 | 02JAN03 | 0.964878 |
| | | 34,201,215.08 | 34,607,083.76 | .00 | | | .00 |
| | | | | .00 | | -405,868.68 | -405,868.68 |
| ** WB2Z ** | | | | | | | |
| 33,000,000.000 | 173 | 33,000,000.00 | 33,000,000.00 | .00 | 03JAN03 | 03JAN03 | 0.959739 |
| | | 34,384,348.24 | 34,201,215.88 | .00 | | | .00 |
| | | | | .00 | | 183,133.16 | 183,133.16 |
| ** WB2Z ** | | | | | | | |
| 33,000,000.000 | 176 | 33,000,000.00 | 33,000,000.00 | .00 | 06JAN03 | 06JAN03 | 0.955475 |
| | | 34,537,795.34 | 34,384,348.24 | .00 | | | .00 |
| | | | | .00 | | 153,447.10 | 153,447.10 |
| ** WB2Z ** | | | | | | | |
| 33,000,000.000 | 179 | 33,000,000.00 | 33,000,000.00 | .00 | 07JAN03 | 07JAN03 | 0.959493 |
| | | 34,385,996.36 | 34,537,795.34 | .00 | | | .00 |
| | | | | .00 | | -151,798.98 | -151,798.98 |
| ** WB2Z ** | | | | | | | |
| 33,000,000.000 | 182 | 33,000,000.00 | 33,000,000.00 | .00 | 08JAN03 | 08JAN03 | 0.957075 |
| | | 34,480,056.42 | 34,385,996.36 | .00 | | | .00 |
| | | | | .00 | | 94,060.06 | 94,060.06 |
| ** WB2Z ** | | | | | | | |
| 33,000,000.000 | 187 | 33,000,000.00 | 33,000,000.00 | .00 | 09JAN03 | 09JAN03 | 0.955247 |
| | | 34,546,038.88 | 34,480,056.42 | .00 | | | .00 |
| | | | | .00 | | 7,252.46 | 65,982.46 |
| ** WB2Z ** | | | | | | | |
| 33,000,000.000 | 190 | 33,000,000.00 | 33,000,000.00 | .00 | 10JAN03 | 10JAN03 | 0.948992 |
| | | 54,902,481.79 | 54,529,881.88 | .00 | | | .00 |



FOR PUBLIC DISCLOSURE

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-----------------|-------------------------|----------------|----------------|-------------------|-----------------|------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | | NET SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | | | NET BAS SECTY GN/LS |
| ** WB2Z ** | | | | | | | |
| 55,000,000.000 | 194 | 55,000,000.00 | 55,000,000.00 | .00 | 13JAN03 | 13JAN03 | 0.949082 |
| | | 57,950,735.55 | 57,954,231.45 | .00 | | | .00 |
| | | | | .00 | | -5,495.90 | -5,495.90 |
| ** WB2Z ** | | | | | | | |
| 100,000,000.000 | 200 | 100,000,000.00 | 100,000,000.00 | .00 | 14JAN03 | 14JAN03 | 0.945858 |
| | | 105,725,009.25 | 105,364,973.73 | .00 | | | .00 |
| | | | | .00 | | 360,035.52 | 360,035.52 |
| ** WB2Z ** | | | | | | | |
| 100,000,000.000 | 203 | 100,000,000.00 | 100,000,000.00 | .00 | 15JAN03 | 15JAN03 | 0.945314 |
| | | 105,784,954.11 | 105,725,009.25 | .00 | | | .00 |
| | | | | .00 | | 59,946.86 | 59,946.86 |
| ** WB2Z ** | | | | | | | |
| 96,000,000.000 | 206 | 96,000,000.00 | 96,000,000.00 | .00 | 16JAN03 | 16JAN03 | 0.946874 |
| | | 101,471,977.88 | 101,553,557.87 | .00 | | | .00 |
| | | | | .00 | | -81,579.99 | -81,579.99 |
| ** WB2Z ** | | | | | | | |
| 96,000,000.000 | 208 | 96,000,000.00 | 96,000,000.00 | .00 | 17JAN03 | 17JAN03 | 0.937698 |
| | | 102,379,319.18 | 101,471,977.88 | .00 | | | .00 |
| | | | | .00 | | 907,341.38 | 907,341.38 |
| ** WB2Z ** | | | | | | | |
| 96,000,000.000 | 211 | 96,000,000.00 | 96,000,000.00 | .00 | 21JAN03 | 21JAN03 | 0.936461 |
| | | 102,513,612.42 | 102,379,251.14 | .00 | | | .00 |
| | | | | .00 | | 134,361.28 | 134,361.28 |
| ** WB2Z ** | | | | | | | |
| 97,000,000.000 | 214 | 97,000,000.00 | 97,000,000.00 | .00 | 22JAN03 | 22JAN03 | 0.932097 |
| | | 104,966,458.64 | 103,581,462.55 | .00 | | | .00 |
| | | | | .00 | | 484,996.89 | 484,996.89 |
| ** WB2Z ** | | | | | | | |
| 72,000,000.000 | 216 | 72,000,000.00 | 72,000,000.00 | .00 | 23JAN03 | 23JAN03 | 0.928721 |
| | | 77,525,993.81 | 77,245,179.42 | .00 | | | .00 |
| | | | | .00 | | 280,813.59 | 280,813.59 |
| ** WB2Z ** | | | | | | | |
| 72,000,000.000 | 219 | 72,000,000.00 | 72,000,000.00 | .00 | 24JAN03 | 24JAN03 | 0.923617 |
| | | 77,954,390.19 | 77,525,973.89 | .00 | | | .00 |
| | | | | .00 | | 428,416.38 | 428,416.38 |
| ** WB2Z ** | | | | | | | |
| 73,000,000.000 | 223 | 73,000,000.00 | 73,000,000.00 | .00 | 27JAN03 | 27JAN03 | 0.922765 |
| | | 79,110,045.94 | 79,037,098.85 | .00 | | | .00 |
| | | | | .00 | | 72,975.89 | 72,975.89 |
| ** WB2Z ** | | | | | | | |
| 73,000,000.000 | 227 | 73,000,000.00 | 73,000,000.00 | .00 | 28JAN03 | 28JAN03 | 0.922892 |
| | | 79,099,179.54 | 79,110,045.94 | .00 | | | .00 |
| | | | | .00 | | -10,886.48 | -10,886.48 |
| ** WB2Z ** | | | | | | | |
| 77,000,000.000 | 231 | 77,000,000.00 | 77,000,000.00 | .00 | 29JAN03 | 29JAN03 | 0.920598 |
| | | 83,641,285.34 | 83,433,381.15 | .00 | | | .00 |
| | | | | .00 | | 4.19 | 207,984.19 |
| ** WB2Z ** | | | | | | | |
| 78,000,000.000 | 235 | 78,000,000.00 | 78,000,000.00 | .00 | 30JAN03 | 30JAN03 | 0.927695 |



FOR PUBLIC DISCLOSURE

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECY GN/LS |
|-----------------|-------------------------|----------------|------------|------------------|-----------------|-----------|--------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECY GN/LS |
| 78,000,000.000 | 84,056,705.95 | 84,727,535.80 | | .00 | -670,829.85 | | -670,829.85 |
| ** WB22 ** | 238 | 2003/01/31 | 2.690 | 31JAN03 | 31JAN03 | 0.931142 | .00 |
| 73,000,000.000 | 78,398,353.85 | 73,000,000.00 | | .00 | -270,101.72 | | -270,101.72 |
| ** WB22 ** | 241 | 2003/02/03 | 2.700 | 03FEB03 | 03FEB03 | 0.929282 | .00 |
| 75,000,000.000 | 80,707,470.93 | 75,000,000.00 | | .00 | 161,216.98 | | 161,216.98 |
| ** WB22 ** | 244 | 2003/02/04 | 2.700 | 04FEB03 | 04FEB03 | 0.919371 | .00 |
| 75,000,000.000 | 81,577,513.32 | 75,000,000.00 | | .00 | 870,042.39 | | 870,042.39 |
| ** WB22 ** | 248 | 2003/02/05 | 2.680 | 05FEB03 | 05FEB03 | 0.922211 | .00 |
| 75,000,000.000 | 81,326,290.84 | 75,000,000.00 | | .00 | -251,222.48 | | -251,222.48 |
| ** WB22 ** | 249 | 2003/02/05 | 2.700 | 05FEB03 | 05FEB03 | 0.922211 | .00 |
| 25,000,000.000 | 25,000,000.00 | 25,000,000.00 | | .00 | 287,520.76 | | 287,520.76 |
| ** WB22 ** | 252 | 2003/02/06 | 2.700 | 06FEB03 | 06FEB03 | 0.923489 | .00 |
| 100,000,000.000 | 108,284,993.11 | 100,000,000.00 | | .00 | -150,061.34 | | -150,061.34 |
| ** WB22 ** | 255 | 2003/02/07 | 2.700 | 07FEB03 | 07FEB03 | 0.925626 | .00 |
| 100,000,000.000 | 108,034,994.70 | 100,000,000.00 | | .00 | -249,998.41 | | -249,998.41 |
| ** WB22 ** | 259 | 2003/02/10 | 2.680 | 10FEB03 | 10FEB03 | 0.930536 | .00 |
| 100,000,000.000 | 107,464,944.93 | 100,000,000.00 | | .00 | -570,049.77 | | -570,049.77 |
| ** WB22 ** | 265 | 2003/02/12 | 2.680 | 12FEB03 | 12FEB03 | 0.932879 | .00 |
| 100,000,000.000 | 107,195,038.16 | 100,000,000.00 | | .00 | -269,906.77 | | -269,906.77 |
| ** WB22 ** | 268 | 2003/02/13 | 2.650 | 13FEB03 | 13FEB03 | 0.923446 | .00 |
| 100,000,000.000 | 108,290,035.37 | 100,000,000.00 | | .00 | 1,094,997.21 | | 1,094,997.21 |
| ** WB22 ** | 273 | 2003/02/14 | 2.650 | 14FEB03 | 14FEB03 | 0.926484 | .00 |
| 88,000,000.000 | 94,982,752.00 | 88,000,000.00 | | .00 | -312,479.12 | | -312,479.12 |
| ** WB22 ** | 276 | 2003/02/18 | 2.700 | 18FEB03 | 18FEB03 | 0.935673 | .00 |
| 88,000,000.000 | 94,049,951.21 | 88,000,000.00 | | .00 | -932,800.70 | | -932,800.70 |

STATE STREET

FOR PUBLIC DISCLOSURE

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECY GN/LS |
|----------------|-------------------------|---------------|------------|------------------|-----------------|-----------|--------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECY GN/LS |
| ** WB22 ** | 279 | 2003/02/19 | 2.600 | 19FEB03 | 19FEB03 | 0.931012 | .00 |
| 93,000,000.000 | 99,891,301.08 | 93,000,000.00 | | .00 | 497,602.64 | | 497,602.64 |
| ** WB22 ** | 283 | 2003/02/20 | 2.650 | 20FEB03 | 20FEB03 | 0.924257 | .00 |
| 93,000,000.000 | 100,621,363.97 | 93,000,000.00 | | .00 | 730,062.89 | | 730,062.89 |
| ** WB22 ** | 286 | 2003/02/21 | 2.600 | 21FEB03 | 21FEB03 | 0.925027 | .00 |
| 95,000,000.000 | 102,699,704.98 | 95,000,000.00 | | .00 | -85,559.29 | | -85,559.29 |
| ** WB22 ** | 288 | 2003/02/24 | 2.400 | 24FEB03 | 24FEB03 | 0.928634 | .00 |
| 95,000,000.000 | 102,300,798.81 | 95,000,000.00 | | .00 | -398,906.17 | | -398,906.17 |
| ** WB22 ** | 291 | 2003/02/25 | 2.650 | 25FEB03 | 25FEB03 | 0.930021 | .00 |
| 95,000,000.000 | 102,148,231.06 | 95,000,000.00 | | .00 | -152,567.75 | | -152,567.75 |
| ** WB22 ** | 295 | 2003/02/26 | 2.650 | 26FEB03 | 26FEB03 | 0.926649 | .00 |
| 95,000,000.000 | 102,519,940.13 | 95,000,000.00 | | .00 | 375,992.43 | | 375,992.43 |
| ** WB22 ** | 297 | 2003/02/27 | 2.620 | 27FEB03 | 27FEB03 | 0.930454 | .00 |
| 70,000,000.000 | 75,232,091.00 | 70,000,000.00 | | .00 | -308,917.52 | | -308,917.52 |
| ** WB22 ** | 300 | 2003/02/28 | 2.620 | 28FEB03 | 28FEB03 | 0.927814 | .00 |
| 70,000,000.000 | 75,446,156.23 | 70,000,000.00 | | .00 | 214,065.23 | | 214,065.23 |
| ** WB22 ** | 303 | 2003/03/03 | 2.650 | 03MAR03 | 03MAR03 | 0.922023 | .00 |
| 70,000,000.000 | 75,920,015.01 | 70,000,000.00 | | .00 | 473,858.78 | | 473,858.78 |
| ** WB22 ** | 306 | 2003/03/04 | 2.750 | 04MAR03 | 04MAR03 | 0.916951 | .00 |
| 70,000,000.000 | 76,339,957.10 | 70,000,000.00 | | .00 | 419,942.09 | | 419,942.09 |
| ** WB22 ** | 309 | 2003/03/05 | 2.850 | 05MAR03 | 05MAR03 | 0.910942 | .00 |
| 70,000,000.000 | 76,843,531.20 | 70,000,000.00 | | .00 | 503,574.10 | | 503,574.10 |
| ** WB22 ** | 312 | 2003/03/06 | 2.730 | 06MAR03 | 06MAR03 | 0.910852 | .00 |
| 73,000,000.000 | 80,144,743.60 | 73,000,000.00 | | .00 | 918.20 | | 918.20 |
| ** WB22 ** | 315 | 2003/03/07 | 2.750 | 07MAR03 | 07MAR03 | 0.905744 | .00 |
| 73,000,000.000 | | 73,000,000.00 | | .00 | | | |

STATE STREET

FOR PUBLIC DISCLOSURE

ATTACHMENT P

| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE MAT RATE LOCAL COST BASE COST | TRD DT GN/LN | STL DT BASE CURR GN/LN | SELL RATE GN/LN | NET SECTY GN/LN NET BAS SECTY GN/LN |
|-------------------------|--|--|-----------------|---------------------------|--------------------|--|
| 73,000,000.000 | 80,596,546.93 | 80,144,743.40 | .00 | | 451,803.33 | 451,803.33 |
| WBZ2 ** | 318 73,000,000.00 | 2003/03/10 2.850 73,000,000.00 | 10MAR03 | 10MAR03 | 0.904481 | .00 |
| 73,000,000.000 | 80,709,268.63 | 80,596,546.93 | .00 | | 112,721.70 | 112,721.70 |
| WBZ2 ** | 321 73,000,000.00 | 2003/03/11 2.850 73,000,000.00 | 11MAR03 | 11MAR03 | 0.904427 | .00 |
| 73,000,000.000 | 80,714,087.48 | 80,709,268.63 | .00 | | 4,818.85 | 4,818.85 |
| WBZ2 ** | 324 98,000,000.00 | 2003/03/12 2.650 98,000,000.00 | 12MAR03 | 12MAR03 | 0.907233 | .00 |
| 98,000,000.000 | 108,020,742.03 | 107,493,019.09 | .00 | | 327,742.94 | 327,742.94 |
| WBZ2 ** | 329 98,000,000.00 | 2003/03/13 2.350 98,000,000.00 | 13MAR03 | 13MAR03 | 0.918811 | .00 |
| 98,000,000.000 | 106,659,496.20 | 108,020,742.03 | .00 | | -1,361,265.83 | -1,361,265.83 |
| WBZ2 ** | 332 98,000,000.00 | 2003/03/14 2.350 98,000,000.00 | 14MAR03 | 14MAR03 | 0.929007 | .00 |
| 98,000,000.000 | 105,479,895.85 | 106,659,505.05 | .00 | | -1,179,609.20 | -1,179,609.20 |
| WBZ2 ** | 334 102,000,000.00 | 2003/03/17 2.350 102,000,000.00 | 17MAR03 | 17MAR03 | 0.935346 | .00 |
| 102,000,000.000 | 109,050,554.55 | 109,785,197.73 | .00 | | -734,643.18 | -734,643.18 |
| WBZ2 ** | 339 102,000,000.00 | 2003/03/18 2.350 102,000,000.00 | 18MAR03 | 18MAR03 | 0.940673 | .00 |
| 102,000,000.000 | 108,454,064.13 | 109,050,554.55 | .00 | | -594,498.42 | -594,498.42 |
| WBZ2 ** | 343 77,000,000.00 | 2003/03/19 2.350 77,000,000.00 | 19MAR03 | 19MAR03 | 0.944286 | .00 |
| 77,000,000.000 | 81,543,091.82 | 81,073,695.47 | .00 | | -330,683.65 | -330,683.65 |
| WBZ2 ** | 349 52,000,000.00 | 2003/03/20 2.100 52,000,000.00 | 20MAR03 | 20MAR03 | 0.941868 | .00 |
| 52,000,000.000 | 55,209,434.87 | 55,068,062.81 | .00 | | 141,372.86 | 141,372.86 |
| WBZ2 ** | 353 84,000,000.00 | 2003/03/21 2.150 84,000,000.00 | 21MAR03 | 21MAR03 | 0.948516 | .00 |
| 84,000,000.000 | 88,559,391.72 | 89,184,471.71 | .00 | | -625,079.99 | -625,079.99 |
| WBZ2 ** | 354 84,000,000.00 | 2003/03/24 2.540 84,000,000.00 | 24MAR03 | 24MAR03 | 0.938086 | .00 |
| 84,000,000.000 | 89,544,029.81 | 88,559,391.72 | .00 | | 984,637.29 | 984,637.29 |
| WBZ2 ** | 360 84,000,000.00 | 2003/03/25 2.340 84,000,000.00 | 25MAR03 | 25MAR03 | 0.935322 | .00 |
| 84,000,000.000 | 89,808,643.44 | 89,544,029.81 | .00 | | 266,614.43 | 266,614.43 |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE MAT RATE LOCAL COST BASE COST | TRD DT GN/LN | STL DT BASE CURR GN/LN | SELL RATE GN/LN | NET SECTY GN/LN NET BAS SECTY GN/LN |
|-------------------------|--|--|-----------------|---------------------------|--------------------|--|
| WBZ2 ** | 364 84,000,000.00 | 2003/03/26 2.340 84,000,000.00 | 26MAR03 | 26MAR03 | 0.936637 | .00 |
| 84,000,000.000 | 91,817,854.73 | 91,946,944.47 | .00 | | -129,089.74 | -129,089.74 |
| WBZ2 ** | 367 71,000,000.00 | 2003/03/27 2.330 71,000,000.00 | 27MAR03 | 27MAR03 | 0.932879 | .00 |
| 71,000,000.000 | 76,108,477.89 | 75,803,112.43 | .00 | | 305,364.46 | 305,364.46 |
| WBZ2 ** | 370 71,000,000.00 | 2003/03/28 2.340 71,000,000.00 | 28MAR03 | 28MAR03 | 0.929973 | .00 |
| 71,000,000.000 | 76,344,302.53 | 76,108,477.89 | .00 | | 237,825.44 | 237,825.44 |
| WBZ2 ** | 373 71,000,000.00 | 2003/03/31 2.370 71,000,000.00 | 31MAR03 | 31MAR03 | 0.916422 | .00 |
| 71,000,000.000 | 77,475,224.30 | 76,344,302.53 | .00 | | 1,128,921.77 | 1,128,921.77 |
| WBZ2 ** | 376 44,000,000.00 | 2003/04/01 2.400 44,000,000.00 | 01APR03 | 01APR03 | 0.917305 | .00 |
| 44,000,000.000 | 47,966,597.81 | 48,012,815.84 | .00 | | -46,217.25 | -46,217.25 |
| WBZ2 ** | 380 44,000,000.00 | 2003/04/02 2.330 44,000,000.00 | 02APR03 | 02APR03 | 0.924741 | .00 |
| 44,000,000.000 | 47,478,205.88 | 47,966,597.81 | .00 | | -488,391.93 | -488,391.93 |
| WBZ2 ** | 381 25,000,000.00 | 2003/04/02 2.390 25,000,000.00 | 02APR03 | 02APR03 | 0.924741 | .00 |
| 25,000,000.000 | 26,976,253.34 | 26,475,029.81 | .00 | | 501,223.53 | 501,223.53 |
| WBZ2 ** | 384 69,000,000.00 | 2003/04/03 2.370 69,000,000.00 | 03APR03 | 03APR03 | 0.931402 | .00 |
| 69,000,000.000 | 74,081,867.98 | 74,454,459.23 | .00 | | -372,591.25 | -372,591.25 |
| WBZ2 ** | 387 69,000,000.00 | 2003/04/04 2.310 69,000,000.00 | 04APR03 | 04APR03 | 0.934579 | .00 |
| 69,000,000.000 | 73,830,834.78 | 74,081,867.98 | .00 | | -251,833.28 | -251,833.28 |
| WBZ2 ** | 390 69,000,000.00 | 2003/04/07 2.350 69,000,000.00 | 07APR03 | 07APR03 | 0.940911 | .00 |
| 69,000,000.000 | 73,333,184.54 | 73,838,834.78 | .00 | | -496,850.16 | -496,850.16 |
| WBZ2 ** | 393 69,000,000.00 | 2003/04/08 2.350 69,000,000.00 | 08APR03 | 08APR03 | 0.937339 | .00 |
| 69,000,000.000 | 73,612,641.74 | 73,333,184.54 | .00 | | 279,457.20 | 279,457.20 |
| WBZ2 ** | 397 69,000,000.00 | 2003/04/09 2.350 69,000,000.00 | 09APR03 | 09APR03 | 0.935235 | .00 |
| 69,000,000.000 | 73,778,248.25 | 73,612,641.74 | .00 | | 165,606.51 | 165,606.51 |
| WBZ2 ** | 400 69,000,000.00 | 2003/04/10 2.350 69,000,000.00 | 10APR03 | 10APR03 | 0.924004 | .00 |



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ATTACHMENT P

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-----------------|-------------------------|----------------|------------|-------------------|-----------------|-------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| 69,000,000.000 | 74,671,768.88 | 73,778,248.25 | | .00 | | 893,520.63 | 893,520.63 |
| ** WB2Z ** | 403 69,000,000.00 | 2003/04/11 | 2.350 | 11APR03 | 11APR03 | 0.929867 | .00 |
| 69,000,000.000 | 74,202,564.40 | 69,000,000.00 | | .00 | | -469,204.48 | -469,204.48 |
| 74,671,768.88 | | 74,671,768.88 | | | | | |
| ** WB2Z ** | 406 69,000,000.00 | 2003/04/14 | 2.350 | 14APR03 | 14APR03 | 0.926827 | .00 |
| 69,000,000.000 | 74,447,550.62 | 69,000,000.00 | | .00 | | 244,986.22 | 244,986.22 |
| 74,447,550.62 | | 74,202,564.40 | | | | | |
| ** WB2Z ** | 414 69,000,000.00 | 2003/04/16 | 2.350 | 16APR03 | 16APR03 | 0.921574 | .00 |
| 69,000,000.000 | 74,871,903.94 | 69,000,000.00 | | .00 | | 424,353.32 | 424,353.32 |
| 74,871,903.94 | | 74,447,550.62 | | | | | |
| ** WB2Z ** | 419 69,000,000.00 | 2003/04/17 | 2.350 | 17APR03 | 17APR03 | 0.917137 | .00 |
| 69,000,000.000 | 75,234,125.33 | 69,000,000.00 | | .00 | | 362,221.39 | 362,221.39 |
| 75,234,125.33 | | 74,871,903.94 | | | | | |
| ** WB2Z ** | 423 125,000,000.00 | 2003/04/22 | 2.350 | 22APR03 | 22APR03 | 0.912450 | .00 |
| 125,000,000.000 | 136,993,807.88 | 125,000,000.00 | | .00 | | 700,102.58 | 700,102.58 |
| 136,993,807.88 | | 136,293,705.30 | | | | | |
| ** WB2Z ** | 426 117,000,000.00 | 2003/04/23 | 2.350 | 23APR03 | 23APR03 | 0.913826 | .00 |
| 117,000,000.000 | 128,033,126.66 | 117,000,000.00 | | .00 | | -193,077.52 | -193,077.52 |
| 128,033,126.66 | | 128,226,204.18 | | | | | |
| ** WB2Z ** | 434 56,000,000.00 | 2003/04/24 | 2.350 | 24APR03 | 24APR03 | 0.907565 | .00 |
| 56,000,000.000 | 61,703,569.44 | 56,000,000.00 | | .00 | | 422,756.68 | 422,756.68 |
| 61,703,569.44 | | 61,280,812.76 | | | | | |
| ** WB2Z ** | 438 56,000,000.00 | 2003/04/25 | 2.350 | 25APR03 | 25APR03 | 0.907606 | .00 |
| 56,000,000.000 | 61,700,782.06 | 56,000,000.00 | | .00 | | -2,787.38 | -2,787.38 |
| 61,700,782.06 | | 61,703,569.44 | | | | | |
| ** WB2Z ** | 441 56,000,000.00 | 2003/04/28 | 2.350 | 28APR03 | 28APR03 | 0.909339 | .00 |
| 56,000,000.000 | 61,583,193.95 | 56,000,000.00 | | .00 | | -117,588.11 | -117,588.11 |
| 61,583,193.95 | | 61,700,782.06 | | | | | |
| ** WB2Z ** | 447 56,000,000.00 | 2003/04/29 | 2.350 | 29APR03 | 29APR03 | 0.907441 | .00 |
| 56,000,000.000 | 61,712,001.11 | 56,000,000.00 | | .00 | | 128,807.16 | 128,807.16 |
| 61,712,001.11 | | 61,583,193.95 | | | | | |
| ** WB2Z ** | 449 55,000,000.00 | 2003/04/30 | 2.350 | 30APR03 | 30APR03 | 0.896057 | .00 |
| 55,000,000.000 | 61,380,074.08 | 55,000,000.00 | | .00 | | 770,072.99 | 770,072.99 |
| 61,380,074.08 | | 60,610,001.09 | | | | | |
| ** WB2Z ** | 456 90,000,000.00 | 2003/05/01 | 2.350 | 01MAY03 | 01MAY03 | 0.887902 | .00 |
| 90,000,000.000 | 101,362,537.76 | 90,000,000.00 | | .00 | | 922,498.78 | 922,498.78 |
| 101,362,537.76 | | 100,440,038.97 | | | | | |

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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|----------------|-------------------------|----------------|------------|-------------------|-----------------|-------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| ** WB2Z ** | 460 90,000,000.00 | 2003/05/02 | 2.350 | 02MAY03 | 02MAY03 | 0.891226 | .00 |
| 90,000,000.000 | 100,984,486.54 | 90,000,000.00 | | .00 | | -378,051.22 | -378,051.22 |
| 100,984,486.54 | | 101,362,537.76 | | | | | |
| ** WB2Z ** | 465 90,000,000.00 | 2003/05/05 | 2.350 | 05MAY03 | 05MAY03 | 0.886643 | .00 |
| 90,000,000.000 | 101,506,468.78 | 90,000,000.00 | | .00 | | 521,982.24 | 521,982.24 |
| 101,506,468.78 | | 100,984,486.54 | | | | | |
| ** WB2Z ** | 483 64,000,000.00 | 2003/05/06 | 2.350 | 06MAY03 | 06MAY03 | 0.881601 | .00 |
| 64,000,000.000 | 72,595,198.96 | 64,000,000.00 | | .00 | | 412,821.16 | 412,821.16 |
| 72,595,198.96 | | 72,182,377.80 | | | | | |
| ** WB2Z ** | 487 64,000,000.00 | 2003/05/07 | 2.350 | 07MAY03 | 07MAY03 | 0.880708 | .00 |
| 64,000,000.000 | 72,668,807.37 | 64,000,000.00 | | .00 | | 73,608.41 | 73,608.41 |
| 72,668,807.37 | | 72,595,198.96 | | | | | |
| ** WB2Z ** | 493 64,000,000.00 | 2003/05/08 | 2.350 | 08MAY03 | 08MAY03 | 0.873248 | .00 |
| 64,000,000.000 | 73,289,603.87 | 64,000,000.00 | | .00 | | 620,796.50 | 620,796.50 |
| 73,289,603.87 | | 72,668,807.37 | | | | | |
| ** WB2Z ** | 497 64,000,000.00 | 2003/05/09 | 2.350 | 09MAY03 | 09MAY03 | 0.870436 | .00 |
| 64,000,000.000 | 73,526,370.69 | 64,000,000.00 | | .00 | | 236,766.82 | 236,766.82 |
| 73,526,370.69 | | 73,289,603.87 | | | | | |
| ** WB2Z ** | 502 64,000,000.00 | 2003/05/12 | 2.350 | 12MAY03 | 12MAY03 | 0.866063 | .00 |
| 64,000,000.000 | 73,897,626.39 | 64,000,000.00 | | .00 | | 371,255.70 | 371,255.70 |
| 73,897,626.39 | | 73,526,370.69 | | | | | |
| ** WB2Z ** | 507 64,000,000.00 | 2003/05/13 | 2.350 | 13MAY03 | 13MAY03 | 0.868319 | .00 |
| 64,000,000.000 | 73,705,631.23 | 64,000,000.00 | | .00 | | -191,995.16 | -191,995.16 |
| 73,705,631.23 | | 73,897,626.39 | | | | | |
| ** WB2Z ** | 509 54,000,000.00 | 2003/05/14 | 2.350 | 14MAY03 | 14MAY03 | 0.870019 | .00 |
| 54,000,000.000 | 62,067,602.08 | 54,000,000.00 | | .00 | | -121,524.27 | -121,524.27 |
| 62,067,602.08 | | 62,189,126.35 | | | | | |
| ** WB2Z ** | 514 39,000,000.00 | 2003/05/15 | 2.350 | 15MAY03 | 15MAY03 | 0.872182 | .00 |
| 39,000,000.000 | 44,715,437.83 | 39,000,000.00 | | .00 | | -111,169.41 | -111,169.41 |
| 44,715,437.83 | | 44,826,607.24 | | | | | |
| ** WB2Z ** | 518 39,000,000.00 | 2003/05/16 | 2.350 | 16MAY03 | 16MAY03 | 0.866514 | .00 |
| 39,000,000.000 | 45,007,928.32 | 39,000,000.00 | | .00 | | 292,490.49 | 292,490.49 |
| 45,007,928.32 | | 44,715,437.83 | | | | | |
| ** WB2Z ** | 522 39,000,000.00 | 2003/05/19 | 2.350 | 19MAY03 | 19MAY03 | 0.855688 | .00 |
| 39,000,000.000 | 45,577,359.97 | 39,000,000.00 | | .00 | | 569,431.65 | 569,431.65 |
| 45,577,359.97 | | 45,007,928.32 | | | | | |
| ** WB2Z ** | 526 39,000,000.00 | 2003/05/20 | 2.350 | 20MAY03 | 20MAY03 | 0.858185 | .00 |
| 39,000,000.000 | | 39,000,000.00 | | .00 | | | |

STATE STREET

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ATTACHMENT P

| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET PRINCIPAL NET | MAT DATE LOCAL BASE COST | MAT RATE LOCAL COST | TRD DT LOCAL SECTY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECTY NET GN/LS |
|-------------------------|-------------------------------|--|--------------------------------|---------------------------|--------------------------------|------------------------------|--------------------|---------------------------|
| | 39,000,000.000 | 45,444,746.76 | | 45,577,359.97 | .00 | | -132,613.21 | -132,613.21 |
| ** WB2Z ** | 530 | 40,000,000.00 | 2003/05/21 | 2.350 | 21MAY03 | 21MAY03 | 0.854884 | .00 |
| | 40,000,000.000 | 46,789,973.84 | | 46,689,996.68 | .00 | | 179,977.16 | 179,977.16 |
| ** WB2Z ** | 535 | 40,000,000.00 | 2003/05/22 | 2.500 | 22MAY03 | 22MAY03 | 0.856018 | .00 |
| | 40,000,000.000 | 46,727,989.36 | | 46,789,973.84 | .00 | | -61,984.48 | -61,984.48 |
| ** WB2Z ** | 540 | 40,000,000.00 | 2003/05/27 | 2.350 | 27MAY03 | 27MAY03 | 0.842283 | .00 |
| | 40,000,000.000 | 47,489,976.65 | | 46,727,989.36 | .00 | | 761,987.29 | 761,987.29 |
| ** WB2Z ** | 544 | 40,000,000.00 | 2003/05/28 | 2.350 | 28MAY03 | 28MAY03 | 0.851752 | .00 |
| | 40,000,000.000 | 46,962,026.51 | | 47,489,976.65 | .00 | | -527,950.14 | -527,950.14 |
| ** WB2Z ** | 548 | 40,000,000.00 | 2003/05/29 | 2.350 | 29MAY03 | 29MAY03 | 0.845487 | .00 |
| | 40,000,000.000 | 47,318,011.86 | | 46,962,026.51 | .00 | | 347,985.35 | 347,985.35 |
| ** WB2Z ** | 551 | 41,000,000.00 | 2003/05/30 | 2.350 | 30MAY03 | 30MAY03 | 0.850232 | .00 |
| | 41,000,000.000 | 48,222,132.31 | | 41,000,000.00 | .00 | | -278,629.85 | -278,629.85 |
| ** WB2Z ** | 624 | 41,000,000.00 | 2003/06/02 | 2.350 | 02JUN03 | 02JUN03 | 0.853424 | .00 |
| | 41,000,000.000 | 48,041,778.56 | | 41,000,000.00 | .00 | | -188,361.75 | -188,361.75 |
| ** WB2Z ** | 557 | 41,000,000.00 | 2003/06/03 | 2.300 | 03JUN03 | 03JUN03 | 0.853643 | .00 |
| | 41,000,000.000 | 48,029,445.56 | | 41,000,000.00 | .00 | | -12,325.00 | -12,325.00 |
| ** WB2Z ** | 561 | 41,000,000.00 | 2003/06/04 | 2.350 | 04JUN03 | 04JUN03 | 0.856348 | .00 |
| | 41,000,000.000 | 47,877,731.95 | | 41,000,000.00 | .00 | | -151,713.61 | -151,713.61 |
| ** WB2Z ** | 566 | 41,000,000.00 | 2003/06/05 | 2.350 | 05JUN03 | 05JUN03 | 0.844094 | .00 |
| | 41,000,000.000 | 48,572,674.20 | | 41,000,000.00 | .00 | | 694,942.25 | 694,942.25 |
| ** WB2Z ** | 570 | 41,000,000.00 | 2003/06/06 | 1.900 | 06JUN03 | 06JUN03 | 0.854993 | .00 |
| | 41,000,000.000 | 47,953,608.98 | | 41,000,000.00 | .00 | | -619,065.22 | -619,065.22 |
| ** WB2Z ** | 575 | 41,000,000.00 | 2003/06/09 | 1.850 | 09JUN03 | 09JUN03 | 0.858374 | .00 |
| | 41,000,000.000 | 48,213,966.53 | | 41,000,000.00 | .00 | | -748,357.55 | -748,357.55 |



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| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET PRINCIPAL NET | MAT DATE LOCAL BASE COST | MAT RATE LOCAL COST | TRD DT LOCAL SECTY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECTY NET GN/LS |
|-------------------------|-------------------------------|--|--------------------------------|---------------------------|--------------------------------|------------------------------|--------------------|---------------------------|
| ** WB2Z ** | 578 | 41,000,000.00 | 2003/06/10 | 1.800 | 10JUN03 | 10JUN03 | 0.855981 | .00 |
| | 41,000,000.000 | 47,898,243.64 | | 41,000,000.00 | .00 | | -315,722.89 | -315,722.89 |
| ** WB2Z ** | 581 | 41,000,000.00 | 2003/06/11 | 1.800 | 11JUN03 | 11JUN03 | 0.850466 | .00 |
| | 41,000,000.000 | 48,197,544.98 | | 41,000,000.00 | .00 | | 299,285.48 | 299,285.48 |
| ** WB2Z ** | 583 | 30,000,000.00 | 2003/06/12 | 1.800 | 12JUN03 | 12JUN03 | 0.852479 | .00 |
| | 30,000,000.000 | 35,191,478.98 | | 30,000,000.00 | .00 | | -75,006.34 | -75,006.34 |
| ** WB2Z ** | 587 | 30,000,000.00 | 2003/06/13 | 1.800 | 13JUN03 | 13JUN03 | 0.847529 | .00 |
| | 30,000,000.000 | 35,397,029.14 | | 30,000,000.00 | .00 | | 205,546.42 | 205,546.42 |
| ** WB2Z ** | 594 | 45,000,000.00 | 2003/06/16 | 1.800 | 16JUN03 | 16JUN03 | 0.843384 | .00 |
| | 45,000,000.000 | 53,356,478.19 | | 45,000,000.00 | .00 | | 260,949.98 | 260,949.98 |
| ** WB2Z ** | 598 | 45,000,000.00 | 2003/06/17 | 1.850 | 17JUN03 | 17JUN03 | 0.846382 | .00 |
| | 45,000,000.000 | 53,167,482.38 | | 45,000,000.00 | .00 | | -188,995.89 | -188,995.89 |
| ** WB2Z ** | 601 | 45,000,000.00 | 2003/06/18 | 1.850 | 18JUN03 | 18JUN03 | 0.855322 | .00 |
| | 45,000,000.000 | 52,611,736.37 | | 45,000,000.00 | .00 | | -555,745.93 | -555,745.93 |
| ** WB2Z ** | 606 | 47,000,000.00 | 2003/06/19 | 1.850 | 19JUN03 | 19JUN03 | 0.855798 | .00 |
| | 47,000,000.000 | 54,919,582.83 | | 47,000,000.00 | .00 | | -30,563.56 | -30,563.56 |
| ** WB2Z ** | 616 | 47,000,000.00 | 2003/06/23 | 1.850 | 23JUN03 | 23JUN03 | 0.867348 | .00 |
| | 47,000,000.000 | 54,188,668.88 | | 47,000,000.00 | .00 | | -730,833.23 | -730,833.23 |
| ** WB2Z ** | 628 | 47,000,000.00 | 2003/06/24 | 1.850 | 24JUN03 | 24JUN03 | 0.868244 | .00 |
| | 47,000,000.000 | 54,132,248.54 | | 47,000,000.00 | .00 | | -56,420.26 | -56,420.26 |
| ** WB2Z ** | 625 | 151,000,000.00 | 2003/06/25 | 1.850 | 25JUN03 | 25JUN03 | 0.864454 | .00 |
| | 151,000,000.000 | 174,676,732.37 | | 151,000,000.00 | .00 | | 762,487.87 | 762,487.87 |
| ** WB2Z ** | 627 | 151,000,000.00 | 2003/06/26 | 1.850 | 26JUN03 | 26JUN03 | 0.873591 | .00 |
| | 151,000,000.000 | 172,849,672.20 | | 151,000,000.00 | .00 | | -1,827,868.17 | -1,827,868.17 |
| ** WB2Z ** | 638 | 151,000,000.00 | 2003/06/27 | 1.850 | 27JUN03 | 27JUN03 | 0.875434 | .00 |
| | 151,000,000.000 | 174,676,732.37 | | 151,000,000.00 | .00 | | | |



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ATTACHMENT P

| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE | TRD DT LOCAL SECY BASE SECY | TRD DT GN/LS GN/LS | STL DT BASE CURR | SELL RATE GN/LS | NET SECY NET BAS SECY | GN/LS GN/LS |
|-------------------------|-------------------------------|--|-------------------------------------|------------|-----------------------------------|--------------------------|---------------------|--------------------|--------------------------|----------------|
| | | 172,509,916.46 | 172,849,766.08 | | | .00 | | -339,849.62 | | -339,849.62 |
| ** WB2Z ** | 431 | 151,000,000.00 | 151,000,000.00 | 2003/06/30 | 1.850 | 30JUN03 | 30JUN03 | 0.870815 | | .00 |
| | | 173,400,779.73 | 172,509,916.46 | | | .00 | | 890,863.27 | | 890,863.27 |
| ** WB3G ** | 166 | 150,000,000.00 | 150,000,000.00 | 2003/07/02 | 1.850 | 02JUL03 | 02JUL03 | 0.868319 | | .00 |
| | | 172,747,573.18 | 172,252,430.19 | | | .00 | | 495,142.99 | | 495,142.99 |
| ** WB3G ** | 167 | 150,000,000.00 | 150,000,000.00 | 2003/07/03 | 2.000 | 03JUL03 | 03JUL03 | 0.867830 | | .00 |
| | | 172,844,912.02 | 173,940,067.21 | | | .00 | | -1,095,155.19 | | -1,095,155.19 |
| ** WB3G ** | 168 | 150,000,000.00 | 150,000,000.00 | 2003/07/04 | 2.000 | 04JUL03 | 04JUL03 | 0.867830 | | .00 |
| | | 172,844,912.02 | 172,747,573.18 | | | .00 | | 97,338.84 | | 97,338.84 |
| ** WB2Z ** | 450 | 9,000,000.00 | 9,000,000.00 | 2003/07/07 | 1.850 | 07JUL03 | 07JUL03 | 0.881562 | | .00 |
| | | 10,209,151.48 | 10,370,694.72 | | | .00 | | -161,543.24 | | -161,543.24 |
| ** WB3G ** | 169 | 147,000,000.00 | 147,000,000.00 | 2003/07/07 | 2.000 | 07JUL03 | 07JUL03 | 0.881562 | | .00 |
| | | 166,749,474.23 | 169,388,013.78 | | | .00 | | -2,638,539.55 | | -2,638,539.55 |
| ** WB2Z ** | 455 | 9,000,000.00 | 9,000,000.00 | 2003/07/08 | 1.850 | 08JUL03 | 08JUL03 | 0.885191 | | .00 |
| | | 10,167,297.23 | 10,209,151.48 | | | .00 | | -41,854.25 | | -41,854.25 |
| ** WB2Z ** | 458 | 20,000,000.00 | 20,000,000.00 | 2003/07/09 | 1.850 | 09JUL03 | 09JUL03 | 0.883041 | | .00 |
| | | 22,649,004.97 | 22,593,993.84 | | | .00 | | 55,011.13 | | 55,011.13 |
| ** WB2Z ** | 465 | 15,000,000.00 | 15,000,000.00 | 2003/07/10 | 1.850 | 10JUL03 | 10JUL03 | 0.881523 | | .00 |
| | | 17,016,005.25 | 16,986,753.73 | | | .00 | | 29,251.52 | | 29,251.52 |
| ** WB2Z ** | 473 | 15,000,000.00 | 15,000,000.00 | 2003/07/11 | 1.800 | 11JUL03 | 11JUL03 | 0.884643 | | .00 |
| | | 16,955,992.42 | 17,016,005.25 | | | .00 | | -60,012.83 | | -60,012.83 |
| ** WB2Z ** | 476 | 15,000,000.00 | 15,000,000.00 | 2003/07/14 | 1.800 | 14JUL03 | 14JUL03 | 0.886564 | | .00 |
| | | 16,919,252.30 | 16,955,992.42 | | | .00 | | -36,740.12 | | -36,740.12 |
| ** WB2Z ** | 478 | 65,000,000.00 | 65,000,000.00 | 2003/07/15 | 1.800 | 15JUL03 | 15JUL03 | 0.889680 | | .00 |
| | | 73,059,963.78 | 73,316,759.99 | | | .00 | | 256,796.21 | | 256,796.21 |

STATE STREET

FOR PUBLIC DISCLOSURE

| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE | TRD DT LOCAL SECY BASE SECY | TRD DT GN/LS GN/LS | STL DT BASE CURR | SELL RATE GN/LS | NET SECY NET BAS SECY | GN/LS GN/LS |
|-------------------------|-------------------------------|--|-------------------------------------|------------|-----------------------------------|--------------------------|---------------------|--------------------|--------------------------|----------------|
| ** WB2Z ** | 481 | 57,000,000.00 | 57,000,000.00 | 2003/07/16 | 1.800 | 16JUL03 | 16JUL03 | 0.891742 | | .00 |
| | | 63,919,833.32 | 64,067,979.50 | | | .00 | | -148,146.18 | | -148,146.18 |
| ** WB2Z ** | 489 | 5,000,000.00 | 5,000,000.00 | 2003/07/23 | 1.800 | 23JUL03 | 23JUL03 | 0.873859 | | .00 |
| | | 5,721,746.87 | 5,607,002.92 | | | .00 | | 114,743.95 | | 114,743.95 |
| ** WB2Z ** | 492 | 10,000,000.00 | 10,000,000.00 | 2003/07/24 | 1.700 | 24JUL03 | 24JUL03 | 0.870701 | | .00 |
| | | 11,484,998.87 | 11,443,493.74 | | | .00 | | 41,505.13 | | 41,505.13 |
| ** WB2Z ** | 495 | 10,000,000.00 | 10,000,000.00 | 2003/07/25 | 1.700 | 25JUL03 | 25JUL03 | 0.866514 | | .00 |
| | | 11,540,494.44 | 11,484,998.87 | | | .00 | | 55,495.57 | | 55,495.57 |
| ** WB2Z ** | 700 | 10,000,000.00 | 10,000,000.00 | 2003/07/28 | 1.850 | 28JUL03 | 28JUL03 | 0.870474 | | .00 |
| | | 11,487,993.90 | 11,540,494.44 | | | .00 | | -52,500.54 | | -52,500.54 |
| ** WB2Z ** | 703 | 10,000,000.00 | 10,000,000.00 | 2003/07/29 | 1.850 | 29JUL03 | 29JUL03 | 0.869301 | | .00 |
| | | 11,503,495.34 | 11,487,993.90 | | | .00 | | 15,501.44 | | 15,501.44 |
| ** WB2Z ** | 705 | 10,000,000.00 | 10,000,000.00 | 2003/07/30 | 1.850 | 30JUL03 | 30JUL03 | 0.878117 | | .00 |
| | | 11,387,998.17 | 11,503,495.34 | | | .00 | | -115,497.17 | | -115,497.17 |
| ** WB2Z ** | 708 | 10,000,000.00 | 10,000,000.00 | 2003/07/31 | 1.850 | 31JUL03 | 31JUL03 | 0.888455 | | .00 |
| | | 11,255,494.09 | 11,388,004.10 | | | .00 | | -132,510.01 | | -132,510.01 |
| ** WB2Z ** | 712 | 6,000,000.00 | 6,000,000.00 | 2003/08/01 | 1.850 | 01AUG03 | 01AUG03 | 0.888612 | | .00 |
| | | 6,752,103.28 | 6,753,296.45 | | | .00 | | -1,193.17 | | -1,193.17 |
| ** WB2Z ** | 716 | 6,000,000.00 | 6,000,000.00 | 2003/08/04 | 1.850 | 04AUG03 | 04AUG03 | 0.881990 | | .00 |
| | | 6,802,798.22 | 6,752,103.28 | | | .00 | | 50,694.94 | | 50,694.94 |
| ** WB2Z ** | 719 | 6,000,000.00 | 6,000,000.00 | 2003/08/05 | 1.850 | 05AUG03 | 05AUG03 | 0.881290 | | .00 |
| | | 6,808,201.61 | 6,802,798.22 | | | .00 | | 5,403.39 | | 5,403.39 |
| ** WB2Z ** | 752 | 13,000,000.00 | 13,000,000.00 | 2003/08/12 | 1.750 | 12AUG03 | 12AUG03 | 0.885269 | | .00 |
| | | 14,684,802.02 | 14,723,804.09 | | | .00 | | -39,002.07 | | -39,002.07 |
| ** WB2Z ** | 755 | 13,000,000.00 | 13,000,000.00 | 2003/08/13 | 1.750 | 13AUG03 | 13AUG03 | 0.884995 | | .00 |

STATE STREET

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ATTACHMENT P

| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT SELL RATE BASE CURR GN/LS | NET SECY GN/LS NET BAS SECY GN/LS | |
|-------------------------|--|--|---|--|--------------------------------------|-------------|
| | 13,000,000.000 | 14,689,348.53 | 14,684,802.02 | .00 | 4,546.51 | 4,546.51 |
| ** WB22 ** | 759 | 14,000,000.00 | 2003/08/14 1.750 14,000,000.00 | 14AUG03 14AUG03 | 0.887902 | .00 |
| | 14,000,000.000 | 15,767,505.87 | 15,819,298.41 | .00 | -51,792.54 | -51,792.54 |
| ** WB22 ** | 765 | 14,000,000.00 | 2003/08/15 1.750 14,000,000.00 | 15AUG03 15AUG03 | 0.888533 | .00 |
| | 14,000,000.000 | 15,756,308.43 | 15,767,505.87 | .00 | -11,197.44 | -11,197.44 |
| ** WB22 ** | 769 | 14,400,000.00 | 2003/08/18 1.750 14,400,000.00 | 18AUG03 18AUG03 | 0.896817 | .00 |
| | 14,400,000.000 | 16,071,123.65 | 16,206,408.67 | .00 | -135,365.02 | -135,365.02 |
| ** WB22 ** | 772 | 14,400,000.00 | 2003/08/19 1.750 14,400,000.00 | 19AUG03 19AUG03 | 0.901876 | .00 |
| | 14,400,000.000 | 15,966,718.26 | 16,071,123.65 | .00 | -104,405.39 | -104,405.39 |
| ** WB22 ** | 775 | 4,400,000.00 | 2003/08/20 1.750 4,400,000.00 | 20AUG03 20AUG03 | 0.899159 | .00 |
| | 4,400,000.000 | 4,893,461.56 | 4,878,719.47 | .00 | 14,742.09 | 14,742.09 |
| ** WB22 ** | 779 | 5,000,000.00 | 2003/08/21 1.750 5,000,000.00 | 21AUG03 21AUG03 | 0.912159 | .00 |
| | 5,000,000.000 | 5,481,500.48 | 5,560,751.77 | .00 | -79,251.29 | -79,251.29 |
| ** WB22 ** | 782 | 5,500,000.00 | 2003/08/22 1.750 5,500,000.00 | 22AUG03 22AUG03 | 0.920895 | .00 |
| | 5,500,000.000 | 5,972,450.71 | 6,029,650.53 | .00 | -57,199.82 | -57,199.82 |
| ** WB22 ** | 785 | 5,500,000.00 | 2003/08/25 1.750 5,500,000.00 | 25AUG03 25AUG03 | 0.917347 | .00 |
| | 5,500,000.000 | 5,995,550.21 | 5,972,450.71 | .00 | 23,099.50 | 23,099.50 |
| ** WB22 ** | 788 | 5,600,000.00 | 2003/08/26 1.750 5,600,000.00 | 26AUG03 26AUG03 | 0.918987 | .00 |
| | 5,600,000.000 | 6,094,196.69 | 6,104,560.22 | .00 | -10,363.53 | -10,363.53 |
| ** WB22 ** | 794 | 4,000,000.00 | 2003/09/10 1.850 4,000,000.00 | 10SEP03 10SEP03 | 0.892021 | .00 |
| | 4,000,000.000 | 4,484,199.36 | 4,330,408.93 | .00 | 153,798.43 | 153,798.43 |
| ** WB22 ** | 804 | 65,000,000.00 | 2003/09/15 1.750 65,000,000.00 | 15SEP03 15SEP03 | 0.885230 | .00 |
| | 65,000,000.000 | 73,427,244.90 | 73,456,536.90 | .00 | -29,292.00 | -29,292.00 |
| ** WB22 ** | 807 | 67,000,000.00 | 2003/09/16 1.750 67,000,000.00 | 16SEP03 16SEP03 | 0.893615 | .00 |
| | 67,000,000.000 | 74,976,360.87 | 75,686,544.74 | .00 | 4.67 | 4.67 |



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|-------------------------|--|--|---|--|--------------------------------------|-------------|
| ** WB22 ** | 008 | 67,000,000.00 | 2003/09/17 1.750 67,000,000.00 | 17SEP03 17SEP03 | 0.889917 | .00 |
| | 67,000,000.000 | 75,287,935.25 | 74,976,360.87 | .00 | 311,575.18 | 311,575.18 |
| ** WB22 ** | 016 | 87,000,000.00 | 2003/09/18 1.750 87,000,000.00 | 18SEP03 18SEP03 | 0.887942 | .00 |
| | 87,000,000.000 | 97,979,372.53 | 97,761,926.11 | .00 | 217,446.42 | 217,446.42 |
| ** WB22 ** | 017 | 5,400,000.00 | 2003/09/18 1.850 5,400,000.00 | 18SEP03 18SEP03 | 0.887942 | .00 |
| | 5,400,000.000 | 6,081,478.29 | 6,060,437.37 | .00 | 41,040.92 | 41,040.92 |
| ** WB22 ** | 021 | 67,000,000.00 | 2003/09/19 1.750 67,000,000.00 | 19SEP03 19SEP03 | 0.881213 | .00 |
| | 67,000,000.000 | 76,031,561.04 | 75,455,378.84 | .00 | 576,182.20 | 576,182.20 |
| ** WB22 ** | 024 | 67,000,000.00 | 2003/09/22 1.750 67,000,000.00 | 22SEP03 22SEP03 | 0.871232 | .00 |
| | 67,000,000.000 | 76,902,593.11 | 76,031,561.04 | .00 | 871,032.07 | 871,032.07 |
| ** WB22 ** | 027 | 62,000,000.00 | 2003/09/23 1.750 62,000,000.00 | 23SEP03 23SEP03 | 0.870777 | .00 |
| | 62,000,000.000 | 71,200,778.16 | 71,163,593.62 | .00 | 37,184.54 | 37,184.54 |
| ** WB22 ** | 030 | 62,000,000.00 | 2003/09/24 1.000 62,000,000.00 | 24SEP03 24SEP03 | 0.871878 | .00 |
| | 62,000,000.000 | 71,110,866.43 | 71,200,778.16 | .00 | -89,911.73 | -89,911.73 |
| ** WB22 ** | 033 | 54,000,000.00 | 2003/09/25 1.750 54,000,000.00 | 25SEP03 25SEP03 | 0.868018 | .00 |
| | 54,000,000.000 | 62,210,691.48 | 61,935,270.74 | .00 | 275,420.72 | 275,420.72 |
| ** WB22 ** | 037 | 54,000,000.00 | 2003/09/26 1.750 54,000,000.00 | 26SEP03 26SEP03 | 0.871612 | .00 |
| | 54,000,000.000 | 61,954,172.27 | 62,210,691.48 | .00 | -256,519.21 | -256,519.21 |
| ** WB22 ** | 042 | 54,000,000.00 | 2003/09/29 1.750 54,000,000.00 | 29SEP03 29SEP03 | 0.866814 | .00 |
| | 54,000,000.000 | 62,297,101.80 | 61,954,172.27 | .00 | 342,929.53 | 342,929.53 |
| ** WB22 ** | 046 | 32,000,000.00 | 2003/09/30 1.750 32,000,000.00 | 30SEP03 30SEP03 | 0.858701 | .00 |
| | 32,000,000.000 | 37,265,590.70 | 36,916,801.07 | .00 | 348,789.63 | 348,789.63 |
| ** WB22 ** | 049 | 28,000,000.00 | 2003/10/01 1.750 28,000,000.00 | 01OCT03 01OCT03 | 0.853643 | .00 |
| | 28,000,000.000 | 32,800,596.97 | 32,607,391.04 | .00 | 5.11 | 193,205.11 |
| ** WB22 ** | 053 | 28,000,000.00 | 2003/10/02 1.750 28,000,000.00 | 02OCT03 02OCT03 | 0.855095 | .00 |



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|-------------------------|--|--|---|---------------------------|-------------|--------------------------------------|
| 28,000,000.000 | 32,729,206.73 | 32,800,596.97 | .00 | | -71,390.24 | -71,390.24 |
| ** WB2Z ** | 056 28,000,000.00 | 2003/10/03 1.750 | 030CT03 | 030CT03 | 0.859993 | .00 |
| 28,000,000.000 | 32,558,404.55 | 32,729,206.73 | .00 | | -170,802.18 | -170,802.18 |
| ** WB2Z ** | 059 33,000,000.00 | 2003/10/06 1.750 | 060CT03 | 060CT03 | 0.857376 | .00 |
| 33,000,000.000 | 38,489,530.85 | 38,372,405.36 | .00 | | 117,125.49 | 117,125.49 |
| ** WB2Z ** | 062 33,000,000.00 | 2003/10/07 1.750 | 070CT03 | 070CT03 | 0.849582 | .00 |
| 33,000,000.000 | 38,842,630.85 | 38,489,530.85 | .00 | | 353,100.00 | 353,100.00 |
| ** WB2Z ** | 069 33,000,000.00 | 2003/10/08 1.750 | 080CT03 | 080CT03 | 0.846704 | .00 |
| 33,000,000.000 | 38,974,659.39 | 38,842,630.85 | .00 | | 132,028.54 | 132,028.54 |
| ** WB2Z ** | 072 33,000,000.00 | 2003/10/09 1.750 | 090CT03 | 090CT03 | 0.852115 | .00 |
| 33,000,000.000 | 38,727,167.11 | 38,974,659.39 | .00 | | -247,492.28 | -247,492.28 |
| ** WB2Z ** | 075 33,000,000.00 | 2003/10/10 1.750 | 100CT03 | 100CT03 | 0.847135 | .00 |
| 33,000,000.000 | 38,954,830.10 | 38,727,167.11 | .00 | | 227,662.99 | 227,662.99 |
| ** WB2Z ** | 079 28,000,000.00 | 2003/10/14 1.750 | 140CT03 | 140CT03 | 0.854810 | .00 |
| 28,000,000.000 | 32,755,817.08 | 33,052,583.12 | .00 | | -296,766.04 | -296,766.04 |
| ** WB2Z ** | 080 25,000,000.00 | 2003/10/14 2.070 | 140CT03 | 140CT03 | 0.854810 | .00 |
| 25,000,000.000 | 29,246,265.25 | 28,801,246.06 | .00 | | 445,019.19 | 445,019.19 |
| ** WB2Z ** | 083 24,000,000.00 | 2003/10/15 1.750 | 150CT03 | 150CT03 | 0.859328 | .00 |
| 24,000,000.000 | 27,928,800.18 | 28,076,414.64 | .00 | | -147,614.46 | -147,614.46 |
| ** WB2Z ** | 086 24,000,000.00 | 2003/10/16 1.750 | 160CT03 | 160CT03 | 0.855139 | .00 |
| 24,000,000.000 | 28,065,612.72 | 27,928,800.18 | .00 | | 136,812.54 | 136,812.54 |
| ** WB2Z ** | 090 24,000,000.00 | 2003/10/17 1.750 | 170CT03 | 170CT03 | 0.859550 | .00 |
| 24,000,000.000 | 27,921,586.88 | 28,065,612.72 | .00 | | -144,025.84 | -144,025.84 |
| ** WB2Z ** | 094 26,000,000.00 | 2003/10/20 1.750 | 200CT03 | 200CT03 | 0.857339 | .00 |
| 26,000,000.000 | 30,326,393.64 | 30,248,385.78 | .00 | | 78,007.86 | 78,007.86 |

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|-------------------------|--|--|---|---------------------------|-------------|--------------------------------------|
| ** WB2Z ** | 096 26,000,000.00 | 2003/10/21 1.750 | 210CT03 | 210CT03 | 0.855761 | .00 |
| 26,000,000.000 | 30,382,317.41 | 26,000,000.00 | .00 | | 55,923.77 | 55,923.77 |
| ** WB2Z ** | 102 26,000,000.00 | 2003/10/22 1.750 | 220CT03 | 220CT03 | 0.848354 | .00 |
| 26,000,000.000 | 30,647,511.19 | 26,000,000.00 | .00 | | 265,196.50 | 265,196.50 |
| ** WB2Z ** | 105 21,000,000.00 | 2003/10/23 1.750 | 230CT03 | 230CT03 | 0.848320 | .00 |
| 21,000,000.000 | 24,754,809.51 | 21,000,000.00 | .00 | | 1,050.47 | 1,050.47 |
| ** WB2Z ** | 108 21,000,000.00 | 2003/10/24 1.750 | 240CT03 | 240CT03 | 0.845773 | .00 |
| 21,000,000.000 | 24,829,357.29 | 21,000,000.00 | .00 | | 74,547.78 | 74,547.78 |
| ** WB2Z ** | 112 22,000,000.00 | 2003/10/27 1.750 | 270CT03 | 270CT03 | 0.849365 | .00 |
| 22,000,000.000 | 25,901,703.04 | 22,000,000.00 | .00 | | -110,004.59 | -110,004.59 |
| ** WB2Z ** | 114 22,000,000.00 | 2003/10/28 1.750 | 280CT03 | 280CT03 | 0.855652 | .00 |
| 22,000,000.000 | 25,711,387.34 | 22,000,000.00 | .00 | | -190,315.70 | -190,315.70 |
| ** WB2Z ** | 117 25,000,000.00 | 2003/10/28 2.050 | 280CT03 | 290CT03 | 0.855652 | .00 |
| 25,000,000.000 | 29,217,485.61 | 25,000,000.00 | .00 | | -28,779.64 | -28,779.64 |
| ** WB2Z ** | 120 22,000,000.00 | 2003/10/29 1.750 | 290CT03 | 290CT03 | 0.855286 | .00 |
| 22,000,000.000 | 25,722,389.94 | 22,000,000.00 | .00 | | 11,002.60 | 11,002.60 |
| ** WB2Z ** | 123 22,000,000.00 | 2003/10/30 1.750 | 300CT03 | 300CT03 | 0.855652 | .00 |
| 22,000,000.000 | 25,711,387.34 | 22,000,000.00 | .00 | | -11,002.60 | -11,002.60 |
| ** WB2Z ** | 127 24,000,000.00 | 2003/10/31 1.750 | 310CT03 | 310CT03 | 0.840215 | .00 |
| 24,000,000.000 | 27,900,001.74 | 24,000,000.00 | .00 | | -148,784.45 | -148,784.45 |
| ** WB2Z ** | 154 25,000,000.00 | 2003/10/31 2.040 | 310CT03 | 310CT03 | 0.840215 | .00 |
| 25,000,000.000 | 29,042,501.82 | 25,000,000.00 | .00 | | -371,251.63 | -371,251.63 |
| ** WB2Z ** | 132 24,000,000.00 | 2003/11/03 1.750 | 03NOV03 | 03NOV03 | 0.871688 | .00 |
| 24,000,000.000 | 27,532,786.96 | 24,000,000.00 | .00 | | -367,214.78 | -367,214.78 |
| ** WB2Z ** | 137 24,000,000.00 | 2003/11/04 1.750 | 04NOV03 | 04NOV03 | 0.869490 | .00 |
| 24,000,000.000 | | 24,000,000.00 | .00 | | | |

STATE STREET

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ATTACHMENT P

| ASSET ID SM SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LB BASE SECY GN/LB | STL DT BASE CURR GN/LB | SELL RATE GN/LB | NET SECY GN/LB NET BAS SECY GN/LB |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 24,000,000.000 | 27,602,387.61 | 27,532,786.96 | | .00 | | 69,600.65 | 69,600.65 |
| WB2Z | 138 | 25,000,000.00 | 2003/11/04 | 2.050 | 04NOV03 | 04NOV03 | 0.869490 |
| 25,000,000.000 | 28,752,487.09 | 29,433,753.45 | | .00 | | -681,266.36 | -681,266.36 |
| WB2Z | CXL 138 | -25,000,000.00 | | .00 | 04NOV03 | 04NOV03 | 0.869490 |
| -25,000,000.000 | -28,752,487.09 | -29,433,753.45 | | .00 | | 681,266.36 | 681,266.36 |
| WB2Z | 142 | 24,000,000.00 | 2003/11/05 | 1.750 | 05NOV03 | 05NOV03 | 0.870663 |
| 24,000,000.000 | 27,565,200.31 | 27,602,387.61 | | .00 | | -37,187.30 | -37,187.30 |
| WB2Z | 145 | 24,000,000.00 | 2003/11/06 | 1.750 | 06NOV03 | 13NOV03 | 0.874661 |
| 24,000,000.000 | 27,439,202.14 | 27,565,200.31 | | .00 | | -125,998.15 | -125,998.15 |
| WB2Z | 150 | 24,000,000.00 | 2003/11/07 | 1.750 | 07NOV03 | 07NOV03 | 0.871536 |
| 24,000,000.000 | 27,537,588.81 | 27,439,202.14 | | .00 | | 98,386.65 | 98,386.65 |
| WB2Z | 152 | 4,000,000.00 | 2003/11/10 | 1.750 | 10NOV03 | 10NOV03 | 0.869150 |
| 4,000,000.000 | 4,602,197.55 | 4,589,598.13 | | .00 | | 12,599.42 | 12,599.42 |
| WB2Z | 161 | 4,000,000.00 | 2003/11/12 | 1.750 | 12NOV03 | 12NOV03 | 0.859439 |
| 4,000,000.000 | 4,654,198.84 | 4,602,197.55 | | .00 | | 52,001.29 | 52,001.29 |
| WB2Z | 165 | 49,000,000.00 | 2003/11/13 | 1.750 | 13NOV03 | 13NOV03 | 0.854263 |
| 49,000,000.000 | 57,359,384.64 | 57,013,935.83 | | .00 | | 345,448.81 | 345,448.81 |
| WB2Z | 169 | 54,000,000.00 | 2003/11/14 | 1.750 | 14NOV03 | 14NOV03 | 0.849654 |
| 54,000,000.000 | 63,555,282.50 | 63,212,383.07 | | .00 | | 342,899.43 | 342,899.43 |
| WB2Z | 172 | 54,000,000.00 | 2003/11/17 | 1.750 | 17NOV03 | 17NOV03 | 0.848320 |
| 54,000,000.000 | 63,655,224.44 | 63,555,282.50 | | .00 | | 99,941.94 | 99,941.94 |
| WB2Z | 176 | 24,000,000.00 | 2003/11/18 | 1.750 | 18NOV03 | 18NOV03 | 0.840795 |
| 24,000,000.000 | 28,544,413.32 | 28,291,210.84 | | .00 | | 253,202.46 | 253,202.46 |
| WB2Z | 177 | 25,000,000.00 | 2003/11/18 | 2.040 | 18NOV03 | 18NOV03 | 0.848795 |
| 25,000,000.000 | 29,733,763.88 | 28,679,986.42 | | .00 | | 7.46 | 7.46 |



STATE STREET
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FOR PUBLIC DISCLOSURE

| ASSET ID SM SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LB BASE SECY GN/LB | STL DT BASE CURR GN/LB | SELL RATE GN/LB | NET SECY GN/LB NET BAS SECY GN/LB |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| WB2Z | 180 | 24,000,000.00 | 2003/11/19 | 1.750 | 19NOV03 | 19NOV03 | 0.838680 |
| 24,000,000.000 | 28,616,397.20 | 28,544,413.32 | | .00 | | 71,983.88 | 71,983.88 |
| WB2Z | 183 | 24,000,000.00 | 2003/11/20 | 1.750 | 20NOV03 | 20NOV03 | 0.839137 |
| 24,000,000.000 | 28,600,812.50 | 28,616,397.20 | | .00 | | -15,584.70 | -15,584.70 |
| WB2Z | 188 | 24,000,000.00 | 2003/11/21 | 1.750 | 21NOV03 | 21NOV03 | 0.838110 |
| 24,000,000.000 | 28,635,585.92 | 28,600,812.50 | | .00 | | 34,773.42 | 34,773.42 |
| WB2Z | 191 | 34,000,000.00 | 2003/11/24 | 1.180 | 24NOV03 | 24NOV03 | 0.849329 |
| 34,000,000.000 | 40,031,481.42 | 40,567,080.85 | | .00 | | -535,478.63 | -535,478.63 |
| WB2Z | 194 | 34,000,000.00 | 2003/11/25 | 1.750 | 25NOV03 | 25NOV03 | 0.847889 |
| 34,000,000.000 | 40,099,588.51 | 40,031,481.42 | | .00 | | 67,987.89 | 67,987.89 |
| WB2Z | 197 | 34,000,000.00 | 2003/11/26 | 1.750 | 26NOV03 | 26NOV03 | 0.838750 |
| 34,000,000.000 | 40,536,512.67 | 40,099,588.51 | | .00 | | 436,924.16 | 436,924.16 |
| WB2Z | 202 | 34,000,000.00 | 2003/12/01 | 1.750 | 01DEC03 | 01DEC03 | 0.835946 |
| 34,000,000.000 | 40,672,483.63 | 40,536,512.67 | | .00 | | 135,970.96 | 135,970.96 |
| WB2Z | 207 | 34,000,000.00 | 2003/12/02 | 1.750 | 02DEC03 | 02DEC03 | 0.827438 |
| 34,000,000.000 | 41,090,691.99 | 40,672,483.63 | | .00 | | 418,208.36 | 418,208.36 |
| WB2Z | 208 | 25,000,000.00 | 2003/12/02 | 1.980 | 02DEC03 | 02DEC03 | 0.827438 |
| 25,000,000.000 | 30,213,744.11 | 29,423,741.98 | | .00 | | 790,002.21 | 790,002.21 |
| WB2Z | 212 | 34,000,000.00 | 2003/12/03 | 1.750 | 03DEC03 | 03DEC03 | 0.825934 |
| 34,000,000.000 | 41,165,516.86 | 41,090,691.99 | | .00 | | 74,824.87 | 74,824.87 |
| WB2Z | 215 | 34,000,000.00 | 2003/12/04 | 1.750 | 04DEC03 | 04DEC03 | 0.829119 |
| 34,000,000.000 | 41,007,382.53 | 41,165,516.86 | | .00 | | -158,134.33 | -158,134.33 |
| WB2Z | 218 | 34,000,000.00 | 2003/12/05 | 1.750 | 05DEC03 | 05DEC03 | 0.823655 |
| 34,000,000.000 | 41,279,419.17 | 41,007,382.53 | | .00 | | 6.64 | 272,836.64 |
| WB2Z | 221 | 9,000,000.00 | 2003/12/08 | 1.750 | 08DEC03 | 08DEC03 | 0.818000 |
| 9,000,000.000 | | 9,000,000.00 | | .00 | | | |



STATE STREET
Serving Institutional Investors Worldwide

FOR PUBLIC DISCLOSURE

ATTACHMENT P

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|----------------|-------------------------|---------------|------------|------------------|-----------------|------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | GN/LS | GN/LS | GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| 9,000,000.000 | 10,995,750.75 | 10,926,905.08 | | .00 | | 68,845.67 | 68,845.67 |
| ** WB2Z ** | | 2003/12/09 | 1.750 | 09DEC03 | 09DEC03 | 0.819471 | |
| 9,000,000.000 | 10,982,694.93 | 10,995,750.75 | | .00 | | -13,055.82 | -13,055.82 |
| ** WB2Z ** | | 2003/12/10 | 1.750 | 10DEC03 | 10DEC03 | 0.817094 | |
| 9,000,000.000 | 11,014,644.58 | 10,982,694.93 | | .00 | | 31,949.65 | 31,949.65 |
| ** WB2Z ** | | 2003/12/11 | 1.750 | 11DEC03 | 11DEC03 | 0.823418 | |
| 9,900,000.000 | 12,023,055.12 | 12,116,109.04 | | .00 | | -93,053.92 | -93,053.92 |
| ** WB2Z ** | | 2003/12/12 | 1.750 | 12DEC03 | 12DEC03 | 0.815528 | |
| 9,900,000.000 | 12,139,374.74 | 12,023,055.12 | | .00 | | 116,319.62 | 116,319.62 |
| ** WB2Z ** | | 2003/12/15 | 1.750 | 15DEC03 | 15DEC03 | 0.813504 | |
| 4,500,000.000 | 5,531,626.15 | 5,517,897.61 | | .00 | | 13,728.54 | 13,728.54 |
| ** WB2Z ** | | 2003/12/16 | 1.750 | 16DEC03 | 16DEC03 | 0.810866 | |
| 4,500,000.000 | 5,549,622.26 | 5,531,626.15 | | .00 | | 17,994.11 | 17,994.11 |
| ** WB2Z ** | | 2003/12/16 | 2.040 | 16DEC03 | 16DEC03 | 0.810866 | |
| 25,000,000.000 | 30,831,234.75 | 29,967,503.24 | | .00 | | 863,731.51 | 863,731.51 |
| ** WB2Z ** | | 2003/12/17 | 1.750 | 17DEC03 | 17DEC03 | 0.807489 | |
| 4,500,000.000 | 5,571,451.39 | 5,549,622.26 | | .00 | | 21,829.13 | 21,829.13 |
| ** WB2Z ** | | 2003/12/18 | 1.500 | 18DEC03 | 18DEC03 | 0.808179 | |
| 4,500,000.000 | 5,568,073.41 | 5,571,451.39 | | .00 | | -3,377.98 | -3,377.98 |
| ** WB2Z ** | | 2003/12/19 | 1.500 | 19DEC03 | 19DEC03 | 0.809520 | |
| 4,500,000.000 | 5,558,849.69 | 5,568,073.41 | | .00 | | -9,223.72 | -9,223.72 |
| ** WB2Z ** | | 2003/12/22 | 1.500 | 22DEC03 | 22DEC03 | 0.805088 | |
| 4,500,000.000 | 5,589,451.09 | 5,558,849.69 | | .00 | | 30,601.40 | 30,601.40 |
| ** WB2Z ** | | 2003/12/23 | 1.750 | 23DEC03 | 23DEC03 | 0.805185 | |
| 4,500,000.000 | 5,588,777.73 | 5,589,451.09 | | .00 | | -673.36 | -673.36 |

STATE STREET

FOR PUBLIC DISCLOSURE

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|------------------|-------------------------|----------------------|-------------------|------------------|-----------------|--------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | GN/LS | GN/LS | GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| 99JRW002 | TOTAL | 11,634,489,000.00 | 11,634,489,000.00 | .00 L | | | .00 L |
| | | 12,979,651,156.24 | 12,969,916,907.50 | .00 L | | 9,734,248.74 | 9,734,248.74 L |
| GERMANY TOTAL | | .00 | .00 | .00 | | .00 | .00 |
| ----- | | .00 | .00 | .00 | | .00 | .00 |
| | | 11,634,489,000.00 | 11,634,489,000.00 | .00 L | | | .00 L |
| | | 12,979,651,156.24 | 12,969,916,907.50 | .00 L | | 9,734,248.74 | 9,734,248.74 L |
| | | .00 | .00 | .00 S | | .00 | .00 S |
| | | .00 | .00 | .00 S | | .00 | .00 S |
| ** LUXEMBOURG ** | | | | | | | |
| 99LRF000 | RABOBANK | TIME DEPO 2003/07/10 | 2.090 | 10JUL03 | 10JUL03 | 0.881523 | |
| ** WB3G ** | | | | | | | |
| 4,000,000.000 | 4,000,000.00 | 4,000,000.00 | | .00 | | 18,802.63 | 18,802.63 |
| 4,537,601.40 | 4,518,798.77 | | | .00 | | | |
| ** WB3G ** | | 2003/07/11 | 2.030 | 11JUL03 | 11JUL03 | 0.886643 | |
| 4,000,232.22 | 4,000,232.22 | 4,000,232.22 | | .00 | | -8,203.49 | -8,203.49 |
| 4,000,232.220 | 4,521,860.48 | 4,530,063.97 | | .00 | | | |
| ** WB3G ** | | 2003/07/15 | 2.080 | 15JUL03 | 15JUL03 | 0.889680 | |
| 11,000,000.000 | 11,000,000.00 | 11,000,000.00 | | .00 | | -70,398.40 | -70,398.40 |
| 11,363,996.04 | 12,434,394.44 | | | .00 | | | |
| 99LRF000 | TOTAL | 19,000,232.22 | 19,000,232.22 | .00 L | | | .00 L |
| ----- | | 21,423,457.92 | 21,483,257.18 | .00 L | | -59,799.26 | -59,799.26 L |
| LUXEMBOURG TOTAL | | 19,000,232.22 | 19,000,232.22 | .00 L | | | .00 L |
| ----- | | 21,423,457.92 | 21,483,257.18 | .00 L | | -59,799.26 | -59,799.26 L |
| EUR TOTAL | | 11,653,489,232.22 | 11,653,489,232.22 | .00 L | | | .00 L |
| ----- | | 13,001,074,614.16 | 12,991,400,164.68 | .00 L | | 9,674,449.48 | 9,674,449.48 L |

POUND STERLING

| | | | | | | | |
|---------------|--------------|----------------------|-------|---------|---------|-----------|-----------|
| 99GQAF004 | DRESNER BANK | TIME DEPO 2003/10/23 | 3.187 | 23OCT03 | 23OCT03 | 0.590824 | |
| ** WB2A ** | | | | | | | |
| 2,500,000.000 | 2,500,000.00 | 2,500,000.00 | | .00 | | 39,877.24 | 39,877.24 |
| 4,231,378.55 | 4,191,501.31 | | | .00 | | | |
| ** WB2A ** | | 2003/10/24 | 3.125 | 24OCT03 | 24OCT03 | 0.589032 | |
| 2,500,218.320 | 2,500,218.32 | 2,500,218.32 | | .00 | | 20,880.93 | 20,880.93 |
| 4,244,622.23 | 4,223,741.30 | | | .00 | | | |
| ** WB2A ** | | 2003/10/28 | 3.437 | 28OCT03 | 28OCT03 | 0.590162 | |

STATE STREET

FOR PUBLIC DISCLOSURE

ATTACHMENT P

| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|-------------------------------|--|-------------------------------------|----------|---|---------------------------|-----------|--------------------------------------|
| | 174 | 2,800,000.00 | 2,800,000.00 | 3.75 | | | | |
| | 177 | 2,800,263.70 | 2,800,263.70 | 3.75 | | | | |
| | 181 | 2,800,522.63 | 2,800,522.63 | 3.187 | | | | |
| | 184 | 2,800,767.20 | 2,800,767.20 | 3.250 | | | | |
| | 186 | 2,801,016.50 | 2,801,016.50 | 3.125 | | | | |
| 99GQAF004 | TOTAL | 19,002,700.43 | 19,002,700.43 | | | | | |
| 99KJRB006 | RABOBANK | TIME DEPO 2003/03/24 | 3,062 | | | | | |
| | 537 | 2,305,335.98 | 2,305,335.98 | 3.562 | | | | |
| | 585 | 3,903,186.44 | 3,903,186.44 | 3.000 | | | | |
| | 585 CXL | -3,903,186.44 | -3,903,186.44 | 3.312 | | | | |
| | 631 | 1,000,000.00 | 1,000,000.00 | 3.000 | | | | |
| | 634 | 2,000,493.16 | 2,000,493.16 | 3.312 | | | | |
| | 634 CXL | -2,000,493.16 | -2,000,493.16 | 3.000 | | | | |
| | 673 | 1,000,246.50 | 1,000,246.50 | | | | | |



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| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|-------------------------------|--|-------------------------------------|----------|---|---------------------------|-----------|--------------------------------------|
| | 637 | 1,000,337.36 | 1,000,337.36 | 3.250 | | | | |
| | 649 | 1,000,515.51 | 1,000,515.51 | 3.250 | | | | |
| | 652 | 1,000,604.60 | 1,000,604.60 | 3.000 | | | | |
| | 659 | 1,000,940.44 | 1,000,940.44 | 3.562 | | | | |
| | 663 | 1,001,038.13 | 1,001,038.13 | 3.750 | | | | |
| | 664 | 1,001,140.98 | 1,001,140.98 | 3.437 | | | | |
| | 686 | 1,001,235.27 | 1,001,235.27 | 3.312 | | | | |
| | 675 | 1,001,598.73 | 1,001,598.73 | 3.500 | | | | |
| | 680 | 1,001,694.77 | 1,001,694.77 | 3.750 | | | | |
| | 684 | 1,001,797.60 | 1,001,797.60 | 3.750 | | | | |
| | 687 | 2,001,900.60 | 2,001,900.60 | 3.437 | | | | |
| | 701 | 2,003,008.03 | 2,003,008.03 | 3.062 | | | | |
| | 732 | 2,004,967.25 | 2,004,967.25 | 3.000 | | | | |

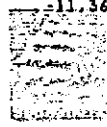


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ATTACHMENT P

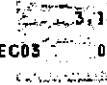
| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|----------------|-------------------------|---------------|---------------|---------|---------|------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | GN/LS | GN/LS | GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE | BASE | BASE | BASE | CURR | | |
| 2,004,967.250 | 3,259,372.68 | 3,258,069.74 | | .00 | | 1,302.94 | 1,302.94 |
| ** WB2A ** | 741 | 2,005,132.04 | 2,005,132.04 | 31JUL03 | 31JUL03 | 0.622105 | .00 |
| 2,005,132.040 | 3,223,151.21 | 3,259,640.57 | | .00 | | -36,489.36 | -36,489.36 |
| ** WB2A ** | 001 | 1,707,011.63 | 1,707,011.63 | 13AUG03 | 13AUG03 | 0.621659 | .00 |
| 1,707,011.630 | 2,745,897.08 | 2,735,998.95 | | .00 | | 9,898.13 | 9,898.13 |
| ** WB2A ** | 028 | 1,708,628.66 | 1,708,628.66 | 26AUG03 | 26AUG03 | 0.636497 | .00 |
| 1,708,628.660 | 2,684,425.32 | 2,720,832.92 | | .00 | | -36,407.60 | -36,407.60 |
| ** WB2A ** | 834 | 1,709,368.93 | 1,709,368.93 | 28AUG03 | 28AUG03 | 0.633593 | .00 |
| 1,709,368.930 | 2,697,897.44 | 2,685,588.35 | | .00 | | 12,309.09 | 12,309.09 |
| ** WB2A ** | 048 | 1,710,162.25 | 1,710,162.25 | 03SEP03 | 03SEP03 | 0.637024 | .00 |
| 1,710,162.250 | 2,684,611.96 | 2,705,049.82 | | .00 | | -20,437.86 | -20,437.86 |
| ** WB2A ** | CXL 048 | -1,710,162.25 | -1,710,162.25 | 03SEP03 | 03SEP03 | 0.637024 | .00 |
| -1,710,162.250 | -2,684,611.96 | -2,705,049.82 | | .00 | | 20,437.86 | 20,437.86 |
| ** WB2A ** | 132 | 1,710,162.25 | 1,710,162.25 | 03SEP03 | 03SEP03 | 0.637024 | .00 |
| 1,710,162.250 | 2,684,581.91 | 2,705,049.82 | | .00 | | -20,467.91 | -20,467.91 |
| ** WB2A ** | 104 | 2,415,113.00 | 2,415,113.00 | 25SEP03 | 25SEP03 | 0.601667 | .00 |
| 2,415,113.010 | 4,014,036.00 | 3,994,114.13 | | .00 | | 19,921.87 | 19,921.87 |
| ** WB2A ** | 110 | 2,415,572.07 | 2,415,572.07 | 29SEP03 | 29SEP03 | 0.602301 | .00 |
| 2,415,572.070 | 4,010,572.90 | 4,014,799.00 | | .00 | | -4,226.10 | -4,226.10 |
| ** WB2A ** | 116 | 2,416,519.34 | 2,416,519.34 | 01OCT03 | 01OCT03 | 0.599664 | .00 |
| 2,416,519.340 | 4,029,790.48 | 4,012,145.65 | | .00 | | 17,644.83 | 17,644.83 |
| ** WB2A ** | 149 | 2,418,236.95 | 2,418,236.95 | 09OCT03 | 09OCT03 | 0.601287 | .00 |
| 2,418,236.950 | 4,021,768.22 | 4,033,137.45 | | .00 | | -11,369.23 | -11,369.23 |



STATE STREET

FOR PUBLIC DISCLOSURE

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|----------------|-------------------------|----------------|---------------|---------|---------|--------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | GN/LS | GN/LS | GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE | BASE | BASE | BASE | CURR | | |
| 99KJRB006 | TOTAL | 38,832,106.78 | 38,832,106.78 | .00 L | | | .00 L |
| | | 63,289,372.35 | 62,116,840.15 | .00 L | | 1,172,532.20 | 1,172,532.20 L |
| 99KJLP009 | TIME DEPOSIT GBP | 2003/12/09 | 3.500 | 09DEC03 | 09DEC03 | 0.574201 | |
| ** WB1A ** | 073 | 6,800,000.00 | 6,800,000.00 | .00 | | | .00 |
| 6,800,000.000 | 11,842,542.94 | 11,782,011.99 | | .00 | | 60,530.95 | 60,530.95 |
| ** WB1A ** | CXL 073 | -6,800,000.00 | -6,800,000.00 | 09DEC03 | 09DEC03 | 0.574201 | .00 |
| -6,800,000.000 | -11,842,542.94 | -11,782,011.99 | | .00 | | -60,530.95 | -60,530.95 |
| ** WB1A ** | 128 | 6,800,000.00 | 6,800,000.00 | 09DEC03 | 09DEC03 | 0.574201 | .00 |
| 6,800,000.000 | 11,842,542.94 | 11,782,011.99 | | .00 | | 60,530.95 | 60,530.95 |
| ** WB1A ** | 083 | 6,900,000.00 | 6,900,000.00 | 10DEC03 | 10DEC03 | 0.572672 | .00 |
| 6,900,000.000 | 12,048,781.85 | 12,016,697.99 | | .00 | | 32,083.86 | 32,083.86 |
| ** WB1A ** | CXL 083 | -6,900,000.00 | -6,900,000.00 | 10DEC03 | 10DEC03 | 0.572672 | .00 |
| -6,900,000.000 | -12,048,781.85 | -12,016,697.99 | | .00 | | -32,083.86 | -32,083.86 |
| ** WB1A ** | 129 | 6,900,000.00 | 6,900,000.00 | 10DEC03 | 10DEC03 | 0.572672 | .00 |
| 6,900,000.000 | 12,048,781.85 | 12,016,697.99 | | .00 | | 32,083.86 | 32,083.86 |
| ** WB1A ** | 092 | 6,900,000.00 | 6,900,000.00 | 11DEC03 | 11DEC03 | 0.574020 | .00 |
| 6,900,000.000 | 12,020,487.09 | 12,048,781.85 | | .00 | | -28,294.76 | -28,294.76 |
| ** WB1A ** | CXL 092 | -6,900,000.00 | -6,900,000.00 | 11DEC03 | 11DEC03 | 0.574020 | .00 |
| -6,900,000.000 | -12,020,487.09 | -12,048,781.85 | | .00 | | 28,294.76 | 28,294.76 |
| ** WB1A ** | 130 | 6,900,000.00 | 6,900,000.00 | 11DEC03 | 11DEC03 | 0.574020 | .00 |
| 6,900,000.000 | 12,020,487.09 | 12,048,781.85 | | .00 | | -28,294.76 | -28,294.76 |
| ** WB1A ** | 131 | 6,900,000.00 | 6,900,000.00 | 12DEC03 | 12DEC03 | 0.572705 | .00 |
| 6,900,000.000 | 12,048,087.58 | 12,020,487.09 | | .00 | | 27,600.49 | 27,600.49 |
| ** WB1A ** | 146 | 6,900,000.00 | 6,900,000.00 | 15DEC03 | 15DEC03 | 0.572557 | .00 |
| 6,900,000.000 | 12,051,201.89 | 12,048,087.58 | | .00 | | 3,114.31 | 3,114.31 |
| ** WB1A ** | | | | 16DEC03 | 16DEC03 | 0.571478 | .00 |



STATE STREET

FOR PUBLIC DISCLOSURE

ATTACHMENT P

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|--------------------------------|---------------------------------|---------------------------------|-------------------|-----------------|-----------------|-----------------------|
| SH SELL/BTC | LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET SECTY GN/LS |
| SHARES/PAR | BASE | BASE | BASE | BASE | BASE | NET BAS | NET SECTY GN/LS |
| | 156 6,900,000.000 | 6,900,000.00 12,073,955.60 | 6,900,000.00 12,051,201.89 | .00 .00 | | 22,753.71 | .00 22,753.71 |
| WB1A | 166 6,900,000.000 | 6,900,000.00 12,156,769.47 | 6,900,000.00 12,073,955.60 | 2003/12/17 .00 | 17DEC03 .00 | 0.567505 | .00 82,813.87 |
| WB1A | 176 6,900,000.000 | 6,900,000.00 12,193,333.25 | 6,900,000.00 12,156,769.47 | 2003/12/18 .00 | 18DEC03 .00 | 0.565883 | .00 36,563.78 |
| WB1A | 186 6,900,000.000 | 6,900,000.00 12,164,013.21 | 6,900,000.00 12,193,333.25 | 2003/12/19 .00 | 19DEC03 .00 | 0.567247 | .00 -29,320.04 |
| WB1A | 197 6,900,000.000 | 6,900,000.00 12,156,426.79 | 6,900,000.00 12,164,013.21 | 2003/12/22 .00 | 22DEC03 .00 | 0.567601 | .00 -7,586.42 |
| 99KLJP009 | TOTAL | 60,900,000.00 120,755,599.67 | 60,900,000.00 120,555,339.92 | .00 L .00 L | | 200,259.75 | .00 L 200,259.75 L |
| 99LLKX009 | WESTDEUTSCHE LANDESB TIME DEPO | 2003/11/06 | 2.900 | 06NOV03 | 06NOV03 | 0.598480 | |
| WB2A | 192 3,000,000.000 | 3,000,000.00 5,012,698.04 | 3,000,000.00 5,034,900.25 | .00 .00 | | -22,201.41 | .00 -22,201.41 |
| WB2A | 194 3,000,238.360 | 3,000,238.36 5,007,850.62 | 3,000,238.36 5,048,203.76 | 2003/11/07 .00 | 07NOV03 .00 | 0.599107 | .00 -40,353.14 |
| 99LLKX009 | TOTAL | 6,000,238.36 10,020,549.66 | 6,000,238.36 10,083,104.01 | .00 L .00 L | | -62,554.55 | .00 L -62,554.55 L |
| 99LRRC005 | RABDBANK INT LONDON TIME DEPO | 2002/12/24 | 4.062 | 24DEC02 | 24DEC02 | 0.626449 | |
| WB2A | CXL 345 -1,879,292.900 | -1,879,292.90 -2,999,913.64 | -1,879,292.90 -3,010,625.90 | .00 .00 | | 10,712.26 | .00 10,712.26 |
| WB2A | 351 1,879,292.900 | 1,879,292.90 2,999,910.88 | 1,879,292.90 3,010,625.90 | .00 .00 | 24DEC02 | 0.626449 | .00 -10,715.02 |
| WB2A | 330 1,880,953.880 | 1,880,953.88 3,006,140.09 | 1,880,953.88 1,880,953.88 | 2003/01/02 .00 | 02JAN03 .00 | 0.625704 | .00 1,125,186.21 |
| WB2A | CXL 330 -1,880,953.880 | -1,880,953.88 -3,006,140.09 | -1,880,953.88 -1,880,953.88 | .00 .00 | 02JAN03 | 0.625704 | .00 1,125,186.21 |



FOR PUBLIC DISCLOSURE

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|----------------------|------------------------------|------------------------------|-------------------|-----------------|-----------------|-------------------|
| SH SELL/BTC | LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET SECTY GN/LS |
| SHARES/PAR | BASE | BASE | BASE | BASE | BASE | NET BAS | NET SECTY GN/LS |
| WB2A | 409 1,880,953.880 | 1,880,953.88 3,006,120.57 | 1,880,953.88 3,017,332.65 | 02JAN03 .00 | 02JAN03 .00 | 0.625704 | .00 -11,212.00 |
| WB2A | 395 500,000.000 | 500,000.00 808,675.47 | 500,000.00 803,875.32 | 2003/01/22 .00 | 22JAN03 .00 | 0.618295 | .00 4,800.15 |
| WB2A | 362 500,045.380 | 500,045.38 811,623.64 | 500,045.38 806,323.23 | 2003/01/23 .00 | 23JAN03 .00 | 0.616105 | .00 5,308.41 |
| WB2A | 398 500,092.470 | 500,092.47 816,275.66 | 500,092.47 808,825.03 | 2003/01/24 .00 | 24JAN03 .00 | 0.612651 | .00 7,450.63 |
| WB2A | 388 500,139.570 | 500,139.57 818,052.94 | 500,139.57 811,776.52 | 2003/01/27 .00 | 27JAN03 .00 | 0.611378 | .00 6,276.42 |
| WB2A | 368 500,275.740 | 500,275.74 820,476.57 | 500,275.74 816,575.41 | 2003/01/28 .00 | 28JAN03 .00 | 0.609730 | .00 3,901.16 |
| WB2A | 369 500,322.860 | 500,322.86 823,431.69 | 500,322.86 818,352.74 | 2003/01/29 .00 | 29JAN03 .00 | 0.607607 | .00 5,078.95 |
| WB2A | 374 500,367.410 | 500,367.41 824,831.30 | 500,367.41 820,626.91 | 2003/01/30 .00 | 30JAN03 .00 | 0.606630 | .00 4,204.39 |
| WB2A | 377 500,411.960 | 500,411.96 823,152.94 | 500,411.96 823,578.33 | 2003/01/31 .00 | 31JAN03 .00 | 0.607921 | .00 -425.39 |
| WB2A | 380 500,450.230 | 500,450.23 821,002.07 | 500,450.23 824,981.01 | 2003/02/03 .00 | 03FEB03 .00 | 0.609570 | .00 -3,978.94 |
| WB2A | 382 500,607.340 | 500,607.34 824,674.88 | 500,607.34 823,474.33 | 2003/02/04 .00 | 04FEB03 .00 | 0.607036 | .00 1,200.55 |
| WB2A | 389 500,660.490 | 500,660.49 823,961.60 | 500,660.49 821,333.87 | 2003/02/05 .00 | 05FEB03 .00 | 0.607426 | .00 7.73 |
| WB2A | 396 500,716.21 | 500,716.21 | 500,716.21 | 2003/02/06 .00 | 06FEB03 .00 | 0.611001 | .00 2,627.73 |



FOR PUBLIC DISCLOSURE

ATTACHMENT P

| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL BASE | PRINCIPAL NET | MAT DATE | MAT RATE | LOCAL COST BASE COST | LOCAL SECY BASE SECY | TRD DT GN/LN | STL DT BASE CURR | SELL RATE GN/LN | NET SECY NET BAS SECY | GN/LN GN/LN |
|-------------------------|-------------------------------|------------------------------|---------------|------------|----------|-------------------------|-------------------------|-----------------|---------------------|--------------------|--------------------------|----------------|
| | 500,716.210 | | 818,871.56 | | | 824,854.23 | | .00 | | -5,982.67 | | -5,982.67 |
| ** WB2A ** | 400 | | 500,766.80 | 2003/02/07 | 3.437 | 500,766.80 | | 07FEB03 | 07FEB03 | 0.614119 | | .00 |
| | 500,766.800 | | 815,423.07 | | | 824,136.56 | | .00 | | -8,713.49 | | -8,713.49 |
| ** WB2A ** | 404 | | 500,813.96 | 2003/02/10 | 3.500 | 500,813.96 | | 10FEB03 | 10FEB03 | 0.614364 | | .00 |
| | 500,813.960 | | 815,174.65 | | | 819,031.42 | | .00 | | -3,856.77 | | -3,856.77 |
| ** WB2A ** | 407 | | 500,958.03 | 2003/02/11 | 3.437 | 500,958.03 | | 11FEB03 | 11FEB03 | 0.617475 | | .00 |
| | 500,958.030 | | 811,300.52 | | | 815,734.46 | | .00 | | -4,433.94 | | -4,433.94 |
| ** WB2A ** | 414 | | 501,005.21 | 2003/02/12 | 3.750 | 501,005.21 | | 12FEB03 | 12FEB03 | 0.618487 | | .00 |
| | 501,005.210 | | 810,049.70 | | | 815,485.95 | | .00 | | -5,436.25 | | -5,436.25 |
| ** WB2A ** | 419 | | 501,056.68 | 2003/02/13 | 3.625 | 501,056.68 | | 13FEB03 | 13FEB03 | 0.616732 | | .00 |
| | 501,056.680 | | 812,438.27 | | | 811,468.67 | | .00 | | 977.60 | | 977.60 |
| ** WB2A ** | 422 | | 501,106.44 | 2003/02/14 | 3.562 | 501,106.44 | | 14FEB03 | 14FEB03 | 0.620059 | | .00 |
| | 501,106.440 | | 808,159.29 | | | 810,213.38 | | .00 | | -2,054.09 | | -2,054.09 |
| ** WB2A ** | 427 | | 501,155.35 | 2003/02/17 | 3.375 | 501,155.35 | | 17FEB03 | 17FEB03 | 0.620059 | | .00 |
| | 501,155.350 | | 808,238.17 | | | 812,598.26 | | .00 | | -4,360.09 | | -4,360.09 |
| ** WB2A ** | CXL 427 | | -501,155.35 | | | -501,155.35 | | .00 | | | | .00 |
| | -501,155.350 | | -808,238.17 | | | -812,598.26 | | .00 | | 4,360.09 | | 4,360.09 |
| ** WB2A ** | 470 | | 501,155.35 | | | 501,155.35 | | 17FEB03 | 17FEB03 | 0.624883 | | .00 |
| | 501,155.350 | | 801,999.85 | | | 812,598.26 | | .00 | | -10,598.41 | | -10,598.41 |
| ** WB2A ** | CXL 470 | | -501,155.35 | | | -501,155.35 | | .00 | | | | .00 |
| | -501,155.350 | | -801,999.85 | | | -812,598.26 | | .00 | | 10,598.41 | | 10,598.41 |
| ** WB2A ** | 472 | | 501,155.35 | | | 501,155.35 | | 17FEB03 | 17FEB03 | 0.624883 | | .00 |
| | 501,155.350 | | 801,999.85 | | | 812,598.26 | | .00 | | -10,598.41 | | -10,598.41 |
| ** WB2A ** | 428 | | 1,352,638.53 | 2003/02/18 | 3.625 | 1,352,638.53 | | 18FEB03 | 18FEB03 | 0.628160 | | .00 |
| | 1,352,638.530 | | 2,153,334.39 | | | 2,170,826.64 | | .00 | | 17,492.25 | | 17,492.25 |

STATE STREET

FOR PUBLIC DISCLOSURE

| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL BASE | PRINCIPAL NET | MAT DATE | MAT RATE | LOCAL COST BASE COST | LOCAL SECY BASE SECY | TRD DT GN/LN | STL DT BASE CURR | SELL RATE GN/LN | NET SECY NET BAS SECY | GN/LN GN/LN |
|-------------------------|-------------------------------|------------------------------|---------------|------------|----------|-------------------------|-------------------------|-----------------|---------------------|--------------------|--------------------------|----------------|
| ** WB2A ** | CXL 428 | | -1,352,638.53 | | | -1,352,638.53 | | .00 | | | | .00 |
| | -1,352,638.530 | | -2,153,334.39 | | | -2,170,826.64 | | .00 | | 17,492.25 | | 17,492.25 |
| ** WB2A ** | 471 | | 501,294.37 | | | 501,294.37 | | 18FEB03 | 18FEB03 | 0.628141 | | .00 |
| | 501,294.370 | | 798,060.26 | | | 888,462.37 | | .00 | | -10,402.11 | | -10,402.11 |
| ** WB2A ** | CXL 471 | | -501,294.37 | | | -501,294.37 | | .00 | | | | .00 |
| | -501,294.370 | | -798,060.26 | | | -888,462.37 | | .00 | | 10,402.11 | | 10,402.11 |
| ** WB2A ** | 473 | | 501,294.37 | | | 501,294.37 | | 18FEB03 | 18FEB03 | 0.628141 | | .00 |
| | 501,294.370 | | 798,060.26 | | | 888,462.37 | | .00 | | -10,402.11 | | -10,402.11 |
| ** WB2A ** | CXL 473 | | -501,294.37 | | | -501,294.37 | | .00 | | | | .00 |
| | -501,294.370 | | -798,060.26 | | | -888,462.37 | | .00 | | 10,402.11 | | 10,402.11 |
| ** WB2A ** | 475 | | 501,294.37 | | | 501,294.37 | | 18FEB03 | 18FEB03 | 0.628141 | | .00 |
| | 501,294.370 | | 798,061.11 | | | 888,462.37 | | .00 | | -10,401.26 | | -10,401.26 |
| ** WB2A ** | 457 | | 851,344.16 | 2003/02/19 | 3.625 | 851,344.16 | | 19FEB03 | 19FEB03 | 0.626999 | | .00 |
| | 851,344.160 | | 1,357,809.52 | | | 1,362,405.70 | | .00 | | -4,596.18 | | -4,596.18 |
| ** WB2A ** | 437 | | 851,428.71 | 2003/02/20 | 3.375 | 851,428.71 | | 20FEB03 | 20FEB03 | 0.627353 | | .00 |
| | 851,428.710 | | 1,357,176.44 | | | 1,355,432.87 | | .00 | | 1,743.57 | | 1,743.57 |
| ** WB2A ** | CXL 437 | | -851,428.71 | | | -851,428.71 | | .00 | | | | .00 |
| | -851,428.710 | | -1,357,176.44 | | | -1,355,432.87 | | .00 | | -1,743.57 | | -1,743.57 |
| ** WB2A ** | 458 | | 851,428.71 | | | 851,428.71 | | 20FEB03 | 20FEB03 | 0.627353 | | .00 |
| | 851,428.710 | | 1,357,177.92 | | | 1,355,473.87 | | .00 | | 1,704.05 | | 1,704.05 |
| ** WB2A ** | 440 | | 1,703,014.88 | 2003/02/21 | 3.125 | 1,703,014.88 | | 21FEB03 | 21FEB03 | 0.628042 | | .00 |
| | 1,703,014.880 | | 2,711,625.78 | | | 2,716,136.52 | | .00 | | -4,510.74 | | -4,510.74 |
| ** WB2A ** | CXL 440 | | -1,703,014.88 | | | -1,703,014.88 | | .00 | | | | .00 |
| | -1,703,014.880 | | -2,711,625.78 | | | -2,716,136.52 | | .00 | | 4,510.74 | | 4,510.74 |
| ** WB2A ** | 459 | | 851,507.44 | | | 851,507.44 | | 21FEB03 | 21FEB03 | 0.628022 | | .00 |

STATE STREET

FOR PUBLIC DISCLOSURE

ATTACHMENT P

| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT SELL RATE BASE CURR GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|-------------------------------|--|-------------------------------------|----------|---|--|--------------------------------------|
| | 851,507.440 | 1,355,858.57 | 1,358,068.26 | | .00 | -2,209.69 | -2,209.69 |
| WB2A | 443 | 851,580.34 | 2003/02/24 | 3.375 | 24FEB03 | 24FEB03 0.630714 | .00 |
| | 851,580.340 | 1,350,180.33 | 1,357,418.14 | | .00 | -7,237.81 | -7,237.81 |
| WB2A | CXL 443 | -851,580.34 | -851,580.34 | | 24FEB03 | 24FEB03 0.630716 | .00 |
| | -851,580.340 | -1,350,180.33 | -1,357,418.14 | | .00 | 7,237.81 | 7,237.81 |
| WB2A | 463 | 851,580.34 | 851,580.34 | | 24FEB03 | 24FEB03 0.630716 | .00 |
| | 851,580.340 | 1,350,182.79 | 1,357,418.14 | | .00 | -7,235.35 | -7,235.35 |
| WB2A | 447 | 951,816.57 | 2003/02/25 | 3.625 | 25FEB03 | 25FEB03 0.636173 | .00 |
| | 951,816.570 | 1,496,159.96 | 1,515,530.12 | | .00 | -19,370.16 | -19,370.16 |
| WB2A | CXL 447 | -951,816.57 | -951,816.57 | | 25FEB03 | 25FEB03 0.636173 | .00 |
| | -951,816.570 | -1,496,159.96 | -1,515,530.12 | | .00 | 19,370.16 | 19,370.16 |
| WB2A | 464 | 951,816.57 | 951,816.57 | | 25FEB03 | 25FEB03 0.636173 | .00 |
| | 951,816.570 | 1,496,159.66 | 1,515,578.39 | | .00 | -19,418.73 | -19,418.73 |
| WB2A | 458 | 1,051,911.10 | 2003/02/26 | 3.812 | 26FEB03 | 26FEB03 0.631792 | .00 |
| | 1,051,911.100 | 1,664,964.26 | 1,667,804.69 | | .00 | -2,840.43 | -2,840.43 |
| WB2A | CXL 458 | -1,051,911.10 | -1,051,911.10 | | 26FEB03 | 26FEB03 0.631792 | .00 |
| | -1,051,911.100 | -1,664,964.26 | -1,667,804.69 | | .00 | 2,840.43 | 2,840.43 |
| WB2A | 465 | 1,051,911.10 | 1,051,911.10 | | 26FEB03 | 26FEB03 0.631792 | .00 |
| | 1,051,911.100 | 1,664,965.10 | 1,667,804.69 | | .00 | -2,839.59 | -2,839.59 |
| WB2A | 468 | 1,052,020.97 | 2003/02/27 | 3.312 | 27FEB03 | 27FEB03 0.633392 | .00 |
| | 1,052,020.970 | 1,660,932.25 | 1,653,671.20 | | .00 | 7,261.05 | 7,261.05 |
| WB2A | 469 | 1,052,116.44 | 2003/02/28 | 3.562 | 28FEB03 | 28FEB03 0.634880 | .00 |
| | 1,052,116.440 | 1,657,189.45 | 1,665,209.27 | | .00 | -8,099.82 | -8,099.82 |
| WB2A | 487 | 1,052,219.13 | 2003/03/03 | 3.562 | 03MAR03 | 03MAR03 0.632671 | .00 |
| | 1,052,219.130 | 1,663,137.92 | 1,661,264.74 | | .00 | 3.18 | 3.18 |



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| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT SELL RATE BASE CURR GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|-------------------------------|--|-------------------------------------|----------|---|--|--------------------------------------|
| WB2A | 491 | 1,052,527.23 | 2003/03/04 | 3.562 | 04MAR03 | 04MAR03 0.632271 | .00 |
| | 1,052,527.230 | 1,664,675.58 | 1,052,527.23 | | .00 | 6,839.09 | 6,839.09 |
| WB2A | 480 | 1,352,629.96 | 2003/03/05 | 3.750 | 05MAR03 | 05MAR03 0.624746 | .00 |
| | 1,352,629.960 | 2,165,987.83 | 1,352,629.96 | | .00 | 27,120.45 | 27,120.45 |
| WB2A | 496 | 1,502,768.93 | 2003/03/06 | 3.437 | 06MAR03 | 06MAR03 0.624064 | .00 |
| | 1,502,768.930 | 2,498,036.56 | 1,502,768.93 | | .00 | 31,256.78 | 31,256.78 |
| WB2A | 483 | 1,502,910.46 | 2003/03/07 | 3.812 | 07MAR03 | 07MAR03 0.623169 | .00 |
| | 1,502,910.460 | 2,411,722.48 | 1,502,910.46 | | .00 | 6,088.89 | 6,088.89 |
| WB2A | 497 | 1,503,067.44 | 2003/03/10 | 3.437 | 10MAR03 | 10MAR03 0.625332 | .00 |
| | 1,503,067.440 | 2,403,631.18 | 1,503,067.44 | | .00 | -4,883.88 | -4,883.88 |
| WB2A | 581 | 1,503,492.11 | 2003/03/11 | 3.800 | 11MAR03 | 11MAR03 0.622626 | .00 |
| | 1,503,492.110 | 2,414,759.40 | 1,503,492.11 | | .00 | 2,104.11 | 2,104.11 |
| WB2A | 504 | 1,503,648.64 | 2003/03/12 | 3.750 | 12MAR03 | 12MAR03 0.620389 | .00 |
| | 1,503,648.640 | 2,424,031.64 | 1,503,648.64 | | .00 | 19,471.12 | 19,471.12 |
| WB2A | 507 | 1,503,803.12 | 2003/03/13 | 3.875 | 13MAR03 | 13MAR03 0.622374 | .00 |
| | 1,503,803.120 | 2,416,237.85 | 1,503,803.12 | | .00 | 977.94 | 977.94 |
| WB2A | 509 | 1,503,962.77 | 2003/03/14 | 3.875 | 14MAR03 | 14MAR03 0.630338 | .00 |
| | 1,503,962.770 | 2,385,962.48 | 1,503,962.77 | | .00 | -38,575.64 | -38,575.64 |
| WB2A | 519 | 1,504,122.44 | 2003/03/17 | 3.500 | 17MAR03 | 17MAR03 0.634176 | .00 |
| | 1,504,122.440 | 2,371,774.46 | 1,504,122.44 | | .00 | -44,975.66 | -44,975.66 |
| WB2A | 522 | 1,504,555.13 | 2003/03/18 | 3.687 | 18MAR03 | 18MAR03 0.639384 | .00 |
| | 1,504,555.130 | 2,353,124.92 | 1,504,555.13 | | .00 | -33,777.23 | -33,777.23 |
| WB2A | 524 | 1,804,707.13 | 2003/03/19 | 3.937 | 19MAR03 | 19MAR03 0.639652 | .00 |
| | 1,804,707.130 | 2,821,389.82 | 1,804,707.13 | | .00 | 2.21 | 2.21 |
| WB2A | 528 | 2,304,901.82 | 2003/03/20 | 3.500 | 20MAR03 | 20MAR03 0.638111 | .00 |
| | 2,304,901.820 | | 2,304,901.82 | | .00 | -24,362.21 | -24,362.21 |

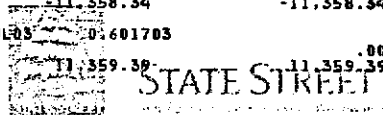


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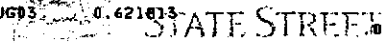
ATTACHMENT P

| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT SELL RATE BASE CURR GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|--|---|--|--------------------------------------|
| 2,304,901.820 | 3,608,095.35 | 3,604,867.51 | .00 | 3,227.84 | 3,227.84 |
| ** WB2A ** | 531 2,305,122.84 | 2003/03/21 3.375 2,305,122.84 | 21MAR03 21MAR03 | 0.639550 | .00 |
| 2,305,122.840 | 3,604,288.70 | 3,603,713.96 | .00 | 574.74 | 574.74 |
| ** WB2A ** | 541 2,305,916.26 | 2003/03/25 3.250 2,305,916.26 | 25MAR03 25MAR03 | 0.636193 | .00 |
| 2,305,916.260 | 3,624,554.59 | 3,605,529.29 | .00 | 19,025.30 | 19,025.30 |
| ** WB2A ** | 544 2,306,121.58 | 2003/03/26 3.125 2,306,121.58 | 26MAR03 26MAR03 | 0.635465 | .00 |
| 2,306,121.580 | 3,629,030.05 | 3,634,560.83 | .00 | -5,530.78 | -5,530.78 |
| ** WB2A ** | 568 2,306,319.02 | 2003/03/27 3.625 2,306,319.02 | 27MAR03 27MAR03 | 0.636416 | .00 |
| 2,306,319.020 | 3,623,915.26 | 3,625,187.67 | .00 | -1,272.41 | -1,272.41 |
| ** WB2A ** | 547 1,500,000.00 | 2003/03/28 3.500 1,500,000.00 | 28MAR03 28MAR03 | 0.637796 | .00 |
| 1,500,000.000 | 2,351,849.18 | 2,360,476.19 | .00 | -8,627.01 | -8,627.01 |
| ** WB2A ** | CXL 547 -1,500,000.00 | -1,500,000.00 | 28MAR03 28MAR03 | 0.637796 | .00 |
| -1,500,000.000 | -2,351,849.18 | -2,360,476.19 | .00 | 8,627.01 | 8,627.01 |
| ** WB2A ** | 557 804,548.07 | 2003/06/06 3.937 804,548.07 | 26MAR03 28MAR03 | 0.637796 | .00 |
| 804,548.070 | 1,264,585.29 | 1,269,225.01 | .00 | -4,639.72 | -4,639.72 |
| ** WB2A ** | 611 1,000,000.00 | 2003/06/06 3.937 1,000,000.00 | 06JUN03 06JUN03 | 0.601323 | .00 |
| 1,000,000.000 | 1,462,999.75 | 1,632,349.24 | .00 | 30,650.51 | 30,650.51 |
| ** WB2A ** | 646 1,000,426.43 | 2003/06/26 3.250 1,000,426.43 | 26JUN03 26JUN03 | 0.601178 | .00 |
| 1,000,426.430 | 1,464,110.18 | 1,665,110.06 | .00 | -999.88 | -999.88 |
| ** WB2A ** | 656 1,000,851.32 | 2003/07/01 3.250 1,000,851.32 | 01JUL03 01JUL03 | 0.601703 | .00 |
| 1,000,851.320 | 1,663,364.35 | 1,652,006.01 | .00 | 11,358.34 | 11,358.34 |
| ** WB2A ** | CXL 656 -1,000,851.32 | -1,000,851.32 | 01JUL03 01JUL03 | 0.601703 | .00 |
| -1,000,851.320 | -1,663,364.35 | -1,652,006.01 | .00 | -11,358.34 | -11,358.34 |
| ** WB2A ** | 689 1,000,851.32 | 2003/07/01 3.250 1,000,851.32 | 01JUL03 01JUL03 | 0.601703 | .00 |
| 1,000,851.320 | 1,663,365.40 | 1,652,006.01 | .00 | 11,359.39 | 11,359.39 |



FOR PUBLIC DISCLOSURE

| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT SELL RATE BASE CURR GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|--|---|--|--------------------------------------|
| ** WB2A ** | 691 2,002,466.21 | 2003/07/15 3.375 2,002,466.21 | 15JUL03 15JUL03 | 0.624122 | .00 |
| 2,002,466.210 | 3,208,453.17 | 3,266,623.29 | .00 | -58,170.12 | -58,170.12 |
| ** WB2A ** | 743 2,002,651.37 | 2003/07/16 3.437 2,002,651.37 | 16JUL03 16JUL03 | 0.626920 | .00 |
| 2,002,651.370 | 3,194,426.58 | 3,254,567.41 | .00 | -60,888.83 | -60,888.83 |
| ** WB2A ** | 697 2,002,839.98 | 2003/07/17 3.062 2,002,839.98 | 17JUL03 17JUL03 | 0.628792 | .00 |
| 2,002,839.980 | 3,185,218.61 | 3,209,052.04 | .00 | -23,833.43 | -23,833.43 |
| ** WB2A ** | 786 2,003,176.09 | 2003/07/21 3.000 2,003,176.09 | 21JUL03 21JUL03 | 0.626253 | .00 |
| 2,003,176.090 | 3,198,669.05 | 2,003,176.09 | .00 | 1,195,492.96 | 1,195,492.96 |
| ** WB2A ** | 711 2,003,670.02 | 2003/07/22 3.000 2,003,670.02 | 22JUL03 22JUL03 | 0.624902 | .00 |
| 2,003,670.020 | 3,206,374.79 | 2,003,670.02 | .00 | 1,202,704.77 | 1,202,704.77 |
| ** WB2A ** | 714 2,003,834.71 | 2003/07/23 3.000 2,003,834.71 | 23JUL03 23JUL03 | 0.622316 | .00 |
| 2,003,834.710 | 3,219,963.35 | 3,199,720.74 | .00 | 20,242.61 | 20,242.61 |
| ** WB2A ** | 722 2,003,999.41 | 2003/07/24 3.062 2,003,999.41 | 24JUL03 24JUL03 | 0.619905 | .00 |
| 2,003,999.410 | 3,232,752.45 | 3,206,901.90 | .00 | 25,850.55 | 25,850.55 |
| ** WB2A ** | 725 2,004,167.55 | 2003/07/25 2.875 2,004,167.55 | 25JUL03 25JUL03 | 0.616371 | .00 |
| 2,004,167.550 | 3,251,560.42 | 3,220,498.19 | .00 | 31,062.23 | 31,062.23 |
| ** WB2A ** | 728 2,004,325.41 | 2003/07/28 2.750 2,004,325.41 | 28JUL03 28JUL03 | 0.615385 | .00 |
| 2,004,325.410 | 3,257,026.76 | 2,004,325.41 | .00 | 1,252,701.35 | 1,252,701.35 |
| ** WB2A ** | 733 2,004,778.44 | 2003/07/29 3.437 2,004,778.44 | 29JUL03 29JUL03 | 0.615139 | .00 |
| 2,004,778.440 | 3,259,065.74 | 2,004,778.44 | .00 | 1,254,287.30 | 1,254,287.30 |
| ** WB2A ** | 822 1,705,296.85 | 2003/08/01 3.187 1,705,296.85 | 01AUG03 01AUG03 | 0.621813 | .00 |
| 1,705,296.850 | 2,742,459.42 | 2,757,635.30 | .00 | -15,175.88 | -15,175.88 |
| ** WB2A ** | 744 300,000.00 | 2003/08/01 3.187 300,000.00 | 01AUG03 01AUG03 | 0.621813 | .00 |
| 300,000.000 | 482,460.18 | 300,000.00 | .00 | 182,460.18 | 182,460.18 |
| ** WB2A ** | CXL 744 -300,000.00 | -300,000.00 | 01AUG03 01AUG03 | 0.621813 | .00 |
| -300,000.000 | -482,460.18 | -300,000.00 | .00 | -182,460.18 | -182,460.18 |



FOR PUBLIC DISCLOSURE

ATTACHMENT P

| ASSET ID SH SELL/BTC | SECURITY LOT | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT SELL RATE BASE CURR GN/LS | NET SECY GN/LS NET BAS SECY GN/LS | | |
|-------------------------|-----------------|--|------------|-------------------------------------|---|--|--------------------------------------|--------------|--------------|
| | | -300,000.000 | | -402,460.10 | | -300,000.00 | .00 | -182,460.10 | -182,460.10 |
| WB2A | 748 | 1,705,445.77 | 2003/08/06 | 3.000 | 04AUG03 | 04AUG03 | 0.621041 | .00 | .00 |
| | | 1,705,445.770 | | 1,705,445.77 | | | | 1,040,662.46 | 1,040,662.46 |
| WB2A | 751 | 1,705,866.29 | 2003/08/05 | 3.187 | 05AUG03 | 05AUG03 | 0.622026 | .00 | .00 |
| | | 1,705,866.290 | | 1,705,866.29 | | | | -939.41 | -939.41 |
| WB2A | 754 | 1,706,015.26 | 2003/08/06 | 3.125 | 06AUG03 | 06AUG03 | 0.620367 | .00 | .00 |
| | | 1,706,015.260 | | 1,706,015.26 | | | | 2,984.52 | 2,984.52 |
| WB2A | 763 | 1,706,161.32 | 2003/08/07 | 3.107 | 07AUG03 | 07AUG03 | 0.618162 | .00 | .00 |
| | | 1,706,161.320 | | 1,706,161.32 | | | | 17,145.36 | 17,145.36 |
| WB2A | 776 | 1,706,310.32 | 2003/08/08 | 3.062 | 08AUG03 | 08AUG03 | 0.621272 | .00 | .00 |
| | | 1,706,310.320 | | 1,706,310.32 | | | | -4,006.60 | -4,006.60 |
| WB2A | 784 | 1,706,453.49 | 2003/08/11 | 2.875 | 11AUG03 | 11AUG03 | 0.623908 | .00 | .00 |
| | | 1,706,453.490 | | 1,706,453.49 | | | | -25,423.61 | -25,423.61 |
| WB2A | 791 | 1,706,856.75 | 2003/08/12 | 3.312 | 12AUG03 | 12AUG03 | 0.624142 | .00 | .00 |
| | | 1,706,856.750 | | 1,706,856.75 | | | | -12,633.21 | -12,633.21 |
| WB2A | 005 | 1,707,172.39 | 2003/08/14 | 3.562 | 14AUG03 | 14AUG03 | 0.624844 | .00 | .00 |
| | | 1,707,172.390 | | 1,707,172.39 | | | | 1,024,985.30 | 1,024,985.30 |
| WB2A | 008 | 1,707,339.01 | 2003/08/15 | 3.437 | 15AUG03 | 15AUG03 | 0.627392 | .00 | .00 |
| | | 1,707,339.010 | | 1,707,339.01 | | | | -25,096.35 | -25,096.35 |
| WB2A | 011 | 1,707,499.00 | 2003/08/18 | 3.437 | 18AUG03 | 18AUG03 | 0.628575 | .00 | .00 |
| | | 1,707,499.000 | | 1,707,499.00 | | | | -16,220.24 | -16,220.24 |
| WB2A | 015 | 1,707,982.23 | 2003/08/19 | 3.500 | 19AUG03 | 19AUG03 | 0.631034 | .00 | .00 |
| | | 1,707,982.230 | | 1,707,982.23 | | | | -15,712.00 | -15,712.00 |
| WB2A | 017 | 1,708,146.01 | 2003/08/20 | 3.012 | 20AUG03 | 20AUG03 | 0.627983 | .00 | .00 |
| | | 1,708,146.010 | | 1,708,146.01 | | | | 1,011,905.34 | 1,011,905.34 |



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| ASSET ID SH SELL/BTC | SECURITY LOT | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT SELL RATE BASE CURR GN/LS | NET SECY GN/LS NET BAS SECY GN/LS | | |
|-------------------------|-----------------|--|------------|-------------------------------------|---|--|--------------------------------------|------------|------------|
| WB2A | 020 | 1,708,324.43 | 2003/08/21 | 3.625 | 21AUG03 | 21AUG03 | 0.631991 | .00 | .00 |
| | | 1,708,324.430 | | 1,708,324.43 | | | | 994,757.33 | 994,757.33 |
| WB2A | 025 | 1,708,494.09 | 2003/08/22 | 2.875 | 22AUG03 | 22AUG03 | 0.635607 | .00 | .00 |
| | | 1,708,494.090 | | 1,708,494.09 | | | | -32,633.21 | -32,633.21 |
| WB2A | 031 | 1,709,190.40 | 2003/08/27 | 3.812 | 27AUG03 | 27AUG03 | 0.635029 | .00 | .00 |
| | | 1,709,190.400 | | 1,709,190.40 | | | | -938.09 | -938.09 |
| WB2A | 042 | 1,709,535.77 | 2003/08/29 | 3.812 | 29AUG03 | 29AUG03 | 0.632211 | .00 | .00 |
| | | 1,709,535.770 | | 1,709,535.77 | | | | 15,386.66 | 15,386.66 |
| WB2A | 043 | 1,709,714.33 | 2003/09/01 | 3.107 | 01SEP03 | 01SEP03 | 0.632211 | .00 | .00 |
| | | 1,709,714.330 | | 1,709,714.33 | | | | 5,898.74 | 5,898.74 |
| WB2A | 114 | 1,710,162.25 | 2003/09/04 | 1.000 | 04SEP03 | 04SEP03 | 0.632551 | .00 | .00 |
| | | 1,710,162.250 | | 1,710,490.23 | | | | -327.90 | -327.90 |
| WB2A | 051 | 2,410,490.23 | 2003/09/04 | 3.437 | 04SEP03 | 04SEP03 | 0.632551 | .00 | .00 |
| | | 2,410,490.230 | | 2,410,490.23 | | | | 22,535.78 | 22,535.78 |
| WB2A | 059 | 2,410,717.25 | 2003/09/05 | 3.312 | 05SEP03 | 05SEP03 | 0.630696 | .00 | .00 |
| | | 2,410,717.250 | | 2,410,717.25 | | | | 37,969.67 | 37,969.67 |
| WB2A | 134 | 2,410,936.03 | 2003/09/08 | 3.107 | 08SEP03 | 08SEP03 | 0.630350 | .00 | .00 |
| | | 2,410,936.030 | | 2,410,936.03 | | | | 13,212.57 | 13,212.57 |
| WB2A | 062 | 2,411,567.66 | 2003/09/09 | 3.437 | 09SEP03 | 09SEP03 | 0.629366 | .00 | .00 |
| | | 2,411,567.660 | | 2,411,567.66 | | | | 8,000.30 | 8,000.30 |
| WB2A | 071 | 2,411,794.70 | 2003/09/10 | 3.562 | 10SEP03 | 10SEP03 | 0.628071 | .00 | .00 |
| | | 2,411,794.700 | | 2,411,794.70 | | | | 9,046.96 | 9,046.96 |
| WB2A | 136 | 2,412,030.10 | 2003/09/11 | 3.312 | 11SEP03 | 11SEP03 | 0.626900 | .00 | .00 |
| | | 2,412,030.100 | | 2,412,030.10 | | | | 1.09 | 1.09 |
| WB2A | 076 | 2,412,249.00 | 2003/09/12 | 3.437 | 12SEP03 | 12SEP03 | 0.623024 | .00 | .00 |
| | | 2,412,249.000 | | 2,412,249.00 | | | | | |



FOR PUBLIC DISCLOSURE

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| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE | TRD DT LOCAL SECY BASE SECY | TRD DT GN/LG GN/LG | STL DT BASE CURR | SELL RATE GN/LG | NET SECY NET BAS SECY | GN/LG GN/LG |
|-------------------------|-------------------------------|--|-------------------------------------|----------|-----------------------------------|--------------------------|---------------------|--------------------|--------------------------|----------------|
| | 2,412,249.080 | 3,870,572.37 | 3,835,840.86 | | | .00 | | 34,731.51 | | 34,731.51 |
| WB2A | 080 | 2,412,476.26 | 2,412,476.26 | 3.250 | 15SEP03 | 15SEP03 | | 0.624278 | | .00 |
| | 2,412,476.260 | 3,864,426.20 | 3,848,263.30 | | | .00 | | 16,162.90 | | 16,162.90 |
| WB2A | 083 | 2,413,120.69 | 2,413,120.69 | 3.437 | 16SEP03 | 16SEP03 | | 0.629287 | | .00 |
| | 2,413,120.690 | 3,834,938.20 | 3,871,970.92 | | | .00 | | -37,280.72 | | -37,280.72 |
| WB2A | 086 | 2,413,347.95 | 2,413,347.95 | 3.250 | 17SEP03 | 17SEP03 | | 0.623616 | | .00 |
| | 2,413,347.950 | 3,869,926.28 | 3,865,822.52 | | | .00 | | 4,103.76 | | 4,103.76 |
| WB2A | 089 | 2,413,562.84 | 2,413,562.84 | 3.312 | 18SEP03 | 18SEP03 | | 0.618620 | | .00 |
| | 2,413,562.840 | 3,901,527.34 | 3,835,392.82 | | | .00 | | 66,134.52 | | 66,134.52 |
| WB2A | 091 | 2,413,781.88 | 2,413,781.88 | 3.375 | 19SEP03 | 19SEP03 | | 0.613271 | | .00 |
| | 2,413,781.880 | 3,935,913.94 | 2,413,781.88 | | | .00 | | 1,522,132.06 | | 1,522,132.06 |
| WB2A | 093 | 2,414,005.07 | 2,414,005.07 | 3.312 | 22SEP03 | 22SEP03 | | 0.606833 | | .00 |
| | 2,414,005.070 | 3,978,038.55 | 3,902,242.20 | | | .00 | | 75,796.35 | | 75,796.35 |
| WB2A | 139 | 2,414,662.31 | 2,414,662.31 | 3.375 | 23SEP03 | 23SEP03 | | 0.604668 | | .00 |
| | 2,414,662.310 | 3,993,367.08 | 3,937,349.57 | | | .00 | | 56,817.51 | | 56,817.51 |
| WB2A | 097 | 2,414,885.58 | 2,414,885.58 | 3.437 | 24SEP03 | 24SEP03 | | 0.603737 | | .00 |
| | 2,414,885.580 | 3,999,896.61 | 2,414,885.58 | | | .00 | | 1,585,011.03 | | 1,585,011.03 |
| WB2A | 108 | 2,415,340.46 | 2,415,340.46 | 3.500 | 26SEP03 | 26SEP03 | | 0.602573 | | .00 |
| | 2,415,340.460 | 4,008,378.17 | 4,000,650.05 | | | .00 | | 7,728.12 | | 7,728.12 |
| WB2A | 140 | 2,416,279.37 | 2,416,279.37 | 3.625 | 30SEP03 | 30SEP03 | | 0.601902 | | .00 |
| | 2,416,279.370 | 4,014,466.61 | 4,009,936.34 | | | .00 | | 4,470.27 | | 4,470.27 |
| WB2A | 120 | 2,416,771.75 | 2,416,771.75 | 3.312 | 02OCT03 | 02OCT03 | | 0.598749 | | .00 |
| | 2,416,771.750 | 4,036,368.75 | 4,015,224.65 | | | .00 | | 21,144.10 | | 21,144.10 |
| WB2A | 124 | 2,416,991.00 | 2,416,991.00 | 3.187 | 03OCT03 | 03OCT03 | | 0.599754 | | .00 |
| | 2,416,991.000 | 4,029,970.62 | 4,030,575.46 | | | .00 | | 604.84 | | 604.84 |

STATE STREET

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| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE | TRD DT LOCAL SECY BASE SECY | TRD DT GN/LG GN/LG | STL DT BASE CURR | SELL RATE GN/LG | NET SECY NET BAS SECY | GN/LG GN/LG |
|-------------------------|-------------------------------|--|-------------------------------------|----------|-----------------------------------|--------------------------|---------------------|--------------------|--------------------------|----------------|
| WB2A | 126 | 2,417,202.87 | 2,417,202.87 | 3.062 | 06OCT03 | 06OCT03 | | 0.598104 | | .00 |
| | 2,417,202.870 | 4,041,441.07 | 4,037,087.44 | | | .00 | | 4,353.63 | | 4,353.63 |
| WB2A | 142 | 2,417,810.51 | 2,417,810.51 | 3.250 | 07OCT03 | 07OCT03 | | 0.599592 | | .00 |
| | 2,417,810.510 | 4,032,426.23 | 4,031,337.03 | | | .00 | | 1,089.20 | | 1,089.20 |
| WB2A | 144 | 2,418,025.79 | 2,418,025.79 | 3.187 | 08OCT03 | 08OCT03 | | 0.602355 | | .00 |
| | 2,418,025.790 | 4,014,286.91 | 4,042,818.29 | | | .00 | | -28,531.38 | | -28,531.38 |
| WB2A | 152 | 2,418,456.41 | 2,418,456.41 | 3.375 | 10OCT03 | 10OCT03 | | 0.600006 | | .00 |
| | 2,418,456.410 | 4,030,720.38 | 4,015,001.80 | | | .00 | | 15,718.58 | | 15,718.58 |
| WB2A | 155 | 2,418,680.83 | 2,418,680.83 | 3.312 | 13OCT03 | 13OCT03 | | 0.600330 | | .00 |
| | 2,418,680.830 | 4,028,917.48 | 4,022,505.11 | | | .00 | | 6,412.37 | | 6,412.37 |
| WB2A | 159 | 2,419,338.54 | 2,419,338.54 | 3.312 | 15OCT03 | 15OCT03 | | 0.599574 | | .00 |
| | 2,419,338.540 | 4,035,095.82 | 4,032,190.58 | | | .00 | | 2,905.24 | | 2,905.24 |
| WB2A | 164 | 2,419,777.67 | 2,419,777.67 | 3.437 | 16OCT03 | 16OCT03 | | 0.594937 | | .00 |
| | 2,419,777.670 | 4,067,283.88 | 4,033,769.54 | | | .00 | | 33,514.34 | | 33,514.34 |
| WB2A | 196 | 2,420,005.56 | 2,420,005.56 | 3.062 | 17OCT03 | 17OCT03 | | 0.598068 | | .00 |
| | 2,420,005.560 | 4,046,371.92 | 4,036,208.31 | | | .00 | | 10,163.61 | | 10,163.61 |
| WB2A | 230 | 2,420,005.56 | 2,420,005.56 | 3.187 | 17OCT03 | 17OCT03 | | 0.598068 | | .00 |
| | 2,420,005.560 | 4,046,362.21 | 4,036,208.31 | | | .00 | | 10,153.90 | | 10,153.90 |
| WB2A | 166 | 2,420,208.61 | 2,420,208.61 | 3.187 | 20OCT03 | 20OCT03 | | 0.596588 | | .00 |
| | 2,420,208.610 | 4,056,758.40 | 4,068,008.23 | | | .00 | | -11,257.83 | | -11,257.83 |
| WB2A | 198 | 2,420,842.67 | 2,420,842.67 | 3.250 | 21OCT03 | 21OCT03 | | 0.596445 | | .00 |
| | 2,420,842.670 | 4,058,781.70 | 4,047,771.61 | | | .00 | | 11,010.09 | | 11,010.09 |

STATE STREET

FOR PUBLIC DISCLOSURE

ATTACHMENT P

| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/L BASE SECY GN/L | STL DT BASE CURR GN/L | SELL RATE GN/L | NET SECY GN/L NET BAS SECY GN/L |
|--------------------------|--|-------------------------------------|-------------------------------------|---|--------------------------|------------------------------|------------------------------------|
| 99LRRC005 | TOTAL | 178,480,795.64 288,189,260.20 | 178,481,123.64 275,918,766.30 | -327.98 L -518.50 L | 12,279,012.48 | | -327.98 L 12,278,493.98 L |
| GBP TOTAL | 311,215,929.23 514,462,604.20 | 311,216,257.21 498,908,255.13 | -327.98 L -518.50 L | 15,554,867.57 | | -327.98 L 15,554,349.07 L | |
| ** NEW ZEALAND DOLLAR ** | | | | | | | |
| 99JWDC003 | TIME DEPOSIT NZD | 2003/12/22 | 4.250 | 22DEC03 | 22DEC03 | 1.555573 | |
| ** WBIA ** | 196 | 3,200,000.00 | 3,200,000.00 | .00 | | 160.00 | .00 |
| | 3,200,000.000 | 2,057,119.79 | 2,056,959.79 | .00 | | 160.00 | 160.00 |
| ** WBIA ** | CXL 196 | -3,200,000.00 | -3,200,000.00 | .00 | | -160.00 | .00 |
| | -3,200,000.000 | -2,057,119.79 | -2,056,959.79 | .00 | | -160.00 | -160.00 |
| ** WBIA ** | 252 | 3,200,000.00 | 3,200,000.00 | .00 | | 160.00 | .00 |
| | 3,200,000.000 | 2,057,119.79 | 2,056,959.79 | .00 | | 160.00 | 160.00 |
| ** WBIA ** | 206 | 3,250,000.00 | 3,250,000.00 | .00 | | -3,737.81 | .00 |
| | 3,250,000.000 | 2,085,524.47 | 2,089,262.28 | .00 | | -3,737.81 | -3,737.81 |
| ** WBIA ** | CXL 206 | -3,250,000.00 | -3,250,000.00 | .00 | | 3,737.81 | .00 |
| | -3,250,000.000 | -2,085,524.47 | -2,089,262.28 | .00 | | 3,737.81 | 3,737.81 |
| ** WBIA ** | 253 | 3,250,000.00 | 3,250,000.00 | .00 | | -3,737.81 | .00 |
| | 3,250,000.000 | 2,085,524.47 | 2,089,262.28 | .00 | | -3,737.81 | -3,737.81 |
| 99JWDC003 | TOTAL | 6,450,000.00 4,142,644.24 | 6,450,000.00 4,146,222.87 | .00 L .00 L | | -3,577.81 | .00 L -3,577.81 L |
| NZD TOTAL | 6,450,000.00 4,142,644.24 | 6,450,000.00 4,146,222.87 | .00 L .00 L | | | -3,577.81 | .00 L -3,577.81 L |
| ** US DOLLAR ** | | | | | | | |
| 00077E008 | ABN AMRO NO AMER | DTC CP GE 2004/01/26 | 1.070 | 11DEC03 | 11DEC03 | 1.000000 | |
| ** WBIE ** | 039 | 199,726.56 | 199,441.22 | 285.34 | | .00 | 285.34 |
| | 200,000.000 | | | | | | |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/L BASE SECY GN/L | STL DT BASE CURR GN/L | SELL RATE GN/L | NET SECY GN/L NET BAS SECY GN/L |
|-------------------------|--|-------------------------------------|-------------------------------------|---|--------------------------|-------------------|------------------------------------|
| 00181R002 | ANZ DELAWARE INC | DTC MMI G 2003/02/18 | 1.270 | 13FEB03 | 13FEB03 | 1.000000 | |
| ** WBIE ** | 257 | 19,994,555.56 | 19,980,244.45 | 16,311.11 | | .00 | 16,311.11 |
| | 20,000,000.000 | | | | | | |
| 00181S000 | ANZ (DELAWARE) INC D | DTC MMI G 2003/07/09 | 1.235 | 11JUN03 | 11JUN03 | 1.000000 | |
| ** WBIE ** | 011 | 2,098,203.33 | 2,097,478.54 | 724.79 | | .00 | 724.79 |
| | 2,100,000.000 | | | | | | |
| ** WBIE ** | 018 | 5,585,650.00 | 5,582,459.44 | 2,990.56 | 16MAY03 | 1.000000 | 2,990.56 |
| | 5,600,000.000 | | | | | .00 | |
| ** WBIE ** | CXL 022 | -5,585,650.00 | -5,582,459.44 | -2,990.56 | 16MAY03 | 1.000000 | -2,990.56 |
| | -5,600,000.000 | | | | | .00 | |
| ** WBIE ** | 025 | 5,585,650.00 | 5,582,459.44 | 2,990.56 | 19MAY03 | 1.000000 | 2,990.56 |
| | 5,600,000.000 | | | | | .00 | |
| 00181S000 | TOTAL | 7,683,853.33 | 7,680,187.98 | 3,715.35 L | | .00 | 3,715.35 L |
| 02501R004 | AMERICAN EXPRESS CR | CP DTC GE 2003/12/16 | 1.020 | 13NOV03 | 13NOV03 | 1.000000 | |
| ** WBIF ** | 097 | 5,994,377.23 | 5,993,200.00 | 1,177.23 | | .00 | 1,177.23 |
| | 6,000,000.000 | | | | | | |
| 05562C003 | B P AMOCO CAP PLC | DTC CP GE 2004/03/02 | 1.080 | 11DEC03 | 11DEC03 | 1.000000 | |
| ** WBIE ** | 035 | 1,594,136.89 | 1,594,096.80 | 2,040.89 | | .00 | 2,040.89 |
| | 1,600,000.000 | | | | | | |
| 06478E008 | BANK SCOTLAND N Y IN | DTC GENER 2003/10/28 | 1.040 | 28OCT03 | 28OCT03 | 1.000000 | |
| ** WBIM ** | 439 | 3,000,000.00 | 3,000,237.72 | -237.72 | | .00 | -237.72 |
| | 3,000,000.000 | | | | | | |
| ** WBIM ** | CXL 439 | -3,000,000.00 | -3,000,237.72 | 237.72 | 28OCT03 | 1.000000 | 237.72 |
| | -3,000,000.000 | | | | | .00 | |
| ** WB3A ** | 502 | 1,000,000.00 | 1,000,079.24 | -79.24 | 28OCT03 | 0.000000 | -79.24 |
| | 1,000,000.000 | | | | | .00 | |
| ** WB3A ** | | | | 28OCT03 | 28OCT03 | 0.000000 | |

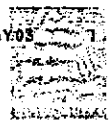


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ATTACHMENT P

| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|-------------------------------|--|-------------------------------------|----------|---|---------------------------|--------------------|--------------------------------------|
| | CXL 502 -1,000,000.000 | -3,000,000.00 | -1,000,079.24 | | 79.24 | | .00 | 79.24 |
| ** WB1M ** | 607 3,000,000.000 | 3,000,000.00 | 3,000,324.38 | | 28OCT03 -324.38 | 28OCT03 | 1.000000 .00 | -324.38 |
| ** WB1M ** | CXL 607 -3,000,000.000 | -3,000,000.00 | -3,000,324.38 | | 28OCT03 324.38 | 28OCT03 | 1.000000 .00 | 324.38 |
| ** WB1M ** | 734 3,000,000.000 | 3,000,000.00 | 3,000,237.72 | | 28OCT03 -237.72 | 28OCT03 | 1.000000 .00 | -237.72 |
| ** WB1M ** | CXL 734 -3,000,000.000 | -3,000,000.00 | -3,000,237.72 | | 28OCT03 237.72 | 28OCT03 | 1.000000 .00 | 237.72 |
| ** WB1M ** | 734 3,000,000.000 | 3,000,000.00 | 3,000,237.72 | | 28OCT03 -237.72 | 28OCT03 | 1.000000 .00 | -237.72 |
| ** WB3A ** | 602 1,000,000.000 | 1,000,000.00 | 2003/10/29 1,000,079.24 | 1.040 | 29OCT03 -79.24 | 29OCT03 | 1.000000 .00 | -79.24 |
| ** WB3A ** | CXL 602 -1,000,000.000 | -1,000,000.00 | -1,000,079.24 | | 29OCT03 79.24 | 29OCT03 | 1.000000 .00 | 79.24 |
| ** WB3A ** | 605 1,000,000.000 | 1,000,000.00 | 1,000,079.24 | | 29OCT03 -79.24 | 29OCT03 | 1.000000 .00 | -79.24 |
| 06478E000 | TOTAL | 1,000,000.00 | 1,000,079.24 | | -79.24 L | | .00 | -79.24 L |
| | | 3,000,000.00 | 3,000,237.72 | | -237.72 S | | .00 | -237.72 S |
| 06737J006 | BARCLAYS U S FUND | DTC CP GE 2003/06/04 | 1.255 | | 14MAY03 | 14MAY03 | 1.000000 | |
| ** WB1E ** | 058 4,700,000.000 | 4,696,572.92 | 4,684,762.21 | | 11,810.71 | | .00 | 11,810.71 |
| ** WB1E ** | 017 2,300,000.000 | 2,294,047.47 | 2003/08/01 2,292,829.11 | 1.228 | 14MAY03 1,218.36 | 16MAY03 | 1.000000 .00 | 1,218.36 |



STATE STREET

FOR PUBLIC DISCLOSURE

| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|-------------------------------|--|-------------------------------------|----------|---|---------------------------|--------------------|--------------------------------------|
| ** WB1E ** | 061 9,000,000.000 | 8,996,325.00 | 2003/08/27 8,972,400.00 | 1.200 | 13AUG03 23,925.00 | 13AUG03 | 1.000000 .00 | 23,925.00 |
| ** WB1E ** | 091 4,000,000.000 | 3,999,894.44 | 2003/11/19 3,986,133.33 | 1.040 | 18NOV03 13,761.11 | 18NOV03 | 1.000000 .00 | 13,761.11 |
| 06737J006 | TOTAL | 19,986,839.83 | 19,936,124.65 | | 50,715.18 L | | .00 | 50,715.18 L |
| 06737K003 | BARCLAYS BK PLC N Y | DTC MMI C 2003/11/24 | 1.040 | | 24NOV03 | 24NOV03 | 1.000000 | |
| ** WB3A ** | 294 3,000,000.000 | 3,000,000.00 | 2,999,993.12 | | 6.88 | | .00 | 6.88 |
| ** WB1M ** | 496 1,000,000.000 | 1,000,000.00 | 999,997.71 | | 24NOV03 2.29 | 24NOV03 | 1.000000 .00 | 2.29 |
| 06737K003 | TOTAL | 3,000,000.00 | 2,999,993.12 | | 6.88 L | | .00 | 6.88 L |
| | | 1,000,000.00 | 999,997.71 | | 2.29 S | | .00 | 2.29 S |
| 0727M4006 | BAYERISCHE LANDESBAN | DTC CP GE 2004/09/30 | 1.000 | | 22OCT03 | 22OCT03 | 1.000000 | |
| ** WB1Y ** | 442 5,000,000.000 | 5,001,200.00 | 5,000,000.00 | | 1,200.00 | | .00 | 1,200.00 |
| 11012N003 | BRISTOL MYERS SQUIBB | DTC CP GE 2003/11/17 | 1.010 | | 12NOV03 | 13NOV03 | 1.000000 | |
| ** WB1F ** | 100 6,000,000.000 | 5,999,313.33 | 5,997,643.33 | | 1,670.00 | | .00 | 1,670.00 |
| 1247BK004 | CBA (DE) FINANCE DIS | DTC MMI G 2003/02/28 | 1.260 | | 13FEB03 | 13FEB03 | 1.000000 | |
| ** WB1E ** | 254 8,100,000.000 | 8,095,781.25 | 8,092,912.50 | | 2,868.75 | | .00 | 2,868.75 |
| ** WB1E ** | 068 10,000,000.000 | 9,999,655.56 | 2003/04/23 9,968,750.00 | 1.250 | 22APR03 30,905.56 | 22APR03 | 1.000000 .00 | 30,905.56 |



STATE STREET

FOR PUBLIC DISCLOSURE

ATTACHMENT P

| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LB BASE SECY GN/LB | STL DT BASE CURR GN/LB | SELL RATE GN/LB | NET SECY GN/LB NET BAS SECY GN/LB |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 12478K004 | TOTAL | | 18,095,434.81 | 18,061,662.50 | 33,774.31 L | .00 | 33,774.31 L |
| 1255F1001 | CIT GROUP, INC. | DTC MMI G 2003/09/22 | 1.848 | | 29AUG03 | 29AUG03 | 1.000000 |
| WBIX | 499 | 99,853.34 | 99,917.55 | -64.21 | .00 | -64.21 | |
| | 100,000.000 | | | | | | |
| 18885J001 | CLIPPER RECEIVABLES | DTC CP GE 2003/09/10 | 0.950 | | 20AUG03 | 22AUG03 | 1.000000 |
| WB2J | 420 | 999,430.00 | 997,809.72 | 1,620.28 | .00 | 1,620.28 | |
| | 1,000,000.000 | | | | | | |
| 189054000 | CLOROX CO | DTC CP GE 2003/09/08 | 1.000 | | 27AUG03 | 27AUG03 | 1.000000 |
| WBIX | 484 | 1,404,016.50 | 1,404,336.53 | -320.03 | .00 | -320.03 | |
| | 1,405,000.000 | | | | | | |
| WBIX | 476 | 1,404,016.50 | 1,404,508.25 | -491.75 | 27AUG03 | 27AUG03 | 1.000000 |
| | 1,405,000.000 | | | | | | |
| WBIX | CXL 476 | -1,404,016.50 | -1,404,508.25 | 491.75 | 27AUG03 | 27AUG03 | 1.000000 |
| | -1,405,000.000 | | | | | | |
| 189054000 | TOTAL | | 1,404,016.50 | 1,404,336.53 | -320.03 L | .00 | -320.03 L |
| 19121E004 | COCA COLA COMPANY | DTC MMI G 2003/07/08 | 1.000 | | 27JUN03 | 27JUN03 | 1.000000 |
| WBIX | 131 | 1,798,790.00 | 1,799,400.00 | -610.00 | .00 | -610.00 | |
| | 1,800,000.000 | | | | | | |
| WBIX | 257 | 1,519,468.00 | 1,519,089.69 | 378.31 | 19DEC03 | 19DEC03 | 1.000000 |
| | 1,520,000.000 | | | | | | |
| 19121E004 | TOTAL | | 3,318,258.00 | 3,318,489.69 | -231.69 L | .00 | -231.69 L |
| 191216001 | COCA COLA CO | DTC CP GE 2003/11/25 | 1.000 | | 12NOV03 | 13NOV03 | 1.000000 |
| WBIF | 098 | 5,997,920.00 | 5,995,833.33 | 2,086.67 | .00 | 2,086.67 | |
| | 6,000,000.000 | | | | | | |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LB BASE SECY GN/LB | STL DT BASE CURR GN/LB | SELL RATE GN/LB | NET SECY GN/LB NET BAS SECY GN/LB |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 23636J003 | DANSKE CORP DISC 3/A | DTC MMI G 2004/02/23 | 1.075 | | 11DEC03 | 11DEC03 | 1.000000 |
| WBIE | 019 | 299,340.17 | 299,157.92 | 182.25 | .00 | 182.25 | |
| | 300,000.000 | | | | | | |
| WBIE | 019 | 1,696,192.71 | 1,695,329.72 | 862.99 | 11DEC03 | 11DEC03 | 1.000000 |
| | 1,700,000.000 | | | | | | |
| 23636J003 | TOTAL | | 1,994,487.64 | 1,045.24 L | .00 | 1,045.24 L | |
| 23636K000 | DANSKE CORP | DTC MMI G 2003/03/20 | 1.320 | | 13MAR03 | 13MAR03 | 1.000000 |
| WBIE | 563 | 199,952.17 | 199,340.00 | 612.17 | .00 | 612.17 | |
| | 200,000.000 | | | | | | |
| WBIE | 578 | 4,299,882.67 | 4,285,810.00 | 13,272.67 | 14MAR03 | 14MAR03 | 1.000000 |
| | 4,300,000.000 | | | | | | |
| WBIE | 037 | 6,895,959.67 | 6,885,567.50 | 10,392.17 | 11APR03 | 11APR03 | 1.000000 |
| | 6,900,000.000 | | | | | | |
| WBIE | 045 | 2,597,472.22 | 2,592,538.00 | 4,934.22 | 14MAY03 | 14MAY03 | 1.000000 |
| | 2,600,000.000 | | | | | | |
| WBIE | 020 | 4,293,729.17 | 4,290,669.00 | 3,060.17 | 14MAY03 | 14MAY03 | 1.000000 |
| | 4,300,000.000 | | | | | | |
| WBIE | 322 | 99,750.60 | 99,689.00 | 61.52 | 16MAY03 | 16MAY03 | 1.000000 |
| | 100,000.000 | | | | | | |
| WBIE | 323 | 399,802.34 | 398,691.11 | 311.23 | 16MAY03 | 16MAY03 | 1.000000 |
| | 400,000.000 | | | | | | |
| WBIE | 324 | 6,683,289.00 | 6,678,306.89 | 4,982.19 | 16MAY03 | 16MAY03 | 1.000000 |
| | 6,700,000.000 | | | | | | |

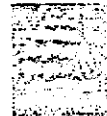


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ATTACHMENT P

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECY GN/LS |
|-----------------|---|----------------------|----------------|------------------|-----------------|--------------------|--------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECY GN/LS | BASE CURR GN/LS | NET SECY GN/LS | NET BAS SECY GN/LS |
| | SHARES/PAR | BASE | PRINCIPAL NET | BASE | BASE | NET BAS SECY GN/LS | |
| 23636K000 | TOTAL | | 25,468,237.92 | 25,430,611.58 | 37,626.34 L | .00 | 37,626.34 L |
| 26875L001 | EOG RESOURCES | DTC HMI G 2003/11/10 | 1.050 | 10NOV03 | 10NOV03 | 1.000000 | |
| WB1U | 540 | 22,000,000.00 | 21,998,075.00 | 1,925.00 | .00 | 1,925.00 | |
| 22,000,000.000 | | | | | | | |
| WB1U | 540 | -22,000,000.00 | -21,998,075.00 | -1,925.00 | .00 | -1,925.00 | |
| -22,000,000.000 | | | | | | | |
| WB1U | 545 | 22,000,000.00 | 21,998,075.00 | 1,925.00 | .00 | 1,925.00 | |
| 22,000,000.000 | | | | | | | |
| WB1U | 545 | -22,000,000.00 | -21,998,075.00 | -1,925.00 | .00 | -1,925.00 | |
| -22,000,000.000 | | | | | | | |
| WB1U | 547 | 22,000,000.00 | 21,998,075.00 | 1,925.00 | .00 | 1,925.00 | |
| 22,000,000.000 | | | | | | | |
| WB1U | 547 | -22,000,000.00 | -21,998,075.00 | -1,925.00 | .00 | -1,925.00 | |
| -22,000,000.000 | | | | | | | |
| WB1U | 549 | 22,000,000.00 | 21,998,075.00 | 1,925.00 | .00 | 1,925.00 | |
| 22,000,000.000 | | | | | | | |
| 26875L001 | TOTAL | | 22,000,000.00 | 21,998,075.00 | 1,925.00 S | .00 | 1,925.00 S |
| 28100L004 | EDISON ASSET SEC YRS CP DTC GE 2003/07/28 | 1.260 | | 13JUN03 | 17JUN03 | 1.000000 | |
| WB2J | 597 | 1,000,000.000 | 998,770.00 | 997,864.44 | 905.56 | .00 | 905.56 |
| 1,000,000.000 | | | | | | | |
| WB2J | 190 | 1,500,000.000 | 1,500,000.00 | 1,496,796.67 | 3,203.33 | .00 | 3,203.33 |
| 1,500,000.000 | | | | | | | |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECY GN/LS |
|----------------|---|----------------|---------------|------------------|-----------------|--------------------|--------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECY GN/LS | BASE CURR GN/LS | NET SECY GN/LS | NET BAS SECY GN/LS |
| | SHARES/PAR | BASE | PRINCIPAL NET | BASE | BASE | NET BAS SECY GN/LS | |
| 28100L004 | TOTAL | | 2,498,770.00 | 2,494,661.11 | 4,108.89 L | .00 | 4,108.89 L |
| 313384AC3 | FEDERAL HOME LN BK CONS DSC NT 2003/01/03 | 0.010 | | 03JAN03 | 03JAN03 | 1.000000 | |
| WB1Q | 348 | 76,100,000.000 | 76,097,421.06 | 2,578.94 | .00 | 2,578.94 | |
| 76,100,000.000 | | | | | | | |
| 313384BEB | FEDERAL HOME LN BK CONS DSC NT 2003/01/29 | 0.010 | | 29JAN03 | 29JAN03 | 1.000000 | |
| WB1Q | 754 | 55,000,000.000 | 54,998,166.67 | 1,833.33 | .00 | 1,833.33 | |
| 55,000,000.000 | | | | | | | |
| 313384BMD | FEDERAL HOME LN BK CONS DSC NT 2003/02/05 | 0.010 | | 03FEB03 | 03FEB03 | 1.000000 | |
| WB1F | 145 | 14,998,983.33 | 14,966,925.00 | 32,058.33 | .00 | 32,058.33 | |
| 15,000,000.000 | | | | | | | |
| 313384CD9 | FEDERAL HOME LN BK C DISC NTS 2003/02/21 | 0.010 | | 11FEB03 | 11FEB03 | 1.000000 | |
| WB1E | 728 | 1,600,000.000 | 1,599,488.89 | 1,598,494.22 | 994.67 | .00 | 994.67 |
| 1,600,000.000 | | | | | | | |
| WB1E | 256 | 9,100,000.000 | 9,097,634.00 | 9,091,435.90 | 6,198.10 | .00 | 6,198.10 |
| 9,100,000.000 | | | | | | | |
| 313384CD9 | TOTAL | | 10,697,122.89 | 10,689,930.12 | 7,192.77 L | .00 | 7,192.77 L |
| 313384CY3 | FEDERAL HOME LN BK C DISC 2003/03/12 | 0.010 | | 10MAR03 | 10MAR03 | 1.000000 | |
| WB1X | 300 | 1,300,000.000 | 1,299,835.34 | 1,299,647.56 | 187.78 | .00 | 187.78 |
| 1,300,000.000 | | | | | | | |
| WB2P | 580 | 21,000,000.000 | 21,000,000.00 | 20,999,364.17 | 635.83 | .00 | 635.83 |
| 21,000,000.000 | | | | | | | |
| 313384CY3 | TOTAL | | 22,299,835.34 | 22,299,011.73 | 823.61 L | .00 | 823.61 L |



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BILL & MELINDA GATES FOUNDATION - COMPOSITE - SUMMARY REALIZED GAIN/LOSS REPORT JANUARY 1, 2003 TO DECEMBER 31, 2003

ATTACHMENT P

Table with columns: ASSET ID, SECURITY DESCRIPTION, MAT DATE, MAT RATE, LOCAL SECY, TRD DT, STL DT, SELL RATE, NET SECY GN/LS. Includes rows for assets 313384FR5, 313384HKB, 313384JS9, 313384MM8, 313384MS5, 313384NV7, 313384NM5.



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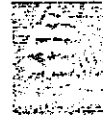
BILL & MELINDA GATES FOUNDATION - COMPOSITE - SUMMARY REALIZED GAIN/LOSS REPORT JANUARY 1, 2003 TO DECEMBER 31, 2003

Table with columns: ASSET ID, SECURITY DESCRIPTION, MAT DATE, MAT RATE, LOCAL SECY, TRD DT, STL DT, SELL RATE, NET SECY GN/LS. Includes rows for asset 313384RW1 with multiple entries.



STATE STREET

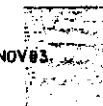
| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|-------------------------------|---------------|---------------|-------------------|-----------------|-------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| ** WB1Q ** | 743 | 3,697,379.17 | 3,693,201.25 | 22DEC03 | 22DEC03 | 1.000000 | 4,177.92 |
| | 3,700,000.000 | | | 4,177.92 | | .00 | |
| ** WB1Q ** | 749 | 7,196,328.00 | 7,186,770.00 | 29DEC03 | 29DEC03 | 1.000000 | 9,558.00 |
| | 7,200,000.000 | | | 9,558.00 | | .00 | |
| ** WB1Q ** | 782 | 599,716.67 | 598,897.50 | 30DEC03 | 30DEC03 | 1.000000 | 819.17 |
| | 600,000.000 | | | 819.17 | | .00 | |
| 313384RW1 | TOTAL | 3,695,025.10 | 3,693,201.25 | 1,823.85 L | | .00 | 1,823.85 L |
| | 19,784,088.63 | 19,763,417.50 | 20,471.13 S | | .00 | 20,471.13 S | |
| 313396GZ0 | FEDERAL HOME LN MTG DISC NTS | 2003/06/17 | 0.010 | 13MAY03 | 14MAY03 | 1.000000 | |
| ** WB1F ** | 539 | 10,688,024.92 | 10,682,463.85 | 5,561.07 | | .00 | 5,561.07 |
| | 10,700,000.000 | | | | | | |
| 313396HNG | FEDERAL HOME LN MTG DISC NTS | 2003/06/30 | 0.010 | 13MAY03 | 14MAY03 | 1.000000 | |
| ** WB1F ** | 540 | 14,976,891.67 | 14,962,141.67 | 14,750.00 | | .00 | 14,750.00 |
| | 15,000,000.000 | | | | | | |
| 313396J08 | FEDERAL HOME LN MTG DISC NOTE | 2003/07/30 | 0.010 | 21JUL03 | 21JUL03 | 1.000000 | |
| ** WB1H ** | 649 | 3,599,136.00 | 3,596,733.00 | 2,403.00 | | .00 | 2,403.00 |
| | 3,600,000.000 | | | | | | |
| 313396JV6 | FEDERAL HOME LN MTG DISC NTS | 2003/07/31 | 0.010 | 11JUL03 | 15JUL03 | 1.000000 | |
| ** WB2L ** | 059 | 5,297,644.44 | 5,287,020.89 | 10,623.55 | | .00 | 10,623.55 |
| | 5,300,000.000 | | | | | | |
| ** WB2L ** | 187 | 2,509,790.83 | 2,503,853.29 | 5,937.54 | 25JUL03 | 1.000000 | 5,937.54 |
| | 2,510,000.000 | | | | | .00 | |
| 313396JV6 | TOTAL | 7,807,435.27 | 7,790,874.18 | 16,561.09 L | | .00 | 16,561.09 L |



STATE STREET

FOR PUBLIC DISCLOSURE

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|--------------------------------|---------------|---------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| 313396NG4 | FEDERAL HOME LN MTG DISC NTS | 2003/10/22 | 0.010 | 01MAY03 | 01MAY03 | 1.000000 | |
| ** WB1A ** | 035 | 49,465.62 | 48,931.24 | 534.38 | | .00 | 534.38 |
| | 50,000.000 | | | | | | |
| 313588FW0 | FEDERAL NATL MTG ASS DISC NTS | 2003/05/21 | 0.010 | 13MAY03 | 14MAY03 | 1.000000 | |
| ** WB1F ** | 541 | 14,996,529.17 | 14,953,552.08 | 42,977.09 | | .00 | 42,977.09 |
| | 15,000,000.000 | | | | | | |
| 313588HNB | FEDERAL NATL MTG ASS DISC | 2003/06/30 | 0.010 | 13MAY03 | 14MAY03 | 1.000000 | |
| ** WB1F ** | 537 | 9,984,594.44 | 9,982,277.78 | 2,316.66 | | .00 | 2,316.66 |
| | 10,000,000.000 | | | | | | |
| 313588NG6 | FEDERAL NATL MTG ASSN DISC NTS | 2003/10/22 | 0.010 | 10OCT03 | 14OCT03 | 1.000000 | |
| ** WB1E ** | 042 | 7,779,864.41 | 7,779,691.83 | 172.58 | | .00 | 172.58 |
| | 7,800,000.000 | | | | | | |
| 313588PS8 | FEDERAL NATL MTG ASS DISC NTS | 2003/11/25 | 0.010 | 30OCT03 | 31OCT03 | 1.000000 | |
| ** WB1Q ** | 206 | 999,298.61 | 998,861.11 | 437.50 | | .00 | 437.50 |
| | 1,000,000.000 | | | | | | |
| 313588RU1 | FEDERAL NATL MTG ASS DISC NT | 2004/01/14 | 0.010 | 25NOV03 | 25NOV03 | 1.000000 | |
| ** WB2P ** | 459 | 998,541.67 | 998,220.83 | 320.84 | | .00 | 320.84 |
| | 1,000,000.000 | | | | | | |
| ** WB2P ** | 478 | 2,296,772.01 | 2,295,907.92 | 864.09 | 28NOV03 | 1.000000 | 864.09 |
| | 2,300,000.000 | | | | | .00 | |
| ** WB2P ** | 602 | 399,656.67 | 399,288.33 | 368.34 | 15DEC03 | 1.000000 | 368.34 |
| | 400,000.000 | | | | | .00 | |
| 313588RU1 | TOTAL | 3,694,970.35 | 3,693,417.08 | 1,553.27 L | | .00 | 1,553.27 L |
| 31381HNG7 | FNMA | 461291 | 2003/11/01 | 1.000 | 01NOV03 | 01NOV03 | 1.000000 |
| ** WB2L ** | 572 | 5,225,000.00 | 5,220,066.56 | 4,933.44 | | .00 | 4,933.44 |
| | 5,225,000.000 | | | | | | |
| ** WB2L ** | 572 | -5,225,000.00 | -5,220,066.56 | -4,933.44 | 01NOV03 | 1.000000 | -4,933.44 |
| | 5,225,000.000 | | | | | .00 | |



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ATTACHMENT P

| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECTY BASE SECTY | TRD DT GN/LS GN/LS | STL DT BASE CURR | SELL RATE GN/LS | NET SECTY NET BAS SECTY | GN/LS GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|-------------------------------------|--------------------------|---------------------|--------------------|----------------------------|----------------|
| ** WB2L ** | 590 5,225,000.000 | 5,225,000.00 | 5,220,066.56 | 01NOV03 | 4,933.44 | 01NOV03 | 1.000000 .00 | | 4,933.44 |
| 31381HMG7 | TOTAL | 5,225,000.00 | 5,220,066.56 | | 4,933.44 L | | .00 | | 4,933.44 L |
| 318991007 | GOLDMAN SACHS REPO | 2003/11/10 | 0.960 | 10NOV03 | | 10NOV03 | 1.000000 | | |
| ** WB1Y ** | 501 22,500,000.000 | 22,500,000.00 | 25,500,000.00 | | -3,000,000.00 | | .00 | | -3,000,000.00 |
| ** WB1Y ** | CXL 501 -22,500,000.000 | -22,500,000.00 | -25,500,000.00 | | 3,000,000.00 | | .00 | | 3,000,000.00 |
| 318991007 | TOTAL | .00 | .00 | | .00 L | | .00 | | .00 L |
| 319981007 | FIRST BOSTON REPO | 2003/06/24 | 1.100 | 24JUN03 | | 24JUN03 | 1.000000 | | |
| ** WB1H ** | 423 47,145,000.000 | 47,145,000.00 | 49,400,000.00 | | -2,255,000.00 | | .00 | | -2,255,000.00 |
| ** WB1H ** | CXL 423 -47,145,000.000 | -47,145,000.00 | -49,400,000.00 | | 2,255,000.00 | | .00 | | 2,255,000.00 |
| 319981007 | TOTAL | .00 | .00 | | .00 L | | .00 | | .00 L |
| 36199K9T9 | GMAC MORTGAGE CO | 2003/11/18 | 1.200 | 18NOV03 | | 18NOV03 | 1.000000 | | |
| ** WB2D ** | 443 2,500,000.000 | 2,500,000.00 | 25,000,000.00 | | -22,500,000.00 | | .00 | | -22,500,000.00 |
| ** WB2D ** | CXL 443 -2,500,000.000 | -2,500,000.00 | -25,000,000.00 | | 22,500,000.00 | | .00 | | 22,500,000.00 |
| 36199K9T9 | TOTAL | .00 | .00 | | .00 L | | .00 | | .00 L |



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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECTY BASE SECTY | TRD DT GN/LS GN/LS | STL DT BASE CURR | SELL RATE GN/LS | NET SECTY NET BAS SECTY | GN/LS GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|-------------------------------------|--------------------------|---------------------|--------------------|----------------------------|----------------|
| 36473L006 | GANNETT INC DISC COM DTC MMI G | 2003/07/21 | 0.900 | 15JUL03 | | 15JUL03 | 1.000000 | | |
| ** WB1X ** | 267 2,375,000.000 | 2,374,113.34 | 2,374,547.43 | | -434.09 | | .00 | | -434.09 |
| 369550009 | GENERAL DYNAMICS CDR DTC CP GE | 2003/06/23 | 1.220 | 09JUN03 | | 09JUN03 | 1.000000 | | |
| ** WB1X ** | 025 310,000.000 | 309,698.62 | 309,800.39 | | -101.77 | | .00 | | -101.77 |
| ** WB1X ** | 024 310,000.000 | 309,698.62 | 309,849.31 | | -150.69 | | .00 | | -150.69 |
| ** WB1X ** | CXL 024 -310,000.000 | -309,698.62 | -309,849.31 | | 150.69 | | .00 | | 150.69 |
| 369550009 | TOTAL | 309,698.62 | 309,800.39 | | -101.77 L | | .00 | | -101.77 L |
| 36959H000 | GENERAL ELEC CAP CDR DTC GENER | 2003/02/19 | 1.340 | 19FEB03 | | 19FEB03 | 1.000000 | | |
| ** WB1F ** | 494 4,000,000.000 | 6,000,000.00 | 5,985,936.00 | | 14,070.00 | | .00 | | 14,070.00 |
| 36959J006 | GENERAL ELEC CAP CDR DTC MMI G | 2003/05/20 | 1.210 | 13MAY03 | | 13MAY03 | 1.000000 | | |
| ** WB1X ** | 444 375,000.000 | 374,813.34 | 374,823.54 | | -10.20 | | .00 | | -10.20 |
| ** WB1E ** | 056 3,800,000.000 | 3,794,458.33 | 3,785,222.22 | | 9,236.11 | | .00 | | 9,236.11 |
| ** WB1X ** | 244 575,000.000 | 574,966.46 | 574,736.62 | | 229.84 | | .00 | | 229.84 |
| ** WB1X ** | 620 205,000.000 | 204,864.70 | 204,838.96 | | 25.74 | | .00 | | 25.74 |

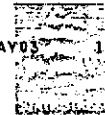


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ATTACHMENT P

| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 36959J004 | TOTAL | 4,949,102.83 | 4,939,621.34 | 9,481.49 L | | .00 | 9,481.49 L |
| 36960M004 | GENERAL ELECTRIC DTC CP GE | 2003/03/28 | 1.210 | 25MAR03 | 25MAR03 | 1.000000 | |
| WBIX | 370 | 674,927.44 | 674,682.38 | 245.06 | | .00 | 245.06 |
| | 675,000.000 | | | | | | |
| WBIX | 755 | 99,955.42 | 99,940.50 | 22OCT03 | 22OCT03 | 1.000000 | 14.92 |
| | 100,000.000 | | | | | .00 | |
| WBIE | 060 | 7,195,336.00 | 7,179,028.00 | 15OCT03 | 15OCT03 | 1.000000 | 16,308.00 |
| | 7,200,000.000 | | | 16,308.00 | | .00 | |
| 36960M004 | TOTAL | 7,970,218.86 | 7,953,650.88 | 16,567.98 L | | .00 | 16,567.98 L |
| 37056J004 | GENERAL RE CORP DTC MMI G | 2003/09/22 | 0.990 | 12SEP03 | 16SEP03 | 1.000000 | |
| WBIF | 577 | 5,998,798.33 | 5,997,855.00 | 943.33 | | .00 | 943.33 |
| | 6,000,000.000 | | | | | | |
| 37576M008 | GILLETTE COMPANY DTC MMI G | 2003/03/24 | 1.170 | 24MAR03 | 24MAR03 | 1.000000 | |
| WBIA | 469 | 53,000,000.00 | 52,994,832.50 | 5,167.50 | | .00 | 5,167.50 |
| | 53,000,000.000 | | | | | | |
| 40410R001 | HBOS TREAS SVCS PLC DTC MMI G | 2004/02/10 | 1.110 | 11DEC03 | 11DEC03 | 1.000000 | |
| WBIE | 026 | 4,791,297.33 | 4,786,680.00 | 4,617.33 | | .00 | 4,617.33 |
| | 4,800,000.000 | | | | | | |
| WBIE | 020 | 5,384,124.00 | 5,380,186.50 | 3,937.50 | 11DEC03 | 1.000000 | 3,937.50 |
| | 5,400,000.000 | | | | | .00 | |
| 40410R001 | TOTAL | 10,175,421.33 | 10,166,866.50 | 8,554.83 L | | .00 | 8,554.83 L |
| 40410T007 | HBOS TREAS SVCS PLC DTC MMI S | 2003/07/02 | 1.210 | 14MAY03 | 14MAY03 | 1.000000 | |
| WBIE | 034 | 499,183.33 | 498,504.31 | 679.02 | | .00 | 679.02 |
| | 500,000.000 | | | | | | |
| WBIE | 008 | 8,474,287.50 | 8,473,650.00 | 637.50 | 16MAY03 | 1.000000 | 637.50 |
| | 8,500,000.000 | | | | 16MAY03 | .00 | |



STATE STREET

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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| WBIE | 070 | 99,979.97 | 99,690.00 | 07AUG03 | 07AUG03 | 1.000000 | 289.97 |
| | 100,000.000 | | | 289.97 | | .00 | |
| WBIE | 061 | 11,995,100.00 | 11,963,353.33 | 13AUG03 | 13AUG03 | 1.000000 | 31,746.67 |
| | 12,000,000.000 | | | 31,746.67 | | .00 | |
| WBIE | 062 | 3,899,356.50 | 3,889,821.00 | 18NOV03 | 18NOV03 | 1.000000 | 9,535.50 |
| | 3,900,000.000 | | | 9,535.50 | | .00 | |
| 40410T007 | TOTAL | 24,967,907.30 | 24,925,018.64 | 42,888.66 L | | .00 | 42,888.66 L |
| 412991002 | HARLEY DAVIDSON DEAL DTC CP GE | 2003/09/30 | 1.010 | 15SEP03 | 15SEP03 | 1.000000 | |
| WBIX | 549 | 709,680.50 | 709,581.69 | 98.81 | | .00 | 98.81 |
| | 710,000.000 | | | | | | |
| WBIX | CXL 549 | -709,680.50 | -709,581.69 | -98.81 | 15SEP03 | 1.000000 | -98.81 |
| | -710,000.000 | | | | | .00 | |
| WBIX | 550 | 709,361.00 | 709,581.69 | -220.69 | 15SEP03 | 1.000000 | -220.69 |
| | 710,000.000 | | | | | .00 | |
| 412991002 | TOTAL | 709,361.00 | 709,581.69 | -220.69 L | | .00 | -220.69 L |
| 49455J004 | KINDER MORGAN INC DTC CP GE | 2003/08/25 | 1.030 | 25AUG03 | 25AUG03 | 1.000000 | |
| WBIA | 085 | 11,000,000.00 | 10,999,055.83 | 944.17 | | .00 | 944.17 |
| | 11,000,000.000 | | | | | | |
| WB2D | 321 | 17,000,000.00 | 16,999,499.44 | 500.56 | 17OCT03 | 1.000000 | 500.56 |
| | 17,000,000.000 | | | | | .00 | |
| 49455J004 | TOTAL | 28,000,000.00 | 27,998,555.27 | 1,444.73 L | | .00 | 1,444.73 L |



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ATTACHMENT P

| ASSET ID SH SELL/BTC | SECURITY LOT | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|----------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 525180006 | LEHMAN BROTHERS REPO | | 2003/09/03 | 1.040 | 03SEP03 | 03SEP03 | 1.000000 | |
| WB1Y ** | 211 | 17,400,000.00 | 95,700,000.00 | | | | .00 | -78,300,000.00 |
| | 17,400,000.000 | | | | | | | |
| WB1Y ** | CXL 211 | -17,400,000.00 | -95,700,000.00 | | 03SEP03 | 03SEP03 | 1.000000 | 78,300,000.00 |
| | -17,400,000.000 | | | | | | .00 | |
| 525180006 | TOTAL | .00 | .00 | | .00 L | | .00 | .00 L |
| 53943R000 | LLOYDS BANK PLC | DTC MMI G | 2003/03/19 | 1.310 | 13MAR03 | 13MAR03 | 1.000000 | |
| WB1E ** | 544 | 8,998,155.00 | 8,978,852.50 | | | | .00 | 27,302.50 |
| | 9,000,000.000 | | | | | | | |
| WB1E ** | 040 | 599,251.00 | 2004/01/22 1.040 | 598,392.33 | 11DEC03 | 11DEC03 | 1.000000 | 858.67 |
| | 600,000.000 | | | | 858.67 | | .00 | |
| 53943R000 | TOTAL | 9,597,406.00 | 9,569,244.83 | | 28,161.17 L | | .00 | 28,161.17 L |
| 57174W000 | MARSH + MCLENNAN COS | DTC MMI G | 2003/09/22 | 1.030 | 12SEP03 | 12SEP03 | 1.000000 | |
| WB1X ** | 546 | 999,708.33 | 999,227.50 | | | | .00 | 488.83 |
| | 1,000,000.000 | | | | | | | |
| 58933V002 | MERCK + CO INC | DTC CP GE | 2003/11/24 | 1.010 | 12NOV03 | 13NOV03 | 1.000000 | |
| WB1F ** | 099 | 5,998,130.00 | 5,995,455.00 | | | | .00 | 2,675.00 |
| | 6,000,000.000 | | | | | | | |
| 63253B000 | NATIONAL AUSTRALIA F | DTC CP GE | 2003/04/02 | 1.250 | 31MAR03 | 31MAR03 | 1.000000 | |
| WB1E ** | 078 | 4,499,675.00 | 4,497,968.75 | | | | .00 | 1,786.25 |
| | 4,500,000.000 | | | | | | | |
| WB1E ** | 095 | 1,399,950.23 | 1,399,368.04 | | 01APR03 | 01APR03 | 1.000000 | 582.17 |
| | 1,400,000.000 | | | | 582.17 | | .00 | |



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| ASSET ID SH SELL/BTC | SECURITY LOT | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS |
|-------------------------|----------------------|--|-------------------------------------|-------------------------------------|---|---------------------------|--------------------|--------------------------------------|
| 63253B000 | TOTAL | 5,899,625.23 | 5,897,334.81 | | 2,288.42 L | | .00 | 2,288.42 L |
| 717081004 | PFIZER INC | DTC CP GE | 2003/03/11 | 1.250 | 04MAR03 | 04MAR03 | 1.000000 | |
| WB1E ** | 738 | 1,299,686.55 | 1,297,788.19 | | | | .00 | 1,898.36 |
| | 1,300,000.000 | | | | | | | |
| 74977D006 | RABOBANK NEDERLAND | DTC MMI G | 2003/04/22 | 1.240 | 11APR03 | 11APR03 | 1.000000 | |
| WB1E ** | 012 | 14,994,278.83 | 14,990,183.33 | | | | .00 | 4,087.50 |
| | 15,000,000.000 | | | | | | | |
| WB1E ** | 008 | 11,989,920.00 | 2003/04/23 1.240 | 11,988,840.00 | 30MAY03 | 30MAY03 | 1.000000 | 1,088.00 |
| | 12,000,000.000 | | | | 1,088.00 | | .00 | |
| 74977D006 | TOTAL | 26,984,190.83 | 26,979,023.33 | | 5,167.50 L | | .00 | 5,167.50 L |
| 750996001 | RABOBANK USA FINANCI | DTC CP GE | 2003/10/21 | 1.030 | 15OCT03 | 15OCT03 | 1.000000 | |
| WB1E ** | 066 | 12,997,768.33 | 12,966,153.85 | | | | .00 | 31,615.28 |
| | 13,000,000.000 | | | | | | | |
| WB1F ** | 101 | 5,998,810.00 | 2003/11/28 1.025 | 5,995,216.67 | 12NOV03 | 13NOV03 | 1.000000 | 3,593.33 |
| | 6,000,000.000 | | | | 3,593.33 | | .00 | |
| WB1E ** | 006 | 1,246,500.00 | 2004/01/14 1.050 | 1,244,463.54 | 09OCT03 | 10OCT03 | 1.000000 | 36.46 |
| | 1,250,000.000 | | | | 36.46 | | .00 | |
| WB1E ** | 036 | 1,547,374.04 | 1,545,614.79 | | 18NOV03 | 18NOV03 | 1.000000 | 1,759.25 |
| | 1,550,000.000 | | | | 1,759.25 | | .00 | |
| WB1E ** | 601 | 7,289,151.39 | 2004/01/30 1.060 | 7,280,010.17 | 11DEC03 | 15DEC03 | 1.000000 | 9,141.22 |
| | 7,300,000.000 | | | | 9,141.22 | | .00 | |
| 750996001 | TOTAL | 29,079,603.76 | 29,033,458.22 | | 46,145.54 L | | .00 | 46,145.54 L |



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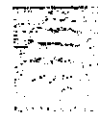
| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|--------------------------------|---------------|---------------|-------------------|-----------------|---------------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET BAS SECTY GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | | | |
| 78009S006 | ROYAL BK OF SCOTLAND DTC ST GE | 2003/08/06 | 1.230 | 16MAY03 | 16MAY03 | 1.000000 | |
| WBIE ** | 019 | 1,994,442.22 | 1,993,235.00 | 1,207.22 | | .00 | 1,207.22 |
| | 2,000,000.000 | | | | | | |
| WBIE ** | 071 | 7,099,783.06 | 7,081,291.50 | 15OCT03 | 15OCT03 | 1.000000 | 18,491.56 |
| | 7,100,000.000 | | | 18,491.56 | | .00 | 18,491.56 |
| WBIE ** | 058 | 3,995,244.44 | 3,986,497.78 | 11DEC03 | 11DEC03 | 1.000000 | 8,746.66 |
| | 4,000,000.000 | | | 8,746.66 | | .00 | 8,746.66 |
| 78009S006 | TOTAL | 13,089,469.72 | 13,061,024.28 | 28,445.44 L | | .00 | 28,445.44 L |
| 6495T0008 | SVENSKA HANDELSBANKE MMI DTC G | 2003/10/28 | 1.040 | 28OCT03 | 28OCT03 | 1.000000 | |
| WBIM ** | 440 | 3,000,000.00 | 3,001,297.11 | -1,297.11 | | .00 | -1,297.11 |
| | 3,000,000.000 | | | | | | |
| WBIM ** | CXL 440 | -3,000,000.00 | -3,001,297.11 | 1,297.11 | 28OCT03 | 1.000000 | 1,297.11 |
| | -3,000,000.000 | | | 1,297.11 | 28OCT03 | .00 | 1,297.11 |
| WBIM ** | 619 | 3,000,000.00 | 3,001,973.33 | -1,973.33 | 28OCT03 | 1.000000 | -1,973.33 |
| | 3,000,000.000 | | | -1,973.33 | 28OCT03 | .00 | -1,973.33 |
| WBIM ** | CXL 619 | -3,000,000.00 | -3,001,973.33 | 1,973.33 | 28OCT03 | 1.000000 | 1,973.33 |
| | -3,000,000.000 | | | 1,973.33 | 28OCT03 | .00 | 1,973.33 |
| WBIM ** | 732 | 3,000,000.00 | 3,001,297.11 | -1,297.11 | 28OCT03 | 1.000000 | -1,297.11 |
| | 3,000,000.000 | | | -1,297.11 | 28OCT03 | .00 | -1,297.11 |
| WBIM ** | CXL 732 | -3,000,000.00 | -3,001,297.11 | 1,297.11 | 28OCT03 | 1.000000 | 1,297.11 |
| | -3,000,000.000 | | | 1,297.11 | 28OCT03 | .00 | 1,297.11 |
| WBIM ** | 737 | 3,000,000.00 | 3,001,297.11 | -1,297.11 | 28OCT03 | 1.000000 | -1,297.11 |
| | 3,000,000.000 | | | -1,297.11 | 28OCT03 | .00 | -1,297.11 |



STATE STREET

FOR PUBLIC DISCLOSURE

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|------------------------------|----------------|----------------|-------------------|-----------------|---------------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET BAS SECTY GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | | | |
| 8695T0008 | TOTAL | 3,000,000.00 | 3,001,297.11 | -1,297.11 S | | .00 | -1,297.11 S |
| 8695B0005 | SVENSKA HANDELSBN MMI DTC G | 2003/02/28 | 1.255 | 13FEB03 | 13FEB03 | 1.000000 | |
| WBIE ** | 258 | 17,690,781.25 | 17,678,403.54 | 12,377.71 | | .00 | 12,377.71 |
| | 17,700,000.000 | | | | | | |
| WBIE ** | 008 | 10,191,432.00 | 10,190,514.00 | 918.00 | 30MAY03 | 1.000000 | 918.00 |
| | 10,200,000.000 | | | 918.00 | 30MAY03 | .00 | 918.00 |
| WBIE ** | 042 | 2,696,156.25 | 2,691,605.25 | 4,551.00 | 14MAY03 | 1.000000 | 4,551.00 |
| | 2,700,000.000 | | | 4,551.00 | 14MAY03 | .00 | 4,551.00 |
| WBIF ** | 100 | 5,997,081.67 | 5,989,822.50 | 7,259.17 | 05SEP03 | 1.000000 | 7,259.17 |
| | 6,000,000.000 | | | 7,259.17 | 05SEP03 | .00 | 7,259.17 |
| WBIF ** | 102 | 5,995,625.00 | 5,983,393.33 | 12,231.67 | 12NOV03 | 1.000000 | 12,231.67 |
| | 6,000,000.000 | | | 12,231.67 | 13NOV03 | .00 | 12,231.67 |
| 8695B0005 | TOTAL | 42,571,074.17 | 42,533,738.62 | 37,337.55 L | | .00 | 37,337.55 L |
| 89152E009 | TOTAL FINA ELF CAP DTC MMI G | 2003/03/20 | 1.210 | 20MAR03 | 20MAR03 | 1.000000 | |
| WBIA ** | 403 | 95,000,000.00 | 94,996,806.95 | 3,193.05 | | .00 | 3,193.05 |
| | 95,000,000.000 | | | | | | |
| WBIA ** | 424 | 100,000,000.00 | 99,996,611.10 | 3,388.90 | 21MAR03 | 1.000000 | 3,388.90 |
| | 100,000,000.000 | | | 3,388.90 | 21MAR03 | .00 | 3,388.90 |
| WBIA ** | 453 | 100,000,000.00 | 99,990,166.66 | 9,833.34 | 24MAR03 | 1.000000 | 9,833.34 |
| | 100,000,000.000 | | | 9,833.34 | 24MAR03 | .00 | 9,833.34 |
| 89152E009 | TOTAL | 295,000,000.00 | 294,983,584.71 | 16,415.29 L | | .00 | 16,415.29 L |



STATE STREET

FOR PUBLIC DISCLOSURE

ATTACHMENT P

| ASSET ID SN SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY CM/LS BASE SECY CM/LS | STL DT SELL RATE BASE CURR CM/LS | NET SECY CM/LS NET BAS SECY CM/LS |
|-------------------------|--|--|---|--|--------------------------------------|
| 8923E3004 | TOYOTA MTR CR CORP DTC HMI G 2003/01/13 1.260 | | 09JAN03 | 09JAN03 1.000000 | |
| WB1X | 047 749,891.67 | 749,458.75 | 232.92 | .00 | 232.92 |
| 750,000.000 | | | | | |
| 90262D006 | UBS FIN DEL LLC DISC DTC HMI G 2003/03/20 1.210 | | 20MAR03 | 20MAR03 1.000000 | |
| WB1A | 484 190,000,000.00 | 99,996,638.88 | 3,361.12 | .00 | 3,361.12 |
| 190,000,000.000 | | | | | |
| WB1A | 425 95,000,000.00 | 94,996,727.78 | 3,272.22 | 21MAR03 1.000000 | 3,272.22 |
| 95,000,000.000 | | | | 21MAR03 .00 | |
| WB1E | 821 1,199,508.00 | 1,198,623.88 | 885.00 | 09APR03 1.000000 | 885.00 |
| 1,200,000.000 | | | | 09APR03 .00 | |
| WB1E | 027 699,756.94 | 699,196.75 | 568.19 | 11APR03 1.000000 | 568.19 |
| 700,000.000 | | | | 11APR03 .00 | |
| WB1E | 013 5,095,395.83 | 5,093,851.67 | 1,544.16 | 14MAY03 1.000000 | 1,544.16 |
| 5,100,000.000 | | | | 14MAY03 .00 | |
| WB1E | 008 11,991,666.67 | 11,990,416.67 | 1,250.00 | 30MAY03 1.000000 | 1,250.00 |
| 12,000,000.000 | | | | 30MAY03 .00 | |
| WB1E | 009 12,476,701.39 | 12,474,371.53 | 2,329.86 | 14MAY03 1.000000 | 2,329.86 |
| 12,500,000.000 | | | | 14MAY03 .00 | |
| WB1E | 046 8,299,308.33 | 8,285,839.25 | 14,269.88 | 26AUG03 1.000000 | 14,269.88 |
| 8,300,000.000 | | | | 26AUG03 .00 | |
| WB1A | 517 27,000,000.00 | 26,999,257.50 | 742.50 | 10OCT03 1.000000 | 742.50 |
| 27,000,000.000 | | | | 10OCT03 .00 | |



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| ASSET ID SN SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY CM/LS BASE SECY CM/LS | STL DT SELL RATE BASE CURR CM/LS | NET SECY CM/LS NET BAS SECY CM/LS | |
|-------------------------|--|--|---|--|--------------------------------------|-------------|
| 90262D006 | TOTAL | 261,762,337.16 | 261,734,123.88 | 28,214.13 L | .00 | 28,214.13 L |
| 912795LW9 | UNITED STATES TREAS BILLS | 2003/01/30 0.810 | 20DEC02 | 24DEC02 1.000000 | | |
| WB2L | 062 997,636.12 | 991,754.45 | 5,881.67 | .00 | 5,881.67 | |
| 1,000,000.000 | | | | | | |
| WB2L | 415 -998,818.86 | -998,787.22 | -38.84 | 20DEC02 1.000000 | -38.84 | |
| -1,000,000.000 | | | | 24DEC02 .00 | | |
| WB2L | 063 17,272,134.38 | 17,214,691.26 | 57,443.12 | 23DEC02 1.000000 | 57,443.12 | |
| 17,310,000.000 | | | | 24DEC02 .00 | | |
| WB2L | 428 -17,310,000.000 | -17,285,421.16 | -5,646.83 | 23DEC02 1.000000 | -5,646.83 | |
| -17,310,000.000 | | | | 24DEC02 .00 | | |
| 912795LW9 | TOTAL | -20,114.75 | -77,742.67 | 57,647.92 L | .00 | 57,647.92 L |
| 912795LX7 | UNITED STATES TREAS BILLS | 2003/02/06 0.810 | 28JAN03 | 30JAN03 1.000000 | | |
| WB2L | 001 799,822.67 | 798,362.88 | 1,468.67 | .00 | 1,468.67 | |
| 800,000.000 | | | | | | |
| WB2L | 002 499,822.67 | 798,362.88 | -298,539.33 | 28JAN03 1.000000 | -298,539.33 | |
| 800,000.000 | | | | 30JAN03 .00 | | |
| WB2L | 002 -499,822.67 | -798,362.88 | 298,539.33 | 28JAN03 1.000000 | 298,539.33 | |
| -800,000.000 | | | | 30JAN03 .00 | | |
| 912795LX7 | TOTAL | 799,822.67 | 798,362.88 | 1,468.67 L | .00 | 1,468.67 L |
| 912795NA6 | UNITED STATES TREAS DISC NT | 2003/02/27 0.810 | 20FEB03 | 21FEB03 1.000000 | | |
| WB1Q | 401 4,699,183.88 | 4,695,946.25 | 3,156.83 | .00 | 3,156.83 | |
| 4,700,000.000 | | | | | | |
| WB2P | 446 1,599,694.67 | 1,599,693.33 | 1.34 | 20FEB03 1.000000 | 1.34 | |
| 1,600,000.000 | | | | 21FEB03 .00 | | |
| WB2P | | | | 20FEB03 1.000000 | | |
| | | | | 21FEB03 .00 | | |



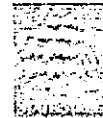
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FOR PUBLIC DISCLOSURE

ATTACHMENT P

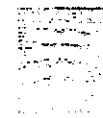
| ASSET ID | SECURITY | DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|----------------|---------------|---------------------|---------------|---------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT | LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE | PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | | | |
| | CXL 446 | -1,599,694.67 | -1,599,693.33 | -1,599,693.33 | -1.34 | | .00 | -1.34 |
| -1,600,000.000 | | | | | | | | |
| ** WB2P ** | 518 | 1,599,389.34 | 1,599,693.33 | 1,599,693.33 | 20FEB03 | 21FEB03 | 1.000000 | -303.99 |
| 1,600,000.000 | | | | | -303.99 | | .00 | |
| ** WB2P ** | CXL 518 | -1,599,389.34 | -1,599,693.33 | -1,599,693.33 | 20FEB03 | 21FEB03 | 1.000000 | 303.99 |
| -1,600,000.000 | | | | | 303.99 | | .00 | |
| ** WB2P ** | 519 | 1,598,142.17 | 1,599,693.33 | 1,599,693.33 | 20FEB03 | 21FEB03 | 1.000000 | -1,551.16 |
| 1,600,000.000 | | | | | -1,551.16 | | .00 | |
| ** WB2P ** | CXL 519 | -1,598,142.17 | -1,599,693.33 | -1,599,693.33 | 20FEB03 | 21FEB03 | 1.000000 | 1,551.16 |
| -1,600,000.000 | | | | | 1,551.16 | | .00 | |
| ** WB2P ** | 520 | 1,596,762.17 | 1,599,693.33 | 1,599,693.33 | 20FEB03 | 21FEB03 | 1.000000 | -2,931.16 |
| 1,600,000.000 | | | | | -2,931.16 | | .00 | |
| ** WB2P ** | 539 | 1,800,000.00 | 1,800,000.00 | 1,800,000.00 | 27FEB03 | 27FEB03 | 1.000000 | 1,620,000.00 |
| 180,000.000 | | | | | 1,620,000.00 | | .00 | |
| ** WB2P ** | CXL 539 | -1,800,000.00 | -1,800,000.00 | -1,800,000.00 | 27FEB03 | 27FEB03 | 1.000000 | -1,620,000.00 |
| -180,000.000 | | | | | -1,620,000.00 | | .00 | |
| 912795MA6 | TOTAL | 1,596,762.17 | 1,599,693.33 | 1,599,693.33 | -2,931.16 L | | .00 | -2,931.16 L |
| ----- | | | | | | | | |
| | | 4,499,183.08 | 4,495,946.25 | 4,495,946.25 | 3,156.83 S | | .00 | 3,156.83 S |
| 912795MC2 | UNITED STATES | TREAS BILLS | 2003/03/13 | 0.010 | 26FEB03 | 13MAR03 | 1.000000 | |
| ** WB2P ** | 588 | 1,020,000.00 | 1,019,512.10 | 1,019,512.10 | 487.90 | | .00 | 487.90 |
| 1,020,000.000 | | | | | | | | |
| 912795MF5 | UNITED STATES | TREAS BILLS | 2003/04/03 | 0.010 | 13FEB03 | 14FEB03 | 1.000000 | |
| ** WB1Q ** | 335 | 13,180,024.00 | 13,179,408.00 | 13,179,408.00 | 616.00 | | .00 | 616.00 |
| 13,200,000.000 | | | | | | | | |



STATE STREET

FOR PUBLIC DISCLOSURE

| ASSET ID | SECURITY | DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|----------------|---------------|---------------------|---------------|---------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT | LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE | PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | | | |
| 912795MG3 | UNITED STATES | TREAS BILLS | 2003/04/10 | 0.010 | 25MAR03 | 27MAR03 | 1.000000 | |
| ** WB1Q ** | 209 | 5,422,594.92 | 5,422,626.55 | 5,422,626.55 | -31.63 | | .00 | -31.63 |
| 5,425,000.000 | | | | | | | | |
| ** WB1Q ** | CXL 209 | -5,422,594.92 | -5,422,626.55 | -5,422,626.55 | 25MAR03 | 27MAR03 | 1.000000 | 31.63 |
| -5,425,000.000 | | | | | 31.63 | | .00 | |
| ** WB1Q ** | 220 | 5,422,626.56 | 5,422,626.55 | 5,422,626.55 | 25MAR03 | 27MAR03 | 1.000000 | .01 |
| 5,425,000.000 | | | | | .01 | | .00 | |
| ** WB1Q ** | 221 | 5,422,594.92 | 5,422,626.57 | 5,422,626.57 | 25MAR03 | 27MAR03 | 1.000000 | -31.65 |
| 5,425,000.000 | | | | | -31.65 | | .00 | |
| ** WB1Q ** | 229 | 7,846,458.78 | 7,846,565.63 | 7,846,565.63 | 26MAR03 | 27MAR03 | 1.000000 | -106.85 |
| 7,850,000.000 | | | | | -106.85 | | .00 | |
| 912795MG3 | TOTAL | 18,691,680.26 | 18,691,818.75 | 18,691,818.75 | -139.49 S | | .00 | -138.49 S |
| ----- | | | | | | | | |
| 912795MH1 | UNITED STATES | TREAS BILLS | 2003/04/17 | 0.010 | 11APR03 | 14APR03 | 1.000000 | |
| ** WB2P ** | 041 | 159,984.73 | 159,984.46 | 159,984.46 | .27 | | .00 | .27 |
| 160,000.000 | | | | | | | | |
| ** WB2P ** | 044 | 329,968.65 | 329,967.95 | 329,967.95 | 11APR03 | 14APR03 | 1.000000 | .70 |
| 330,000.000 | | | | | .70 | | .00 | |
| ** WB1Q ** | 708 | 469,955.15 | 469,954.37 | 469,954.37 | 11APR03 | 14APR03 | 1.000000 | .78 |
| 470,000.000 | | | | | .78 | | .00 | |
| ** WB1Q ** | 709 | 974,907.38 | 974,905.34 | 974,905.34 | 11APR03 | 14APR03 | 1.000000 | 2.04 |
| 975,000.000 | | | | | 2.04 | | .00 | |
| 912795MH1 | TOTAL | 489,953.38 | 489,952.41 | 489,952.41 | .97 L | | .00 | .97 L |
| ----- | | | | | | | | |



STATE STREET

FOR PUBLIC DISCLOSURE

ATTACHMENT P

| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS | |
|-------------------------|--|--|---|---------------------------|--------------------|--------------------------------------|--------|
| | 1,444,842.53 | 1,444,859.71 | 2.82 S | | .00 | 2.82 S | |
| 912795MJ7 | UNITED STATES TREAS BILLS | 2003/04/24 0.010 | 16APR03 | 17APR03 | 1.000000 | | |
| WB2P ** | 035 1,200,000.000 | 1,199,732.83 | 7.81 | | .00 | 7.81 | |
| 912795MK4 | UNITED STATES TREAS BILLS | 2003/05/01 0.010 | 21MAR03 | 24MAR03 | 1.000000 | | |
| WB2P ** | 075 1,700,000.000 | 1,697,999.19 | 62.80 | | .00 | 62.80 | |
| WB1Q ** | 179 5,000,000.000 | 4,994,115.20 | 184.72 | 21MAR03 | 24MAR03 | 1.000000 .00 | 184.72 |
| 912795MK4 | TOTAL | 1,697,999.19 | 62.80 L | | .00 | 62.80 L | |
| | 4,994,115.20 | 4,993,930.56 | 184.72 S | | .00 | 184.72 S | |
| 912795MH0 | UNITED STATES TREAS BILLS | 2003/05/15 0.010 | 24MAR03 | 25MAR03 | 1.000000 | | |
| WB1Q ** | 201 4,100,000.000 | 4,093,436.58 | 116.16 | | .00 | 116.16 | |
| WB1Q ** | 222 9,100,000.000 | 9,085,879.83 | 123.86 | 25MAR03 | 27MAR03 | 1.000000 .00 | 123.86 |
| WB2P ** | 027 130,000.000 | 129,952.59 | 6.58 | 01MAY03 | 02MAY03 | 1.000000 .00 | 6.58 |
| WB2P ** | 027 60,000.000 | 59,977.68 | 2.61 | 01MAY03 | 02MAY03 | 1.000000 .00 | 2.61 |
| WB2P ** | 035 130,000.000 | 129,952.12 | 6.11 | 01MAY03 | 02MAY03 | 1.000000 .00 | 6.11 |
| WB1Q ** | 143 1,330,000.000 | 1,329,514.92 | 67.24 | 01MAY03 | 02MAY03 | 1.000000 .00 | 67.24 |
| WB1Q ** | | | 01MAY03 | 02MAY03 | 1.000000 | | |



STATE STREET

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| ASSET ID SH SELL/BTC | SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET | MAT DATE MAT RATE LOCAL COST BASE COST | TRD DT LOCAL SECY GN/LS BASE SECY GN/LS | STL DT BASE CURR GN/LS | SELL RATE GN/LS | NET SECY GN/LS NET BAS SECY GN/LS | | |
|-------------------------|--|--|---|---------------------------|--------------------|--------------------------------------|-----------------|-----------|
| | 153 3,910,000.000 | 3,808,559.82 | 3,908,376.26 | -99,816.44 | | .00 | -99,816.44 | |
| WB1Q ** | CXL 153 -3,910,000.000 | -3,808,559.82 | -3,908,376.26 | 99,816.44 | 01MAY03 | 02MAY03 | 1.000000 .00 | 99,816.44 |
| WB1Q ** | 154 625,000.000 | 624,767.53 | 624,748.46 | 27.87 | 01MAY03 | 02MAY03 | 1.000000 .00 | 27.87 |
| WB1Q ** | 160 1,330,000.000 | 1,329,518.12 | 1,329,447.68 | 62.44 | 01MAY03 | 02MAY03 | 1.000000 .00 | 62.44 |
| WB2P ** | 040 100,000.000 | 99,982.58 | 99,980.83 | 1.75 | 08MAY03 | 09MAY03 | 1.000000 .00 | 1.75 |
| WB2P ** | 043 30,000.000 | 29,994.98 | 29,994.25 | .65 | 08MAY03 | 09MAY03 | 1.000000 .00 | .65 |
| WB1Q ** | 479 1,200,000.000 | 1,199,791.88 | 1,199,770.88 | 21.88 | 08MAY03 | 09MAY03 | 1.000000 .00 | 21.88 |
| WB1Q ** | 480 340,000.000 | 339,942.28 | 339,934.83 | 7.37 | 08MAY03 | 09MAY03 | 1.000000 .00 | 7.37 |
| WB1Q ** | 494 1,065,000.000 | 1,064,815.48 | 1,064,795.88 | 19.52 | 08MAY03 | 09MAY03 | 1.000000 .00 | 19.52 |
| 912795MH0 | TOTAL | 449,859.87 | 449,842.17 | 17.78 L | | .00 | 17.78 L | |
| | 19,067,657.58 | 19,067,212.92 | 444.66 S | | .00 | 444.66 S | | |
| 912795MH8 | UNITED STATES TREAS BILLS | 2003/05/22 0.010 | 14MAY03 | 15MAY03 | 1.000000 | | | |
| WB2P ** | 098 670,000.000 | 669,869.72 | 669,854.74 | 14.98 | | .00 | 14.98 | |
| WB2P ** | 103 855,000.000 | 854,833.75 | 854,814.21 | 19.54 | 14MAY03 | 15MAY03 | 1.000000 .00 | 19.54 |



STATE STREET

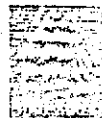
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FOR PUBLIC DISCLOSURE

BILL & MELINDA GATES FOUNDATN
— COMPOSITE —
SUMMARY REALIZED GAIN/LOSS REPORT
JANUARY 1, 2003 TO DECEMBER 31, 2003

ATTACHMENT P

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|---------------|-------------------------|--------------|--------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| ** WB1Q ** | 574 | 4,139,195.00 | 4,139,102.43 | 14MAY03 | 15MAY03 | 1.000000 | 92.57 |
| 4,140,000.000 | | | | 92.57 | | .00 | |
| ** WB1Q ** | 586 | 5,293,970.42 | 5,293,849.06 | 14MAY03 | 15MAY03 | 1.000000 | 121.36 |
| 5,295,000.000 | | | | 121.36 | | .00 | |
| ** WB2P ** | 857 | 619,899.77 | 619,884.77 | 15MAY03 | 16MAY03 | 1.000000 | 15.00 |
| 620,000.000 | | | | 15.00 | | .00 | |
| ** WB2P ** | 061 | 379,937.30 | 379,929.38 | 15MAY03 | 16MAY03 | 1.000000 | 7.92 |
| 380,000.000 | | | | 7.92 | | .00 | |
| ** WB2P ** | 116 | 619,899.77 | 619,884.27 | 15MAY03 | 16MAY03 | 1.000000 | 15.50 |
| 620,000.000 | | | | 15.50 | | .00 | |
| ** WB2P ** | 131 | 379,938.57 | 379,931.17 | 15MAY03 | 16MAY03 | 1.000000 | 7.40 |
| 380,000.000 | | | | 7.40 | | .00 | |
| ** WB1Q ** | 655 | 3,834,380.01 | 3,834,284.54 | 15MAY03 | 16MAY03 | 1.000000 | 95.47 |
| 3,835,000.000 | | | | 95.47 | | .00 | |
| ** WB1Q ** | 660 | 3,829,380.82 | 3,829,288.26 | 15MAY03 | 16MAY03 | 1.000000 | 92.56 |
| 3,830,000.000 | | | | 92.56 | | .00 | |
| ** WB1Q ** | 673 | 2,339,613.90 | 2,339,566.95 | 15MAY03 | 16MAY03 | 1.000000 | 46.95 |
| 2,340,000.000 | | | | 46.95 | | .00 | |
| ** WB1Q ** | 674 | 2,344,620.89 | 2,344,580.94 | 15MAY03 | 16MAY03 | 1.000000 | 39.95 |
| 2,345,000.000 | | | | 39.95 | | .00 | |
| 912795MNR | TOTAL | 3,524,378.88 | 3,524,298.54 | 80.34 L | | .00 | 80.34 L |

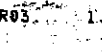


STATE STREET

FOR PUBLIC DISCLOSURE

BILL & MELINDA GATES FOUNDATN
— COMPOSITE —
SUMMARY REALIZED GAIN/LOSS REPORT
JANUARY 1, 2003 TO DECEMBER 31, 2003

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|---------------|-------------------------|---------------|--------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| 912795HP3 | 21,781,161.04 | 21,780,672.18 | 488.86 S | | | .00 | 488.86 S |
| ** WB2P ** | 011 | 129,916.98 | 129,917.38 | 06MAY03 | 07MAY03 | 1.000000 | -4.00 |
| 130,000.000 | | | | -4.00 | | .00 | |
| ** WB2P ** | 011 | 124,920.17 | 124,919.79 | 06MAY03 | 07MAY03 | 1.000000 | .38 |
| 125,000.000 | | | | .38 | | .00 | |
| ** WB1Q ** | 187 | 1,314,160.23 | 1,314,164.24 | 06MAY03 | 07MAY03 | 1.000000 | -4.01 |
| 1,315,000.000 | | | | -4.01 | | .00 | |
| ** WB1Q ** | 190 | 1,299,149.81 | 1,299,165.93 | 06MAY03 | 07MAY03 | 1.000000 | 3.88 |
| 1,300,000.000 | | | | 3.88 | | .00 | |
| ** WB2P ** | 168 | 64,982.49 | 64,980.87 | 16MAY03 | 19MAY03 | 1.000000 | 1.62 |
| 65,000.000 | | | | 1.62 | | .00 | |
| ** WB1Q ** | 754 | 669,819.47 | 669,802.84 | 16MAY03 | 19MAY03 | 1.000000 | 16.63 |
| 670,000.000 | | | | 16.63 | | .00 | |
| 912795HP3 | TOTAL | 319,819.64 | 319,818.04 | 1.60 L | | .00 | 1.60 L |
| | 3,283,149.51 | 3,283,133.01 | 16.50 S | | | .00 | 16.50 S |
| 912795HR9 | 21,781,161.04 | 21,780,672.18 | 488.86 S | | | .00 | 488.86 S |
| ** WB1Q ** | 637 | 5,589,024.00 | 5,589,563.00 | 08APR03 | 10APR03 | 1.000000 | -539.00 |
| 5,600,000.000 | | | | -539.00 | | .00 | |
| ** WB2P ** | 715 | 598,824.00 | 598,813.50 | 08APR03 | 10APR03 | 1.000000 | 10.50 |
| 600,000.000 | | | | 10.50 | | .00 | |
| ** WB2P ** | 037 | 109,789.72 | 109,785.93 | 10APR03 | 11APR03 | 1.000000 | 3.79 |
| 110,000.000 | | | | 3.79 | | .00 | |
| ** WB2P ** | 040 | 344,337.50 | 344,328.59 | 10APR03 | 11APR03 | 1.000000 | 8.91 |
| | | | | 8.91 | | .00 | |



STATE STREET

FOR PUBLIC DISCLOSURE

ATTACHMENT P

| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL BASE | MAT RATE COST COST | TRD DT LOCAL BASE | STL DT BASE | SELL RATE CURR GN/LS | NET SECTY NET BAS | GN/LS GN/LS |
|-------------------------|-------------------------------|--|---------------------------|--------------------------|-------------------------|----------------|----------------------------|----------------------|----------------|
| | 345,000.000 | | | | | | | | |
| WB1Q | 678 | 1,147,801.58 | | 1,147,845.93 | 10APR03 -44.35 | 11APR03 | 1.000000 .00 | | -44.35 |
| | 1,150,000.000 | | | | | | | | |
| WB1Q | 679 | 3,618,838.99 | | 3,618,101.42 | 10APR03 -62.45 | 11APR03 | 1.000000 .00 | | -62.45 |
| | 3,625,000.000 | | | | | | | | |
| WB1Q | 680 | 3,358,451.34 | | 3,358,525.41 | 10APR03 -74.27 | 11APR03 | 1.000000 .00 | | -74.27 |
| | 3,365,000.000 | | | | | | | | |
| WB1Q | 683 | 3,353,461.87 | | 3,353,461.86 | 10APR03 .01 | 11APR03 | 1.000000 .00 | | .01 |
| | 3,360,000.000 | | | | | | | | |
| 912795MR9 | TOTAL | 1,052,951.22 | | 1,052,928.02 | | 23.28 L | .00 | | 23.28 L |
| | | 17,066,776.98 | | 17,067,497.02 | | -720.04 S | .00 | | -720.04 S |
| 912795MS7 | UNITED STATES TREAS BILLS | 2003/04/19 | 0.010 | | 08APR03 | 10APR03 | 1.000000 | | |
| WB1Q | 638 | 3,592,140.00 | | 3,591,915.00 | 245.00 | | .00 | | 245.00 |
| | 3,600,000.000 | | | | | | | | |
| WB1Q | 639 | 3,791,487.50 | | 3,791,433.74 | 08APR03 253.74 | 10APR03 | 1.000000 .00 | | 253.74 |
| | 3,800,000.000 | | | | | | | | |
| WB1Q | 670 | 2,270,045.54 | | 2,269,868.42 | 09APR03 176.94 | 10APR03 | 1.000000 .00 | | 176.94 |
| | 2,275,000.000 | | | | | | | | |
| WB1Q | 671 | 2,270,045.54 | | 2,269,868.61 | 09APR03 176.95 | 10APR03 | 1.000000 .00 | | 176.95 |
| | 2,275,000.000 | | | | | | | | |
| 912795MS7 | TOTAL | 11,923,938.62 | | 11,923,085.99 | | 852.63 S | .00 | | 852.63 S |



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| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL BASE | MAT RATE COST COST | TRD DT LOCAL BASE | STL DT BASE | SELL RATE CURR GN/LS | NET SECTY NET BAS | GN/LS GN/LS |
|-------------------------|-------------------------------|--|---------------------------|--------------------------|-------------------------|----------------|----------------------------|----------------------|----------------|
| 912795M21 | UNITED STATES TREAS DISCS NTS | 2003/05/13 | 0.010 | | 12MAY03 | 12MAY03 | 1.000000 | | |
| WB1Q | 009 | 1,999,935.28 | | 1,999,935.27 | .01 | | .00 | | .01 |
| | 2,000,000.000 | | | | | | | | |
| 912795NC1 | UNITED STATES TREAS PREASSIGN | 2003/07/10 | 0.010 | | 14APR03 | 17APR03 | 1.000000 | | |
| WB2P | 007 | 239,358.48 | | 239,341.68 | -11.20 | | .00 | | -11.20 |
| | 240,000.000 | | | | | | | | |
| WB1Q | 723 | 3,301,048.93 | | 3,300,587.19 | 14APR03 453.74 | 17APR03 | 1.000000 .00 | | 453.74 |
| | 3,310,000.000 | | | | | | | | |
| WB2P | 057 | 179,738.58 | | 179,698.43 | 15MAY03 39.87 | 16MAY03 | 1.000000 .00 | | 39.87 |
| | 180,000.000 | | | | | | | | |
| WB2P | 060 | 179,727.75 | | 179,698.42 | 15MAY03 37.13 | 16MAY03 | 1.000000 .00 | | 37.13 |
| | 180,000.000 | | | | | | | | |
| WB2P | 135 | 144,788.69 | | 144,758.78 | 15MAY03 29.91 | 16MAY03 | 1.000000 .00 | | 29.91 |
| | 145,000.000 | | | | | | | | |
| WB1Q | 675 | 2,476,286.89 | | 2,472,945.18 | 15MAY03 3,341.79 | 16MAY03 | 1.000000 .00 | | 3,341.79 |
| | 2,480,000.000 | | | | | | | | |
| WB1Q | 676 | 2,476,249.88 | | 2,472,916.15 | 15MAY03 3,332.85 | 16MAY03 | 1.000000 .00 | | 3,332.85 |
| | 2,480,000.000 | | | | | | | | |
| WB1Q | 688 | 1,981,997.49 | | 1,979,351.48 | 15MAY03 2,646.01 | 16MAY03 | 1.000000 .00 | | 2,646.01 |
| | 1,985,000.000 | | | | | | | | |
| WB2P | 153 | 174,745.94 | | 174,717.35 | 16MAY03 28.61 | 19MAY03 | 1.000000 .00 | | 28.61 |
| | 175,000.000 | | | | | | | | |
| WB2P | 154 | 279,589.49 | | 279,539.88 | 16MAY03 50.41 | 19MAY03 | 1.000000 .00 | | 50.41 |
| | 280,000.000 | | | | | | | | |
| WB1Q | 721 | 2,451,434.14 | | 2,448,062.78 | 16MAY03 3,373.46 | 19MAY03 | 1.000000 .00 | | 3,373.46 |
| | 2,455,000.000 | | | | | | | | |

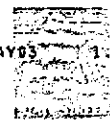


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ATTACHMENT P

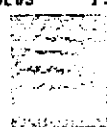
| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE | TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS | STL DT BASE CURR | SELL RATE GN/LS | NET SECTY GN/LS NET BAS SECTY GN/LS |
|-------------------------|-------------------------------|--|-------------------------------------|----------|---|---------------------|--------------------|--|
| ** WB1Q ** | 728 | 3,829,377.46 | 3,824,327.20 | | 16MAY03 5,050.26 | 19MAY03 | 1.000000 .00 | 5,050.26 |
| | 3,835,000.000 | | | | | | | |
| ** WB1Q ** | 043 | 4,788,443.25 | 4,788,218.38 | | 25JUN03 224.87 | 27JUN03 | 1.000000 .00 | 224.87 |
| | 4,790,000.000 | | | | | | | |
| ** WB2P ** | 404 | 979,681.50 | 979,635.49 | | 25JUN03 46.01 | 27JUN03 | 1.000000 .00 | 46.01 |
| | 980,000.000 | | | | | | | |
| ** WB1Q ** | 057 | 4,693,508.03 | 4,693,253.72 | | 26JUN03 254.31 | 27JUN03 | 1.000000 .00 | 254.31 |
| | 4,695,000.000 | | | | | | | |
| ** WB1Q ** | 058 | 4,693,508.03 | 4,693,253.72 | | 26JUN03 254.31 | 27JUN03 | 1.000000 .00 | 254.31 |
| | 4,695,000.000 | | | | | | | |
| ** WB1Q ** | 060 | 2,064,343.79 | 2,064,231.94 | | 26JUN03 111.85 | 27JUN03 | 1.000000 .00 | 111.85 |
| | 2,065,000.000 | | | | | | | |
| ** WB2P ** | 412 | 964,693.34 | 964,641.07 | | 26JUN03 52.27 | 27JUN03 | 1.000000 .00 | 52.27 |
| | 965,000.000 | | | | | | | |
| ** WB2P ** | 413 | 964,693.34 | 964,641.07 | | 26JUN03 52.27 | 27JUN03 | 1.000000 .00 | 52.27 |
| | 965,000.000 | | | | | | | |
| ** WB2P ** | 415 | 419,866.53 | 419,843.78 | | 26JUN03 22.75 | 27JUN03 | 1.000000 .00 | 22.75 |
| | 420,000.000 | | | | | | | |
| 912795NC1 | TOTAL | 4,526,859.50 | 4,526,511.47 | | 348.03 L | | .00 | 348.03 L |
| | | 32,756,191.23 | 32,737,147.78 | | 19,043.45 S | | .00 | 19,043.45 S |
| 912795ND9 | UNITED STATES TREAS DTD | | 2003/07/17 0.010 | | 16MAY03 | 19MAY03 | 1.000000 | |
| ** WB2P ** | 150 | 564,069.40 | 563,925.88 | | 143.52 | | .00 | 143.52 |
| | 565,000.000 | | | | | | | |
| ** WB1Q ** | 725 | 1,472,570.55 | 1,472,195.86 | | 16MAY03 374.69 | 19MAY03 | 1.000000 .00 | 374.69 |
| | 1,475,000.000 | | | | | | | |



STATE STREET

FOR PUBLIC DISCLOSURE

| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET | MAT DATE LOCAL COST BASE COST | MAT RATE | TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS | STL DT BASE CURR | SELL RATE GN/LS | NET SECTY GN/LS NET BAS SECTY GN/LS |
|-------------------------|-------------------------------|--|-------------------------------------|----------|---|---------------------|--------------------|--|
| ** WB2P ** | 057 | 803,699.93 | 803,521.48 | | 20MAY03 178.45 | 21MAY03 | 1.000000 .00 | 178.45 |
| | 805,000.000 | | | | | | | |
| ** WB2P ** | 181 | 1,113,181.62 | 1,112,956.43 | | 20MAY03 225.19 | 21MAY03 | 1.000000 .00 | 225.19 |
| | 1,115,000.000 | | | | | | | |
| ** WB1Q ** | 775 | 2,111,584.27 | 2,111,117.67 | | 20MAY03 466.60 | 21MAY03 | 1.000000 .00 | 466.60 |
| | 2,115,000.000 | | | | | | | |
| ** WB1Q ** | 779 | 2,910,246.12 | 2,909,669.20 | | 20MAY03 576.92 | 21MAY03 | 1.000000 .00 | 576.92 |
| | 2,915,000.000 | | | | | | | |
| 912795ND9 | TOTAL | 2,480,950.95 | 2,480,403.79 | | 547.16 L | | .00 | 547.16 L |
| | | 6,494,400.94 | 6,492,982.73 | | 1,418.21 S | | .00 | 1,418.21 S |
| 912795NE7 | UNITED STATES TREAS PREASSIGN | | 2003/07/24 0.010 | | 27JUN03 | 30JUN03 | 1.000000 | |
| ** WB1Q ** | 076 | 1,918,963.20 | 1,918,848.00 | | 115.20 | | .00 | 115.20 |
| | 1,920,000.000 | | | | | | | |
| ** WB1Q ** | 078 | 2,878,444.80 | 2,878,272.70 | | 27JUN03 172.10 | 30JUN03 | 1.000000 .00 | 172.10 |
| | 2,880,000.000 | | | | | | | |
| ** WB1Q ** | 096 | 979,526.88 | 979,466.99 | | 01JUL03 59.89 | 02JUL03 | 1.000000 .00 | 59.89 |
| | 980,000.000 | | | | | | | |
| ** WB1Q ** | 099 | 979,526.88 | 979,466.99 | | 01JUL03 59.89 | 02JUL03 | 1.000000 .00 | 59.89 |
| | 980,000.000 | | | | | | | |
| ** WB2P ** | 452 | 694,664.47 | 694,617.75 | | 01JUL03 46.72 | 02JUL03 | 1.000000 .00 | 46.72 |
| | 695,000.000 | | | | | | | |
| ** WB2P ** | 455 | 689,666.88 | 689,623.07 | | 01JUL03 43.81 | 02JUL03 | 1.000000 .00 | 43.81 |
| | 690,000.000 | | | | | | | |



STATE STREET

FOR PUBLIC DISCLOSURE

ATTACHMENT P

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|--|--------------|--------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| 912795NE7 | TOTAL | | | | | | |
| | 1,384,331.35 | 1,384,240.82 | | 90.53 L | | .00 | 90.53 L |
| | 6,756,461.74 | 6,756,054.60 | | 407.00 S | | .00 | 407.00 S |
| 912795NF4 | UNITED STATES TREAS PREASSIGN 2003/07/31 | 0.010 | | 13FEB03 | 14FEB03 | 1.000000 | |
| WB1Q | 342 | 4,973,326.39 | 4,972,862.50 | 463.89 | | .00 | 463.89 |
| | 5,000,000.000 | | | | | | |
| WB2P | 404 | 1,690,930.97 | 1,690,773.25 | 157.72 | | .00 | 157.72 |
| | 1,700,000.000 | | | | | | |
| WB2L | 545 | 7,793,347.35 | 7,708,620.13 | 4,727.22 | | .00 | 4,727.22 |
| | 7,810,000.000 | | | | | | |
| 912795NF4 | TOTAL | | | | | | |
| | 9,404,278.32 | 9,479,393.30 | | 4,804.94 L | | .00 | 4,804.94 L |
| | 4,973,326.39 | 4,972,862.50 | | 463.89 S | | .00 | 463.89 S |
| 912795NH0 | UNITED STATES TREAS PREASSIGN 2003/08/14 | 0.010 | | 09APR03 | 10APR03 | 1.000000 | |
| WB2P | 081 | 1,693,365.75 | 1,693,157.50 | 208.25 | | .00 | 208.25 |
| | 1,700,000.000 | | | | | | |
| WB1Q | 636 | 4,980,487.50 | 4,979,875.00 | 612.50 | | .00 | 612.50 |
| | 5,000,000.000 | | | | | | |
| 912795NH0 | TOTAL | | | | | | |
| | 1,693,365.75 | 1,693,157.50 | | 208.25 L | | .00 | 208.25 L |
| | 4,980,487.50 | 4,979,875.00 | | 612.50 S | | .00 | 612.50 S |
| 912795NK3 | UNITED STATES TREAS PREASSIGN 2003/08/28 | 0.010 | | 05AUG03 | 07AUG03 | 1.000000 | |
| WB1Q | 073 | 1,469,241.11 | 1,469,176.00 | 64.31 | | .00 | 64.31 |
| | 1,470,000.000 | | | | | | |
| WB1Q | 074 | 1,469,245.40 | 1,469,176.00 | 68.60 | | .00 | 68.60 |
| | 1,470,000.000 | | | | | | |



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| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|--|--------------|--------------|-------------------|-----------------|-----------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| SHARES/PAR | BASE PRINCIPAL NET | BASE COST | BASE COST | BASE SECTY GN/LS | BASE CURR GN/LS | GN/LS | NET BAS SECTY GN/LS |
| WB1Q | 881 | 1,179,401.15 | 1,179,339.20 | 61.95 | | .00 | 61.95 |
| | 1,180,000.000 | | | | | | |
| WB1Q | 884 | 3,118,434.80 | 3,118,244.55 | 190.25 | | .00 | 190.25 |
| | 3,120,000.000 | | | | | | |
| WB1Q | 885 | 1,604,194.82 | 1,604,096.52 | 98.30 | | .00 | 98.30 |
| | 1,605,000.000 | | | | | | |
| WB2P | 629 | 754,621.24 | 754,577.19 | 44.85 | | .00 | 44.05 |
| | 755,000.000 | | | | | | |
| WB2P | 630 | 1,464,245.06 | 1,464,176.35 | 88.71 | | .00 | 88.71 |
| | 1,465,000.000 | | | | | | |
| 912795NK3 | TOTAL | | | | | | |
| | 2,218,886.30 | 2,218,753.54 | | 132.76 L | | .00 | 132.76 L |
| | 8,840,517.20 | 8,840,033.07 | | 483.41 S | | .00 | 483.41 S |
| 912795NL1 | UNITED STATES TREAS PREASSIGN 2003/09/04 | 0.010 | | 13AUG03 | 14AUG03 | 1.000000 | |
| WB1Q | 655 | 2,918,432.93 | 2,918,462.71 | -29.78 | | .00 | -29.78 |
| | 2,920,000.000 | | | | | | |
| WB2P | 483 | 734,605.55 | 734,620.56 | -15.01 | | .00 | -15.01 |
| | 735,000.000 | | | | | | |
| WB1Q | 045 | 1,479,725.17 | 1,479,744.11 | -18.94 | | .00 | -18.94 |
| | 1,480,000.000 | | | | | | |
| WB1Q | 129 | 1,479,722.29 | 1,479,745.31 | -23.02 | | .00 | -23.02 |
| | 1,480,000.000 | | | | | | |
| WB1Q | 130 | 1,479,726.61 | 1,479,745.32 | -18.71 | | .00 | -18.71 |
| | 1,480,000.000 | | | | | | |
| WB2P | 751 | 369,931.29 | 369,936.33 | -5.04 | | .00 | -5.04 |
| | 370,000.000 | | | | | | |

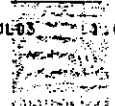


STATE STREET
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ATTACHMENT P

| ASSET ID | SECURITY | DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|--|---------------------|--------------|------------|-------------------|-----------------|-----------------|-----------------|
| SH SELL/BTC | LOT | LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET SECTY GN/LS |
| SHARES/PAR | BASE | PRINCIPAL NET | BASE | BASE | SECTY GN/LS | | NET BAS | SECTY GN/LS |
| ** WB2P ** | 763 | 369,930.57 | 369,936.33 | | 26AUG03 -5.76 | 28AUG03 | 1.000000 .00 | -5.76 |
| | 370,000.000 | | | | | | | |
| ** WB2P ** | 764 | 369,931.65 | 369,936.33 | | 26AUG03 -4.68 | 28AUG03 | 1.000000 .00 | -4.68 |
| | 370,000.000 | | | | | | | |
| ** WB1Q ** | 156 | 1,484,768.59 | 1,484,780.96 | | 28AUG03 -12.37 | 02SEP03 | 1.000000 .00 | -12.37 |
| | 1,485,000.000 | | | | | | | |
| ** WB2P ** | 799 | 374,941.56 | 374,944.69 | | 28AUG03 -3.13 | 02SEP03 | 1.000000 .00 | -3.13 |
| | 375,000.000 | | | | | | | |
| 912795NL1 | TOTAL | 2,219,340.62 | 2,219,374.24 | | -33.62 L | | .00 | -33.62 L |
| | | 8,842,375.59 | 8,842,478.41 | | -102.82 S | | .00 | -102.82 S |
| 912795NM9 | UNITED STATES TREAS PREASSIGN 2003/09/11 | 0.010 | | | 28AUG03 | 29AUG03 | 1.000000 | |
| ** WB2P ** | 001 | 899,697.75 | 899,692.88 | | 4.87 | | .00 | 4.87 |
| | 900,000.000 | | | | | | | |
| ** WB1Q ** | 157 | 3,023,984.10 | 3,023,967.72 | | 28AUG03 16.38 | 29AUG03 | 1.000000 .00 | 16.38 |
| | 3,025,000.000 | | | | | | | |
| 912795NM9 | TOTAL | 899,697.75 | 899,692.88 | | 4.87 L | | .00 | 4.87 L |
| | | 3,023,984.10 | 3,023,967.72 | | 16.38 S | | .00 | 16.38 S |
| 912795NP2 | UNITED STATES TREAS BILLS | 2003/09/25 | 0.010 | | 01JUL03 | 03JUL03 | 1.000000 | |
| ** WB1Q ** | 090 | 4,775,844.70 | 4,775,174.80 | | 669.90 | | .00 | 669.90 |
| | 4,785,000.000 | | | | | | | |
| ** WB1Q ** | 093 | 4,690,897.67 | 4,690,130.23 | | 01JUL03 767.44 | 03JUL03 | 1.000000 .00 | 767.44 |
| | 4,700,000.000 | | | | | | | |
| ** WB2P ** | 446 | 978,124.93 | 977,987.73 | | 01JUL03 137.20 | 03JUL03 | 1.000000 .00 | 137.20 |
| | 980,000.000 | | | | | | | |



STATE STREET

FOR PUBLIC DISCLOSURE

| ASSET ID | SECURITY | DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|---------------------------|---------------------|---------------|------------|--------------------|-----------------|-----------------|-----------------|
| SH SELL/BTC | LOT | LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET SECTY GN/LS |
| SHARES/PAR | BASE | PRINCIPAL NET | BASE | BASE | SECTY GN/LS | | NET BAS | SECTY GN/LS |
| ** WB2P ** | 449 | 963,131.12 | 962,973.50 | | 01JUL03 157.62 | 03JUL03 | 1.000000 .00 | 157.62 |
| | 965,000.000 | | | | | | | |
| ** WB1Q ** | 062 | 8,948,503.36 | 8,948,304.81 | | 17SEP03 198.55 | 18SEP03 | 1.000000 .00 | 198.55 |
| | 8,950,000.000 | | | | | | | |
| ** WB2P ** | 087 | 2,384,601.17 | 2,384,548.51 | | 17SEP03 52.66 | 18SEP03 | 1.000000 .00 | 52.66 |
| | 2,385,000.000 | | | | | | | |
| 912795NP2 | TOTAL | 4,325,857.22 | 4,325,509.74 | | 347.48 L | | .00 | 347.48 L |
| | | 18,415,245.73 | 18,413,609.84 | | 1,635.89 S | | .00 | 1,635.89 S |
| 912795NQ0 | UNITED STATES TREAS BILLS | 2003/10/02 | 0.010 | | 08JUL03 | 09JUL03 | 1.000000 | |
| ** WB1Q ** | 346 | 1,995,915.28 | 1,995,938.89 | | -23.61 | | .00 | -23.61 |
| | 2,000,000.000 | | | | | | | |
| ** WB1Q ** | 351 | 6,571,473.31 | 6,571,583.92 | | 08JUL03 -110.61 | 09JUL03 | 1.000000 .00 | -110.61 |
| | 6,585,000.000 | | | | | | | |
| ** WB1Q ** | 355 | 2,854,158.85 | 2,854,182.00 | | 08JUL03 -23.15 | 09JUL03 | 1.000000 .00 | -23.15 |
| | 2,860,000.000 | | | | | | | |
| ** WB2P ** | 491 | 583,805.22 | 583,812.13 | | 08JUL03 -6.91 | 09JUL03 | 1.000000 .00 | -6.91 |
| | 585,000.000 | | | | | | | |
| ** WB2P ** | 494 | 1,906,076.54 | 1,906,110.24 | | 08JUL03 -33.70 | 09JUL03 | 1.000000 .00 | -33.70 |
| | 1,910,000.000 | | | | | | | |
| ** WB2P ** | 497 | 833,294.63 | 833,304.49 | | 08JUL03 -9.86 | 09JUL03 | 1.000000 .00 | -9.86 |
| | 835,000.000 | | | | | | | |



STATE STREET

FOR PUBLIC DISCLOSURE

ATTACHMENT P

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|-------------|---------------------------|---------------|---------------|-------------------|-----------------|-----------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET SECTY GN/LS |
| | SHARES/PAR | BASE | BASE | BASE | | | NET BAS SECTY GN/LS |
| 912795N00 | TOTAL | 3,323,176.39 | 3,323,226.86 | -50.47 L | | .00 | -50.47 L |
| | | 11,421,547.44 | 11,421,784.81 | -157.37 S | | .00 | -157.37 S |
| 912795NR8 | UNITED STATES TREAS BILLS | 2003/10/09 | 0.010 | 29JUL03 | 31JUL03 | 1.000000 | |
| » WB1Q » | | | | | | | |
| | 001 | 4,426,980.04 | 4,427,368.10 | -388.06 | | .00 | -388.06 |
| | 4,435,000.000 | | | | | | |
| » WB1Q » | 012 | 4,402,153.88 | 4,400,419.63 | 1,734.25 | 31JUL03 | 1.000000 | 1,734.25 |
| | 4,410,000.000 | | | | | .00 | |
| » WB1Q » | 013 | 4,406,973.20 | 4,405,618.14 | 1,363.14 | 31JUL03 | 1.000000 | 1,363.14 |
| | 4,415,000.000 | | | | | .00 | |
| » WB2P » | 580 | 1,103,034.02 | 1,102,625.78 | 408.24 | 31JUL03 | 1.000000 | 408.24 |
| | 1,105,000.000 | | | | | .00 | |
| » WB2P » | 584 | 1,112,983.71 | 1,112,826.75 | 156.96 | 31JUL03 | 1.000000 | 156.96 |
| | 1,115,000.000 | | | | | .00 | |
| » WB2P » | 587 | 1,103,034.02 | 1,103,098.48 | -44.46 | 31JUL03 | 1.000000 | -44.46 |
| | 1,105,000.000 | | | | | .00 | |
| » WB2P » | 592 | 1,107,981.96 | 1,108,089.88 | -107.92 | 31JUL03 | 1.000000 | -107.92 |
| | 1,110,000.000 | | | | | .00 | |
| » WB1Q » | 790 | 4,402,153.88 | 4,402,411.12 | -257.24 | 31JUL03 | 1.000000 | -257.24 |
| | 4,410,000.000 | | | | | .00 | |
| » WB1Q » | 015 | 2,370,459.83 | 2,370,913.81 | -253.98 | 31JUL03 | 1.000000 | -253.98 |
| | 2,375,000.000 | | | | | .00 | |
| » WB2P » | 594 | 593,912.47 | 593,976.11 | -63.64 | 31JUL03 | 1.000000 | -63.64 |
| | 595,000.000 | | | | | .00 | |
| » WB2L » | 717 | 20,956,576.96 | 20,957,872.21 | -495.25 | 03SEP03 | 000000 | |
| | | | | | 05SEP03 | 000000 | |



FOR PUBLIC DISCLOSURE

| ASSET ID | SECURITY DESCRIPTION | MAT DATE | MAT RATE | TRD DT | STL DT | SELL RATE | NET SECTY GN/LS |
|----------------|-------------------------------|---------------|---------------|-------------------|-----------------|-----------------|---------------------|
| SH SELL/BTC | LOT LOCAL PRINCIPAL NET | LOCAL COST | LOCAL COST | LOCAL SECTY GN/LS | BASE CURR GN/LS | NET SECTY GN/LS | NET SECTY GN/LS |
| | SHARES/PAR | BASE | BASE | BASE | | | NET BAS SECTY GN/LS |
| 20,975,000.000 | | | | | | | |
| 912795NR8 | TOTAL | 25,977,523.14 | 25,977,689.21 | -166.87 L | | .00 | -166.87 L |
| | | 20,008,920.11 | 20,006,722.00 | 2,198.11 S | | .00 | 2,198.11 S |
| 912795NU1 | UNITED STATES TREAS PREASSIGN | 2003/10/30 | 0.010 | 27AUG03 | 28AUG03 | 1.000000 | |
| » WB1Q » | | | | | | | |
| | 137 | 8,810,637.31 | 8,810,289.81 | 347.50 | | .00 | 347.50 |
| | 8,825,000.000 | | | | | | |
| » WB2P » | 790 | 2,211,395.09 | 2,211,307.85 | 87.24 | 28AUG03 | 1.000000 | 87.24 |
| | 2,215,000.000 | | | | | .00 | |
| 912795NU1 | TOTAL | 2,211,395.09 | 2,211,307.85 | 87.24 L | | .00 | 87.24 L |
| | | 8,810,637.31 | 8,810,289.81 | 347.50 S | | .00 | 347.50 S |
| 912795NX5 | UNITED STATES TREAS PREASSIGN | 2003/11/20 | 0.010 | 24SEP03 | 25SEP03 | 1.000000 | |
| » WB2P » | | | | | | | |
| | 115 | 2,211,967.91 | 2,211,623.35 | 344.56 | | .00 | 344.56 |
| | 2,215,000.000 | | | | | | |
| » WB1Q » | 168 | 8,812,919.56 | 8,811,546.78 | 1,372.78 | 25SEP03 | 1.000000 | 1,372.78 |
| | 8,825,000.000 | | | | | .00 | |
| 912795NX5 | TOTAL | 2,211,967.91 | 2,211,623.35 | 344.56 L | | .00 | 344.56 L |
| | | 8,812,919.56 | 8,811,546.78 | 1,372.78 S | | .00 | 1,372.78 S |
| 912795PJ4 | UNITED STATES TREAS PREASSIGN | 2004/02/05 | 0.010 | 30DEC03 | 31DEC03 | 1.000000 | |
| » WB2L » | | | | | | | |
| | 144 | 11,969,697.20 | 11,969,277.98 | 419.30 | | .00 | 419.30 |
| | 11,980,000.000 | | | | | | |



FOR PUBLIC DISCLOSURE

BILL & MELINDA GATES FOUNDATION
COMPOSITE
SUMMARY REALIZED GAIN/LOSS REPORT
JANUARY 1, 2003 TO DECEMBER 31, 2003

ATTACHMENT P

| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL BASE | PRINCIPAL NET | MAT DATE | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL BASE | DT SECY GN/LS | STL DT BASE | SELL RATE CURR GN/LS | NET SECY NET BAS | GN/LS GN/LS |
|-------------------------|-------------------------------|--------------------------------|-----------------|------------|-------------------------------------|-------------------------|---------------------|----------------|-------------------------|---------------------|----------------|
| 912795PV7 | | UNITED STATES | TREAS PREASSIGN | 2004/04/22 | 0.010 | | 11DEC03 | 11DEC03 | 1.000000 | | |
| WB1E | 588 | | 11,510,956.19 | | 11,490,748.52 | | 20,207.67 | | .00 | | 20,207.67 |
| | 11,550,000.000 | | | | | | | | | | |
| WB1E | 003 | | 1,495,298.63 | | 1,492,305.00 | | 18DEC03 | 18DEC03 | 1.000000 | | 2,993.63 |
| | 1,500,000.000 | | | | | | | | .00 | | |
| 912795PV7 | TOTAL | | 13,006,254.82 | | 12,983,053.52 | | 23,201.30 L | | .00 | | 23,201.30 L |
| 912795QE4 | | UNITED STATES | TREAS PREASSIGN | 2004/06/24 | 0.010 | | 30DEC03 | 30DEC03 | 1.000000 | | |
| WB2L | 146 | | 12,439,463.54 | | 12,440,078.12 | | -614.58 | | .00 | | -614.58 |
| | 12,500,000.000 | | | | | | | | | | |
| 912795QH7 | | UNITED STATES | TREAS BILLS | 2003/10/15 | 0.010 | | 15OCT03 | 15OCT03 | 1.000000 | | |
| WB1Q | 009 | | 63,500,000.00 | | 63,488,640.56 | | 11,359.44 | | .00 | | 11,359.44 |
| | 63,500,000.000 | | | | | | | | | | |
| WB1Q | 009 | CXL | -63,500,000.00 | | -63,488,640.56 | | -11,359.44 | | 1.000000 | | -11,359.44 |
| | -63,500,000.000 | | | | | | | | .00 | | |
| WB1Q | 017 | | 63,500,000.00 | | 63,488,640.56 | | 11,359.44 | | 1.000000 | | 11,359.44 |
| | 63,500,000.000 | | | | | | | | .00 | | |
| 912795QH7 | TOTAL | | 63,500,000.00 | | 63,488,640.56 | | 11,359.44 S | | .00 | | 11,359.44 S |
| 92217M008 | | VARIABLE FDG CAP YRS DTC CP GE | 2003/02/04 | 1.320 | | | 04FEB03 | 04FEB03 | 1.000000 | | |
| WB2J | 060 | | 2,500,000.00 | | 2,497,020.83 | | 2,979.17 | | .00 | | 2,979.17 |
| | 2,500,000.000 | | | | | | | | | | |
| 93499W003 | | WARBURG DILLON REED LLC TD | 2003/10/01 | 0.970 | | | 01OCT03 | 01OCT03 | 1.000000 | | |
| WB2J | 744 | | 1,522,000.00 | | 1,522,041.01 | | -41.01 | | .00 | | -41.01 |
| | 1,522,000.000 | | | | | | | | | | |
| WB2J | 744 | CXL | -1,522,000.00 | | -1,522,041.01 | | 41.01 | | 1.000000 | | 41.01 |
| | -1,522,000.000 | | | | | | | | .00 | | |

STATE STREET

FOR PUBLIC DISCLOSURE

BILL & MELINDA GATES FOUNDATION
COMPOSITE
SUMMARY REALIZED GAIN/LOSS REPORT
JANUARY 1, 2003 TO DECEMBER 31, 2003

| ASSET ID SH SELL/BTC | SECURITY LOT SHARES/PAR | DESCRIPTION LOCAL BASE | PRINCIPAL NET | MAT DATE | MAT RATE LOCAL COST BASE COST | TRD DT LOCAL BASE | DT SECY GN/LS | STL DT BASE | SELL RATE CURR GN/LS | NET SECY NET BAS | GN/LS GN/LS |
|-------------------------|-------------------------------|--------------------------------|-------------------|----------|-------------------------------------|-------------------------|---------------------|----------------|-------------------------|---------------------|-----------------|
| 93499W003 | TOTAL | | .00 | | .00 | | .00 L | | .00 | | .00 L |
| 9612A1000 | | WESTPAC TRUST SECS N DTC MMI G | 2003/08/04 | 1.220 | | | 14MAY03 | 14MAY03 | 1.000000 | | |
| WB1E | 013 | | 1,894,806.67 | | 1,893,947.44 | | 859.23 | | .00 | | 859.23 |
| | 1,900,000.000 | | | | | | | | | | |
| 961210001 | | WESTPAC CAP CORP YRS DTC MMI G | 2003/05/28 | 1.240 | | | 14MAY03 | 14MAY03 | 1.000000 | | |
| WB1E | 039 | | 4,497,812.50 | | 4,490,390.00 | | 7,422.50 | | .00 | | 7,422.50 |
| | 4,500,000.000 | | | | | | | | | | |
| 97342J002 | | WINDMILL FDG CORP DTC MMI G | 2003/02/18 | 1.290 | | | 18FEB03 | 18FEB03 | 1.000000 | | |
| WB2J | 109 | | 2,500,000.00 | | 2,497,155.56 | | 2,844.44 | | .00 | | 2,844.44 |
| | 2,500,000.000 | | | | | | | | | | |
| USD TOTAL | | | 1,248,598,832.95 | | 1,247,878,750.86 | | 720,082.09 L | | .00 | | 720,082.09 L |
| | | | 644,249,212.59 | | 644,132,015.17 | | 117,197.42 S | | .00 | | 117,197.42 S |
| CASH EQUIV TOTAL | | | 15,177,566,994.39 | | 15,151,819,814.52 | | 719,563.59 L | | 25,027,016.28 | | 25,747,179.87 L |
| | | | 644,249,212.59 | | 644,132,015.17 | | 117,197.42 S | | .00 | | 117,197.42 S |

25,864,377.29