

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

**2000**

Department of the Treasury  
Internal Revenue Service

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

For calendar year 2000, or tax year beginning \_\_\_\_\_, and ending \_\_\_\_\_

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

Use the IRS label. Otherwise, print or type. See Specific Instructions.	Name of organization <b>Bill &amp; Melinda Gates Foundation</b>		A Employer identification number <b>91-1663695</b>
	Number and street (or P.O. box number if mail is not delivered to street address)	Room/suite	B Telephone number <b>(206) 709-3100</b>
	1551 Eastlake Avenue East		
City or town, state, and ZIP code <b>Seattle, WA 98102</b>			C If exemption application is pending, check here <input type="checkbox"/>

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

I Fair market value of all assets at end of year (from Part II, col. (c), line 16) ▶ \$ **21149088035.** (Part I, column (d) must be on cash basis.)

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

Part I Analysis of Revenue and Expenses <i>(The total of amounts in columns (b), (c), and (d) may not necessarily equal the amounts in column (a).)</i>	(a) Revenue and expenses per books	(b) Net investment income	(c) Adjusted net income N/A	(d) Disbursements for charitable purposes (cash basis only)
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<b>Revenue</b>	1 Contributions, gifts, grants, etc., received	4977703125.		Statement 1
	2 Distributions from split-interest trusts			
	3 Interest on savings and temporary cash investments	1218484825.	1218484825.	Statement 2
	4 Dividends and interest from securities	10062425.	10062425.	Statement 3
	5a Gross rents			
	b (Net rental income or (loss))			
	6a Net gain or (loss) from sale of assets not on line 10	<1299487242.>		Statement 19
	b Gross sales price for all assets on line 6a	37650942841.		
	7 Capital gain net income (from Part IV, line 2)		3687526200.	
	8 Net short-term capital gain			
	9 Income modifications			
	10a Gross sales less returns and allowances			
	b Less: Cost of goods sold			
	c Gross profit or (loss)			
	11 Other income	<27955884.>	18181807.	Statement 4, 29
	12 Total. Add lines 1 through 11	4878807249.	4934255257.	
<b>Operating and Administrative Expenses</b>	13 Compensation of officers, directors, trustees, etc.	110583.	0.	110583.
	14 Other employee salaries and wages	10402627.	0.	10120478.
	15 Pension plans, employee benefits	2531895.	0.	1959577.
	16a Legal fees Stmt 5	1940577.	0.	1260256.
	b Accounting fees Stmt 6	73615.	0.	73615.
	c Other professional fees Stmt 7	18796070.	7698613.	11202501.
	17 Interest			
	18 Taxes Stmt 8	54745521.	294.	0.
	19 Depreciation and depletion Stmt 27	2595257.	0.	
	20 Occupancy	2007998.	0.	2061393.
	21 Travel, conferences, and meetings	5462991.	0.	5436262.
	22 Printing and publications	1825576.	0.	1669196.
	23 Other expenses Stmt 9	9891839.	2866827.	7014981.
24 Total operating and administrative expenses. Add lines 13 through 23	110384549.	10565734.	40908842.	
25 Contributions, gifts, grants paid	1538188545.		994875079.	
26 Total expenses and disbursements. Add lines 24 and 25	1648573094.	10565734.	1035783921.	
27 Subtract line 26 from line 12:				
a Excess of revenue over expenses and disbursements	3230234155.			
b Net investment income (if negative, enter -0-)		4923689523.		
c Adjusted net income (if negative, enter -0-)			N/A	

Part II Balance Sheets		Attached schedules and amounts in the description column should be for end-of-year amounts only.		
		Beginning of year	End of year	
		(a) Book Value	(b) Book Value	(c) Fair Market Value
Assets	1 Cash - non-interest-bearing	191992.	406.	406.
	2 Savings and temporary cash investments	7478512929.	3342421953.	3342421953.
	3 Accounts receivable ▶ 568032971.			
	Less: allowance for doubtful accounts ▶	279693257.	568032971.	568032971.
	4 Pledges receivable ▶			
	Less: allowance for doubtful accounts ▶			
	5 Grants receivable			
	6 Receivables due from officers, directors, trustees, and other disqualified persons			
	7 Other notes and loans receivable ▶			
	Less: allowance for doubtful accounts ▶			
	8 Inventories for sale or use		109868.	109868.
	9 Prepaid expenses and deferred charges		55513.	55513.
	10a Investments - U.S. and state government obligations Stmt 12	6168461208.	8561855840.	8561855840.
	b Investments - corporate stock	630718.		
	c Investments - corporate bonds Stmt 13	1876801097.	6512953282.	6512953282.
Liabilities	11 Investments - land, buildings, and equipment basis ▶			
	Less: accumulated depreciation ▶			
	12 Investments - mortgage loans	20201786.		
	13 Investments - other Stmt 14	<311691375.>	2148635691.	2148635691.
	14 Land, buildings, and equipment: basis ▶ 16421506.			
	Less: accumulated depreciation ▶ 3877421.		12544085.	12544085.
	15 Other assets (describe ▶ Statement 15)	2652931.	2478426.	2478426.
	16 Total assets (to be completed by all filers)	15515454543.	21149088035.	21149088035.
	17 Accounts payable and accrued expenses	721730.	5269447.	
	18 Grants payable	1481942675.	2113894017.	
Net Assets or Fund Balances	19 Deferred revenue			
	20 Loans from officers, directors, trustees, and other disqualified persons			
	21 Mortgages and other notes payable			
	22 Other liabilities (describe ▶ Statement 16)	0.	8322517.	
	23 Total liabilities (add lines 17 through 22)	1482664405.	2127485981.	
Organizations that follow SFAS 117, check here ▶ <input checked="" type="checkbox"/>				
and complete lines 24 through 26 and lines 30 and 31.				
24 Unrestricted	14032790138.	19021602054.		
25 Temporarily restricted				
26 Permanently restricted				
Organizations that do not follow SFAS 117, check here ▶ <input type="checkbox"/>				
and complete lines 27 through 31.				
27 Capital stock, trust principal, or current funds				
28 Paid-in or capital surplus, or land, bldg., and equipment fund				
29 Retained earnings, accumulated income, endowment, or other funds				
30 Total net assets or fund balances	14032790138.	19021602054.		
31 Total liabilities and net assets/fund balances	15515454543.	21149088035.		

Part III Analysis of Changes in Net Assets or Fund Balances

1 Total net assets or fund balances at beginning of year - Part II, column (a), line 30 (must agree with end-of-year figure reported on prior year's return)	1	14032790138.
2 Enter amount from Part I, line 27a	2	3230234155.
3 Other increases not included in line 2 (itemize) ▶ Statements 10 and 11	3	1758577761.
4 Add lines 1, 2, and 3	4	19021602054.
5 Decreases not included in line 2 (itemize) ▶	5	0.
6 Total net assets or fund balances at end of year (line 4 minus line 5) - Part II, column (b), line 30	6	19021602054.

**Part IV** Capital Gains and Losses for Tax on Investment Income

(a) List and describe the kind(s) of property sold (e.g., real estate, 2-story brick warehouse; or common stock, 200 shs. MLC Co.)	(b) How acquired P - Purchase D - Donation	(c) Date acquired (mo., day, yr.)	(d) Date sold (mo., day, yr.)
1a			
b See Attached Statements			
c			
d			
e			

(e) Gross sales price	(f) Depreciation allowed (or allowable)	(g) Cost or other basis plus expense of sale	(h) Gain or (loss) (e) plus (f) minus (g)
a			
b			
c			
d			
e 37650942841.		33987911589.	3687526200.

Complete only for assets showing gain in column (h) and owned by the foundation on 12/31/69			(l) Gains (Col. (h) gain minus col. (k), but not less than -0-) or Losses (from col. (h))
(i) F.M.V. as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col. (i) over col. (j), if any	
a			
b			
c			
d			
e			3687526200.

2 Capital gain net income or (net capital loss). ( If gain, also enter in Part I, line 7 If (loss), enter -0- in Part I, line 7 )	2	3687526200.
3 Net short-term capital gain or (loss) as defined in sections 1222(5) and (6): If gain, also enter in Part I, line 8, column (c). If (loss), enter -0- in Part I, line 8	3	N/A

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

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

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

Was the organization liable for the section 4942 tax on the distributable amount of any year in the base period?  Yes  No  
If "Yes," the organization does not qualify under section 4940(e). Do not complete this part.

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

(a) Base period years Calendar year (or tax year beginning in)	(b) Adjusted qualifying distributions	(c) Net value of noncharitable-use assets	(d) Distribution ratio (col. (b) divided by col. (c))
1999	513922234.	13579574683.	.0378452
1998	81413576.	2055122996.	.0396149
1997	35999577.	399816613.	.0900402
1996	6755259.	174663811.	.0386758
1995	4222480.	128452632.	.0328719

2 Total of line 1, column (d)	2	.2390480
3 Average distribution ratio for the 5-year base period - divide the total on line 2 by 5, or by the number of years the foundation has been in existence if less than 5 years	3	.0478096
4 Enter the net value of noncharitable-use assets for 2000 from Part X, line 5	4	20261693232.
5 Multiply line 4 by line 3	5	968703449.
6 Enter 1% of net investment income (1% of Part I, line 27b)	6	49236895.
7 Add lines 5 and 6	7	1017940344.
8 Enter qualifying distributions from Part XII, line 4	8	1040790468.

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

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

Table with 11 rows for excise tax calculation. Line 1: 49236895. Line 2: 0. Line 3: 49236895. Line 4: 0. Line 5: 49236895. Line 6a: 49075150. Line 7: 49075150. Line 9: 161745. Line 11: Refunded.

Part VII-A Statements Regarding Activities

Table with 11 rows for activity statements. 1a: X. 1b: X. 1c: X. 2: X. 3: X. 4a: X. 4b: N/A. 5: X. 6: X. 7: X. 8b: X. 9: X. 10: X. 11: X. Includes state information: WASHINGTON, Gwen Sherman, Controller, 1551 Eastlake Avenue East, Seattle, WA, 206-709-3100.

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

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

- 1a During the year did the organization (either directly or indirectly):
(1) Engage in the sale or exchange, or leasing of property with a disqualified person?
(2) Borrow money from, lend money to, or otherwise extend credit to (or accept it from) a disqualified person?
(3) Furnish goods, services, or facilities to (or accept them from) a disqualified person?
(4) Pay compensation to, or pay or reimburse the expenses of, a disqualified person?
(5) Transfer any income or assets to a disqualified person (or make any of either available for the benefit or use of a disqualified person)?
(6) Agree to pay money or property to a government official? (Exception. Check "No" if the organization agreed to make a grant to or to employ the official for a period after termination of government service, if terminating within 90 days.)

b If the answer is "Yes" to 1a(1)-(6), did any of the acts fail to qualify under the exceptions described in Regulations section 53.4941(d)-3 or in a current notice regarding disaster assistance (see page 20 of the instructions)? Organizations relying on a current notice regarding disaster assistance check here

c Did the organization engage in a prior year in any of the acts described in 1a, other than excepted acts, that were not corrected before the first day of the tax year beginning in 2000?

2 Taxes on failure to distribute income (section 4942) (does not apply for years the organization was a private operating foundation defined in section 4942(j)(3) or 4942(j)(5)):

a At the end of tax year 2000, did the organization have any undistributed income (lines 6d and 6e, Part XIII) for tax year(s) beginning before 2000? If "Yes," list the years

b Are there any years listed in 2a for which the organization is not applying the provisions of section 4942(a)(2) (relating to incorrect valuation of assets) to the year's undistributed income? (If applying section 4942(a)(2) to all years listed, answer "No" and attach statement - see instructions.)

c If the provisions of section 4942(a)(2) are being applied to any of the years listed in 2a, list the years here.

3a Did the organization hold more than a 2% direct or indirect interest in any business enterprise at any time during the year?

b If "Yes," did it have excess business holdings in 2000 as a result of (1) any purchase by the organization or disqualified persons after May 26, 1969; (2) the lapse of the 5-year period (or longer period approved by the Commissioner under section 4943(c)(7)) to dispose of holdings acquired by gift or bequest; or (3) the lapse of the 10-, 15-, or 20-year first phase holding period? (Use Schedule C, Form 4720, to determine if the organization had excess business holdings in 2000.)

4a Did the organization invest during the year any amount in a manner that would jeopardize its charitable purposes?

b Did the organization make any investment in a prior year (but after December 31, 1969) that could jeopardize its charitable purpose that had not been removed from jeopardy before the first day of the tax year beginning in 2000?

5a During the year did the organization pay or incur any amount to:

(1) Carry on propaganda, or otherwise attempt to influence legislation (section 4945(e))?

(2) Influence the outcome of any specific public election (see section 4955); or to carry on, directly or indirectly, any voter registration drive?

(3) Provide a grant to an individual for travel, study, or other similar purposes?

(4) Provide a grant to an organization, other than a charitable, etc., organization described in section 509(a)(1), (2), or (3), or section 4940(d)(2)?

(5) Provide for any purpose other than religious, charitable, scientific, literary, or educational purposes, or for the prevention of cruelty to children or animals?

b If any answer is "Yes" to 5a(1)-(5), did any of the transactions fail to qualify under the exceptions described in Regulations section 53.4945, or in a current notice regarding disaster assistance (see instructions)? Organizations relying on a current notice regarding disaster assistance check here

c If the answer is "Yes" to question 5a(4), does the organization claim exemption from the tax because it maintained expenditure responsibility for the grant? Statement 22

6a Did the organization, during the year, receive any funds, directly or indirectly, to pay premiums on a personal benefit contract?

b Did the organization, during the year, pay premiums, directly or indirectly, on a personal benefit contract? If you answered "Yes" to 6b, also file Form 8870.

Table with 3 columns: Question ID, Yes, No. Rows include 1b, 1c, 2b, 3b, 4a, 4b, 5b, 6b.

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

**1 List all officers, directors, trustees, foundation managers and their compensation:**

(a) Name and address	(b) Title, and average hours per week devoted to position	(c) Compensation (If not paid, enter -0-)	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account, other allowances
Patricia Stonesifer 1551 Eastlake Avenue East Seattle, WA 98102	Co-Chair 35 hrs/wk	0.	5122.	0.
William H. Gates, Sr. 1551 Eastlake Avenue East Seattle, WA 98102	Co-Chair 35 hrs/wk	110583.	6103.	0.
William H. Gates 1551 Eastlake Avenue East Seattle, WA 98102	Trustee 5 hrs/wk	0.	0.	0.
Melinda F. Gates 1551 Eastlake Avenue East Seattle, WA 98102	Manager 5 hrs/wk	0.	0.	0.

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

(a) Name and address of each employee paid more than \$50,000	(b) Title and average hours per week devoted to position	(c) Compensation	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account, other allowances
Gordon Perkin 1551 Eastlake Ave, Seattle, WA 98102	Exec. Dir. Global Hlth 40 hrs/wk	237929.	13150.	0.
Allan Golston 1551 Eastlake Ave, Seattle, WA 98102	CFAO 40 hrs/wk	174840.	9860.	0.
Thomas Vander Ark 1551 Eastlake Ave, Seattle, WA 98102	Exec. Dir. Education 40 hrs/wk	152986.	11609.	0.
Richard Akeroyd 1551 Eastlake Ave, Seattle, WA 98102	Exec. Dir. Libraries 40 hrs/wk	146042.	11447.	0.
Craig Arnold 1551 Eastlake Ave, Seattle, WA 98102	Senior Mgr. Libraries 40 hrs/wk	132695.	14570.	0.
Total number of other employees paid over \$50,000				45

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

(a) Name and address of each person paid more than \$50,000	(b) Type of service	(c) Compensation
Cole & Weber P.O. Box C34935, Seattle, WA 98124	Grantee Communications	2615399.
Grandview Capital Management, LLC 820 Manhattan Avenue, Manhattan Beach, CA	Investment Management Services	2427418.
APCO P.O. 34936, Seattle, WA 98124	Grantee Communications	2220078.
University of Washington P.O. Box 353055, Seattle, WA 98195	Program Evaluation	1117812.
Preston Gates & Ellis LLP 701 5th Avenue, Suite 5000, Seattle, WA 98104	Legal Services	723930.
Total number of others receiving over \$50,000 for professional services		37

**Part IX-A Summary of Direct Charitable Activities**

List the foundation's four largest direct charitable activities during the tax year. Include relevant statistical information such as the number of organizations and other beneficiaries served, conferences convened, research papers produced, etc.	Expenses
1 Provided computer installation services, training, and technical support to public libraries in 10 states (OK, FL, CA, TN, ID, MT, GA, MI, TX, AZ) for public access to the Internet.	13286469.
2 Provided technical assistance to schools and districts; developed Internet tools to serve over 80,000 schools; convened educators to discuss best practices in secondary education.	1105176.
3 Convened vaccine experts to discuss and advise the global health community about new and improved vaccines, and vaccine delivery.	83532.
4	

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

Describe the two largest program-related investments made by the foundation during the tax year on lines 1 and 2.	Amount
1 N/A	
2	
All other program-related investments. See instructions.	
3	

**Part X Minimum Investment Return** (All domestic foundations must complete this part. Foreign foundations, see instructions.)

1 Fair market value of assets not used (or held for use) directly in carrying out charitable, etc., purposes:		
a Average monthly fair market value of securities	1a	15627130427.
b Average of monthly cash balances	1b	4940305627.
c Fair market value of all other assets	1c	2810882.
d Total (add lines 1a, b, and c)	1d	20570246936.
e Reduction claimed for blockage or other factors reported on lines 1a and 1c (attach detailed explanation)	1e	0.
2 Acquisition indebtedness applicable to line 1 assets	2	0.
3 Subtract line 2 from line 1d	3	20570246936.
4 Cash deemed held for charitable activities. Enter 1 1/2% of line 3 (for greater amount, see instructions)	4	308553704.
5 Net value of noncharitable-use assets. Subtract line 4 from line 3. Enter here and on Part V, line 4	5	20261693232.
6 Minimum investment return. Enter 5% of line 5.	6	1013084662.

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

1 Minimum investment return from Part X, line 6	1	1013084662.
2a Tax on investment income for 2000 from Part VI, line 5	2a	49236895.
b Income tax for 2000. (This does not include the tax from Part VI.)	2b	
c Add lines 2a and 2b	2c	49236895.
3 Distributable amount before adjustments. Subtract line 2c from line 1	3	963847767.
4a Recoveries of amounts treated as qualifying distributions	4a	0.
b Income distributions from section 4947(a)(2) trusts	4b	0.
c Add lines 4a and 4b	4c	0.
5 Add lines 3 and 4c	5	963847767.
6 Deduction from distributable amount (see instructions)	6	0.
7 Distributable amount as adjusted. Subtract line 6 from line 5. Enter here and on Part XIII, line 1	7	963847767.

**Part XII Qualifying Distributions** (see instructions)

1 Amounts paid (including administrative expenses) to accomplish charitable, etc., purposes:		
a Expenses, contributions, gifts, etc. - total from Part I, column (d), line 26	1a	1035783921.
b Program-related investments - total of lines 1-3 of Part IX-B	1b	0.
2 Amounts paid to acquire assets used (or held for use) directly in carrying out charitable, etc., purposes	2	5006547.
3 Amounts set aside for specific charitable projects that satisfy the:		
a Suitability test (prior IRS approval required)	3a	
b Cash distribution test (attach the required schedule)	3b	
4 Qualifying distributions. Add lines 1a through 3b. Enter here and on Part V, line 8, and Part XIII, line 4.	4	1040790468.
5 Organizations that qualify under section 4940(e) for the reduced rate of tax on net investment income. Enter 1% of Part I, line 27b	5	49236895.
6 Adjusted qualifying distributions. Subtract line 5 from line 4	6	991553573.

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

**Part XIII** Undistributed Income (see instructions)

	(a) Corpus	(b) Years prior to 1999	(c) 1999	(d) 2000
1 Distributable amount for 2000 from Part XI, line 7				963847767.
2 Undistributed Income, if any, as of the end of 1999:				
a Enter amount for 1999 only			0.	
b Total for prior years: 19__, 19__, 19__		0.		
3 Excess distributions carryover, if any, to 2000:				
a From 1995				
b From 1996	1013280.			
c From 1997	17182955.			
d From 1998	72267391.			
e From 1999	203473210.			
f Total of lines 3a through e	293936836.			
4 Qualifying distributions for 2000 from Part XII, line 4: ▶ \$ 1040790468.				
a Applied to 1999, but not more than line 2a			0.	
b Applied to undistributed income of prior years (Election required - see instructions)		0.		
c Treated as distributions out of corpus (Election required - see instructions)	0.			
d Applied to 2000 distributable amount				963847767.
e Remaining amount distributed out of corpus	76942701.			
5 Excess distributions carryover applied to 2000 (If an amount appears in column (d), the same amount must be shown in column (a).)	0.			0.
6 Enter the net total of each column as indicated below:				
a Corpus. Add lines 3f, 4c, and 4e. Subtract line 5	370879537.			
b Prior years' undistributed income. Subtract line 4b from line 2b		0.		
c Enter the amount of prior years' undistributed income for which a notice of deficiency has been issued, or on which the section 4942(a) tax has been previously assessed		0.		
d Subtract line 6c from line 6b. Taxable amount - see instructions		0.		
e Undistributed income for 1999. Subtract line 4a from line 2a. Taxable amount - see instr.			0.	
f Undistributed income for 2000. Subtract lines 4d and 5 from line 1. This amount must be distributed in 2001				0.
7 Amounts treated as distributions out of corpus to satisfy requirements imposed by section 170(b)(1)(E) or 4942(g)(3)	0.			
8 Excess distributions carryover from 1995 not applied on line 5 or line 7	0.			
9 Excess distributions carryover to 2001. Subtract lines 7 and 8 from line 6a	370879537.			
10 Analysis of line 9:				
a Excess from 1996	1013280.			
b Excess from 1997	17182955.			
c Excess from 1998	72267391.			
d Excess from 1999	203473210.			
e Excess from 2000	76942701.			



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

**1** a If the foundation has received a ruling or determination letter that it is a private operating foundation, and the ruling is effective for 2000, enter the date of the ruling ▶

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

**2** a Enter the lesser of the adjusted net income from Part I or the minimum investment return from Part X for each year listed

	Tax year	Prior 3 years			(e) Total
	(a) 2000	(b) 1999	(c) 1998	(d) 1997	
b 85% of line 2a					
c Qualifying distributions from Part XII, line 4 for each year listed					
d Amounts included in line 2c not used directly for active conduct of exempt activities					
e Qualifying distributions made directly for active conduct of exempt activities. Subtract line 2d from line 2c					
<b>3</b> Complete 3a, b, or c for the alternative test relied upon:					
a "Assets" alternative test - enter:					
(1) Value of all assets					
(2) Value of assets qualifying under section 4942(j)(3)(B)(i)					
b "Endowment" alternative test - Enter 2/3 of minimum investment return shown in Part X, line 6 for each year listed					
c "Support" alternative test - enter:					
(1) Total support other than gross investment income (interest, dividends, rents, payments on securities loans (section 512(a)(5)), or royalties)					
(2) Support from general public and 5 or more exempt organizations as provided in section 4942(j)(3)(B)(iii)					
(3) Largest amount of support from an exempt organization					
(4) Gross investment income					

**Part XV Supplementary Information** (Complete this part only if the organization had \$5,000 or more in assets at any time during the year-see page 26 of the instructions.)

**1 Information Regarding Foundation Managers:**

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

William H. Gates

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

None

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

Check here  if the organization only makes contributions to preselected charitable organizations and does not accept unsolicited requests for funds. If the organization makes gifts, grants, etc., to individuals or organizations under other conditions, complete items 2a, b, c, and d.

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

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

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

See Statement 17

c Any submission deadlines:

None

d Any restrictions or limitations on awards, such as by geographical areas, charitable fields, kinds of institutions, or other factors:

See Statement 18

**Part XV** Supplementary Information (continued)

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

Recipient Name and address (home or business)	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
a <i>Paid during the year</i>  See Attached Statement	See Attached Statement	See Attached Statement	See Attached Statement	994875079.
Total .....				▶ 3a 994875079.
b <i>Approved for future payment</i>  See Attached Statement	See Attached Statement	See Attached Statement	See Attached Statement	749787848.
Total .....				▶ 3b 749787848.

**Part XVI-A Analysis of Income-Producing Activities**

Enter gross amounts unless otherwise indicated.

	Unrelated business income		Excluded by section 512, 513, or 514		(e) Related or exempt function income
	(a) Business code	(b) Amount	(c) Exclu- sion code	(d) Amount	
<b>1</b> Program service revenue:					
<b>a</b> _____					
<b>b</b> _____					
<b>c</b> _____					
<b>d</b> _____					
<b>e</b> _____					
<b>f</b> _____					
<b>g</b> Fees and contracts from government agencies .....					
<b>2</b> Membership dues and assessments .....					
<b>3</b> Interest on savings and temporary cash investments .....			14	1218484825.	
<b>4</b> Dividends and interest from securities .....			14	10062425.	
<b>5</b> Net rental income or (loss) from real estate:					
<b>a</b> Debt-financed property .....					
<b>b</b> Not debt-financed property .....					
<b>6</b> Net rental income or (loss) from personal property.....					
<b>7</b> Other investment income .....			18	<27955884.>	
<b>8</b> Gain or (loss) from sales of assets other than inventory .....			18	<1299487242.>	
<b>9</b> Net income or (loss) from special events .....					
<b>10</b> Gross profit or (loss) from sales of inventory .....					
<b>11</b> Other revenue:					
<b>a</b> _____					
<b>b</b> _____					
<b>c</b> _____					
<b>d</b> _____					
<b>e</b> _____					
<b>12</b> Subtotal. Add columns (b), (d), and (e) .....		0.		<98895876.>	0.
<b>13</b> Total. Add line 12, columns (b), (d), and (e) .....					> 13 <98895876.>

(See worksheet in line 13 instructions to verify calculations.)

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

Line No. ▼	Explain below how each activity for which income is reported in column (e) of Part XVI-A contributed importantly to the accomplishment of the organization's exempt purposes (other than by providing funds for such purposes).

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

- 1 Did the organization directly or indirectly engage in any of the following with any other organization described in section 501(c) of the Code (other than section 501(c)(3) organizations) or in section 527, relating to political organizations?
- |                                                                                                                                                                                                                                                                                                                                                                                                    | Yes | No |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----|----|
| a Transfers from the reporting organization to a noncharitable exempt organization of:                                                                                                                                                                                                                                                                                                             |     |    |
| (1) Cash                                                                                                                                                                                                                                                                                                                                                                                           | X   |    |
| (2) Other assets                                                                                                                                                                                                                                                                                                                                                                                   |     | X  |
| b Other Transactions:                                                                                                                                                                                                                                                                                                                                                                              |     |    |
| (1) Sales of assets to a noncharitable exempt organization                                                                                                                                                                                                                                                                                                                                         |     | X  |
| (2) Purchases of assets from a noncharitable exempt organization                                                                                                                                                                                                                                                                                                                                   |     | X  |
| (3) Rental of facilities, equipment, or other assets                                                                                                                                                                                                                                                                                                                                               |     | X  |
| (4) Reimbursement arrangements                                                                                                                                                                                                                                                                                                                                                                     |     | X  |
| (5) Loans or loan guarantees                                                                                                                                                                                                                                                                                                                                                                       |     | X  |
| (6) Performance of services or membership or fundraising solicitations                                                                                                                                                                                                                                                                                                                             |     | X  |
| c Sharing of facilities, equipment, mailing lists, other assets, or paid employees                                                                                                                                                                                                                                                                                                                 |     | X  |
| d If the answer to any of the above is "Yes," complete the following schedule. Column (b) should always show the fair market value of the goods, other assets, or services given by the reporting organization. If the organization received less than fair market value in any transaction or sharing arrangement, show in column (d) the value of the goods, other assets, or services received. |     |    |

(a) Line no	(b) Amount involved	(c) Name of noncharitable exempt organization	(d) Description of transfers, transactions, and sharing arrangements
a1	1243528.	Alaska Council of School Administrators	Expenditure responsibility grant for charitable purposes
a1	76500.	Ryderwood Improvement and Service Association, Inc.	Expenditure responsibility grant for charitable purposes

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

b If "Yes," complete the following schedule.

(a) Name of organization	(b) Type of organization	(c) Description of relationship
	N/A	

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

Signature of officer or trustee: *William H. Gates* Date: 11/07/01 Title: Trustee

Sign Here Paid Preparer's Use Only	Preparer's signature	Date	Check if self-employed <input type="checkbox"/>	Preparer's SSN or PTIN
	Firm's name (or yours if self-employed), address, and ZIP code		EIN	Phone no.

Bill & Melinda Gates Foundation

Part IV Capital Gains and Losses for Tax on Investment Income

(a) List and describe the kind(s) of property sold, e.g., real estate, 2-story brick warehouse; or common stock, 200 shs. MLC Co.	(b) How acquired P - Purchase D - Donation	(c) Date acquired (mo., day, yr.)	(d) Date sold (mo., day, yr.)
1a 43,700,000 Shares Microsoft Corp Stock	D	01/18/00	VARIOUS
b Equities/Other (See Statement 27)	P	VARIOUS	VARIOUS
c Fixed Income (See Statement 28)	P	VARIOUS	VARIOUS
d Cash Equivalents (See Statement 29)	P	VARIOUS	VARIOUS
e Options (See Statement 30)	P	VARIOUS	VARIOUS
f Futures (See Statement 31)		VARIOUS	VARIOUS
g Mark-To-Market		VARIOUS	VARIOUS
h ST Capital Gain on International Bond		VARIOUS	VARIOUS
i Unrealized Gain/Loss on Forward Contracts		VARIOUS	VARIOUS
j US Treasury Notes	P	VARIOUS	VARIOUS
k US Treasury Notes	P	VARIOUS	VARIOUS
l FHLMC	P	VARIOUS	VARIOUS
m US Treasury Notes	P	VARIOUS	VARIOUS
n US Treasury Notes	P	VARIOUS	VARIOUS
o US Treasury Notes	P	VARIOUS	VARIOUS

(e) Gross sales price	(f) Depreciation allowed (or allowable)	(g) Cost or other basis plus expense of sale	(h) Gain or (loss) (e) plus (f) minus (g)
a 3670102821.		93662.	3670009159.
b 252637709.		255684199.	<3046490.>
c 30760494362.		30777993672.	<21087801.>
d 2805637989.		2785337149.	20300840.
e 922163.		2924243.	<2440128.>
f			7674868.
g			8569255.
h			23055.
i			12254309.
j 50500000.		54332813.	<3832813.>
k 25250000.		26177343.	<927343.>
l 9700000.		9783147.	<83147.>
m 9800000.		9975000.	<175000.>
n 43500000.		43289327.	210673.
o 11658000.		11601540.	56460.

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

(i) F.M.V. as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col. (i) over col. (j), if any	(l) Losses (from col. (h)) Gains (excess of col. (h) gain over col. (k), but not less than "-0-")
a			3670009159.
b			<3046490.>
c			<21087801.>
d			20300840.
e			<2440128.>
f			7674868.
g			8569255.
h			23055.
i			12254309.
j			<3832813.>
k			<927343.>
l			<83147.>
m			<175000.>
n			210673.
o			56460.

2 Capital gain net income or (net capital loss) ..... { If gain, also enter in Part I, line 7 If (loss), enter "-0-" in Part I, line 7 } .....	2
3 Net short-term capital gain or (loss) as defined in sections 1222(5) and (6): If gain, also enter in Part I, line 8, column (c). If (loss), enter "-0-" in Part I, line 8 .....	3

**Part IV** Capital Gains and Losses for Tax on Investment Income

(a) List and describe the kind(s) of property sold, e.g., real estate, 2-story brick warehouse; or common stock, 200 shs. MLC Co.	(b) How acquired P - Purchase D - Donation	(c) Date acquired (mo., day, yr.)	(d) Date sold (mo., day, yr.)
1a Premier Auto	P	VARIOUS	VARIOUS
b Premier Auto	P	VARIOUS	VARIOUS
c Duke Energy Company CPDN	P	VARIOUS	VARIOUS
d Federal Farm Credit Bank	P	VARIOUS	VARIOUS
e Premier Auto	P	VARIOUS	VARIOUS
f Premier Auto	P	VARIOUS	VARIOUS
g			
h			
i			
j			
k			
l			
m			
n			
o			

(e) Gross sales price	(f) Depreciation allowed (or allowable)	(g) Cost or other basis plus expense of sale	(h) Gain or (loss) (e) plus (f) minus (g)
a 171153.		171147.	6.
b 162863.		162857.	6.
c 38480.		20202.	18278.
d 10000000.		9998000.	2000.
e 174018.		174012.	6.
f 193283.		193276.	7.
g			
h			
i			
j			
k			
l			
m			
n			
o			

Complete only for assets showing gain in column (h) and owned by the foundation on 12/31/69			(l) Losses (from col. (h)) Gains (excess of col. (h) gain over col. (k), but not less than "-0-")
(i) F.M.V. as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col. (i) over col. (j), if any	
a			6.
b			6.
c			18278.
d			2000.
e			6.
f			7.
g			
h			
i			
j			
k			
l			
m			
n			
o			

2 Capital gain net income or (net capital loss) ..... { If gain, also enter in Part I, line 7 If (loss), enter "-0-" in Part I, line 7 } .....	2	3687526200.
3 Net short-term capital gain or (loss) as defined in sections 1222(5) and (6): If gain, also enter in Part I, line 8, column (c). If (loss), enter "-0-" in Part I, line 8 .....	3	N/A

Form 990-PF Noncash Contributions of \$5000 or More Included on Part I, Line 1a Statement 1

Contributor's Name	Contributor's Address	Property Description	Date of Gift	FMV of Gift
William H. Gates	2365 Carillon Point, Kirkland, WA 98033	43,700,000 Shares Microsoft Corp.	01/18/00	4977703125.
Total Included on Line 1a				4977703125.

Form 990-PF Interest on Savings and Temporary Cash Investments Statement 2

Source	Amount
Amortization	18427267.
Interest income	1200057558.
Total to Form 990-PF, Part I, line 3, Column A	1218484825.

Form 990-PF Dividends and Interest from Securities Statement 3

Source	Gross Amount	Capital Gains Dividends	Column (A) Amount
Dividend income	10062425.	0.	10062425.
Total to Form 990-PF, Part I, ln 4	10062425.	0.	10062425.

Form 990-PF Other Income Statement 4

Description	Amount
Security lending income	13606414.
Interest received on currency gain	39186.
Securities settlements on currency gain	8129088.
Foreign exchange contracts on currency loss	<32466085.>
Spot FX on currency loss	<13248326.>

Cash on currency loss	<3628949.>
Mortgage-backed security paydowns	<420162.>
Other income	3056.
Other revenue	29894.
<hr/>	
Total to Form 990-PF, Part I, line 11, Column A	<u>&lt;27955884.&gt;</u>

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Form 990-PF	Legal Fees	Statement	5
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<u>Description</u>	(a) Expenses Per Books	(b) Net Invest- ment Income	(c) Adjusted Net Income	(d) Charitable Purposes
General legal fees	1940577.	0.		1260256.
To Fm 990-PF, Pg 1, ln 16a	<u>1940577.</u>	<u>0.</u>		<u>1260256.</u>

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Form 990-PF	Accounting Fees	Statement	6
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<u>Description</u>	(a) Expenses Per Books	(b) Net Invest- ment Income	(c) Adjusted Net Income	(d) Charitable Purposes
Audit and tax services	73615.	0.		73615.
To Form 990-PF, Pg 1, ln 16b	<u>73615.</u>	<u>0.</u>		<u>73615.</u>

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Form 990-PF	Other Professional Fees	Statement	7
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<u>Description</u>	(a) Expenses Per Books	(b) Net Invest- ment Income	(c) Adjusted Net Income	(d) Charitable Purposes
Management and general	3740564.	0.		3634587.
Program evaluation	609588.	0.		609588.
Money management costs	7698613.	7698613.		0.
Grantee communications	6405822.	0.		6553678.
Web/editorial devlpmnt.	341483.	0.		404648.
To Form 990-PF, Pg 1, ln 16c	<u>18796070.</u>	<u>7698613.</u>		<u>11202501.</u>



Form 990-PF	Taxes			Statement 8
Description	(a) Expenses Per Books	(b) Net Invest- ment Income	(c) Adjusted Net Income	(d) Charitable Purposes
Foreign income taxes	294.	294.		0.
Current & deferred excise taxes	54745227.	0.		0.
To Form 990-PF, Pg 1, ln 18	54745521.	294.		0.

Form 990-PF	Other Expenses			Statement 9
Description	(a) Expenses Per Books	(b) Net Invest- ment Income	(c) Adjusted Net Income	(d) Charitable Purposes
Repairs and maintenance	122067.	0.		117544.
Cell phone, data lines	646910.	0.		593503.
Supplies and equipment	2882938.	0.		2913025.
Dues and memberships	185933.	0.		180349.
Postage and delivery	545542.	0.		582181.
Security services	942354.	0.		927176.
Temporary employment	732451.	0.		720872.
Training and recruitment	738235.	0.		741498.
Fees, licences & permits	161384.	0.		161254.
Insurance	45340.	0.		46200.
Storage & warehouse	21622.	0.		19806.
Miscellaneous	234.	0.		11573.
Rounding	2.	0.		0.
Custodian fees	2866827.	2866827.		0.
To Form 990-PF, Pg 1, ln 23	9891839.	2866827.		7014981.

## Footnotes

Statement 10

EXPLANATION OF ASSETS TRANSFERRED FROM GATES LEARNING FOUNDATION (EIN #91-1750844) TO THE BILL & MELINDA GATES FOUNDATION

Immediately after the close of business on December 31, 1999 the Gates Learning Foundation transferred all of its assets subject to all of its liabilities to the Bill & Melinda Gates Foundation in a transfer described in section 507(b)(2) of the Internal Revenue Code of 1986 (the "Code").

(Continued)

More specifically, the Gates Learning Foundation transferred all of its net assets to the Bill & Melinda Gates Found., a private foundation effectively controlled (within the meaning of section 1.482-1A(a)(3) of the regulations) by the same persons who controlled the Gates Learning Foundation. Treas. Reg. Sec. 1.509-3(a)(9). As a result, for purposes of chapter 42 of the Code and sections 507 through 509 of the Code, the Bill & Melinda Gates Foundation is treated as if it is the Gates Learning Foundation.

PART VII-A QUESTION 10 EXPLANATION OF SUBSTANTIAL CONTRIBUTORS

As a result of the consolidation of the Gates Learning Foundation into the Bill & Melinda Gates Foundation effective January 1, 2000, Microsoft Corporation became a substantial contributor to the Foundation under Treas. Reg. 1.507-3(a)(3).

Form 990-PF	Other Increases in Net Assets or Fund Balances	Statement	11
Description	Amount		
Unrealized gains		503143256.	
GLF assets transfered in - see Statement 10		1255434505.	
Total to Form 990-PF, Part III, line 3		1758577761.	

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Form 990-PF U.S. and State/City Government Obligations Statement 12

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Description	U.S. Gov't	Other Gov't	Book Value	Fair Market Value
US Treasury Notes	X		7419855308.	7419855308.
US Treasury Bills	X		296556.	296556.
US Treasury Bonds	X		995919890.	995919890.
US Treasury Strips	X		771347.	771347.
GNMA Pools	X		114369939.	114369939.
Municipal Bonds		X	30642800.	30642800.
Total U.S. Government Obligations			8531213040.	8531213040.
Total State and Municipal Government Obligations			30642800.	30642800.
Total to Form 990-PF, Part II, line 10a			8561855840.	8561855840.

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Form 990-PF Corporate Bonds Statement 13

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Description	Book Value	Fair Market Value
Corporate Bonds (See Statement 24)	6512953282.	6512953282.
Total to Form 990-PF, Part II, line 10c	6512953282.	6512953282.

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Form 990-PF Other Investments Statement 14

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Description	Book Value	Fair Market Value
Investments Other (See Statement 25)	2841682540.	2841682540.
Futures (See Statement 26)	0.	0.
Unrealized gain on FX receivables	4122.	4122.
Unrealized loss on FX payables	<2450.>	<2450.>
Options purchased	500.	500.
Payable for investments purchased	<702058202.>	<702058202.>
Other investment payables	<89461.>	<89461.>
Unrealized loss on investment payables	<14591.>	<14591.>
Unrealized gain on forward contracts	9113233.	9113233.
Total to Form 990-PF, Part II, line 13	2148635691.	2148635691.

Form 990-PF Other Assets Statement 15

Description	Book Value	Fair Market Value
Refundable Federal Excise Taxes	2462290.	2462290.
Other Receivables	16136.	16136.
Total to Form 990-PF, Part II, line 15	2478426.	2478426.

Form 990-PF Other Liabilities Statement 16

Description	Amount
Deferred federal excise tax payable	8322517.
Total to Form 990-PF, Part II, line 22, Column B	8322517.

Form 990-PF Part XV, Line 2b Application Requirements Statement 17

Description

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

Form 990-PF Part XV, Line 2d Award Restrictions and Limitations Statement 18

Description

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

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

**Statement 19**

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

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

Statement 20

Grants and Contributions Paid During the Year

Grants paid	\$ 994,690,412	Stmt 20a
Employee gift match contributions	<u>184,667</u>	Stmt 20b
Total 2000 grants paid	\$ 994,875,079	
Donation of Used Equipment	\$7,890	Stmt 20c

**Bill & Melinda Gates Foundation  
Grants Paid**

Statement 20a  
Form 990 PF December 31, 2000 EIN 91-1663695

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Aberdeen Public Library</b> Aberdeen, ID	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$5,259.00
<b>Abernathy Public Library</b> Abernathy, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$5,661.00
<b>Abilene Public Library</b> Abilene, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$79,973.00
<b>ACAP Child &amp; Family Services</b> Auburn, WA	No	501(c)(3) public charity	to support the ACAP Courthouse Child Care Center	\$10,000.00
<b>Achieve, Inc. A Resource Center On Standards Assessment Accountability</b> Washington, DC	No	501(c)(3) private operating foundation (ER)*	for general support	\$334,000.00
<b>Achievement Rewards for College Scientists Foundation, Inc.</b> Los Angeles, CA	No	501(c)(3) public charity	for general support	\$50,000.00
<b>Achievement Rewards for College Scientists Seattle Chapter</b> Seattle, WA	No	501(c)(3) public charity	to support the Melinda Gates Graduate Fellowship in Computer Science	\$5,000.00
<b>Ada County Library District</b> Boise, ID	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,263.00

Statement 20a

\*Expenditure Responsibility

Page 1 of 213

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Adams Center Free Library</b> Adams Center, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00
<b>Adams Free Library</b> Adams, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$19,146.00
<b>Addison Public Library</b> Addison, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,608.00
<b>Adrian Public Library</b> Adrian, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$17,108.00
<b>AFRICARE</b> Washington, DC	No	501(c)(3) public charity	to strengthen and replicate the Southern Regional Adolescent Reproductive Health Initiative in four countries hardest hit by the HIV/AIDS pandemic: Zimbabwe, South Africa, Malawi and Zambia	\$1,296,750.00
<b>Afton Free Library</b> Afton, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,777.00
<b>Ahira Hall Memorial Library</b> Brocton, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$21,199.68
<b>Akron-Summit Cnty Public Library</b> Akron, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$84,400.00



<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Alaska Council of School Administrators</b> Douglas, AK	No	501(c)(6) business league (ER)*	to provide technical assistance to six rural, low income, culturally diverse Alaska school districts	\$1,243,528.00
<b>Albany Public Library</b> Albany, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$151,847.00
<b>Albemarle Regional Library</b> Winton, NC	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$97,606.00
<b>Albert B. Sabin Vaccine Institute, Inc., The</b> New Canaan, CT	No	501(c)(3) public charity	to support the annual Vaccine Colloquia	\$100,000.00
<b>Albert B. Sabin Vaccine Institute, Inc., The</b> New Canaan, CT	No	501(c)(3) public charity	to develop a genetically engineered recombinant hookworm vaccine to be used with traditional methods to reduce one of the main causes of anemia and malnutrition	\$9,000,000.00
<b>Alberta Library</b> Edmonton, Alberta Canada	No	Foreign Government	to support Alberta's public libraries serving low-income communities with a gift of public access computers, internet access, and training of library staff	\$901,296.88
<b>Albion Public Library</b> Albion, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,108.00
<b>Alcona County Library</b> Harrisville, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$33,334.00
<b>Alexander County Library</b> Taylorsville, NC	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00

**Statement 20a**

\*Expenditure Responsibility

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Alexander Findley Community Library</b> Findley Lake, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$21,061.68
<b>Alexander Memorial Library</b> Cotulla, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,754.00
<b>Alexandria Library</b> Alexandria, VA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,634.00
<b>Allan Shivers Library &amp; Museum</b> Woodville, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,711.00
<b>Allegan Public Library</b> Allegan, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,108.00
<b>Allegany Public Library</b> Allegany, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$19,146.00
<b>Allegheny County Library Association</b> Pittsburgh, PA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$593,250.00
<b>Allen County Public Library</b> Fort Wayne, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$21,100.00
<b>Allen Memorial Public Library</b> Hawkins, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00

**Statement 20a**

\*Expenditure Responsibility

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Allendale Township Library</b> Allendale, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,108.00
<b>Alliance for Education</b> Seattle, WA	No	501(c)(3) public charity	to support View Ridge Elementary School	\$50,000.00
<b>Alliance for Education</b> Seattle, WA	No	501(c)(3) public charity	to promote literacy, communication skills, teamwork and higher level thinking through the kidLAW program	(\$9,750.00)
<b>Alliance for Education</b> Seattle, WA	No	501(c)(3) public charity	to improve technology in the math and language labs at the Detention School	\$63,550.00
<b>Alliance for Education</b> Seattle, WA	No	501(c)(3) public charity	to improve teaching and learning by enhancing student access to technology	\$5,392,000.00
<b>Alliance for Education</b> Seattle, WA	No	501(c)(3) public charity	to support the John Stanford Endowment to promote educational innovation and ensure Seattle schools and teachers keep pace with a changing world	\$2,000,000.00
<b>Alliance for Education</b> Seattle, WA	No	501(c)(3) public charity	to contribute to the academic achievement of all Seattle School District students by making them effective users of ideas and information through their school librarians	\$143,900.00
<b>Alma M. Carpenter Public Library</b> Sour Lake, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,573.00

**Statement 20a**

\*Expenditure Responsibility

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Alma Public Library</b> Alma, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,108.00
<b>Alpena County Library</b> Alpena, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,108.00
<b>Alpine Public Library</b> Alpine, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$13,958.00
<b>Alvah N. Belding Memorial Library</b> Belding, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,108.00
<b>Alvarado Public Library</b> Alvarado, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,892.00
<b>Alvord Public Library</b> Alvord, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,573.00
<b>Amenia Free Library</b> Amenia, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$21,585.68
<b>American Cancer Society</b> Tacoma, WA	No	501(c)(3) public charity	to support the Relay for Life 2001	\$1,000.00
<b>American Falls Library District</b> American Falls, ID	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,209.00

**Statement 20a**

\*Expenditure Responsibility

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>American Friends of London School of Hygiene &amp; Tropical Medicine, Inc.</b> Washington, DC	No	501(c)(3) public charity	to establish the Malaria Center	\$20,000,000.00
<b>American Red Cross</b> Seattle, WA	No	501(c)(3) public charity	for general support	\$25,000.00
<b>American Red Cross</b> Washington, DC	No	501(c)(3) public charity	to support emergency medical assistance and assessment efforts in Mozambique	\$350,000.00
<b>Amsterdam Free Library</b> Amsterdam, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$21,482.68
<b>Anaheim Public Library</b> Anaheim, CA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$66,550.00
<b>Anderson-Lee Library</b> Silver Creek, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,708.00
<b>Andes Public Library</b> Andes, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$5,727.00
<b>Andover Free Library</b> Andover, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$22,870.68
<b>Andrews County Library</b> Andrews, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Ann Arbor District Library</b> Ann Arbor, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$80,778.00
<b>Anne Arundel County Economic Opportunity Committee, Inc.</b> Annapolis, MD	No	501(c)(3) public charity	to support the Annapolis Computer Learning Center, an after-school computer lab for disadvantaged children	(\$9,730.25)
<b>Anne Arundel County Public Library</b> Annapolis, MD	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$21,100.00
<b>Annie Porter Ainsworth Memorial Library</b> Sandy Creek, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$19,077.00
<b>Anson Public Library</b> Anson, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$9,704.00
<b>Apache County Library District</b> St. Johns, AZ	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$30,630.00
<b>Apache Junction Public Library</b> Apache Junction, AZ	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00
<b>Appalachian Regional Library</b> North Wilkesboro, NC	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$163,129.04
<b>Appomattox Regional Library System</b> Hopewell, VA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$114,308.00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Archer Public Library</b> Archer City, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$14,009.00
<b>Arizona Department of Library, Archives &amp; Public Records</b> Phoenix, AZ	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$2,800.00
<b>Arkansas Department of Education</b> Little Rock, AR	No	170(c)(1) government unit	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$826,183.00
<b>Arlington County Public Library</b> Arlington, VA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$67,884.00
<b>Arlington Public Library System</b> Arlington, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$79,973.00
<b>Armed Services YMCA of the USA</b> Bremerton, WA	No	501(c)(3) public charity	to support the expansion of the Friday Night Teen Program in Bremerton	\$10,000.00
<b>Armorall Tuttle Public Library</b> New Plymouth, ID	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,959.00
<b>Arthur E. Pomeroy Public Library</b> Kearny, AZ	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,754.00
<b>Arthur Temple, Sr. Memorial Library</b> Pineland, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$5,454.00

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\*Expenditure Responsibility

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Arts West</b> Seattle, WA	No	501(c)(3) public charity	to support the capital campaign	\$75,000.00
<b>Ash Fork Public Library</b> Ash Fork, AZ	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,754.00
<b>Asheville-Buncombe Library System</b> Asheville, NC	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$171,763.00
<b>Ashley District Library</b> Ashley, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,054.00
<b>Ashville Free Library</b> Ashville, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$19,008.00
<b>Aspire Public Schools</b> San Carlos, CA	No	501(c)(3) public charity	to design and open five small charter high schools in the next three years	\$965,000.00
<b>Athens Regional Library System</b> Athens, GA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$148,271.65
<b>Atlanta Public Library</b> Atlanta, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$21,447.68
<b>Atlanta-Fulton Public Library</b> Atlanta, GA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$322,550.00



<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Atlantic Street Center</b> Seattle, WA	No	501(c)(3) public charity	to expand services to homeless and underserved children	\$100,000.00
<b>Aubrey Area Library</b> Aubrey, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,754.00
<b>Augusta County Library</b> Fishersville, VA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$14,366.00
<b>Aurora Free Library</b> Aurora, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$9,058.00
<b>Ausable Forks Free Library</b> Ausable Forks, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,808.00
<b>Austin County Library System</b> Wallis, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$12,508.18
<b>Austin Memorial Library</b> Cleveland, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00
<b>Austin Public Library Foundation</b> Austin, TX	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$183,950.00
<b>Avery-Mitchell-Yancey Regional Library</b> Burnsville, NC	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$63,132.00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Avoca Free Library</b> Avoca, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$12,667.68
<b>Avondale Public Library</b> Avondale, AZ	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00
<b>AVSC International, Inc.</b> New York, NY	No	501(c)(3) public charity	to expand research on cervical cancer screening	\$225,582.00
<b>AVSC International, Inc.</b> New York, NY	No	501(c)(3) public charity	to build the training capacity of family planning/reproductive health service providers in developing countries through interactive multimedia	\$536,508.00
<b>AVSC International, Inc.</b> New York, NY	No	501(c)(3) public charity	to support the Alliance for Cervical Cancer Prevention	\$1,986,000.00
<b>Azle Public Library</b> Azle, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,754.00
<b>B. Elizabeth Strong Memorial Library Of Turin</b> Turin, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,777.00
<b>Bacon Memorial District Library</b> Wyandotte, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,108.00
<b>Bad Axe Public Library</b> Bad Axe, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,054.00

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\*Expenditure Responsibility

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Bagdad Public Library</b> Bagdad, AZ	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,754.00
<b>Baltimore County Public Library</b> Towson, MD	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$10,550.00
<b>Bandera County Library</b> Bandera, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,754.00
<b>Barneveld Free Library Association</b> Barneveld, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,608.00
<b>Barryton Public Library</b> Barryton, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,804.00
<b>Bartow County Public Library System</b> Cartersville, GA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$48,789.00
<b>Bartram Trail Regional Library</b> Washington, GA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$27,981.00
<b>Bay Area Coalition of Essential Schools</b> Oakland, CA	No	501(c)(3) public charity	to support the Small Schools Initiative	\$1,606,651.00
<b>Bay City Public Library</b> Bay City, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$29,766.00

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<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Bay County Library System</b> Bay City, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$109,565.65
<b>Bayliss Public Library</b> Sault Ste. Marie, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$40,335.00
<b>Bear Lake County District</b> Montpelier, ID	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$15,717.68
<b>Beaumont Public Library System</b> Beaumont, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$129,697.00
<b>Beaver Falls Library</b> Beaver Falls, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,777.00
<b>Beaver Island District Library</b> Beaver Island, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$4,423.00
<b>Bedford Public Library System</b> Bedford, VA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00
<b>Bee County Public Library</b> Beeville, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00
<b>Belfast Public Library</b> Belfast, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$12,001.68

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Belgrade Public Library</b> Belgrade, MT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,263.00
<b>Bell Memorial Library</b> Nunda, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$11,357.68
<b>Bell/Whittington Public Library</b> Portland, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00
<b>Bellaire City Library</b> Bellaire, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00
<b>Bellaire Public Library</b> Bellaire, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,873.00
<b>Bellevue Art Museum, The</b> Bellevue, WA	No	501(c)(3) public charity	to support the Museum 2000 Capital Campaign	\$1,000,000.00
<b>Bellevue Community College Foundation</b> Bellevue, WA	No	501(c)(3) public charity	to support the Campaign for Excellence in Childcare and Family Learning	\$100,000.00
<b>Bellevue Township Library</b> Bellevue, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$17,108.00
<b>Bellingham School District 501</b> Bellingham, WA	No	170(c)(1) government unit	to improve teaching and learning by enhancing student access to technology	\$865,280.00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Benewah District</b> Fernwood, ID	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$5,330.00
<b>Benson Public Library</b> Benson, AZ	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$50,811.00
<b>Benton Foundation</b> Washington, DC	No	501(c)(3) private foundation (ER)*	to support the Digital Divide Network	\$40,000.00
<b>Benton Harbor Public Library</b> Benton Harbor, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$25,719.00
<b>Benzie Shores District Library</b> Frankfort, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,804.00
<b>Benzonia Public Library</b> Benzonia, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,873.00
<b>Berkeley Public Library</b> Berkeley, CA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$1,900.00
<b>Berks County Public Libraries</b> Leesport, PA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$255,850.00
<b>Berkshire Free Library</b> Berkshire, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,677.00

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<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Berne Public Library</b> Berne, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,127.00
<b>Berrien Springs Community Library</b> Berrien Springs, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$19,277.18
<b>Bertha Voyer Memorial Library</b> Honey Grove, TX	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$7,754.00
<b>Bessemer Public Library</b> Bessemer, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,054.00
<b>Betsie Valley District Library</b> Thompsonville, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$5,173.00
<b>Beulah Public Library</b> Beulah, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,773.00
<b>Bharatiya Vidya Bhavan Gandhi Institute</b> Mumbai India	No	Foreign Organization (ER)*	to expand access to free computer education throughout India	\$1,000,000.00
<b>BHM Regional Library</b> Washington, NC	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$99,976.40
<b>Big Horn County Public Library</b> Hardin, MT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,263.00

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<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Big Picture Company Inc.</b> Providence, RI	No	501(c)(3) public charity	to change how people think about high school education by modeling and building new small schools	\$500,000.00
<b>Bitterroot Public Library</b> Hamilton, MT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,263.00
<b>Black Canyon City Community Library</b> Black Canyon City, AZ	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$4,704.00
<b>Black River Free Library</b> Black River, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$19,146.00
<b>Bladen County Public Library</b> Elizabethtown, NC	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$55,350.00
<b>Blaine County Library</b> Chinook, MT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$5,401.00
<b>Blanche K. Werner Public Library</b> Trinity, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$21,984.18
<b>Blanco Library, Inc.</b> Blanco, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,754.00
<b>Blount Library</b> Franklinville, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,777.00

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\*Expenditure Responsibility



<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Blue Ridge Regional Library</b> Martinsville, VA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$81,490.00
<b>Board of Regents Southwestern Indian Polytechnic Institute</b> Albuquerque, NM	No	501(c)(3) public charity	to support the library internship program	\$58,477.67
<b>Board of Trustees for the University of Alabama</b> Birmingham, AL	No	501(c)(3) public charity	to support the internship program	(\$18,440.52)
<b>Bodman Memorial Library</b> Philadelphia, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$19,077.00
<b>Boerne Public Library</b> Boerne, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,634.00
<b>Boise Basin District</b> Idaho City, ID	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$4,509.00
<b>Boise Public Library</b> Boise, ID	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$54,847.65
<b>Bolivar Free Library</b> Bolivar, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,196.00
<b>Bolton Free Library</b> Bolton Landing, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,058.00

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\*Expenditure Responsibility

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Bonham Public Library</b> Bonham, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$10,854.18
<b>Booker School/Public Library</b> Booker, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$4,704.00
<b>Book-It Repertory Theatre</b> Seattle, WA	No	501(c)(3) public charity	for general support	\$15,000.00
<b>Books for Kids</b> Seattle, WA	No	501(c)(3) public charity	for general support	\$25,000.00
<b>Boston Public Library</b> Boston, MA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$339,250.00
<b>Botetourt County Library</b> Roanoke, VA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,058.00
<b>Boundary County Library District</b> Bonners Ferry, ID	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$11,133.68
<b>Boyce Ditto Public Library</b> Mineral Wells, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00
<b>Boyd Public Library</b> Boyd, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$19,177.00

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<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Boyne District Library</b> Boyne City, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$12,054.00
<b>Boys &amp; Girls Aid Society of Oregon, The</b> Portland, OR	No	501(c)(3) public charity	to support the Girls Leadership and Development Program	\$100,000.00
<b>Boys &amp; Girls Club of King County</b> Seattle, WA	No	501(c)(3) public charity	to support the Techmobile a mobile computer lab which offers county-wide opportunities and skills in computer education, access to the Internet and work readiness to underserved youth	\$7,399.42
<b>Boys and Girls Clubs of Whatcom County, The</b> Bellingham, WA	No	501(c)(3) public charity	to construct a new Boys and Girls Club in the Roosevelt neighborhood	\$200,000.00
<b>Boys Clubs of Seattle and King County, Inc.</b> Seattle, WA	No	501(c)(3) public charity	to support the Capital Campaign for Kids	\$1,000,000.00
<b>Bozeman Public Library</b> Bozeman, MT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,263.00
<b>Branch District Library System</b> Coldwater, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$94,226.00
<b>Branchport Free Library</b> Branchport, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$19,077.00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Brazoria County Library System</b> Angleton, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$136,260.00
<b>Breckenridge Public Library</b> Breckenridge, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,573.00
<b>Brentwood Public Library</b> Brentwood, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00
<b>Bridge City Public Library</b> Bridge City, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$21,458.18
<b>Bridgeport Public Library</b> Bridgeport, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,108.00
<b>Bridgeport Public Library</b> Bridgeport, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$21,458.18
<b>Bridger Public Library</b> Bridger, MT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$5,259.00
<b>Bridgewater Free Library</b> Bridgewater, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,608.00
<b>Britain-Nepal Medical Trust</b> Tonbridge, Kent United Kingdom	No	Public Charity Affidavit of Equivalency	to support the Tuberculosis/Leprosy Control Program in Nepal	\$659,172.00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>British Columbia Municipal Affairs Library Service</b> British Columbia Canada	No	Foreign Government	to support British Columbia's public libraries serving low-income communities with a gift of public access computers, internet access, and training of library staff	\$1,791,080.80
<b>Broadwater School &amp; Community Library</b> Townsend, MT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$4,509.00
<b>Brooklyn Public Library</b> Brooklyn, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$74,800.00
<b>Brooks County Public Library</b> Quitman, GA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,263.00
<b>Broome Library Foundation, Inc.</b> Binghamton, NY	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$117,189.00
<b>Brown City Public Library</b> Brown City, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,054.00
<b>Brownwood Public Library</b> Brownwood, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,708.00
<b>Bruneau Valley Library District</b> Bruneau, ID	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,030.00
<b>Brunswick County Library</b> Southport, NC	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$63,684.00

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<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Brunswick-Glynn County Regional Library</b> Brunswick, GA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$131,617.65
<b>Bryan/College Station Public Library System</b> Bryan, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$98,331.00
<b>Buchanan County Public Library</b> Grundy, VA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00
<b>Buchanan Public Library</b> Buchanan, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,108.00
<b>Buckeye Public Library</b> Buckeye, AZ	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00
<b>Bucks County Free Library</b> Doylestown, PA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$126,600.00
<b>Buffalo &amp; Erie County Public Library</b> Buffalo, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$88,950.00
<b>Buffalo Public Library</b> Buffalo, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$10,604.18
<b>Buhl Public Library</b> Buhl, ID	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,263.00

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<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Bullard Community Library</b> Bullard, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$21,708.18
<b>Bullard Sanford Memorial Library</b> Vassar, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$20,649.00
<b>Buna Public Library</b> Buna, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,754.00
<b>Burke County Public Library</b> Morganton, NC	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$85,573.00
<b>Burley Public Library</b> Burley, ID	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$19,272.68
<b>Burlington Township Library</b> Burlington, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$19,424.00
<b>Burlington-Edison School District</b> Burlington, WA	No	170(c)(1) government unit	to support personalized learning environments where all students achieve	\$32,400.00
<b>Burr Oak Township Library</b> Burr Oak, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$19,246.00
<b>Butte-Silver Bow Public Library</b> Butte, MT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,263.00

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<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Butt-Holdsworth Memorial Library</b> Kerrville, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00
<b>C W Clark Memorial Library</b> Oriskany Falls, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00
<b>Cabarrus County Public Library</b> Concord, NC	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$30,422.00
<b>Cadillac-Wexford County Public Library</b> Cadillac, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$53,689.00
<b>Cairo Public Library</b> Cairo, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,496.00
<b>Caldwell County Public Library</b> Lenoir, NC	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00
<b>Caldwell Public</b> Caldwell, ID	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,263.00
<b>Caldwell-Lake George Library</b> Lake George, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$12,508.00
<b>Calhoun County Library</b> Port Lavaca, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$35,520.00

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<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Calumet Public-School Library</b> Calumet, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,108.00
<b>Camas County District</b> Fairfield, ID	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$5,080.00
<b>Cambridge District</b> Cambridge, ID	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$5,451.00
<b>Cambridge Public Library</b> Cambridge, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,308.00
<b>Camden Township Library</b> Camden, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,858.00
<b>Camp Fire Boys and Girls Inland Empire Council</b> Spokane, WA	No	501(c)(3) public charity	to fund the improvements to the pool facility at Camp Dart-Lo which serves families in Spokane County	\$150,000.00
<b>Camp Verde Community Library</b> Camp Verde, AZ	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00
<b>Camp Wood Public Library</b> Camp Wood, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$5,523.00
<b>Campbell County Public Library</b> Rustburg, VA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$44,774.00

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<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Canajoharie Library And Art Gallery</b> Canajoharie, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,496.00
<b>Cancer Lifeline of King County</b> Seattle, WA	No	501(c)(3) public charity	for general support	\$10,000.00
<b>Candor Free Library</b> Candor, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,058.00
<b>Cannon Free Library</b> Delhi, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,058.00
<b>Canton Free Library</b> Canton, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$46,143.00
<b>Canyon Public Library</b> Canyon, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$20,617.68
<b>Cape Vincent Community Library</b> Cape Vincent, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$5,658.00
<b>Capital Area District Library</b> Lansing, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$109,565.65
<b>Caprock Public Library</b> Quitaque, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$5,592.00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Carl &amp; Mary Welhausen Library</b> Yoakum, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$21,458.18
<b>Carnegie Library Of Ballinger</b> Ballinger, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,754.00
<b>Carnegie Public Library</b> Big Timber, MT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$5,330.00
<b>Caro Area District Library</b> Caro, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,108.00
<b>Caroline Library, Inc.</b> Milford, VA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$53,851.80
<b>Carson City Public Library</b> Carson City, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$32,216.00
<b>Carter Center, Inc., The</b> Atlanta, GA	No	501(c)(3) public charity	to reactivate the International Task Force for Disease Eradication	\$741,000.00
<b>Carthage Free Library</b> Carthage, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,496.00
<b>Casa Grande Public Library</b> Casa Grande, AZ	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00

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<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Cascade Public</b> Cascade, ID	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$5,401.00
<b>Cass District Library</b> Cassopolis, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$67,301.00
<b>Castroville Public Library</b> Castroville, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,754.00
<b>Cataldo Catholic School</b> Spokane, WA	No	501(c)(3) public charity	to support personalized learning environments where all students achieve	\$23,400.00
<b>Catawba County Library</b> Newton, NC	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$26,692.00
<b>Catholic Community Services of Western Washington</b> Seattle, WA	No	501(c)(3) public charity	to fund support services, land acquisition, and an endowment for the Archdiocesan Housing Authority's shelter and affordable housing programs	\$2,000,000.00
<b>Catholic Community Services of Western Washington</b> Seattle, WA	No	501(c)(3) public charity	to support Harrington House, a homeless shelter for pregnant women and women with children	\$50,000.00
<b>Cathy Prentice Memorial Library</b> Wilhoit, AZ	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$4,704.00
<b>Catskill Public Library</b> Catskill, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$40,055.68

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<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Cattaraugus Free Library</b> Cattaraugus, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,777.00
<b>Cedar Springs Public Library</b> Cedar Springs, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,108.00
<b>Celina Community Library</b> Celina, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,754.00
<b>Center for Collaborative Education Metro Boston, Inc.</b> Boston, MA	No	501(c)(3) public charity	to support existing small schools, work with districts to launch up to 20 new small schools over the next five years, serve as a clearinghouse of research on small schools, and develop a cadre of new small school leaders	\$600,000.00
<b>Center for Community Service Fund</b> Seattle, WA	No	501(c)(3) public charity	to support the Washington Technology in Education Trust - Seattle-Port Elizabeth Digital Exchange Project	\$60,000.00
<b>Center for Community Service Fund</b> Seattle, WA	No	501(c)(3) public charity	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change through the Smart Tools Academy	\$2,750,000.00
<b>Central Lake District Library</b> Central Lake, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,054.00
<b>Central North Carolina Regional Library</b> Burlington, NC	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$113,506.00

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<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Central Rappahannock Regional Library</b> Fredericksburg, VA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$95,950.00
<b>Centralia School District</b> Centralia, WA	No	170(c)(1) government unit	to support personalized learning environments where all students achieve	\$43,500.00
<b>Centre for Development and Population Activities</b> Washington, DC	No	501(c)(3) public charity	to support women-friendly reproductive health centers Management and Resources of Community Health in Haiti	\$479,000.00
<b>Centre for Development and Population Activities</b> Washington, DC	No	501(c)(3) public charity	to support women's leadership in population and development	\$4,090,475.00
<b>Centre for Development and Population Activities</b> Washington, DC	No	501(c)(3) public charity	to support a Better Life Options program for girls and young women in India and Nepal	\$235,228.00
<b>Challis Public Library</b> Challis, ID	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$5,009.00
<b>Chambers County Library System</b> Anahuac, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$15,508.00
<b>Champlain Memorial Library</b> Champlain, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,377.00
<b>Chancellor Masters &amp; Scholars of the University of Oxford</b> Oxford United Kingdom	No	501(c)(3) public charity	to support the Tak Malaria Initiative to accelerate global efforts to control the emergence and spread of resistance to antimalarial drugs	\$4,782,000.00

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<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Chandler Public Library</b> Chandler, AZ	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$76,857.00
<b>Chapel Hill Breast Cancer Research Foundation</b> Chapel Hill, NC	No	501(c)(3) public charity	to support breast cancer research	\$30,000.00
<b>Chapel Hill Public Library</b> Chapel Hill, NC	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00
<b>Charles N. Fortes Magnet Academy</b> Providence, RI	No	170(c)(1) government unit	to support Charles N. Fortes Magnet Academy in their mission to show the value of small schools in providing a quality education to all children	\$10,000.00
<b>Charlotte County Library</b> Charlotte Court House, VA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$59,018.75
<b>Chase Township Public Library</b> Chase, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,704.00
<b>Chateaugay Memorial Library</b> Chateaugay, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,377.00
<b>Chatham-Effingham-Liberty Regional Library</b> Savannah, GA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$277,984.65
<b>Chattahoochee Valley Regional Library System</b> Columbus, GA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$135,468.00

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<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Chattooga County Library</b> Summerville, GA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$23,472.00
<b>Chazy Public Library</b> Chazy, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,377.00
<b>Cheboygan Area Public Library</b> Cheboygan, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,246.00
<b>Cheektowaga Public Library</b> Cheektowaga, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00
<b>Cherokee Regional Library</b> Lafayette, GA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$48,789.00
<b>Cherry Valley Memorial Library</b> Cherry Valley, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$11,182.68
<b>Chesaning Public Library</b> Chesaning, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,108.00
<b>Chesapeake Public Library System</b> Chesapeake, VA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$98,192.00
<b>Chess Mates Foundation</b> Seattle, WA	No	501(c)(3) public charity	to support the Chess Mates After School Program	\$10,000.00

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<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Chestatee Regional Library System</b> Dahlonega, GA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$32,526.00
<b>Chester County Library</b> Exton, PA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$210,400.00
<b>Chester Public Library</b> Chester, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,708.00
<b>Chesterfield County Public Library</b> Chesterfield, VA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00
<b>Chicago Public Library</b> Chicago, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$777,400.00
<b>Chicken Soup Brigade</b> Seattle, WA	No	501(c)(3) public charity	to provide social services to men, women and children living with HIV/AIDS in King County	\$50,000.00
<b>Chico Public Library</b> Chico, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$10,854.18
<b>Child Abuse Prevention Foundation, Inc.</b> Freeland, WA	No	501(c)(3) public charity	to support the Oak Harbor Crisis Nursery	\$30,000.00
<b>Childrens Health Fund, The</b> New York, NY	No	501(c)(3) public charity	for general support	\$100,000.00

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<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Children's Hospital Foundation</b> Seattle, WA	No	501(c)(3) public charity	for general support	\$10,000.00
<b>Children's Hospital Foundation</b> Seattle, WA	No	501(c)(3) public charity	to support the Odessa Brown Children's Clinic serving children and adolescents in Central and Southeast Seattle	\$10,000.00
<b>Childress Public Library</b> Childress, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,504.00
<b>China Foundation, Inc.</b> Washington, DC	No	501(c)(3) public charity	to support the China Basic Health Services Project	\$1,000,000.00
<b>Chippewa River District Library</b> Mt. Pleasant, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$83,440.00
<b>Choteau Public Library</b> Choteau, MT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$4,509.00
<b>Chouteau County Library</b> Fort Benton, MT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$15,169.00
<b>Chula Vista Public Library</b> Chula Vista, CA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$1,900.00
<b>City of Commerce Public Library</b> Commerce, CA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$3,435.64

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>City Of Presidio Library</b> Presidio, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,573.00
<b>City Year, Inc.</b> Seattle, WA	No	501(c)(3) public charity	to help young people make significant positive impact in their communities, develop leadership and citizenship skills, and connect to the region's social and economic mainstream	\$357,500.00
<b>City-County Library - Tahoka</b> Tahoka, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$4,704.00
<b>Clark Atlanta University - School of Library and Information Sciences</b> Atlanta, GA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$148,552.00
<b>Clark Memorial Library</b> Clarkdale, AZ	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00
<b>Clarkia District</b> Clarkia, ID	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$5,509.00
<b>Claude Public Library</b> Claude, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$4,704.00
<b>Claverack Free Library and Reading Room Association</b> Claverack, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$19,146.00

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<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Clay Springs Public Library</b> Clay Springs, AZ	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,754.00
<b>Clayton County Library System</b> Jonesboro, GA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$48,789.00
<b>Clearwater County Free Library District</b> Orofino, ID	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$11,718.00
<b>Cleveland County Memorial Library</b> Sheby, NC	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,634.00
<b>Cleveland Public Library</b> Cleveland, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$199,450.00
<b>Clifton Community Library</b> Cranberry Lake, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$5,008.00
<b>Clifton/Greenlee County Public Library</b> Clifton, AZ	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$14,092.00
<b>Clymer-French Creek Free Library</b> Clymer, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,777.00
<b>Coastal Community Action Program</b> Aberdeen, WA	No	501(c)(3) public charity	for general support	\$150,000.00

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\*Expenditure Responsibility

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Coastal Plain Regional Library</b> Tifton, GA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$56,007.00
<b>Coburn Free Library</b> Owego, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00
<b>Cochise County Library District</b> Bisbee, AZ	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$21,866.00
<b>Cochran County/Love Memorial Library</b> Morton, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,754.00
<b>Cockrell Hill Public Library</b> Cockrell Hill, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00
<b>Coeur d'Alene Public Library</b> Coeur d'Alene, ID	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,263.00
<b>Cogswell Free Library</b> Orwell, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$19,077.00
<b>Cohocton Public Library</b> Cohocton, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$22,870.68
<b>Cohoes Public Library</b> Cohoes, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,427.00

**Statement 20a**

\*Expenditure Responsibility

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Coldspring Area Public Library, Inc.</b> Coldspring, TX	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$8,099.00
<b>Collin County Catholic High School</b> Plano, TX	No	501(c)(3) public charity	to support the technology infrastructure of the new Collin County Catholic High school	\$200,000.00
<b>Collingsworth Public Library</b> Wellington, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,754.00
<b>Coloma Public Library</b> Coloma, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$19,527.18
<b>Colon Township Library</b> Colon, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$19,177.00
<b>Colonial Library</b> Richburg, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$22,232.68
<b>Colorado City Public Library</b> Colorado City, AZ	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$10,754.00
<b>Columbus County Public Library</b> Whiteville, NC	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$152,773.40
<b>Colusa County Free Library</b> Colusa, CA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$665.00

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<b>Grantee Name and Address</b>	<b>Individual?</b>	<b>Foundation Status</b>	<b>Purpose</b>	<b>Amount</b>
<b>Communications Consortium Media Center</b> Washington, DC	No	501(c)(3) public charity	to support the '6,000,000,000 and Counting: Population and the New Millennium' Project	\$429,000.00
<b>Communities in School, Inc.</b> Alexandria, VA	No	501(c)(3) public charity	to help build capacity to serve at-risk students throughout the nation by bringing resources, services, parents, and volunteers into schools to meet students' needs so they can concentrate on learning	\$100,000.00
<b>Communities In Schools of Washington State</b> Seattle, WA	No	501(c)(3) public charity	to meet its mission of championing the connection of needed resources into schools to help young people stay in school, successfully learn, and prepare for life	\$100,000.00
<b>Community Studies, Inc.</b> New York, NY	No	501(c)(3) public charity	to support 39 New York City high schools in educational reform for small schools and performance assessment coalition over the next five years	\$750,700.00
<b>Community Studies, Inc.</b> New York, NY	No	501(c)(3) public charity	to support the Teacher Center	\$25,000.00
<b>Community Technology Institute</b> Seattle, WA	No	501(c)(3) public charity	to provide dignified access to communications as a step toward solving homelessness and unemployment among the poor	\$150,000.00
<b>Computer Museum History Center, The</b> Moffet Field, CA	No	501(c)(3) public charity	for general support	\$1,000.00
<b>Comstock Township Library</b> Comstock, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$10,853.68

**Statement 20a**

\*Expenditure Responsibility

<b>Grantee Name and Address</b>	<b>Individual?</b>	<b>Foundation Status</b>	<b>Purpose</b>	<b>Amount</b>
<b>Congress Public Library</b> Congress, AZ	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,754.00
<b>Conrad Public Library Foundation</b> Conrad, MT	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$8,030.00
<b>Constableville Library</b> Constableville, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,777.00
<b>Constantine Township Library</b> Constantine, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$19,108.00
<b>Contra Costa County Library</b> Pleasant Hill, CA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$77,950.00
<b>Conyers-Rockdale Library System</b> Conyers, GA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,263.00
<b>Cooke County Library</b> Gainesville, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$21,846.18
<b>Coolidge Public Library</b> Coolidge, AZ	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00
<b>Cooperative for Assistance and Relief Everywhere (CARE)</b> Atlanta, GA	No	501(c)(3) public charity	to support flood and cyclone relief efforts in the Northern Inhambane Province of Mozambique	\$350,000.00

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<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Cooperative for Assistance and Relief Everywhere (CARE)</b> Atlanta, GA	No	501(c)(3) public charity	to provide family planning, AIDS/STD prevention and reproductive health services in Western Ghana and Honduras	\$500,000.00
<b>Cooperative for Assistance and Relief Everywhere (CARE)</b> Atlanta, GA	No	501(c)(3) public charity	to mitigate the economic and nutritional impact of the drought emergency on pastoral communities in Garissa District, Kenya	\$350,000.00
<b>Cooperative for Assistance and Relief Everywhere (CARE)</b> Atlanta, GA	No	501(c)(3) public charity	to support the Farta Emergency Relief Project in South Gondon region of Ethiopia	\$350,000.00
<b>Copper Queen Library</b> Bisbee, AZ	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,754.00
<b>Cordelia A. Greene Library</b> Castile, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00
<b>Corinth Free Library</b> Corinth, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,377.00
<b>Corpus Christi Public Libraries</b> Corpus Christi, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$135,047.00
<b>Corsicana Public Library</b> Corsicana, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00
<b>Cortland Free Library</b> Cortland, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,608.00

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\*Expenditure Responsibility

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Corunna Public Library</b> Corunna, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$19,683.00
<b>Cottonwood Public Library</b> Cottonwood, AZ	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00
<b>Council Valley District</b> Council, ID	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$5,309.00
<b>County of Henrico Public Library</b> Richmond, VA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00
<b>County of Los Angeles Public Library</b> Downey, CA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$418,450.00
<b>County-City Library</b> Sweetwater, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00
<b>Cragsmoor Free Library</b> Cragsmoor, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$5,008.00
<b>Crandall Public Library</b> Glens Falls, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00
<b>Craven-Pamlico-Carteret Regional Library</b> New Bern, NC	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$134,322.00

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\*Expenditure Responsibility

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Crawford County Library</b> Grayling, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$25,204.00
<b>Croghan Free Library</b> Croghan, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,777.00
<b>Crooked Tree District Library</b> Walloon Lake, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$5,104.00
<b>Crosby County Library</b> Crosbyton, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$23,400.00
<b>Crosby Public Library</b> Antwerp, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$19,077.00
<b>Cross City Campaign for Urban School Reform</b> Chicago, IL	No	501(c)(3) public charity	to support the annual meeting in Baltimore on October 26-29, 2000	\$35,000.00
<b>Crown King Public Library</b> Crown King, AZ	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$4,704.00
<b>Crownpoint Institute of Technology, Inc</b> Crownpoint, NM	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$6,468.06
<b>Crownpoint Institute of Technology, Inc</b> Crownpoint, NM	No	170(c)(1) government unit	to support the library internship program	\$96,002.14

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\*Expenditure Responsibility

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Crystal City Memorial Library</b> Crystal City, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00
<b>Cuba Circulating Library Association</b> Cuba, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,058.00
<b>Cuero Public Library</b> Cuero, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00
<b>Culpeper County Library</b> Culpeper, VA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00
<b>Cumberland County Public Library</b> Cumberland, VA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,058.00
<b>Cumberland County Public Library &amp; Info. Ctr.</b> Fayetteville, NC	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$167,063.00
<b>Curtis Township Library</b> Glennie, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$4,354.00
<b>D. R. Evarts Library</b> Athens, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$21,585.68
<b>Daingerfield Public Library</b> Daingerfield, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,754.00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Dallas Public Library</b> Dallas, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$103,550.00
<b>Daniel Pierce Library</b> Grahamsville, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,058.00
<b>Daniels County Library</b> Scobey, MT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$5,330.00
<b>Dannemora Free Library</b> Dannemora, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,377.00
<b>Dansville Public Library</b> Dansville, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,708.00
<b>Danville Public Library</b> Danville, VA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$36,716.00
<b>Darby Public Library</b> Darby, MT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$5,259.00
<b>Darwin R Barker Library Association</b> Fredonia, NY	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$18,858.00
<b>David A Howe Public Library</b> Wellsville, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Davidson County Public Library System</b> Lexington, NC	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$117,034.00
<b>Davie County Public Library</b> Mocksville, NC	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00
<b>Dawson County Library</b> Lamesa, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00
<b>Dayton And Montgomery County Public Library</b> Dayton, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$104,150.00
<b>De Leon City County Library</b> Deleon, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,573.00
<b>De Mary Memorial Library</b> Rupert, ID	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$19,272.68
<b>De Tour Area School And Public Library</b> Detour Village, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$4,354.00
<b>Deaf Smith County Library</b> Hereford, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00
<b>Decatur Public Library</b> Decatur, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Deckerville Public Library</b> Deckerville, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,804.00
<b>Deepam Educational Society for Health</b> Alwarpet, Chennai India	No	Foreign Organization (ER)*	to support the reproductive health program in India	\$259,014.00
<b>DeKalb County Public Library</b> Decatur, GA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$150,350.00
<b>Delaware County Library System</b> Media, PA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$201,150.00
<b>Defekling Tibetan Settlement</b> Solu Khumbu, Nepal	No	Foreign Organization (ER)*	to provide health and sanitation services to the people of Chialsa, Nepal	\$10,000.00
<b>Delevan-Yorkshire Public Library</b> Delevan, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,427.00
<b>Della Mae Baylor Public Library</b> Odem, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,754.00
<b>Delta County Public Library</b> Cooper, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,254.00
<b>Denison Public Library</b> Denison, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00

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\*Expenditure Responsibility

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Dennis M. O'Connor Public Library</b> Refugio, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$17,008.00
<b>Denton Public Library</b> Denton, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$26,112.00
<b>Denver Public Library</b> Denver, CO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$213,650.00
<b>Deposit Free Library</b> Deposit, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,708.00
<b>Deruyter Free Library</b> Deruyter, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,058.00
<b>Desoto Trail Regional Library</b> Camilla, GA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$82,079.00
<b>Detroit Public Library</b> Detroit, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$266,200.00
<b>Deutsche Stiftung Weltbevölkerung</b> Hannover Germany	No	Public Charity Affidavit of Equivalency	to support the European Resources Channeling Service	\$120,000.00
<b>Deutsche Stiftung Weltbevölkerung</b> Hannover Germany	No	Public Charity Affidavit of Equivalency	to support the Adolescent Initiative in Ethiopia	\$180,000.00

*Statement 20a*

\*Expenditure Responsibility



<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Dexter Free Library</b> Dexter, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00
<b>Dian Fossey Gorilla Fund, The</b> London United Kingdom	No	Foreign Organization (ER)*	to support educational, socio-economic and conservation management activities to build support for the preservation of the Mountain Gorilla	\$10,000.00
<b>Dickens County-Spur Public Library</b> Spur, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$9,392.00
<b>Dickinson County Library</b> Iron Mountain, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,108.00
<b>Didymus Thomas Memorial Library</b> Remsen, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00
<b>Dilley Public Library</b> Dilley, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,754.00
<b>Dillon City Library</b> Dillon, MT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$10,434.18
<b>Dimmit County Public Library</b> Carrizo Springs, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$10,803.68
<b>Dine College</b> Shiprock, NM	No	501(c)(3) public charity	to support the internship program	\$133,700.00

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<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Dine College (Main Campus Tsaile)</b> Tsaile, AZ	No	7871 tribal government unit	to expand public access to computers and the Internet	\$13,131.50
<b>DKT International, Inc.</b> Washington, DC	No	501(c)(3) public charity	to reduce infant mortality and HIV transmission among adolescents through the expansion of social marketing programs in Ethiopia	\$1,097,767.00
<b>Dodge Memorial Library</b> Rouses Point, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,777.00
<b>Dolgeville-Manheim Public Library</b> Dolgeville, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,308.00
<b>Dormann Library</b> Bath, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00
<b>Dougherty County Public Library System</b> Albany, GA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$78,319.65
<b>Dowagiac Public Library</b> Dowagiac, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,108.00
<b>Downey City Library</b> Downey, CA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$1,900.00
<b>Dr. Eugene Clark Library</b> Lockhart, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Driscoll Public Library</b> Devine, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00
<b>Dublin Public Library</b> Dublin, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,254.00
<b>Duke University</b> Durham, NC	No	501(c)(3) public charity	for general support	\$10,000.00
<b>Duncan Public Library</b> Duncan, AZ	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$13,954.00
<b>Dunkirk Free Library</b> Dunkirk, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,608.00
<b>Duplin County Library</b> Kenansville, NC	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$99,848.00
<b>Durham County Library</b> Durham, NC	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$120,047.00
<b>Dutton Public Library</b> Dutton, MT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$5,330.00
<b>Dutton S. Peterson Memorial Library</b> Odessa, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$22,801.68

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Duval County/San Diego Public Library</b> San Diego, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$46,264.54
<b>E&amp;Co</b> Bloomfield, NJ	No	501(c)(3) public charity	to support the electrification of Junbesi Valley in Nepal	\$235,600.00
<b>E. J. Cottrell Memorial Library</b> Atlanta, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$22,870.68
<b>E. M. Gilliam Memorial Public Library</b> Wilmer, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$10,854.18
<b>E.M. Cooper Memorial Public Library</b> Wilmington, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$5,865.00
<b>Eagle Free Library</b> Bliss, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,777.00
<b>Eagle Pass Public Library</b> Eagle Pass, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$36,716.00
<b>Earlville Free Library</b> Earlville, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,708.00
<b>East Albemarle Regional Library</b> Elizabeth City, NC	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$90,797.00

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\*Expenditure Responsibility

<b>Grantee Name and Address</b>	<b>Individual?</b>	<b>Foundation Status</b>	<b>Purpose</b>	<b>Amount</b>
<b>East Bonner County District</b> Sandpoint, ID	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$26,031.00
<b>East Central Georgia Regional Library</b> Augusta, GA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$192,240.65
<b>East Hounsfield Free Library</b> Watertown, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$19,077.00
<b>East Lansing Public Library</b> East Lansing, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$21,077.00
<b>East Syracuse Free Library</b> East Syracuse, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00
<b>Eastern Owyhee County District</b> Grand View, ID	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,101.00
<b>Eastern Shore Public Library</b> Accomac, VA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$53,790.00
<b>Eau Claire District Library</b> Eau Claire, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,476.00
<b>Ector County Library</b> Odessa, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$62,167.00

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<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Edgecombe County Memorial Library</b> Tarboro, NC	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$36,716.00
<b>Edith B. Ford Memorial Library</b> Ovid, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,708.00
<b>Edmonds School District</b> Lynnwood, WA	No	170(c)(1) government unit	to support personalized learning environments where all students achieve	\$24,000.00
<b>Edmonds School District</b> Lynnwood, WA	No	170(c)(1) government unit	to support implementation of a model information technology program at Lynnwood High School	\$100,000.00
<b>Edmund E. &amp; Nida Smith Jones Library</b> Dayton, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00
<b>Edna C. Bentley Memorial Library</b> Perry, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$20,580.00
<b>Education Resources Institute Inc., The</b> Boston, MA	No	501(c)(3) public charity	to increase college preparation, access, and success for students from groups currently under-represented in higher education	\$75,000.00
<b>EdVisions, Inc.</b> Henderson, MN	No	501(c)(3) public charity	to develop a minimum of fifteen new schools over the next five years, create a network of these schools, and disseminate the successful practices of the New Country School and the network around the nation	\$95,000.00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Edwards Public Library</b> Henrietta, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,823.00
<b>Ekalaka Public Library</b> Ekalaka, MT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$5,330.00
<b>El Centro de la Raza</b> Seattle, WA	No	501(c)(3) public charity	to provide general operating support	\$25,000.00
<b>El Dorado County Library</b> Placerville, CA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$51,384.65
<b>El Paso Public Library</b> El Paso, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$67,900.00
<b>El Progreso Memorial Library</b> Uvalde, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00
<b>Elbert County Library System</b> Elberton, GA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$32,526.00
<b>ElderHealth Northwest</b> Seattle, WA	No	501(c)(3) public charity	to support for the Elder Abuse and Neglect Prevention Project	\$10,000.00
<b>Elizabeth Glaser Pediatric AIDS Foundation</b> Santa Monica, CA	No	501(c)(3) public charity	to support Call to Action: A Global Program to Prevent Mother-to-Child Transmission of HIV	\$10,000,000.00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Elizabethtown Library Association</b> Elizabethtown, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$5,658.00
<b>Elk Township Library</b> Peck, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,804.00
<b>Ellen Brooks West Memorial Library</b> Forney, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,754.00
<b>Ellensburg Sarah A. Munsil Free Library</b> Ellensburg Depot, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,308.00
<b>Ellenville Public Library and Museum</b> Ellenville, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,427.00
<b>Ellicottville Memorial Library</b> Ellicottville, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,777.00
<b>Ellisburg Free Library</b> Ellisburg, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,777.00
<b>Eloy Public Library</b> Eloy, AZ	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00
<b>Elsie Public Library</b> Elsie, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$19,108.00

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<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Emmett Public</b> Emmett, ID	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$19,559.18
<b>Empowerment Africa Foundation</b> Reading United Kingdom	No	Public Charity Affidavit of Equivalency	to support the eradication of illiteracy and poverty in Cameroon communities	(\$19,533.00)
<b>Ennis Public Library</b> Ennis, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,634.00
<b>Enoch Pratt Free Library</b> Baltimore, MD	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$269,450.00
<b>Enumclaw School District</b> Enumclaw, WA	No	170(c)(1) government unit	to improve teaching and learning by enhancing student access to technology	\$440,960.00
<b>Equilibres et Populations</b> Paris France	No	Foreign Organization (ER)*	to mobilize support in the French, European, and global francophone communities for reproductive health and education activities	\$500,000.00
<b>Erwin Library &amp; Institute</b> Boonville, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,958.00
<b>Escanaba Public Library</b> Escanaba, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,108.00
<b>Escondido Public Library</b> Escondido, CA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$1,900.00

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<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Essex Public Library</b> Tappahannock, VA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,058.00
<b>Ethelbert B Crawford Public Library</b> Monticello, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,777.00
<b>Evans Mills Public Library</b> Evans Mills, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$13,227.00
<b>Evergreen Childrens Association Kids Company</b> Seattle, WA	No	501(c)(3) public charity	to support high quality child care through the use of information technology	\$47,455.00
<b>Evergreen School District #114</b> Vancouver, WA	No	170(c)(1) government unit	to improve teaching and learning by enhancing student access to technology	\$2,687,942.00
<b>F.M. (Buck) Richards Memorial Library</b> Brady, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,754.00
<b>Fairfax County Public Library Foundation, Inc.</b> Fairfax, VA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$50,800.00
<b>Fairfield Library</b> Fairfield, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,754.00
<b>Fairgrove District Library</b> Fairgrove, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$24,388.00

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<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Fairview Public Library</b> Margaretville, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,777.00
<b>Falconer Public Library</b> Falconer, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$24,777.00
<b>Fallon County Library</b> Baker, MT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$4,509.00
<b>Falmouth Area Library</b> Falmouth, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$5,242.00
<b>Family Care International, Inc.</b> New York, NY	No	501(c)(3) public charity	to provide technical assistance and educational resources to reduce maternal mortality through the promotion of skilled birth attendants at home deliveries	\$602,944.00
<b>Family Care International, Inc.</b> New York, NY	No	501(c)(3) public charity	to bring greater visibility and understanding to Safe Motherhood issues	\$2,000,000.00
<b>Family Planning Association of India</b> Bhopal, Madhya Pradesh India	No	Foreign Organization (ER)*	to support for the Small Family by Choice program	\$772,452.00
<b>Family Planning Association of Pakistan</b> Lahore Pakistan	No	Foreign Organization (ER)*	to provide high-quality family planning services in Pakistan	\$692,542.00
<b>Farman Free Library of Ellington</b> Ellington, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$21,654.68

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Farmville Public Library</b> Farmville, NC	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$62,615.00
<b>Fennville District Library</b> Fennville, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,108.00
<b>Ferndale Public Library</b> Ferndale, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,108.00
<b>Fife Lake Public Library</b> Fife Lake, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$5,356.00
<b>FilmAid</b> North Seattle, WA	No	501(c)(3) public charity	to support FilmAid 2000	\$5,000.00
<b>Finkelstein Memorial Library</b> Spring Valley, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$23,958.00
<b>First Place</b> Seattle, WA	No	501(c)(3) public charity	to provide high quality computer equipment for the classroom, to purchase and install a computer lab in its new building at time of occupancy and to define required support services	\$50,000.00
<b>First Place</b> Seattle, WA	No	501(c)(3) public charity	to support the capital campaign for a new facility and expand the education and health services for children and families who are homeless or in transition	\$1,000,000.00

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\*Expenditure Responsibility

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Fitzgerald-Ben Hill County Library</b> Fitzgerald, GA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,263.00
<b>Flagstaff City/Coconino County Library</b> Flagstaff, AZ	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$81,773.00
<b>Flat River Community Library</b> Greenville, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,108.00
<b>Flathead County Library</b> Kalispell, MT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$61,257.00
<b>Flint Public Library</b> Flint, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$69,332.00
<b>Flint River Regional Library</b> Griffin, GA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$110,845.65
<b>Florence Community Library</b> Florence, AZ	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00
<b>Florida Department of Education</b> Tallahassee, FL	No	170(c)(1) government unit	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$1,943,728.00
<b>Floyd County Library</b> Floydada, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$12,458.00

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<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Fluvanna County Library</b> Fork Union, VA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,058.00
<b>Fluvanna Free Library</b> Jamestown, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$21,585.68
<b>Fontana Regional Library</b> Bryson City, NC	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$119,455.00
<b>Forest Lakes Community Library</b> Forest Lakes, AZ	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$5,523.00
<b>Forsyth County Public Library</b> Winston-Salem, NC	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$153,957.00
<b>Forsyth Township Public Library</b> Gwinn, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$20,649.00
<b>Fort Bend County Libraries</b> Richmond, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$110,989.00
<b>Fort Hancock/Hudspeth County Public Library</b> Fort Hancock, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,573.00
<b>Fort Plain Free Library</b> Fort Plain, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Fort Stockton Public Library</b> Fort Stockton, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00
<b>Fort Vancouver Regional Library</b> Vancouver, WA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$59,000.00
<b>Fort Worth Public Library</b> Fort Worth, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$52,750.00
<b>Foster Parents Association of Washington State</b> Renton, WA	No	501(c)(3) public charity	to support the Foster Parent Liaison Program	\$60,000.00
<b>Foundation Center</b> New York, NY	No	501(c)(3) public charity	for general support	\$175,000.00
<b>Foundation for Early Learning</b> Seattle, WA	No	501(c)(3) public charity	for general support	\$9,500,000.00
<b>Francois-Xavier Bagnoud US Foundation</b> New York, NY	No	501(c)(3) private foundation (ER)*	to support the HIV/AIDS/STD Prevention Program in Rural Rajasthan, India	\$300,000.00
<b>Frank J. Basloe Library of Herkimer, New York</b> Herkimer, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,608.00
<b>Frankfort Free Library</b> Frankfort, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,308.00

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<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Franklin County Library</b> Mt. Vernon, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,504.00
<b>Franklin County Library</b> Louisburg, NC	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$73,570.00
<b>Franklin County Public Library</b> Rocky Mount, VA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00
<b>Franklin Free Library</b> Franklin, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,308.00
<b>Fred Hutchinson Cancer Research Center</b> Seattle, WA	No	501(c)(3) public charity	to honor recipients of the 2000 E. Donnall Thomas Medal of Achievement	\$10,000.00
<b>Fredonia Public Library</b> Fredonia, AZ	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$5,454.00
<b>Free Library Of Philadelphia</b> Philadelphia, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$538,300.00
<b>Free Library Of The Belmont Literary And Historical Society</b> Belmont, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,846.00
<b>Fremont Area District Library</b> Fremont, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,108.00

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<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Fresno County Public Library</b> Fresno, CA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$191,600.00
<b>Friench Simpson Memorial Library</b> Hallettsville, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,754.00
<b>Friends of Fairfield Public Library</b> Fairfield, MT	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$5,330.00
<b>Friends of Libraries U.S.A.</b> Philadelphia, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$5,000.00
<b>Friends of Phoenix Public Library, Inc.</b> Phoenix, AZ	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$78,200.00
<b>Friends of the Commerce Public Library</b> Commerce, TX	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$21,458.18
<b>Friends of the Foundation for Community Development</b> Seattle, WA	No	501(c)(3) public charity	to support the development of partnerships to strengthen the capacity of disadvantaged communities in Mozambique	\$5,000,000.00
<b>Friends of the Library of Arizona City</b> Arizona City, AZ	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$18,358.00
<b>Friends of the Portland Children's Museum</b> Portland, OR	No	501(c)(3) public charity	to support the Build a Better Future Campaign	\$600,000.00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Friendship Free Library</b> Friendship, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,058.00
<b>Friona Public Library</b> Friona, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,754.00
<b>Frothingham Free Library</b> Fonda, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$11,432.68
<b>Fulfillment Fund</b> Los Angeles, CA	No	501(c)(3) public charity	to support the 2000 Stars of Tomorrow Gala	\$5,000.00
<b>Fullerton Public Library</b> Fullerton, CA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$600.00
<b>Fulton Public Library</b> Fulton, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$32,442.00
<b>Fund for America's Libraries</b> Washington, DC	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$20,000.00
<b>Fund for the Capitol Visitor Center</b> Washington, DC	No	501(c)(3) public charity	to support the building of the Capitol Visitor Center in Washington DC	\$10,000,000.00
<b>Fundacion Mexicana para la Planeacion Familiar (MEXFAM)</b> Tlalpan Mexico	No	Public Charity Affidavit of Equivalency	to expand and enhance the Gente Joven Program in the states of Sinaloa, Nayarit, and Coahuila	\$500,000.00

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<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Funders Concerned About AIDS, Inc.</b> New York, NY	No	501(c)(3) public charity	for general support	\$20,000.00
<b>FUNDEVI-Universidad de Costa Rica</b> San Jose Costa Rica	No	Public Charity Affidavit of Equivalency	to support the Central American Center for Population Studies and Training	\$200,000.00
<b>Future Generations</b> Franklin, NY	No	501(c)(3) public charity	to support family planning and women's health services in the Arunachal Pradesh Frontier of India	\$96,000.00
<b>Gaines County Library</b> Seminole, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$26,912.18
<b>Galax-Carroll Regional Library</b> Galax, VA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00
<b>Garden City Public</b> Garden City, ID	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,263.00
<b>Garfield County Library</b> Jordan, MT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$5,330.00
<b>Garfield Memorial Library</b> Clare, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$19,108.00
<b>Gaston-Lincoln Regional Library</b> Gastonia, NC	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$68,948.00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Gates Cambridge Trust</b> Cambridge, United Kingdom	No	501(c)(3) public charity	to endow a global scholarship program at the post-baccalaureate level for academically gifted students	\$210,000,000.00
<b>Gatesville Public Library</b> Gatesville, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$21,864.68
<b>Gay City Health Project</b> Seattle, WA	No	501(c)(3) public charity	to fund the Lifelong Learning project which will expand successful educational and health promotion programs for gay men	\$10,000.00
<b>Genesee District Library</b> Flint, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$206,213.65
<b>Genesee Library</b> Little Genesee, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$12,001.68
<b>Geneva Free Library</b> Geneva, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00
<b>Genevieve Miller Hitchcock Public Library</b> Hitchcock, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00
<b>George F Johnson Memorial Library</b> Endicott, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00
<b>George H. And Laura E. Brown Public Library</b> Washington, NC	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$11,673.68

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<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>George McCone Memorial County Library</b> Circle, MT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$5,401.00
<b>George P &amp; Susan Platt Cady Library</b> Nichols, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,308.00
<b>Georgetown Public Library</b> Georgetown, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00
<b>Georgia Office of Public Library Services</b> Atlanta, GA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$2,450.00
<b>Gibbs Memorial Library</b> Mexia, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00
<b>Gifts In Kind International</b> Fairfax, VA	No	501(c)(3) public charity	to support expansion efforts	\$750,000.00
<b>Gilbertsville Free Library</b> Gilbertsville, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,377.00
<b>Gilbreath Memorial Library</b> Winnsboro, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,504.00
<b>Glacier County Library</b> Cut Bank, MT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,060.00

<b>Grantee Name and Address</b>	<b>Individual?</b>	<b>Foundation Status</b>	<b>Purpose</b>	<b>Amount</b>
<b>Gladstone Area School &amp; Public Library</b> Gladstone, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,054.00
<b>Gladwin County Library</b> Gladwin, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$23,162.00
<b>Gladys Johnson Ritchie Public Library</b> Jacksboro, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,754.00
<b>Glasgow City County Library</b> Glasgow, MT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,172.00
<b>Glen Lake Community Library</b> Empire, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$5,104.00
<b>Glendale Public Library</b> Glendale, AZ	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$61,415.00
<b>Glendive Public Library</b> Glendive, MT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$12,468.00
<b>Glenns Ferry Public</b> Glenns Ferry, ID	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,030.00
<b>Global Alliance for TB Drug Development</b> New York, NY	No	501(c)(3) public charity	to support the development of new therapeutic agents	\$10,000,000.00

**Statement 20a**

\*Expenditure Responsibility

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Global Fund for Women, Inc., The</b> San Francisco, CA	No	501(c)(3) public charity	to support grant-making programs in the areas of women's primary and reproductive health; access to communications technology and the media; civic participation and leadership; and the prevention of violence against women	\$250,000.00
<b>Global Health Council, Inc.</b> Washington, DC	No	501(c)(3) public charity	to support the expansion of outreach and networking efforts on key global health issues	\$4,800,000.00
<b>Global Health Council, Inc.</b> Washington, DC	No	501(c)(3) public charity	to establish and implement the initial phase of the Gates Award for Global Health	\$456,529.00
<b>Global Health Council, Inc.</b> Washington, DC	No	501(c)(3) public charity	to support the White Ribbon Alliance for Safe Motherhood	\$10,000.00
<b>Globe Public Library</b> Globe, AZ	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00
<b>Gloucester Library System</b> Gloucester, VA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00
<b>Gloversville Free Library</b> Gloversville, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00
<b>Goff Nelson Memorial Library</b> Tupper Lake, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,377.00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Goliad County Library</b> Goliad, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$10,880.18
<b>Gooding Public Library</b> Gooding, ID	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,209.00
<b>Government of Manitoba</b> Brandon, Manitoba Canada	No	Foreign Government	to support Manitoba's public libraries serving low-income communities with a gift of public access computers, internet access, and training of library staff	\$769,843.89
<b>Government of New Brunswick</b> New Brunswick Canada	No	Foreign Government	to support New Brunswick's public libraries serving low-income communities with a gift of public access computers, internet access, and library staff training	\$507,743.52
<b>Government of Newfoundland</b> St. John's, Newfoundland Canada	No	Foreign Government	to support Newfoundland's public libraries serving low-income communities with a gift of public access computers, internet access, and training of library staff	\$766,571.45
<b>Government of Nova Scotia</b> Halifax, Nova Scotia Canada	No	Foreign Government	to support Nova Scotia's public libraries serving low-income communities with a gift of public access computers, internet access, and training of library staff	\$594,868.80
<b>Government of Ontario</b> Toronto, Ontario Canada	No	Foreign Government	to support Ontario's public libraries serving low-income communities with a gift of public access computers, internet access, and training of library staff	\$5,828,553.22
<b>Government of Prince Edward Island</b> Prince Edward Island Canada	No	Foreign Government	to support Prince Edward Island's public libraries serving low-income communities with a gift of public access computers, internet access, and training of library staff	\$176,365.79

**Statement 20a**

\*Expenditure Responsibility



<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Gowanda Free Library</b> Gowanda, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,677.00
<b>Grace A. Dow Memorial Library</b> Midland, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,054.00
<b>Grace District</b> Grace, ID	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,780.00
<b>Grace Grebing Public/School Library</b> Dell City, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,754.00
<b>Grand Canyon Community Library</b> Grand Canyon National Park, AZ	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,573.00
<b>Grand Prairie Memorial Library</b> Grand Prairie, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$61,615.00
<b>Grand Saline Public Library</b> Grand Saline, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$10,923.18
<b>Grant Foundation</b> Sarasota, FL	No	501(c)(3) public charity	to develop integrated reproductive health services for women in the Artibonite valley of Haiti	\$500,000.00
<b>Granville County Library System</b> Oxford, NC	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$53,882.00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Grapevine Public Library</b> Grapevine, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00
<b>Great Falls Public Library</b> Great Falls, MT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,263.00
<b>Groton Public Library</b> Groton, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00
<b>H. Leslie Perry Memorial Library</b> Henderson, NC	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00
<b>Hackley Public Library</b> Muskegon, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,108.00
<b>Hadley-Luzerne Public Library</b> Lake Luzerne, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,427.00
<b>Hagerman Public</b> Hagerman, ID	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,030.00
<b>Hale Center Public Library, Inc.</b> Hale Center, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$5,592.00
<b>Halifax County Library System</b> Halifax, NC	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$42,808.00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Halifax County/South Boston Regional Library</b> Halifax, VA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$42,151.30
<b>Hall County Library</b> Gainesville, GA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$103,636.65
<b>Hall-Fowler Memorial Library</b> Ionia, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,108.00
<b>Haltom City Public Library</b> Haltom City, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00
<b>Hamilton Public Library</b> Hamilton, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,708.00
<b>Hammond Free Library</b> Hammond, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$5,727.00
<b>Hammond Library Of Crown Point</b> Crown Point, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,777.00
<b>Hammondsport Public Library</b> Hammondsport, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,858.00
<b>Hampton Public Library</b> Hampton, VA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$80,731.00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Hamtramck Public Library</b> Hamtramck, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,522.00
<b>Hancock School Public Library</b> Hancock, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,108.00
<b>Handley Regional Library</b> Winchester, VA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$23,406.65
<b>Hannibal Free Library</b> Hannibal, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$19,008.00
<b>Hansen District</b> Hansen, ID	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,959.00
<b>Hansford County Library</b> Spearman, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,754.00
<b>Harbor Beach Area District Library</b> Harbor Beach, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$11,526.00
<b>Harlem Public Library</b> Harlem, MT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$5,330.00
<b>Harlingen Public Library</b> Harlingen, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Harlowton Public Library</b> Harlowton, MT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$5,259.00
<b>Harmony Hill of Union</b> Union, WA 98592	No	501(c)(3) public charity	for general support	\$50,000.00
<b>Harnett County Public Library</b> Lillington, NC	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$153,474.00
<b>Harold D. Cooley Public Library</b> Nashville, NC	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$19,177.00
<b>Harris County Public Library</b> Houston, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$141,900.00
<b>Harris Memorial Library</b> Otego, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$11,501.68
<b>Harrison Community Library</b> Harrison, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,054.00
<b>Harrisville Free Library</b> Harrisville, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$5,796.00
<b>Harry Bengé Crozier Memorial Library</b> Paint Rock, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$5,523.00

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\*Expenditure Responsibility

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Hart Area Public Library</b> Hart, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,858.00
<b>Hart County Library</b> Hartwell, GA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,263.00
<b>Hartford Public Library</b> Hartford, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$10,629.00
<b>Haskell County Library</b> Haskell, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,754.00
<b>Hastings Public Library</b> Hastings, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,108.00
<b>Haverstraw Kings Daughters Public Library</b> Haverstraw, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00
<b>Havre-Hill County Library</b> Havre, MT	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$16,263.00
<b>Hawn Memorial Library</b> Clayton, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,058.00
<b>Hay Memorial Library</b> Sackets Harbor, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,777.00

**Statement 20a**

\*Expenditure Responsibility

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Hayden Public Library</b> Hayden, AZ	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,754.00
<b>Haywood County Public Library</b> Waynesville, NC	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$102,455.68
<b>Hazard Library Association</b> Poplar Ridge, NY	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$9,308.00
<b>Hazel Park Memorial Library</b> Hazel Park, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,108.00
<b>Health Systems Trust</b> Durban South Africa	No	Public Charity Affidavit of Equivalency	to support LoveLife Healthy Adolescents HIV/AIDS Campaign to reduce the incidence of HIV infection among young South Africans	\$3,000,000.00
<b>Hearst Free Library</b> Anaconda, MT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,263.00
<b>Heermance Memorial Library</b> Coxsackie, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,608.00
<b>Helen Keller International, Inc.</b> New York, NY	No	501(c)(3) public charity	to expand trachoma eradication and support programs in China, Burkina Faso, Cambodia, Mali, Morocco, Nepal, Niger, Tanzania, and Viet Nam	\$1,066,032.00
<b>Helena Township Public Library</b> Alden, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,054.00

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\*Expenditure Responsibility

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Help the Afghan Children, Inc.</b> Vienna, VA	No	501(c)(3) public charity	to maintain the primary and maternal/child health care services in southwestern Afghanistan	\$781,000.00
<b>Helsinki City Library</b> Helsinki Finland	No	Foreign Government	to confer the Access to Learning Award in recognition of their outstanding efforts to provide public access to computers and the Internet in useful and innovative ways	\$1,000,000.00
<b>Hempstead Public Library</b> Hempstead, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$23,958.00
<b>Henderson County Clint W. Murchison Memorial</b> Athens, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$43,424.43
<b>Henderson Free Library</b> Henderson, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,846.00
<b>Henry County Library System</b> McDonough, GA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$32,526.00
<b>Henry Malley Memorial Library</b> Broadus, MT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$5,330.00
<b>Hepburn Library</b> Colton, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,058.00
<b>Hepburn Library of Edwards</b> Edwards, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,777.00



<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Hepburn Library of Hermon</b> Hermon, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,777.00
<b>Hepburn Library of Madrid</b> Madrid, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,846.00
<b>Hepburn Library of Norfolk</b> Norfolk, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$19,215.00
<b>Hepburn Library of Waddington</b> Waddington, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$5,865.00
<b>Hesperia Public Library</b> Hesperia, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,054.00
<b>Heuvelton Free Library</b> Heuvelton, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,777.00
<b>Hickory Public Library</b> Hickory, NC	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$36,785.00
<b>Hidalgo Public Library</b> Hidalgo, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00
<b>Higgins Public Library</b> Higgins, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$5,454.00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>High Point Public Library</b> High Point, NC	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00
<b>High Tech High Foundation</b> San Diego, CA	No	501(c)(3) public charity	to develop High Tech High in San Diego and replicate the program in nine other communities	\$620,368.00
<b>Highland County Public Library</b> Monterey, VA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,915.00
<b>Highland Public Library</b> Highland, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$23,958.00
<b>Hillsboro City Library</b> Hillsboro, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00
<b>Hillsdale Library</b> Hillsdale, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,846.00
<b>Hillview Free Library</b> Diamond Point, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,377.00
<b>Hispanic Scholarship Fund</b> San Francisco, CA	No	501(c)(3) public charity	to provide scholarships in environmental sciences and other scientific fields in which Hispanics are historically underrepresented	\$220,000.00
<b>Hockinson School District #98</b> Brush Prairie, WA	No	170(c)(1) government unit	to improve teaching and learning by enhancing student access to technology	\$176,883.00

**Statement 20a**

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<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Hockley County Memorial Library</b> Levelland, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$23,062.00
<b>Holbrook Public Library</b> Holbrook, AZ	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,754.00
<b>Holly Township Library</b> Holly, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$20,787.00
<b>Homedale Public</b> Homedale, ID	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$10,963.00
<b>Homer Public Library</b> Homer, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,054.00
<b>Hondo Public Library</b> Hondo, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,754.00
<b>Hood Canal School District No. 404</b> Shelton, WA	No	170(c)(1) government unit	to support components of a discipline-based arts education program	\$29,000.00
<b>Hood County Public Library</b> Granbury, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00
<b>Hopelink</b> Redmond, WA	No	501(c)(3) public charity	to support the new Adelle Maxwell Child Care Center	\$50,000.00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Hopkins Public Library</b> Hopkins, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,108.00
<b>Horicon Free Public Library</b> Brant Lake, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,058.00
<b>Hornell Public Library</b> Hornell, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,427.00
<b>Horseshoe Bend District</b> Horseshoe Bend, ID	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,959.00
<b>Houghton Lake Public Library</b> Houghton Lake, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,246.00
<b>Houston County Public Library</b> Perry, GA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$71,110.65
<b>Houston Public Library</b> Houston, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$240,700.00
<b>Howard County Library</b> Big Spring, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00
<b>Howard Public Library</b> Hornell, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$22,439.68

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<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Howe Community Library</b> Howe, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,754.00
<b>Howe Memorial Library</b> Breckenridge, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,192.00
<b>Howland Public Library</b> Beacon, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00
<b>Huachuca City Public Library</b> Huachuca City, AZ	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$14,046.00
<b>Hudson Area Association Library</b> Hudson, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00
<b>Hudson Public Library</b> Hudson, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,942.00
<b>Humboldt County Library</b> Eureka, CA	No	170(c)(1) government unit	To expand public access to computers and the Internet.	(\$139,046.40)
<b>Humboldt County Library</b> Eureka, CA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$116,197.40
<b>Hunter Public Library</b> Hunter, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$5,727.00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Huntington Beach Library</b> Huntington Beach, CA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$600.00
<b>Huntsville Public Library</b> Huntsville, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00
<b>Hutchins-Atwell Public Library</b> Hutchins, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$21,527.18
<b>Hyconeechee Regional Library</b> Hillsborough, NC	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$55,074.00
<b>I Am Your Child Foundation</b> Beverly Hills, CA	No	501(c)(3) public charity	to support the national campaign to promote a healthy start and school readiness for every child	\$1,000,000.00
<b>Idaho Falls Public</b> Idaho Falls, ID	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$21,522.00
<b>Idalou Public Library</b> Idalou, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,754.00
<b>Idlewild Public Library</b> Idlewild, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$5,104.00
<b>Ilion Free Public Library</b> Ilion, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,958.00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Illinois State University</b> Normal, IL	No	170(c)(1) government unit	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$562,500.00
<b>Indian Council for Research on International Economic Relations</b> New Delhi India	No	Public Charity Affidavit of Equivalency	to provide a research study to the Commission for Macroeconomics in Health on the current state of health systems in India	\$100,000.00
<b>Indian River Area Library</b> Indian River, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,054.00
<b>Indiana Department of Education</b> Indianapolis, IN	No	170(c)(1) government unit	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$691,723.00
<b>Indianapolis-Marion County Public Library</b> Indianapolis, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$152,300.00
<b>Infectious Disease Research Institute</b> Seattle, WA	No	501(c)(3) public charity	to develop a vaccine for leishmaniasis	\$3,750,000.00
<b>Ingleside Public Library</b> Ingleside, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$21,333.18
<b>Inglewood Public Library</b> Inglewood, CA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$1,900.00

<b>Grantee Name and Address</b>	<b>Individual?</b>	<b>Foundation Status</b>	<b>Purpose</b>	<b>Amount</b>
<b>Initiative for a Competitive Inner City, Inc.</b> Boston, MA	No	501(c)(3) public charity	for general support	\$250,000.00
<b>Institute for Health Policy Analysis, Inc.</b> Washington, DC	No	501(c)(3) public charity	to support the second phase of a program to control tuberculosis in the areas of Ekaterinburg, Kazan, and Khabarovsk in Russia	\$700,000.00
<b>Institute of American Indian Arts Foundation</b> Santa Fe, NM	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$6,098.36
<b>Institute of American Indian Arts Foundation</b> Santa Fe, NM	No	501(c)(3) public charity	to support the library internship program	\$66,700.00
<b>Institute of Computer Technology</b> Sunnyvale, CA	No	170(c)(1) government unit	to support and enhance the Intel 'Teach to the Future' program by training master teachers	\$4,500,000.00
<b>Instituto Chileno de Medicina Reproductiva</b> Santiago Chile	No	Foreign Organization (ER)*	to develop human resources for reproductive health in Latin America	\$941,719.00
<b>Interlaken Public Library</b> Interlaken, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,308.00
<b>International AIDS Vaccine Initiative, Inc.</b> New York, NY	No	501(c)(3) public charity	to provide continued support for the development of a safe and effective AIDS vaccine	\$10,000,000.00
<b>International Bank for Reconstruction and Development</b> Washington, DC	No	Executive Order	to support the Public Awareness Campaign 2000	\$800,000.00



<b>Grantee Name and Address</b>	<b>Individual?</b>	<b>Foundation Status</b>	<b>Purpose</b>	<b>Amount</b>
<b>International Bank for Reconstruction and Development</b> Washington, DC	No	Executive Order	to support the Dracunculiasis Eradication Trust Fund	\$28,500,000.00
<b>International Bank for Reconstruction and Development</b> Washington, DC	No	Executive Order	to support the Global Alliance for the Elimination of Lymphatic Filariasis	\$8,000,000.00
<b>International Federation of Red Cross and Red Crescent Societies</b> Geneva Switzerland	No	Foreign Organization (ER)*	to provide supplementary food to drought-affected nomad and subsistence farming families in the provinces of Baluchistan and Sindh, Pakistan	\$350,000.00
<b>International HIV/AIDS Alliance</b> London United Kingdom	No	Public Charity Affidavit of Equivalency	to support the expansion of community action on AIDS in developing countries	\$5,000,000.00
<b>International Planned Parenthood Federation</b> London United Kingdom	No	Public Charity Affidavit of Equivalency	to strengthen the quality of reproductive health care	\$1,330,600.00
<b>International Planned Parenthood Federation</b> London United Kingdom	No	Public Charity Affidavit of Equivalency	to strengthen reproductive health and education services and develop Gates Youth Centers for young people in nine South African communities	\$922,282.00
<b>International Planned Parenthood Federation</b> New York, NY	No	501(c)(3) public charity	to support research on Gender Equity in Sexual and Reproductive Health in Latin America and the Caribbean	\$571,000.00
<b>International Planned Parenthood Federation</b> New York, NY	No	501(c)(3) public charity	to support clinic centers for Youth Foundation for Reproductive health and Family Education	\$1,284,400.00
<b>International Society for Infectious Diseases</b> Boston, MA	No	501(c)(3) public charity	to support ProMED-mail, an e-mail based emerging disease detection and reporting system	\$481,500.00

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<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>International Society for Technology in Education</b> Eugene, OR	No	501(c)(3) public charity	to support the Center for Applied Research in Educational Technology	\$350,000.00
<b>International Trachoma Initiative, Inc.</b> New York, NY	No	501(c)(3) public charity	to eliminate blinding trachoma in ten countries and to further improve the tools for fighting trachoma	\$4,000,000.00
<b>International Tuberculosis Foundation, Inc.</b> Chicago, IL	No	501(c)(3) public charity	to establish, sustain and reproduce a system to monitor, diagnosis, and manage acute childhood respiratory diseases in Malawi	\$386,000.00
<b>International Vaccine Institute</b> Seoul Korea	No	501(c)(3) public charity	to develop, evaluate, and introduce vaccines against diseases of the most impoverished	\$9,000,000.00
<b>Iosco-Arenac District Library</b> Tawas City, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$92,826.00
<b>Iredell County Library</b> Statesville, NC	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,427.00
<b>Irion County Library</b> Mertzon, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$5,523.00
<b>Iris Brammer Public Library</b> Narrows, VA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$21,520.65
<b>Ironwood Carnegie Library</b> Ironwood, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,858.00

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<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Irving Public Library</b> Irving, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$98,331.00
<b>Isabelle Hunt Memorial Public Library</b> Pine, AZ	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,754.00
<b>Ishpeming Carnegie Public Library</b> Ishpeming, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,108.00
<b>Island Park Library</b> Macks Inn, ID	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$5,330.00
<b>J. Robert Jamerson Memorial Library</b> Appomattox, VA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$22,179.65
<b>J.H. Wootters-Crockett Public Library</b> Crockett, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00
<b>J.R. Huffman Public Library</b> Hemphill, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,504.00
<b>Jackson District Library</b> Jackson, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$176,743.65
<b>Jacksonville Public Library</b> Jacksonville, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Jacob Mauney Memorial Library</b> Kings Mountain, NC	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00
<b>Jacquelin E. Opperman Memorial Library</b> Kingston, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,054.00
<b>James L. Hamner Public Library</b> Amelia, VA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$21,256.65
<b>James Prendergast Library Association</b> Jamestown, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00
<b>Jasper Free Library</b> Jasper, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$12,501.68
<b>Jasper Public Library</b> Jasper, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$21,596.18
<b>Jeff Davis County Library</b> Fort Davis, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,892.00
<b>Jefferson Carnegie Library</b> Jefferson, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,504.00
<b>Jefferson County District</b> Menan, ID	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$32,681.00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Jefferson County Library System</b> Louisville, GA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$14,418.00
<b>Jefferson County Library System</b> Boulder, MT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$11,767.68
<b>Jefferson-Madison Regional Library</b> Charlottesville, VA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$129,616.00
<b>Jennie Trent Dew Library</b> Goldthwaite, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,711.00
<b>Jerome Public</b> Jerome, ID	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,263.00
<b>Jervis Public Library Association, Inc.</b> Rome, NY	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$16,708.00
<b>Jesuit College Preparatory School Foundation</b> Dallas, TX	No	501(c)(3) public charity	to support the capital campaign	\$200,000.00
<b>Jicarilla Apache</b> Dulce, NM	No	7871 tribal government unit	to expand public access to computers and the Internet	\$15,117.12
<b>Johns Hopkins University, The</b> Baltimore, MD	No	501(c)(3) public charity	to develop a stealth measles vaccine	\$4,280,000.00

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<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Johns Hopkins University, The</b> Baltimore, MD	No	501(c)(3) public charity	to support the Alliance for Cervical Cancer Prevention	\$1,986,000.00
<b>Johns Hopkins University, The</b> Baltimore, MD	No	501(c)(3) public charity	to establish the Gates Micronutrient Initiative to protect the health of women and children by eliminating vitamin A and related micronutrient deficiencies	\$20,000,000.00
<b>Johnson City Library</b> Johnson City, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,823.00
<b>Johnstown Public Library</b> Johnstown, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00
<b>Joliet Community Library</b> Joliet, MT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$5,330.00
<b>Jordan Valley District Library</b> East Jordan, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,054.00
<b>Jordanville Public Library</b> Jordanville, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,708.00
<b>Jourdanton Community Library</b> Jourdanton, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$19,108.00
<b>JSI Research &amp; Training Institute, Inc.</b> Arlington, VA	No	501(c)(3) public charity	to support reproductive health programs for refugees	\$106,000.00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Jubilee Women's Center</b> Seattle, WA	No	501(c)(3) public charity	to establish a Learning and Technology Center for women in transition	\$135,860.00
<b>Judith Basin County Free Library</b> Stanford, MT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$5,330.00
<b>Kalamazoo Public Library</b> Kalamazoo, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$102,511.65
<b>Kalkaska County Library</b> Kalkaska, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,927.00
<b>Kappa Kappa Gamma Foundation</b> Columbus, OH 43216	No	501(c)(3) public charity	to support the Mary Gates Scholarship Fund	\$250,000.00
<b>Kaufman County Library</b> Kaufman, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00
<b>KCTS Television</b> Seattle, WA	No	501(c)(3) public charity	to support the conversion to digital broadcasting	\$2,637,688.00
<b>Keene Public Library</b> Keene, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,777.00
<b>Keeseville Free Library</b> Keeseville, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,608.00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Kellogg Free Library</b> Cincinnati, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,846.00
<b>Kellogg Public</b> Kellogg, ID	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,209.00
<b>Kendrick Memorial Library</b> Brownfield, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,754.00
<b>Kennedy Free Library</b> Kennedy, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$21,516.68
<b>Kennewick School District # 17</b> Kennewick, WA	No	170(c)(1) government unit	to improve teaching and learning by enhancing student access to technology	\$1,406,080.00
<b>Kent County Library</b> Jayton, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,392.00
<b>Kent District Library</b> Grand Rapids, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$70,295.65
<b>Kern County Library</b> Bakersfield, CA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$218,950.00
<b>Kilgore Public Library</b> Kilgore, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00

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<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Killgore Memorial Library</b> Dumas, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$26,931.00
<b>Kinchafoonee Regional Library</b> Dawson, GA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$49,608.00
<b>Kinderling Center</b> Bellevue, WA	No	501(c)(3) public charity	to expand social services, including physical and speech therapies, special education, counseling, nutrition and feeding interventions, and foster care	\$500,000.00
<b>King County Library</b> Issaquah, WA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$45,250.00
<b>King County Library System Foundation</b> Seattle, WA	No	501(c)(3) public charity	to support the Literary Lions awards dinner	\$5,000.00
<b>King Memorial Library</b> Machias, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,496.00
<b>Kings County Library</b> Hanford, CA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$1,900.00
<b>Kingston Library</b> Kingston, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00
<b>Kinney Memorial Library</b> Hartwick, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,377.00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Kirby Free Library Of Salisbury</b> Salisbury Center, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,308.00
<b>Kirbyville Public Library</b> Kirbyville, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00
<b>Kootenai-Shoshone Area Libraries</b> Hayden, ID	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$36,999.00
<b>Kountze Public Library</b> Kountze, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,573.00
<b>Kurth Memorial Library</b> Lufkin, TX	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$18,358.00
<b>La Joya Municipal Library</b> La Joya, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00
<b>Lafollette Public Library</b> Lafollette, TN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$353.33
<b>Laguna Vista Public Library</b> Laguna Vista, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,754.00
<b>Laingsburg Public Library</b> Laingsburg, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$19,295.00

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<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Lake Blackshear Regional Library</b> Americus, GA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$54,153.00
<b>Lake County Library</b> Lakeport, CA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,304.04
<b>Lake Linden-Hubbell Public School Library</b> Lake Linden, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,108.00
<b>Lake Odessa Community Library</b> Lake Odessa, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,054.00
<b>Lake Placid Public Library</b> Lake Placid, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,308.00
<b>Lake Washington School District</b> Kirkland, WA	No	170(c)(1) government unit	to support personalized learning environments where all students achieve	\$37,800.00
<b>Lakehills Library And Community Association</b> Lakehills, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$10,923.18
<b>Lakeside School, The</b> Seattle, WA	No	501(c)(3) public charity	for general support	\$25,000.00
<b>Lakeside School, The</b> Seattle, WA	No	501(c)(3) public charity	to support the Lakeside Now: A Capital Campaign Challenge Fund	\$786,196.83

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Lamb County Library</b> Littlefield, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$15,508.00
<b>Lamont Memorial Free Library</b> Mcgraw, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,608.00
<b>Lampasas Public Library</b> Lampasas, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00
<b>Lancaster Community Library</b> Kilmarnock, VA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,058.00
<b>L'Anse Area School-Public Library</b> L'anse, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,054.00
<b>Lapeer County Library</b> Lapeer, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$51,471.00
<b>Laredo Public Library</b> Laredo, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$118,561.00
<b>Larson Memorial Public Library</b> Lakeside, AZ	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00
<b>Las Vegas-Clark County District Library</b> Las Vegas, NV	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$148,350.00

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<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Latah County Library District</b> Moscow, ID	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$46,617.00
<b>Laurel Public Library</b> Laurel, MT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,263.00
<b>Lee County Library</b> Leesburg, GA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$23,472.00
<b>Lee County Library</b> Sanford, NC	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$51,591.36
<b>Lee Public Library</b> Gladewater, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$21,458.18
<b>Lee-Whedon Memorial Library</b> Medina, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00
<b>Leland Township Public Library</b> Leland, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,804.00
<b>Lemhi County Library District</b> Salmon, ID	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$15,239.00
<b>Lenawee County Library</b> Adrian, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,742.68

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Lenox Township Library</b> New Haven, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,108.00
<b>Leonard Public Library</b> Leonard, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,754.00
<b>Lewis and Clark Library</b> Helena, MT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$63,865.65
<b>Lewistown Public Library</b> Lewistown, MT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,209.00
<b>Liberty County Library</b> Chester, MT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$6,009.00
<b>Liberty Municipal Library</b> Liberty, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00
<b>Liberty Public Library</b> Liberty, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,708.00
<b>Library and Information Commission</b> London United Kingdom	No	Foreign Government	to support public library development in public access computing and internet access in the United Kingdom	\$4,228,577.00
<b>Library at Cedar Creek Lake</b> Seven Points, TX	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$21,596.18

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<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Library Foundation of Los Angeles</b> Los Angeles, CA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$808,300.00
<b>Library of Michigan</b> Lansing, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$2,450.00
<b>Library System Of Lancaster Co</b> Lancaster, PA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$136,550.00
<b>Lifetime Advocacy Plus</b> Seattle, WA	No	501(c)(3) public charity	for general support	\$50,000.00
<b>Lincoln County Public Library</b> Libby, MT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$26,781.00
<b>Lindale Library</b> Lindale, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00
<b>Lisle Free Library</b> Lisle, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,608.00
<b>Litchfield District Library</b> Litchfield, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,873.00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Literary Celebrations, Inc.</b> Seattle, WA	No	501(c)(3) public charity	to develop a Mobile Publishing Center that will provide Washington State children with limited access to technology and the opportunity to write, edit, illustrate, typeset and bind their own books	\$196,300.00
<b>Little Elm Community Library</b> Little Elm, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00
<b>Little Falls Public Library</b> Little Falls, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,058.00
<b>Little Red School House, Inc.</b> Lynnwood, WA	No	501(c)(3) public charity	to support the development of the Children's Village	\$500,000.00
<b>Little Wood River District Library</b> Carey, ID	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,959.00
<b>Livingston Manor Free Library</b> Livingston Manor, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,058.00
<b>Livingston-Park County Public Library</b> Livingston, MT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,513.00
<b>Lizard Butte District Library</b> Marsing, ID	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,030.00

**Statement 20a**

\*Expenditure Responsibility



<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Lockport Public Library</b> Lockport, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00
<b>Lonesome Pine Regional Library</b> Wise, VA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$154,922.00
<b>Long Beach Public Library</b> Long Beach, CA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$130,800.00
<b>Long Beach Public Library</b> Long Beach, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,708.00
<b>Longview Public Library</b> Longview, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$61,684.00
<b>Lost Rivers Community Library</b> Arco, ID	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$10,660.00
<b>Louise Adelia Read Memorial Library</b> Hancock, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,058.00
<b>Louisiana Department of Education</b> Baton Rouge, LA	No	170(c)(1) government unit	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$600,000.00
<b>Louisiana State University</b> Baton Rouge, LA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$14,178.00

**Statement 20a**

\*Expenditure Responsibility

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Loutit District Library</b> Grand Haven, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,315.00
<b>Lovett Memorial Library - McLean</b> McLean, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$4,704.00
<b>Lovett Memorial Library - Pampa</b> Pampa, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$61,615.00
<b>Lowville Free Library</b> Lowville, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00
<b>Lubbock City-County Library</b> Lubbock, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$98,331.00
<b>Lucy Boyle Public Library</b> Blackfoot, ID	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,263.00
<b>Lucy Hill Patterson Memorial Library</b> Rockdale, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,754.00
<b>Luther Area Public Library</b> Luther, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$5,104.00
<b>Luzerne County Library System</b> Wilkes-Barre, PA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$184,650.00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Lyme Free Library</b> Chaumont, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,708.00
<b>Lynchburg Public Library</b> Lynchburg, VA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$75,134.00
<b>Lyons Falls Library</b> Lyons Falls, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,846.00
<b>Lyons School District Public Library</b> Lyons, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,708.00
<b>Lyons Village Library</b> Lyons, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,927.00
<b>Lytle Public Library</b> Lytle, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00
<b>Mabton School District #120</b> Mabton, WA	No	170(c)(1) government unit	to improve teaching and learning by enhancing student access to technology	\$93,600.00
<b>Mackay Free Library District</b> Mackay, ID	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$5,259.00
<b>Mackinac Island Public Library</b> Mackinac Island, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$5,173.00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Mackinaw Area Public Library</b> Mackinaw City, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$23,116.00
<b>Macsherry Library</b> Alexandria Bay, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,308.00
<b>Madison County Library, Inc.</b> Madison, VA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$21,575.65
<b>Madison County Public Library</b> Marshall, NC	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$44,843.00
<b>Madison Library District</b> Rexburg, ID	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,263.00
<b>Madison Valley Public Library</b> Ennis, MT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,221.68
<b>Mae S. Bruce Library</b> Santa Fe, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00
<b>Maffett Memorial Library</b> Groesbeck, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,754.00
<b>Maine Department of Education</b> Augusta, ME	No	170(c)(1) government unit	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$235,543.00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Make A Wish Foundation of Washington State</b> Seattle, WA	No	501(c)(3) public charity	for general support	\$5,000.00
<b>Mammoth Public Library</b> Mammoth, AZ	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,754.00
<b>Management Sciences for Health, Inc.</b> Boston, MA	No	501(c)(3) public charity	to establish the Gates Drug Management Center to provide sustainable access to priority drugs, vaccines and essential health commodities in underserved areas	\$4,591,537.00
<b>Management Sciences for Health, Inc.</b> Boston, MA	No	501(c)(3) public charity	to develop pilot reproductive health programs in urban, rural, and mountain tribal environments in India	\$892,000.00
<b>Mancelona Township Library</b> Mancelona, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,873.00
<b>Manhattan Community Library</b> Manhattan, MT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,209.00
<b>Manistee County Library</b> Manistee, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$43,278.00
<b>Manistique School &amp; Public Library</b> Manistique, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,054.00
<b>Mannsville Free Library</b> Mannsville, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,777.00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Mansfield Public Library</b> Mansfield, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$20,992.68
<b>Maple Rapids Public Library</b> Maple Rapids, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,804.00
<b>Marcellus Township-Wood Memorial Library</b> Marcellus, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,804.00
<b>Margaret Reaney Memorial Library</b> St. Johnsville, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00
<b>Maricopa Community Library</b> Maricopa, AZ	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,823.00
<b>Maricopa County Library District</b> Phoenix, AZ	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$137,300.00
<b>Marion Lassa/Chino Valley Public Library</b> Chino Valley, AZ	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,754.00
<b>Marshall Public Library</b> Marshall, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00
<b>Marshall Public Library</b> Pocatello, ID	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,263.00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Mary E. Seymour Memorial Free Library</b> Stockton, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$27,854.00
<b>Mason County District Library</b> Ludington, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$23,162.00
<b>Mason County/Eckert Memorial Library</b> Mason, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$5,454.00
<b>Massachusetts Elementary School Principals Education Foundation</b> Marlborough, MA	No	501(c)(3) public charity	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$1,005,185.00
<b>Massanutten Regional Library</b> Harrisonburg, VA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$96,700.00
<b>Massena Public Library</b> Massena, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00
<b>Mathis Public Library</b> Mathis, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,754.00
<b>Maud Preston Palenske Memorial Library</b> St. Joseph, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$26,133.00
<b>Maud Public Library</b> Maud, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,323.00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Mayer Public Library</b> Mayer, AZ	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,754.00
<b>Mayville District Public Library</b> Mayville, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,804.00
<b>Mayville Library</b> Mayville, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00
<b>McAllen Memorial Library</b> McAllen, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$103,931.00
<b>McBain Community Library</b> McBain, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,054.00
<b>McCall Public Library</b> McCall, ID	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,209.00
<b>McDowell County Public Library</b> Marion, NC	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$43,534.36
<b>McGregor Public Library</b> Highland Park, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$25,650.00
<b>McKinney Memorial Public Library</b> McKinney, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$23,958.00



<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>McMillan Township Library</b> Ewen, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$4,354.00
<b>McMullen Memorial Library</b> Huntington, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,608.00
<b>Mead School District</b> Mead, WA	No	170(c)(1) government unit	to support personalized learning environments where all students achieve	\$36,000.00
<b>Meagher County-City Library</b> White Sulphur Springs, MT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$4,509.00
<b>Medical College of Hampton Roads</b> Arlington, VA	No	501(c)(3) public charity	to support the Consortium for Industrial Collaboration in Contraceptive Research	\$500,000.00
<b>Medical College of Hampton Roads</b> Arlington, VA	No	501(c)(3) public charity	to research the feasibility, safety, and efficacy of several promising anti-microbials and contraceptives	\$25,000,000.00
<b>Medical Library Association, Inc.</b> Chicago, IL	No	501(c)(3) public charity	to enable ten international librarians to attend the IFLA 2001 Conference in Boston, MA	\$30,000.00
<b>Medicines for Malaria Venture</b> Geneva Switzerland	No	Public Charity Affidavit of Equivalency	to promote the discovery and development of anti-malarial drugs	\$5,000,000.00
<b>Meherrin Regional Library</b> Lawrenceville, VA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$36,716.00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Melissa Public Library</b> Melissa, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,108.00
<b>Memorial Library Of Little Valley</b> Little Valley, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,777.00
<b>Memphis/Shelby County Public Library &amp; Information Center</b> Memphis, TN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$146,900.00
<b>Mendon Township Library</b> Mendon, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$19,108.00
<b>Menominee County Library</b> Stephenson, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$12,158.00
<b>Mercy Corps International</b> Portland, OR	No	501(c)(3) public charity	to prevent the displacement of the drought-affected population of Chora District, Afghanistan, through the promotion of livelihood security	\$300,000.00
<b>Meridian Free Library District</b> Meridian, ID	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,209.00
<b>Merrill District Library</b> Merrill, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$11,404.00
<b>Mesa Public Library</b> Mesa, AZ	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$10,550.00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Mescalero Apache Tribe</b> Mescalero, NM	No	7871 tribal government unit	to expand public access to computers and the Internet	\$24,127.43
<b>Mesquite Public Library</b> Mesquite, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$61,615.00
<b>Mexico Public Library</b> Mexico, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,777.00
<b>Miami Memorial Library</b> Miami, AZ	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00
<b>Middle Georgia Regional Library</b> Macon, GA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$204,733.65
<b>Middleburgh Library</b> Middleburgh, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,846.00
<b>Middlesex County Public Library</b> Urbanna, VA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,392.00
<b>Middleton Public Library</b> Middleton, ID	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,030.00
<b>Middletown Thrail Library</b> Middletown, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$52,658.00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Middleville Free Library</b> Middleville, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,708.00
<b>Midland County Public Library</b> Midland, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$61,615.00
<b>Midvale Community Library</b> Midvale, ID	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$5,259.00
<b>Miles City Public Library</b> Miles City, MT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,263.00
<b>Milford Free Library</b> Milford, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,777.00
<b>Millington Township Library</b> Millington, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,858.00
<b>Millionair Club, Inc.</b> Seattle, WA	No	501(c)(3) public charity	for general support	\$30,000.00
<b>Milwaukee Public Library</b> Milwaukee, WI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$86,300.00
<b>Mineola Memorial Library</b> Mineola, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Mineral County Public Library</b> Superior, MT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$15,098.00
<b>Minerva Free Library</b> Sherman, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,058.00
<b>Minneapolis Public Library</b> Minneapolis, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$121,150.00
<b>Missaukee District Library</b> Lake City, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,873.00
<b>Mission School</b> Roxbury, MA	No	170(c)(1) government unit	to support Mission School in their mission to show the value of small schools in providing a quality education to all children	\$10,000.00
<b>Mississippi Department of Education</b> Jackson, MS	No	170(c)(1) government unit	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$597,000.00
<b>Missoula Public Library</b> Missoula, MT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$25,876.00
<b>Mitchell County Public Library</b> Colorado City, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,642.00
<b>Mitchell Public Library</b> Hillsdale, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,108.00

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<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Mohave County Library District</b> Kingman, AZ	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$150,309.00
<b>Monroe County Library System</b> Monroe, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$117,659.33
<b>Monroe Free Library</b> Monroe, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00
<b>Monroe School District</b> Monroe, WA	No	170(c)(1) government unit	to support personalized learning environments where all students achieve	\$19,800.00
<b>Monterey County Free Libraries</b> Salinas, CA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$5,700.00
<b>Montgomery County Memorial Library</b> Conroe, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$135,047.00
<b>Montgomery-Floyd Regional Library System</b> Christiansburg, VA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$98,399.00
<b>Montmorency County Public Libraries</b> Atlanta, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$23,619.00
<b>Montour Falls Memorial Library</b> Montour Falls, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$22,301.68

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<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Moors Free Library</b> Moors, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,377.00
<b>Moore Memorial Library</b> Moore, MT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$5,259.00
<b>Moore Memorial Public Library</b> Texas City, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00
<b>Moore Public Library</b> Lexington, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$11,664.00
<b>Morristown Public Library</b> Morristown, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$19,146.00
<b>Morristown-Hamblen Library</b> Morristown, TN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$4,335.30
<b>Morrisville Library</b> Morrisville, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,958.00
<b>Morton Memorial Library</b> Pine Hill, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$5,727.00
<b>Morton Township Public Library</b> Mecosta, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,704.00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Motion Picture &amp; Television Fund</b> Woodland Hills, CA	No	501(c)(3) public charity	to support the capital campaign	\$500,000.00
<b>Motley County Library</b> Matador, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$4,773.00
<b>Mount Calm Regional Library</b> Mount Calm, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,754.00
<b>Mount Morris Library</b> Mount Morris, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00
<b>Mount Vernon Public Library</b> Mount Vernon, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$23,958.00
<b>Mountain Home Public Library</b> Mountain Home, ID	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$20,563.00
<b>Mountain Regional Library</b> Young Harris, GA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$65,052.00
<b>Mt. Pleasant Public Library</b> Mt. Pleasant, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$14,808.00
<b>Muenster Public Library</b> Muenster, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,754.00



<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Muleshoe Area Public Library</b> Muleshoe, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$10,276.68
<b>Mullan Public Library</b> Mullan, ID	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$5,259.00
<b>Multnomah County Library</b> Portland, OR	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$35,650.00
<b>Munising School-Public Library</b> Munising, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,054.00
<b>Murphy Memorial Library</b> Livingston, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$21,268.68
<b>Museum of Science</b> Boston, MA	No	501(c)(3) public charity	to support community-based technology education programs, providing a safe caring environments to underserved communities	\$601,146.00
<b>Muskegon County Library</b> Muskegon, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$80,540.00
<b>Mynderse Library</b> Seneca Falls, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,608.00
<b>Nacogdoches Public Library</b> Nacogdoches, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00

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<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Nampa Public Library</b> Nampa, ID	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$21,163.00
<b>Nantahala Regional Library</b> Murphy, NC	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$106,389.00
<b>Naples Library</b> Naples, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00
<b>Nashville-Davidson County Public Library System</b> Nashville, TN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$68,050.00
<b>National Academy of Sciences</b> Washington, DC	No	501(c)(3) public charity	for general support	\$10,000.00
<b>National Association of Black Accountants, Seattle Chapter</b> Seattle, WA	No	501(c)(3) public charity	to promote awareness of accounting and business related careers among minority high school students	\$30,400.00
<b>National Center for State Courts</b> Williamsburg, PA	No	501(c)(3) public charity	for general support	\$15,000.00
<b>National Committee on Planned Giving, Inc.</b> Seattle, WA	No	501(c)(3) public charity	to support the Leave a Legacy campaign	\$10,000.00
<b>National Council of La Raza</b> Washington, DC	No	501(c)(3) public charity	to develop a network of new charter schools across the United States	\$1,313,375.00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>National Institute of Child Health and Human Development</b> Bethesda, MD	No	170(c)(1) government unit	to support the Global Network for Maternal and Child Health, Population and Human Development	\$5,000,000.00
<b>National Public Radio, Inc.</b> Washington, DC	No	501(c)(3) public charity	to support coverage and increase understanding of global health issues and crises	\$270,500.00
<b>Navajo Nation</b> Window Rock, NM	No	7871 tribal government unit	to expand public access to computers and the Internet	\$919,248.63
<b>Navajo Nation Library System</b> Window Rock, AZ	No	170(c)(1) government unit	To expand public access to computers and the Internet.	(\$303.03)
<b>Negaunee Public Library</b> Negaunee, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,108.00
<b>Neighborhood House Inc.</b> Seattle, WA	No	501(c)(3) public charity	to provide social and educational services to low-income residents in Seattle, Auburn and Kent	\$25,000.00
<b>Nesbitt Memorial Library</b> Columbus, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,392.00
<b>Neuse Regional Library</b> Kinston, NC	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$160,118.00
<b>New Berlin Library</b> New Berlin, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00

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<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>New Braunfels Public Library</b> New Braunfels, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00
<b>New Hanover County Public Library</b> Wilmington, NC	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$88,031.00
<b>New Mexico State Library</b> Santa Fe, NM	No	170(c)(1) government unit	Tribal Library OPAC Grant	\$28,410.36
<b>New Mission High School</b> Roxbury, MA	No	170(c)(1) government unit	to support New Mission High School in their mission to show the value of small schools in providing a quality education to all children	\$10,000.00
<b>New Rochelle Public Library</b> New Rochelle, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$23,958.00
<b>New Technology Foundation</b> Napa, CA	No	501(c)(3) public charity	to bring the first phase of the Western States New Technology Public School system vision to reality over the next five years by opening ten new schools	\$517,400.00
<b>New Waverly Public Library</b> New Waverly, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,754.00
<b>New Woodstock Free Library</b> New Woodstock, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,427.00
<b>New York Blood Center, Inc.</b> New York, NY	No	501(c)(3) public charity	to support the International Consortium for Blood Safety	\$1,000,000.00

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<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>New York State Library</b> Albany, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$2,800.00
<b>Newark Public Library</b> Newark, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,708.00
<b>Newaygo Carnegie Library</b> Newaygo, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$23,162.00
<b>Newburgh Free Library</b> Newburgh, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$23,958.00
<b>Newfield Public Library</b> Newfield, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,608.00
<b>Newport Free Library</b> Newport, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,708.00
<b>Newport News Public Library System</b> Newport News, VA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$119,450.00
<b>Newton County Library System</b> Covington, GA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,263.00
<b>Newton County Public Library</b> Newton, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,504.00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Niagara Falls Public Library</b> Niagara Falls, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00
<b>Nicholas P. Sims Library &amp; Lyceum</b> Waxahachie, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00
<b>Nineveh Public Library Of Colesville Township</b> Nineveh, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$21,551.68
<b>Nogales City/Santa Cruz County Public Library</b> Nogales, AZ	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$40,965.36
<b>Nooksack Valley School District #506</b> Nooksack, WA	No	170(c)(1) government unit	to improve teaching and learning by enhancing student access to technology	\$223,200.00
<b>Noonday Community Library</b> Tyler, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$19,246.00
<b>Norfolk Public Library</b> Norfolk, VA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$146,864.00
<b>North Adams Community Memorial Library</b> North Adams, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$14,477.00
<b>North Bingham County District Library</b> Shelley, ID	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$17,913.00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>North Branch Township Library</b> North Branch, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$20,787.00
<b>North East-Millerton Library</b> Millerton, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00
<b>North Kitsap School District</b> Poulsbo, WA	No	170(c)(1) government unit	to support personalized learning environments where all students achieve	\$47,900.00
<b>North Valley Public Library</b> Stevensville, MT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,030.00
<b>Northeast Georgia Regional Library</b> Clarksville, GA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$88,524.00
<b>Northumberland Public Library</b> Heathsville, VA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$8,196.00
<b>Northville Public Library</b> Northville, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,196.00
<b>Northwest Behavioral Associates</b> Redmond, WA	No	501(c)(3) public charity	to support the training program	\$160,000.00
<b>Northwest Children's Fund</b> Seattle, WA	No	501(c)(3) public charity	for general support	\$5,000.00

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<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Northwest Educational Service District 189</b> Mount Vernon, WA	No	170(c)(1) government unit	to support the Teacher Leadership Project	\$15,012,830.00
<b>Northwest Georgia Regional Library</b> Dalton, GA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$23,472.00
<b>Northwest Medical Teams International, Inc.</b> Bellevue, WA	No	501(c)(3) public charity	to support the multi-sensory third world museum	\$10,000.00
<b>Northwest Parkinsons Foundation</b> Bellevue, WA	No	501(c)(3) public charity	to establish a Parkinson's care and treatment center to serve the Northwest region	\$100,000.00
<b>Northwest Resource Associates</b> Seattle, WA	No	501(c)(3) public charity	to expand the Northwest Adoption Exchange	\$90,000.00
<b>Northwest Territories Public Library Services</b> Hay River , NT Canada	No	Foreign Government	to support Northwest Territories' public libraries serving low-income communities with a gift of public access computers, internet access, and training of library staff	\$219,219.01
<b>Northwestern Regional Library</b> Elkin, NC	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$252,724.00
<b>Norwood Library</b> Norwood, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$19,146.00
<b>Nottawa Township Library</b> Centreville, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$19,246.00



<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Nottoway County Public Library System</b> Crewe, VA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$58,301.45
<b>Notus Public Library</b> Notus, ID	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,263.00
<b>Nueces Canyon Public Library</b> Barksdale, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$5,592.00
<b>Oak Park Public Library</b> Oak Park, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$21,008.00
<b>Oak Ridge</b> Oak Ridge, TN	No	170(c)(1) government unit	to expand public access to computers and the Internet.	(\$1,946.50)
<b>Oakland Public Library</b> Oakland, CA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$253,700.00
<b>Oakley District</b> Oakley, ID	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,030.00
<b>Ocmulgee Regional Library System</b> Eastman, GA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$74,925.00
<b>Ogdensburg Public Library</b> Ogdensburg, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Ogemaw District Library</b> Rose City, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$23,537.00
<b>Ohoopsee Regional Library System</b> Vidalia, GA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$70,416.00
<b>Okefenokee Regional Library System</b> Waycross, GA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$79,470.00
<b>Ola District</b> Ola, ID	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$6,276.50
<b>Oldham County Library</b> Vega, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,004.00
<b>Olean Public Library</b> Olean, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,108.00
<b>Olney Community Library And Arts Center</b> Olney, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,823.00
<b>Omaha Public Library Foundation, Inc.</b> Omaha, NE	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$90,300.00
<b>Oneida County District</b> Malad, ID	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,580.00

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<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Oneida Public Library</b> Oneida, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,608.00
<b>Onondaga County Public Library</b> Syracuse, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$143,650.00
<b>Onslow County Public Library</b> Jacksonville, NC	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$66,482.00
<b>Ontonagon Township Library</b> Ontonagon, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$15,312.00
<b>Oracle Public Library</b> Oracle, AZ	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,754.00
<b>Orange County Public Library</b> Santa Ana, CA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$56,000.00
<b>Orange County Public Library</b> Orange, VA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00
<b>Orange Public Library</b> Orange, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,772.00
<b>Oregon Museum of Science and Industry</b> Portland, OR	No	501(c)(3) public charity	for general support	\$150,000.00

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<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Oregon State University</b> Corvallis, OR	No	170(c)(1) government unit	Web Camp: Pathways to Power	\$12,000.00
<b>Orting School District</b> Orting, WA	No	170(c)(1) government unit	to support personalized learning environments where all students achieve	\$30,600.00
<b>Osburn Public</b> Osburn, ID	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,959.00
<b>Osceola Township School Public Library</b> Dollar Bay, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$12,508.00
<b>Oscoda County Library</b> Mio, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,054.00
<b>Oswego City Library</b> Oswego, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00
<b>Otsego County Library</b> Gaylord, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$33,948.00
<b>Overlake Hospital Foundation</b> Bellevue, WA	No	501(c)(3) public charity	for general support	\$5,000.00
<b>Oxfam GB</b> Oxford United Kingdom	No	Foreign Organization (ER)*	to provide emergency food supplies for vulnerable people affected by drought in Kenya	\$350,000.00

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<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Oxnard Public Library</b> Oxnard, CA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$1,900.00
<b>Pacific Crest Outward Bound School</b> Portland, OR	No	501(c)(3) public charity	to support the Pinnacle Scholarship Program for low-income, high-potential students	\$55,500.00
<b>Pacific Institute for Womens Health</b> Los Angeles, CA	No	501(c)(3) public charity	to support Women Connect, a project to strengthen the ability of African NGOs to provide family planning and reproductive health services	\$672,000.00
<b>Pacific Northwest Trail Association</b> Mount Vernon, WA	No	501(c)(3) public charity	to outfit a SKY program classroom with reliable computers and printers to increase computer literacy among at-risk students	\$72,800.00
<b>Paine Memorial Library</b> Willsboro, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$5,215.00
<b>Palestine Public Library</b> Palestine, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00
<b>Pamunkey Regional Library</b> Hanover, VA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$59,303.00
<b>Pan American Health and Education Foundation</b> Washington, DC	No	501(c)(3) public charity	to improve the safety of blood for transfusion in the region of the Americas	\$4,962,100.00
<b>Pan American Health and Education Foundation</b> Washington, DC	No	501(c)(3) public charity	to support the Alliance for Cervical Cancer Prevention	\$1,100,100.00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Parchment Community Library</b> Parchment, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$20,718.00
<b>Parent Trust for Washington Children</b> Seattle, WA	No	501(c)(3) public charity	to support peer-to-peer support groups for teens and their parents to break the cycle of violence, neglect and social isolation that hinder a healthy adulthood	\$10,000.00
<b>Paris Public Library</b> Paris, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00
<b>Parker Public Library</b> Parker, AZ	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,258.00
<b>Parmly Billings Library</b> Billings, MT	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$16,263.00
<b>Partners in Population and Development</b> Dhaka Bangladesh	No	Foreign Organization (ER)*	to support the Global Training Program in Reproductive Health and Population: A Framework of Enhanced South-to-South Cooperation	\$1,000,000.00
<b>Partnership for Learning</b> Seattle, WA	No	501(c)(3) public charity	to work with parents, community leaders, and educators to improve public education in Washington State	\$150,000.00
<b>Partnership for Learning</b> Seattle, WA	No	501(c)(3) public charity	to provide information to teachers about steps they can take in their school buildings and classrooms to successfully help students achieve higher standards	\$200,000.00
<b>Pasadena Public Library</b> Pasadena, CA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$1,900.00

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<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Pasadena Public Library</b> Pasadena, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$61,615.00
<b>Patagonia Public Library</b> Patagonia, AZ	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,754.00
<b>PATH</b> Seattle, WA	No	501(c)(3) public charity	to support the Alliance for Cervical Cancer Prevention	\$1,976,000.00
<b>PATH</b> Seattle, WA	No	501(c)(3) public charity	to support the technical and commercial development of Ultra Rice	\$1,000,000.00
<b>PATH</b> Seattle, WA	No	501(c)(3) public charity	to support family planning programs in China	\$1,415,530.00
<b>PATH</b> Seattle, WA	No	501(c)(3) public charity	to improve reproductive health in developing countries	\$700,000.00
<b>PATH</b> Seattle, WA	No	501(c)(3) public charity	to support the Children's Vaccine Program	\$25,450,000.00
<b>PATH</b> Seattle, WA	No	501(c)(3) public charity	to support the Malaria Vaccine Initiative	\$15,000,000.00
<b>Pathfinder International</b> Watertown, MA	No	501(c)(3) public charity	to increase awareness of the need for reproductive health services for adolescents in India and improve the service capacity of local organizations	\$292,000.00

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<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Patricia Romanko Public Library</b> Parma, ID	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,959.00
<b>Patterson Library</b> Westfield, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,058.00
<b>Payette Public Library</b> Payette, ID	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,207.18
<b>Payson Public Library</b> Payson, AZ	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00
<b>Peace Corps Institute</b> Washington, DC	No	501(c)(3) public charity	to address the devastating health, social, and economic effects of the HIV/AIDS epidemic	\$500,000.00
<b>Peace Links, Inc.</b> Washington, DC	No	501(c)(3) public charity	to support efforts to increase cooperation and peace, and decrease violence throughout the world	\$100,000.00
<b>Peach Public Libraries</b> Fort Valley, GA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$32,526.00
<b>Pearisburg Public Library</b> Pearisburg, VA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00
<b>Pearsall Public Library</b> Pearsall, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,754.00

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<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Peck Memorial Library</b> Marathon, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,746.00
<b>Pembroke Library</b> Pembroke, VA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,308.00
<b>Pender County Public Library</b> Burgaw, NC	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$26,416.00
<b>Peninsula Public Library</b> Lawrence, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00
<b>Penn Yan Public Library</b> Penn Yan, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$22,232.68
<b>Pentwater Township Library</b> Pentwater, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,054.00
<b>Peoria Public Library</b> Peoria, AZ	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00
<b>Perry County Public Library</b> Linden, TN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$2,684.58
<b>Perry Memorial Library</b> Perryton, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,754.00

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<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Perry Public Library</b> Perry, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,058.00
<b>Peru Free Library</b> Peru, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,677.00
<b>Peter White Public Library</b> Marquette, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,108.00
<b>Petersburg Public Library</b> Petersburgh, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,058.00
<b>Petersburg Public Library System</b> Petersburg, VA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$55,074.00
<b>Petroleum County Community Library</b> Winnett, MT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$4,509.00
<b>Petrolia School, The</b> Petrolia, CA	No	501(c)(3) public charity	to support the Ray of Hope Project for child protection in the family and community	\$180,484.00
<b>Pettigrew Regional Library</b> Plymouth, NC	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$32,232.00
<b>Pharr Memorial Library</b> Pharr, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00

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<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Philipsburg Public Library</b> Philipsburg, MT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$5,330.00
<b>Phillips County Library</b> Malta, MT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$5,468.00
<b>Phillips Free Library</b> Homer, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,608.00
<b>Philomathean Free Library</b> Belleville, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,846.00
<b>Phoenicia Library</b> Phoenicia, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,058.00
<b>Piedmont Regional Library</b> Winder, GA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$113,841.00
<b>Pierce County</b> Tacoma, WA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$37,000.00
<b>Pierce Free Public Library</b> Pierce, ID	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,758.68
<b>Pike Library</b> Pike, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,708.00

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<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Pikes Peak Library District</b> Colorado Springs, CO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$94,350.00
<b>Pinal County Library District</b> Florence, AZ	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,754.00
<b>Pine Mountain Regional Library</b> Manchester, GA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$70,416.00
<b>Pittsburg-Camp County Library</b> Pittsburg, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$21,458.18
<b>Pittsford Public Library</b> Pittsford, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,858.00
<b>Pittsylvania County Public Library</b> Chatham, VA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$87,961.00
<b>Plains District Library</b> Plains, MT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$4,509.00
<b>PLAN International USA, Inc.</b> Arlington, VA	No	501(c)(3) public charity	to support Bringing Hope to Children: Community Based Solutions for African Children Affected by HIV/AIDS	\$1,000,000.00
<b>Planned Parenthood Federation of America, Inc.</b> New York, NY	No	501(c)(3) public charity	to develop an innovative educational web site for young adults	\$500,000.00

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<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Planned Parenthood Federation of America, Inc.</b> New York, NY	No	501(c)(3) public charity	to support the Global Partners program	\$1,700,000.00
<b>Planned Parenthood Federation of Canada</b> Ottawa, Ontario Canada	No	Public Charity Affidavit of Equivalency	to improve reproductive health programs implemented in developing countries with Canadian public and private support	\$184,521.67
<b>Plano Public Library System</b> Plano, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$67,215.00
<b>Plattekill Library</b> Modena, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$19,008.00
<b>Plattsburgh Public Library</b> Plattsburgh, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$19,298.00
<b>Pleasanton Public Library</b> Pleasanton, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,108.00
<b>Plumas County Library</b> Quincy, CA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$3,590.18
<b>Plummer Public Library</b> Plummer, ID	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$5,330.00
<b>Points of Light Foundation</b> Washington, DC	No	501(c)(3) public charity	to support the National Youth Summit	\$100,000.00

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<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Polk County Public Library</b> Columbus, NC	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$84,416.68
<b>Polson City Library</b> Polson, MT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,209.00
<b>Pomona Public Library</b> Pomona, CA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$1,900.00
<b>Pontiac Public Library</b> Pontiac, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$21,008.00
<b>Population Action International</b> Washington, DC	No	501(c)(3) public charity	to develop a comprehensive global strategy for ensuring reproductive health commodity security	\$1,000,000.00
<b>Population Communications International</b> New York, NY	No	501(c)(3) public charity	to focus on issues of population growth, consumption to improve social and environmental conditions	\$900,000.00
<b>Population Concern</b> London United Kingdom	No	Public Charity Affidavit of Equivalency	to support the reproductive health needs of young people in Bolivia and Peru	\$149,000.00
<b>Population Council, Inc.</b> New York, NY	No	501(c)(3) public charity	to support the reproductive health program for adolescent girls	\$150,000.00
<b>Population Council, Inc.</b> New York, NY	No	501(c)(3) public charity	to develop microbicides to protect women from HIV/AIDS	\$150,000.00

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<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Population Council, Inc.</b> New York, NY	No	501(c)(3) public charity	to develop, test and distribute vaginal microbicides	\$1,000,000.00
<b>Population Council, Inc.</b> New York, NY	No	501(c)(3) public charity	to support research on reproductive traditions and changes in West Africa	\$200,000.00
<b>Population Reference Bureau, Inc.</b> Washington, DC	No	501(c)(3) public charity	to promote demographic literacy	\$1,410,000.00
<b>Population Resource Center</b> Princeton, NJ	No	501(c)(3) public charity	to provide a challenge grant to increase public awareness of the relationship between population change and the well-being of the world's citizens	\$250,000.00
<b>Population Services International</b> Washington, DC	No	501(c)(3) public charity	to support a program to empower African adolescents to protect their reproductive health	\$1,000,000.00
<b>Port Angeles School District #121</b> Port Angeles, WA	No	170(c)(1) government unit	to improve teaching and learning by enhancing student access to technology	\$270,000.00
<b>Port Byron Library</b> Port Byron, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,608.00
<b>Port Jervis Free Library</b> Port Jervis, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00
<b>Port Leyden Community Library</b> Port Leyden, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$19,215.00

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<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Portage Lake District Library</b> Houghton, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,108.00
<b>Portland Art Museum</b> Portland, OR	No	501(c)(3) public charity	to support the Project for the Millennium capital campaign	\$1,000,000.00
<b>Portland Rescue Mission</b> Portland, OR	No	501(c)(3) public charity	to support the Shepherd's Door Campaign to provide shelter and services for homeless women	\$500,000.00
<b>Portsmouth Public Library</b> Portsmouth, VA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$55,764.00
<b>Portville Free Library</b> Portville, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,608.00
<b>Post Falls Public Library</b> Post Falls, ID	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,263.00
<b>Post Public Library</b> Post, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,754.00
<b>Poteet Public Library</b> Poteet, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00
<b>Potsdam Public Library</b> Potsdam, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00

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<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Poughkeepsie Public Library District</b> Poughkeepsie, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$55,074.00
<b>Powers Library Association</b> Moravia, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$19,358.00
<b>Prairie County Library</b> Terry, MT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$5,330.00
<b>Prairie-River Library District</b> Lapwai, ID	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$44,926.68
<b>Prattsburgh Free Library</b> Prattsburgh, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$12,001.68
<b>Prescott Public Library</b> Prescott, AZ	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00
<b>Prescott Valley Public Library</b> Prescott Valley, AZ	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00
<b>President and Fellows of Harvard College</b> Cambridge, MA	No	501(c)(3) public charity	to support The Change Leadership Group at Harvard Graduate School of Education	\$670,939.00
<b>President and Fellows of Harvard College</b> Cambridge, MA	No	501(c)(3) public charity	to support the commission on macroeconomics and health	\$650,000.00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>President and Fellows of Harvard College</b> Boston, MA	No	501(c)(3) public charity	to support the Schistosomiasis Control Initiative	\$731,045.00
<b>President and Fellows of Harvard College</b> Boston, MA	No	501(c)(3) public charity	to support AIDS prevention in Nigeria	\$7,763,052.00
<b>President and Fellows of Harvard College</b> Boston, MA	No	501(c)(3) public charity	to support the Partnership for Tuberculosis Control	\$9,539,986.00
<b>President and Fellows of Harvard College</b> Cambridge, MA	No	501(c)(3) public charity	for general support	\$50,000.00
<b>Presque Isle District Library</b> Rogers City, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$25,204.00
<b>Preston Carnegie Library</b> Preston, ID	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$17,913.00
<b>Preston Hot Springs Town County Library</b> Hot Springs, MT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$4,651.00
<b>Priest Lake Public Library</b> Priest Lake, ID	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$5,259.00
<b>Priest River Public Library</b> Priest River, ID	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,209.00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Prince George's County Memorial Library</b> Hyattsville, MD	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$61,950.00
<b>Prince of Peace Catholic Community</b> Plano, TX	No	501(c)(3) public charity	to support the Millennium Fund Expansion Program	\$154,000.00
<b>Prince William Public Library System Foundation</b> Prince William, VA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$51,426.00
<b>Project ORBIS International, Inc.</b> New York, NY	No	501(c)(3) public charity	for general support	\$100,000.00
<b>Prosser School District</b> Prosser, WA	No	170(c)(1) government unit	to support personalized learning environments where all students achieve	\$42,750.00
<b>Public Health Institute</b> Berkeley, CA	No	501(c)(3) public charity	to support the Family Planning Leadership Development Program	\$997,131.00
<b>Public Health Institute</b> Berkeley, CA	No	501(c)(3) public charity	to launch the Global Action Network, an online community designed to connect, educate and empower young people working in the global population and reproductive health field	\$200,000.00
<b>Public Libraries Of Saginaw</b> Saginaw, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$64,432.00

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<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Public Library of Charlotte &amp; Mecklenburg Co.</b> Charlotte, NC	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$135,950.00
<b>Public Library Of Johnston Co. &amp; Smithfield</b> Smithfield, NC	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$110,148.00
<b>Pueblo of Acoma</b> Acoma, NM	No	7871 tribal government unit	to expand public access to computers and the Internet	\$23,693.03
<b>Pueblo of Cochiti</b> Cochiti Pueblo, NM	No	7871 tribal government unit	to expand public access to computers and the Internet	\$24,127.43
<b>Pueblo of Isleta</b> Isleta Pueblo, NM	No	7871 tribal government unit	to expand public access to computers and the Internet	\$27,074.50
<b>Pueblo of Jemez</b> Jemez Pueblo, NM	No	7871 tribal government unit	to expand public access to computers and the Internet	\$26,215.38
<b>Pueblo of Laguna</b> Laguna Pueblo, NM	No	7871 tribal government unit	to expand public access to computers and the Internet	\$24,394.13
<b>Pueblo of Nambe</b> Santa Fe, NM	No	7871 tribal government unit	to expand public access to computers and the Internet	\$18,298.87
<b>Pueblo of Picuris</b> Penasco, NM	No	7871 tribal government unit	to expand public access to computers and the Internet	\$18,298.87

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<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Pueblo of Pojoaque</b> Santa Fe, NM	No	7871 tribal government unit	to expand public access to computers and the Internet	\$30,134.48
<b>Pueblo of San Felipe</b> San Felipe Pueblo, NM	No	7871 tribal government unit	to expand public access to computers and the Internet	\$18,298.88
<b>Pueblo of San Ildefonso</b> Sante Fe, NM	No	7871 tribal government unit	to expand public access to computers and the Internet	\$18,389.00
<b>Pueblo of San Juan</b> San Juan Pueblo, NM	No	7871 tribal government unit	to expand public access to computers and the Internet	\$25,220.85
<b>Pueblo of Sandia</b> Bernalillo, NM	No	7871 tribal government unit	to expand public access to computers and the Internet	\$18,607.30
<b>Pueblo of Santa Ana</b> Bernalillo, NM	No	7871 tribal government unit	to expand public access to computers and the Internet	\$26,565.28
<b>Pueblo of Santa Clara</b> Española, NM	No	7871 tribal government unit	to expand public access to computers and the Internet	\$24,394.14
<b>Pueblo of Santo Domingo</b> Santo Domingo Pueblo, NM	No	7871 tribal government unit	to expand public access to computers and the Internet	\$18,298.88
<b>Pueblo of Taos</b> Toas, NM	No	7871 tribal government unit	to expand public access to computers and the Internet	\$18,298.88

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<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Pueblo of Zia</b> Zia Pueblo, NM	No	7871 tribal government unit	to expand public access to computers and the Internet	\$24,394.14
<b>Pueblo of Zuni</b> Zuni Pueblo, NM	No	7871 tribal government unit	to expand public access to computers and the Internet	\$31,171.43
<b>Puget Sound Blood Center</b> Seattle, WA	No	501(c)(3) public charity	to increase the availability of rare blood types to battle leukemia, sickle cell anemia, thalassemia and other fatal illnesses	\$500,000.00
<b>Pulaski County Library System</b> Pulaski, VA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$36,716.00
<b>Pulaski Public Library</b> Pulaski, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,708.00
<b>Pulteney Free Library</b> Pulteney, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,446.00
<b>Putnam District Library</b> Nashville, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,927.00
<b>Quebec Ministere de la Culture et des Communications</b> Quebec City, Quebec Canada	No	Foreign Government	to support Quebec's public libraries serving low-income communities with a gift of public access computers, internet access, and training of library staff	\$5,471,562.81
<b>Queens Borough Public Library</b> Jamaica, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$463,450.00

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<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Queen's University</b> Kingston, Ontario Canada	No	Public Charity Affidavit of Equivalency	to develop an anti-malaria therapy to prevent the entry of the malarial parasite into the host cells and tissues of infected humans	\$255,000.00
<b>Quemado Public Library</b> Quemado, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,754.00
<b>Quitman Public Library</b> Quitman, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet.	\$18,358.00
<b>Radford Public Library</b> Radford, VA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00
<b>Rains County Public Library</b> Emory, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$5,523.00
<b>Randolph County Public Library</b> Asheboro, NC	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$44,774.00
<b>Randolph Free Library</b> Randolph, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,608.00
<b>Rankin Public Library</b> Rankin, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$15,508.00
<b>Raphael House of Portland</b> Portland, OR	No	501(c)(3) public charity	to create a new, 33-bed emergency shelter for victims of domestic violence	\$300,000.00

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<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Rawson Memorial Library</b> Cass City, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,054.00
<b>Reading Community Library</b> Reading, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$19,683.00
<b>Reading Room Association Of Gouverneur</b> Gouverneur, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00
<b>Reagan County Library</b> Big Lake, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$4,704.00
<b>Real County Public Library</b> Leakey, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,504.00
<b>Reber Memorial Library</b> Raymondville, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$22,329.68
<b>Red Creek Free Library</b> Red Creek, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$23,458.00
<b>Red Lodge Carnegie Library</b> Red Lodge, MT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$5,259.00
<b>Red River County Public Library</b> Clarksville, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$10,923.18

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<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Red Waller Community Library</b> Malakoff, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00
<b>Reeves County Library</b> Pecos, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$19,246.00
<b>Refugee Womens Alliance</b> Seattle, WA	No	501(c)(3) public charity	to construct a social service facility and expand space and programs available to refugee and immigrant women, children, and families	\$250,000.00
<b>Regents of the University of California</b> Davis, CA	No	501(c)(3) public charity	to support research on vitamin A-rich foods as a treatment for nightblindness and to assess fortified 'ultra-rice' as a potential source of vitamin A and other nutrients	\$282,221.00
<b>Regents of the University of California</b> Davis, CA	No	501(c)(3) public charity	to develop of iron and zinc- fortified wheat products	\$181,000.00
<b>Regents of the University of Michigan</b> Ann Arbor, MI	No	501(c)(3) public charity	to develop a participatory on-site training and electronic communications network to improve the availability and quality of family planning services for poor populations in Latin America	\$1,000,000.00
<b>Rensselaer City Library</b> Rensselaer, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00
<b>Republic-Michigamme Public Library</b> Republic, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$5,104.00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Reynolds Township Library</b> Howard City, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,108.00
<b>RFSU, Swedish Association for Sex Education</b> Stockholm Sweden	No	Public Charity Affidavit of Equivalency	to emphasize information, education, behavior change, and advocacy, and increase male involvement in reproductive health and HIV prevention	\$392,000.00
<b>Rhoads Memorial Library</b> Dimmitt, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,504.00
<b>Rhode Island Community Foundation, The</b> Providence, RI	No	501(c)(3) public charity	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$120,000.00
<b>Rhode Island Community Foundation, The</b> Providence, RI	No	501(c)(3) public charity	to support Coventry School District in a district-wide, whole school improvement/reform by redesigning district structures and building capacity	\$538,541.00
<b>Rhode Island Community Foundation, The</b> Providence, RI	No	501(c)(3) public charity	to support the Rhode Island Model Classrooms Project	\$500,000.00
<b>Rhode Island Community Foundation, The</b> Providence, RI	No	501(c)(3) public charity	to support 'Rekindling the Dream' program in the Providence School District	\$3,825,650.00
<b>Richard Hugo House</b> Seattle, WA	No	501(c)(3) public charity	for general support	\$60,000.00

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<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Richards Library</b> Warrensburg, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,058.00
<b>Richfield Springs Public Library</b> Richfield Springs, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,058.00
<b>Richland Township Library</b> Vestaburg, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$17,358.00
<b>Richmond County Public Library</b> Warsaw, VA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,196.00
<b>Richmond Public Library</b> Richmond, VA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$189,982.00
<b>Richmond Township Library</b> Palmer, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,108.00
<b>Richville Free Library</b> Richville, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,915.00
<b>Rigby Public Library</b> Rigby, ID	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,209.00
<b>Rim Community Library</b> Heber, AZ	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,754.00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Rio Hondo Public Library</b> Rio Hondo, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00
<b>Ripley Free Library</b> Ripley, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$9,058.00
<b>Riverhead Free Library</b> Riverhead, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00
<b>Riverside County Library Service</b> Riverside, CA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$163,150.00
<b>Riverside Public Library</b> Riverside, CA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$1,900.00
<b>Roanoke City Public Library</b> Roanoke, VA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$137,445.00
<b>Roanoke County Public Library</b> Roanoke, VA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$51,176.00
<b>Robert J. Kleberg Public Library</b> Kingsville, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$21,061.68
<b>Roberts Public Library</b> Roberts, ID	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,263.00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Robeson County Public Library</b> Lumberton, NC	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$112,955.00
<b>Rockbridge Regional Library</b> Lexington, VA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$54,790.00
<b>Rockingham County Public Library</b> Eden, NC	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$143,174.00
<b>Rockland School/Community</b> Rockland, ID	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$4,509.00
<b>Roddenbery Memorial Library</b> Cairo, GA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,263.00
<b>Ronald McDonald House Charities of Western Washington</b> Seattle, WA	No	501(c)(3) public charity	to provide matching support for the hockey challenge	\$250,000.00
<b>Ronan City Library</b> Ronan, MT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,209.00
<b>Roosevelt County Library</b> Wolf Point, MT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$23,486.00
<b>Roscoe Free Library</b> Roscoe, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,058.00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Rose City Park United Methodist Church</b> Portland, OR	No	501(c)(3) public charity	to support a youth and community program designed to teach computer and technical skills	\$14,470.00
<b>Rose Free Library</b> Rose, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,708.00
<b>Rosebud County Library</b> Forsyth, MT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$9,768.00
<b>Rosenberg Library</b> Galveston, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00
<b>Rosendale Library</b> Rosendale, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$21,982.68
<b>Roswell P Flower Memorial Library</b> Watertown, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00
<b>Roundup Community Library</b> Roundup, MT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$4,509.00
<b>Rowan Public Library</b> Salisbury, NC	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$61,615.00
<b>Roxanne Whipple Memorial Library</b> Winslow, AZ	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$19,108.00

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<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Roxbury Library</b> Roxbury, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,777.00
<b>Royal Government of Bhutan Ministry of Health and Education</b> Thimphu Bhutan	No	Foreign Government	to support the Bhutan Health Trust Fund	\$1,000,000.00
<b>Royal School District</b> Royal City, WA	No	170(c)(1) government unit	to support personalized learning environments where all students achieve	\$19,372.50
<b>Rudyard School-Public Library</b> Rudyard, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,054.00
<b>Rundel Library Foundation</b> Rochester, NY	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$289,995.00
<b>Rural Development Institute</b> Seattle, WA	No	501(c)(3) private operating foundation (ER)*	to provide administrative and managerial support	\$425,000.00
<b>Rushford Free Library</b> Rushford, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,058.00
<b>Rusk County Library System</b> Henderson, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$42,370.00
<b>Russell County Public Library</b> Lebanon, VA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,608.00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Russell Public Library</b> Russell, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,777.00
<b>Ruth Hughes Memorial District Library</b> Inlay City, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$20,856.00
<b>Rutherford County Library</b> Spindale, NC	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$25,766.00
<b>Ryderwood Improvement and Service Assn., Inc.</b> Ryderwood, WA	No	501(c)(4) social welfare organization (ER)*	to support the Ryderwood Community Center Trust	\$76,500.00
<b>Ryerson Library Foundation</b> Grand Rapids, MI	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$144,528.00
<b>Sacramento Public Library</b> Sacramento, CA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$171,000.00
<b>Safford City - Graham County Library</b> Safford, AZ	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00
<b>Saint Dominic School</b> New Orleans, LA	No	501(c)(3) public charity	to upgrade the computer lab	\$228,359.00
<b>Saint Ignatius Public Library</b> Saint Ignatius, MT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$4,509.00



<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Saint Louis County Library</b> Saint Louis, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$57,350.00
<b>Salamanca Public Library</b> Salamanca, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00
<b>Salmon River Public Library</b> Riggins, ID	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$5,330.00
<b>Salt Lake County Library System</b> Salt Lake City, UT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$67,900.00
<b>Sam Fore, Jr. Wilson County Public Library</b> Floresville, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00
<b>Sammy Brown Library</b> Carthage, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$21,777.18
<b>Sampson-Clinton Public Library</b> Clinton, NC	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$69,413.68
<b>Samuels Public Library</b> Front Royal, VA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$21,065.00
<b>San Antonio Public Library</b> San Antonio, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$105,500.00

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<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>San Augustine Public Library</b> San Augustine, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,504.00
<b>San Bernardino County Library</b> San Bernardino, CA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$208,000.00
<b>San Bernardino Public Library</b> San Bernardino, CA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$3,000.00
<b>San Diego County Library</b> San Diego, CA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$142,200.00
<b>San Diego Public Library</b> San Diego, CA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$249,700.00
<b>San Francisco Public Library</b> San Francisco, CA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$262,900.00
<b>San Jose Public Library</b> San Jose, CA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$137,100.00
<b>San Jose State University Foundation</b> San Jose, CA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$55,377.00
<b>San Juan Public Library</b> San Juan, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00

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<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>San Luis Obispo City-County Library</b> San Luis Obispo, CA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$1,900.00
<b>San Manuel Public Library</b> San Manuel, AZ	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,754.00
<b>Sandhill Regional Library System</b> Rockingham, NC	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$250,425.00
<b>Sandusky District Library</b> Sandusky, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,054.00
<b>Sanilac District Library</b> Port Sanilac, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,804.00
<b>Santa Ana Public Library</b> Santa Ana, CA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$83,000.00
<b>Santa Fe Indian School</b> Santa Fe, NM	No	501(c)(3) public charity	to support the library internship program	\$19,613.00
<b>Santa Fe Indian School</b> Santa Fe, NM	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$4,896.12
<b>Sara Hightower Regional Library</b> Rome, GA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$94,582.65

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Saranac Lake Free Library</b> Saranac Lake, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00
<b>Saratoga Springs Public Library</b> Saratoga Springs, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,608.00
<b>Saskatchewan Library Association</b> Regina, SK Canada	No	Foreign Government	to support Saskatchewan's public libraries serving low-income communities with a gift of public access computers, internet access, and training of library staff	\$636,956.61
<b>Satilla Regional Library System</b> Douglas, GA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$74,925.00
<b>Saugerties Public Library</b> Saugerties, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00
<b>Save the Children Federation, Inc.</b> Westport, CT	No	501(c)(3) public charity	to improve reproductive health of youth	\$600,000.00
<b>Save the Children Federation, Inc.</b> Westport, CT	No	501(c)(3) public charity	to support emergency drought relief efforts in Afghanistan	\$350,000.00
<b>Save the Children Federation, Inc.</b> Westport, CT	No	501(c)(3) public charity	to provide emergency drought relief in Gode, Afdheer, Libaan, and Borena regions of the Horn of Africa	\$300,000.00
<b>Save the Children Federation, Inc.</b> Westport, CT	No	501(c)(3) public charity	to support ongoing flood relief and rehabilitation efforts in Mozambique	\$350,000.00

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<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Save the Children Federation, Inc.</b> Westport, CT	No	501(c)(3) public charity	to support the Global Neonatal Survival Initiative	\$9,131,000.00
<b>Savona Free Library</b> Savona, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$22,232.68
<b>Schenectady County Public Library</b> Schenectady, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$122,289.00
<b>Schertz Public Library</b> Schertz, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00
<b>Schleicher County Public Library</b> Eldorado, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$5,523.00
<b>Schoharie Free Library Association</b> Schoharie, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00
<b>Schroon Lake Public Library</b> Schroon Lake, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$5,327.00
<b>Schulenburg Public Library</b> Schulenburg, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,754.00
<b>Schuylerville Public Library</b> Schuylerville, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,608.00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Scio Free Library</b> Scio, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$22,301.68
<b>Scotland County Memorial Library</b> Laurinburg, NC	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$27,066.00
<b>Scottsdale Public Library</b> Scottsdale, AZ	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$61,415.00
<b>Screven-Jenkins Regional Library System</b> Sylvania, GA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$23,472.00
<b>Seagoville Public Library</b> Seagoville, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00
<b>Seattle Art Museum</b> Seattle, WA	No	501(c)(3) public charity	for general support	\$10,000.00
<b>Seattle Biomedical Research Institute</b> Seattle, WA	No	501(c)(3) public charity	to research malaria vaccine antigens	\$1,670,000.00
<b>Seattle Children's Theatre Association</b> Seattle, WA	No	501(c)(3) public charity	to support the Technical Pavilion Capital Campaign	\$500,000.00
<b>Seattle Community Youth at Risk Program</b> Seattle, WA	No	501(c)(3) public charity	for general support	\$15,000.00

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<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Seattle Emergency Housing Service</b> Seattle, WA	No	501(c)(3) public charity	for general support	\$25,000.00
<b>Seattle Foundation</b> Seattle, WA	No	501(c)(3) public charity	to provide capital and equipment infrastructure grants to King County nonprofit agencies	\$1,500,000.00
<b>Seattle Foundation</b> Seattle, WA	No	501(c)(3) public charity	to provide matching funds to support health and social service organizations through the United Way of King County	\$989,084.66
<b>Seattle Girls School</b> Seattle, WA	No	501(c)(3) public charity	to create an independent school for girls in grades 5 through 8 with an emphasis on math and science	\$250,000.00
<b>Seattle Pacific University</b> Seattle, WA	No	501(c)(3) public charity	to support the Washington School Assessment Center	\$462,888.00
<b>Seattle Public Library Foundation</b> Seattle, WA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$153,500.00
<b>Seattle University</b> Seattle, WA	No	501(c)(3) public charity	to support the development of a new student center	\$2,500,000.00
<b>Seattle Works</b> Seattle, WA	No	501(c)(3) public charity	for general support	\$50,000.00
<b>Secret Harbor School</b> Anacortes, WA	No	501(c)(3) public charity	to support the school endowment	\$25,000.00

<b>Grantee Name and Address</b>	<b>Individual?</b>	<b>Foundation Status</b>	<b>Purpose</b>	<b>Amount</b>
<b>Sedona Public Library</b> Sedona, AZ	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00
<b>Seguin-Guadalupe County Public Library</b> Seguin, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00
<b>Self Enhancement, Inc.</b> Portland, OR	No	501(c)(3) public charity	to support the youth development program	\$25,000.00
<b>Seligman Public Library</b> Seligman, AZ	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$5,454.00
<b>Seneca Nation Library</b> Salamanca, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$49,516.00
<b>Senior Services of Seattle-King County</b> Seattle, WA	No	501(c)(3) public charity	for general support	\$25,000.00
<b>Sequella Global Tuberculosis Foundation, Inc.</b> Rockville, MD	No	501(c)(3) public charity	to support the Tuberculosis International Vaccine Collaboration	\$5,000,000.00
<b>Sequoyah Regional Library System</b> Canton, GA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$119,899.65
<b>Seville Township Public Library</b> Riverdale, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,804.00



<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Seymour Library</b> Brockport, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,608.00
<b>Seymour Public Library District</b> Auburn, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00
<b>Shamrock Public Library</b> Shamrock, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$5,661.00
<b>Sharon Springs Free Library</b> Sharon Springs, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,708.00
<b>Shelby Area District Library</b> Shelby, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,873.00
<b>Shenandoah County Library</b> Edinburg, VA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$89,548.00
<b>Sheppard Memorial Library</b> Greenville, NC	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$82,042.00
<b>Sherburne Public Library</b> Sherburne, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00
<b>Sheridan County Library</b> Plentywood, MT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$4,509.00

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<b>Grantee Name and Address</b>	<b>Individual?</b>	<b>Foundation Status</b>	<b>Purpose</b>	<b>Amount</b>
<b>Sheridan Public Library</b> Shelton, WA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,221.68
<b>Sherman County Public Library</b> Stratford, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$5,454.00
<b>Sherman Free Library</b> Port Henry, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,777.00
<b>Sherman Public Library</b> Sherman, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00
<b>Shiawassee County Library</b> Corunna, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$56,292.00
<b>Shiawassee District Library</b> Owosso, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$35,722.00
<b>Shiprock Boys &amp; Girls Club</b> Shiprock, NM	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$19,061.79
<b>Shoshone Public Library</b> Shoshone, ID	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,030.00
<b>Show Low Public Library</b> Show Low, AZ	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$61,415.00

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<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Sidney Memorial Public Library</b> Sidney, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$49,724.00
<b>Sidney Public Library</b> Sidney, MT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,209.00
<b>Sierra Vista Public Library</b> Sierra Vista, AZ	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00
<b>Signal Hill Public Library</b> Signal Hill, CA	No	170(c)(1) government unit	to expand public access to computers and the Internet.	(\$2,366.50)
<b>Silsbee Public Library</b> Silsbee, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00
<b>Silverton Public Library</b> Silverton, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$5,454.00
<b>Sinclairville Free Library</b> Sinclairville, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,777.00
<b>Singletary Memorial Library</b> Rusk, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,754.00
<b>Sinton Public Library</b> Sinton, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$21,734.18

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Skagit Homeless Youth</b> Mount Vernon, WA	No	501(c)(3) public charity	for general support	\$10,000.00
<b>Skene Memorial Library</b> Fleischmanns, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,708.00
<b>Slaton City Library</b> Slaton, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,754.00
<b>Sleeper Public Library</b> Udly, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,080.00
<b>Smith Memorial Library</b> Chautauqua, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,815.00
<b>Smyrna Public Library</b> Smyrna, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,608.00
<b>Smyth-Bland Regional Library</b> Marion, VA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$44,774.00
<b>Snake River School/Community Library</b> Blackfoot, ID	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$21,030.68
<b>Sno-Isle Regional</b> Marysville, WA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$3,050.00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Snowflake-Taylor Public Library</b> Snowflake, AZ	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,754.00
<b>Sodus Free Library</b> Sodus, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,708.00
<b>Sodus Township Library</b> Sodus, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$4,754.00
<b>Solano County Library</b> Fairfield, CA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$66,700.00
<b>Sonoma County Library</b> Santa Rosa, CA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$37,000.00
<b>South Bannock District</b> Downey, ID	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$14,418.00
<b>South Everett Youth and Community Center Incorporated</b> Everett, WA	No	501(c)(3) public charity	to support basic skills and school completion program for at risk youth	\$20,000.00
<b>South Georgia Regional Library</b> Valdosta, GA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$70,416.00
<b>South Haven Memorial Library</b> South Haven, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$19,545.00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>South Hill Senior Center</b> Spokane, WA	No	501(c)(3) public charity	to construct a new senior activity center	\$47,200.00
<b>South Kitsap School District #402</b> Port Orchard, WA	No	170(c)(1) government unit	to create a connected learning environment that provides and/or leads students to industry-based technology certifications	\$100,000.00
<b>Southeast Steuben County Library</b> Corning, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00
<b>Southern Pines Public Library</b> Southern Pines, NC	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00
<b>Southside Regional Library</b> Boydton, VA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$48,555.00
<b>Southwest Georgia Regional Library</b> Bainbridge, GA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$31,095.00
<b>Southwestern Indian Polytechnic Institute</b> Albuquerque, NM	No	7871 tribal government unit	to expand public access to computers and the Internet	\$6,098.36
<b>Speer Memorial Library</b> Mission, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00
<b>Spies Public Library</b> Menominee, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,108.00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Spokane School District 81</b> Spokane, WA	No	170(c)(1) government unit	to improve teaching and learning by enhancing student access to technology	\$4,758,000.00
<b>Sprague-Lamont 4-H TECS</b> Sprague, WA	No	501(c)(3) public charity	to provide hardware for computer training and community tech support	\$8,500.00
<b>Springfield Library</b> Springfield Center, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$5,658.00
<b>Springport Free Library</b> Union Springs, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$9,058.00
<b>St. Charles District Library</b> St. Charles, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,108.00
<b>St. Clair County Library</b> Port Huron, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$130,865.65
<b>St. Ignace Public Library</b> St. Ignace, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$4,354.00
<b>St. Louis Public Library</b> Saint Louis, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$129,850.00
<b>St. Maries Public Library</b> St. Maries, ID	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,030.00

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<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>St. Thomas School</b> Medina, WA	No	501(c)(3) public charity	to support the auction	\$567,468.92
<b>Stair Public Library</b> Morenci, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,080.00
<b>Stamford Carnegie Library</b> Stamford, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$5,523.00
<b>Stamford Village Library</b> Stamford, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,058.00
<b>Stanfield Community Center Library</b> Stanfield, AZ	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,754.00
<b>Stanislaus County Free Library</b> Modesto, CA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$124,650.00
<b>Stanly County Public Library</b> Albemarle, NC	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$109,833.72
<b>State of Washington Office of Superintendent of Public Instruction</b> Olympia, WA	No	170(c)(1) government unit	to create a strong infrastructure for recruiting, supporting, and using National Board-certified teachers	\$552,375.00
<b>State of Washington Office of Superintendent of Public Instruction</b> Olympia, WA	No	170(c)(1) government unit	to develop and deliver a pilot, web-based classroom assessment in reading, mathematics and writing	\$1,341,000.00

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<b>Grantee Name and Address</b>	<b>Individual?</b>	<b>Foundation Status</b>	<b>Purpose</b>	<b>Amount</b>
<b>Statesboro Regional Library</b> Statesboro, GA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$92,737.65
<b>Staunton Public Library</b> Staunton, VA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00
<b>Steele Memorial Library Association</b> Elmira, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$56,074.00
<b>Stella Hill Memorial Library</b> Alto, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,504.00
<b>Stephenville Public Library</b> Stephenville, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00
<b>Sterling County Public Library</b> Sterling City, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$5,592.00
<b>Sterling Municipal Library</b> Baytown, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00
<b>Stewart B. Lang Memorial Library</b> Cato, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,308.00
<b>Stillwater County Library</b> Columbus, MT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$5,330.00

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<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Stockton-San Joaquin County Public Library</b> Stockton, CA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$118,100.00
<b>Stony Creek Free Library</b> Stony Creek, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$5,146.00
<b>Stuart C Dodd Institute for Social Innovation</b> Seattle, WA	No	501(c)(3) public charity	to co-sponsor a Seattle conference on charter public schools	\$20,000.00
<b>Sturgis Public Library</b> Sturgis, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,108.00
<b>Sugar Salem School/Community Library</b> Sugar City, ID	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,263.00
<b>Sulphur Springs Public Library</b> Sulphur Springs, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00
<b>Sumner School District #320</b> Sumner, WA 98390	No	170(c)(1) government unit	to support the development of a career pathways within the Information and Technical Career cluster for all students in the Sumner School District	\$100,000.00
<b>Sunfield District Library</b> Sunfield, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,108.00
<b>Superior Public Library</b> Superior, AZ	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,754.00

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<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Surrey Township Public Library</b> Farwell, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,858.00
<b>Sutter County Library</b> Yuba City, CA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$5,902.68
<b>Sutton County Library</b> Sonora, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,530.00
<b>Suttons Bay Area District Library</b> Suttons Bay, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,054.00
<b>Swan Library</b> Albion, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00
<b>Swisher County Library</b> Tulia, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,892.00
<b>T. L. L. Temple Memorial Library</b> Diboll, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,754.00
<b>Taft Public Library</b> Taft, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,754.00
<b>Tahquamenon Area Public Library</b> Newberry, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,054.00

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<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Tamarack Center</b> Spokane, WA	No	501(c)(3) public charity	to support quality treatment through automation initiatives	\$177,163.00
<b>Tamarack Public Library</b> Lakeview, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,054.00
<b>Taylor Public Library</b> Taylor, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00
<b>Taymouth Township Library</b> Burt, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$20,649.00
<b>Tazewell County Public Library</b> Tazewell, VA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$65,793.00
<b>Teague Public Library</b> Teague, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,557.00
<b>Technology Access Foundation</b> Seattle, WA	No	501(c)(3) public charity	to support the administration of the West Seattle Learns community computer lab program	\$188,055.00
<b>Technology Access Foundation</b> Seattle, WA	No	501(c)(3) public charity	to support the Virtual Institute, which provides technology training for students in communities of color	\$103,000.00
<b>Tehama County Library</b> Red Bluff, CA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$600.00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Tekonsha Township Public Library</b> Tekonsha, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,873.00
<b>Tempe Public Library</b> Tempe, AZ	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$67,015.00
<b>Temple Public Library</b> Temple, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,427.00
<b>Terrell Public Library</b> Terrell, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00
<b>Texas Leadership Center</b> Austin, TX	No	501(c)(3) public charity	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$1,050,000.00
<b>Texas State Library and Archives Commission</b> Austin, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$2,800.00
<b>The Community Library</b> Cobleskill, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00
<b>The Field Library</b> Peekskill, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00
<b>The Library of Virginia</b> Richmond, VA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$2,800.00

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<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>The New York Public Library</b> New York, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$677,150.00
<b>The Vaccine Fund</b> Seattle, WA	No	501(c)(3) public charity	to purchase new vaccines for the immunization of children in 68 countries	\$150,000,000.00
<b>The Wead Library</b> Malone, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,427.00
<b>Theodore A. Cutler Memorial Library</b> St. Louis, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$19,657.68
<b>Theresa Free Library</b> Theresa, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,277.00
<b>Thomas County Public Library</b> Thomasville, GA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$49,608.00
<b>Thomas E. Fleschner Memorial Library</b> Birch Run, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$20,787.00
<b>Thomas Hackney Braswell Memorial Library</b> Rocky Mount, NC	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00
<b>Thompson Falls Public Library</b> Thompson Falls, MT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,758.68

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<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Thompson Home Public Library</b> Ithaca, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,054.00
<b>Thompson-Hickman County Library</b> Virginia City, MT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$4,580.00
<b>Thompson-Sawyer Public Library</b> Quanah, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,754.00
<b>Three Forks Community Library</b> Three Forks, MT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$5,330.00
<b>Three Oaks Township Library</b> Three Oaks, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$20,377.00
<b>Three Rivers Public Library</b> Three Rivers, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,108.00
<b>Thurston High School</b> Springfield, OR	No	170(c)(1) government unit	to produce their award winning school paper, 'The Pony Express.'	\$3,000.00
<b>Ticonderoga Public Library</b> Ticonderoga, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,708.00
<b>Tides Center</b> Washington, DC	No	501(c)(3) public charity	to fund the Brave Kids program to develop a directory of health care resources for seriously ill children in Washington State	\$100,000.00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Timberland Regional Library Foundation</b> Olympia, WA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$163,750.00
<b>Times Community Services Incorporated</b> Baltimore, MD	No	501(c)(3) public charity	to support the Clay Street Computer Learning Center for disadvantaged children, teenagers and adults in Annapolis, MD	\$9,730.25
<b>Toledo-Lucas County Public Library</b> Toledo, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$104,300.00
<b>Tolleson Public Library</b> Tolleson, AZ	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,754.00
<b>Tom Green County Library System</b> San Angelo, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$98,331.00
<b>Tombstone City Library</b> Tombstone, AZ	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,754.00
<b>Tompkins County Public Library</b> Ithaca, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$21,657.68
<b>Tonto Basin Community/School Library</b> Tonto Basin, AZ	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,754.00
<b>Toole County Library</b> Shelby, MT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$10,731.00

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<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Topinabee Public Library</b> Topinabee, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,804.00
<b>Town Of Chester Public Library</b> Chestertown, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,058.00
<b>Town Of Esopus Port Ewen Library</b> Port Ewen, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$23,958.00
<b>Town Of Johnsburg Library</b> North Creek, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,058.00
<b>Town of Lisbon Library</b> Lisbon, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$5,727.00
<b>Town Of Tonawanda Public Library</b> Kenmore, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$42,316.00
<b>Town Of Ulster Public Library</b> Kingston, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$23,958.00
<b>Transylvania County Library</b> Brevard, NC	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00
<b>Traverse Area District Library</b> Traverse City, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,375.00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Treehouse Fund</b> Seattle, WA	No	501(c)(3) public charity	to provide social services that preserve self-esteem and confidence for children under the protection of the King County Division of Children and Family Services	\$50,000.00
<b>Tri-County Library/Family Resource Center</b> Mabank, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$21,708.18
<b>Trinity County Free Library</b> Weaverville, CA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$600.00
<b>Troup Municipal Library</b> Troup, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,504.00
<b>Troup-Harris-Coweta Regional Library</b> La Grange, GA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$97,578.00
<b>Troy Public Library</b> Troy, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$60,674.00
<b>Trustees of Columbia University in the City of New York</b> New York, NY	No	501(c)(3) public charity	to reduce maternal deaths in developing countries by improving access to life-saving treatment for women with serious obstetric complications	\$10,000,000.00
<b>Trustees of Columbia University in the City of New York</b> New York, NY	No	501(c)(3) public charity	to support the Prevention of Maternal Mortality Program in Africa	\$213,331.00
<b>Trustees of Columbia University in the City of New York</b> New York, NY	No	501(c)(3) public charity	to implement an integrated family planning HIV/STD prevention service for Ugandan women	\$55,956.00

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<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Trustees of Columbia University in the City of New York</b> New York, NY	No	501(c)(3) public charity	to combine the faculty's academic creativity with the field experience of refugee agency staff in an effort to improve reproductive health services for refugees	\$206,336.00
<b>Trustees of the University of Pennsylvania</b> Philadelphia, PA	No	501(c)(3) public charity	to support the oncology research program	\$1,500,000.00
<b>Trustees of the University of Pennsylvania</b> Philadelphia, PA	No	501(c)(3) public charity	to develop new tools to predict and prevent the leading causes of maternal death: ectopic pregnancy, premature rupture of fetal membranes, and preeclampsia	\$1,650,000.00
<b>Tuba City Public Library</b> Tuba City, AZ	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$19,108.00
<b>Tucson-Pima Public Library</b> Tucson, AZ	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$159,700.00
<b>Twin Bridges Public Library</b> Twin Bridges, MT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,971.68
<b>Twin Falls Public Library Foundation, Inc.</b> Twin Falls, ID	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$16,263.00
<b>Tyler Public Library</b> Tyler, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$20,992.68

<b>Grantee Name and Address</b>	<b>Individual?</b>	<b>Foundation Status</b>	<b>Purpose</b>	<b>Amount</b>
<b>U S Civilian Research &amp; Development Foundation For INdependent State Of The Former Soviet Union</b> Arlington, VA	No	501(c)(3) public charity	to perform a feasibility study to improve vaccine manufacturing and delivery in Russia	\$170,092.00
<b>Unadilla Public Library</b> Unadilla, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,953.00
<b>Uncle Remus Regional Library</b> Madison, GA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$70,416.00
<b>Unger Memorial Library</b> Plainview, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$21,708.18
<b>Union County Public Library</b> Monroe, NC	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$36,716.00
<b>United Friends of the Children</b> Culver City, CA	No	501(c)(3) public charity	for general support	\$100,000.00
<b>United Nations Association of the USA, Inc.</b> New York, NY	No	501(c)(3) public charity	to support 'The UN System and Global Health' project	\$250,000.00
<b>United Nations Association of the USA, Inc.</b> New York, NY	No	501(c)(3) public charity	to support UNA-USA's Adopt-A- Minefield Campaign, which includes landmine clearance and a 'cyber classroom' that will engage students in the global landmine crisis	\$100,000.00
<b>United Negro College Fund, Inc.</b> Fairfax, VA	No	501(c)(3) public charity	for general support	\$100,000.00

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<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>United Negro College Fund, Inc.</b> Fairfax, VA	No	501(c)(3) public charity	for general support	\$349,690.00
<b>United Negro College Fund, Inc.</b> Fairfax, VA	No	501(c)(3) public charity	to support the Gates Millennium Scholars Program	\$5,863,638.00
<b>United States Committee for UNFPA, Inc.</b> New York, NY	No	501(c)(3) public charity	to produce the documentary 'Lives Together, Worlds Apart'	\$80,000.00
<b>United States Committee for UNFPA, Inc.</b> New York, NY	No	501(c)(3) public charity	to support the African Youth Alliance	\$16,000,000.00
<b>United States Committee for UNFPA, Inc.</b> New York, NY	No	501(c)(3) public charity	to support a recognition dinner	\$25,000.00
<b>United States Committee for UNFPA, Inc.</b> New York, NY	No	501(c)(3) public charity	to promote the sharing of effective family planning and reproductive health skills and information across ten developing countries	\$500,000.00
<b>United States Fund for UNICEF</b> New York, NY	No	501(c)(3) public charity	to support the GAVI Secretariat	\$300,000.00
<b>United States Fund for UNICEF</b> New York, NY	No	501(c)(3) public charity	to support the global initiative to eliminate maternal and neonatal tetanus	\$8,000,000.00
<b>United States Fund for UNICEF</b> New York, NY	No	501(c)(3) public charity	to support the elimination of Iodine Deficiency Disorder	\$15,000,000.00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>United Way International</b> Alexandria, VA	No	501(c)(3) public charity	for general support	\$100,000.00
<b>United Way of King County</b> Seattle, WA	No	501(c)(3) public charity	for general support	\$975,000.00
<b>United Way of Mason County</b> Shelton, WA 98594	No	501(c)(3) public charity	for general support	\$10,000.00
<b>United Way of Pierce County</b> Tacoma, WA	No	501(c)(3) public charity	to support the Prevention Partnership For Children	\$323,700.00
<b>Universal City Public Library</b> Universal City, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00
<b>University of Arizona</b> Tucson, AZ	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$118,657.00
<b>University of California at Los Angeles (GSE&amp;IS)</b> Los Angeles, CA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$87,184.00
<b>University of California Berkeley Foundation</b> Berkeley, CA	No	501(c)(3) public charity	to support the international family planning and reproductive health studies of the Bay Area International Group	\$215,000.00
<b>University of Kansas Center for Research, Inc.</b> Lawrence, KS	No	501(c)(3) public charity	to support the Amazonian People Resources Initiative	\$75,000.00

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<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>University of Lausanne</b> Lausanne Switzerland	No	Public Charity Affidavit of Equivalency	to support the Commission for Macroeconomics and Health	\$350,000.00
<b>University of Maryland</b> College Park, MD 20742	No	170(c)(1) government unit	to develop a stealth measles vaccine	\$3,932,656.00
<b>University of Michigan</b> Ann Arbor, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$153,332.93
<b>University of Minnesota Foundation</b> Minneapolis, MN	No	501(c)(3) public charity	to help two urban districts and one suburban district convert ten large high schools into small, excellent public schools of choice	\$1,099,188.00
<b>University of North Carolina at Chapel Hill</b> Chapel Hill, NC	No	501(c)(3) public charity	to support the development of novel drug candidates for the treatment of human African trypanosomiasis and leishmaniasis	\$5,813,500.00
<b>University of North Carolina at Chapel Hill</b> Chapel Hill, NC	No	501(c)(3) public charity	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$574,500.00
<b>University of North Texas</b> Denton, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$121,890.68
<b>University of Notre Dame</b> Notre Dame, IN	No	501(c)(3) public charity	to eliminate lymphatic filariasis in Haiti	\$1,063,700.00
<b>University of Puget Sound</b> Tacoma, WA	No	501(c)(3) public charity	to renovate the Collins Memorial Library	\$1,000,000.00

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<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>University of South Carolina</b> Columbia, SC	No	170(c)(1) government unit	to expand public access to computers and the Internet	(\$12,698.31)
<b>University of South Florida Board of Trustees</b> Tampa, FL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$2,626.00
<b>University of South Florida Board of Trustees</b> Tampa, FL	No	170(c)(1) government unit	to expand public access to computers and the Internet	(\$15,712.72)
<b>University of Southern California</b> Los Angeles, CA	No	501(c)(3) public charity	to support the Vaccine Leadership Conference	\$40,000.00
<b>University of Texas at Austin</b> Austin, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$70,574.96
<b>University of Washington Foundation</b> Seattle, WA	No	501(c)(3) public charity	to endow a chair for Women's Sports Medicine and Fitness	\$1,000,000.00
<b>University of Washington Foundation</b> Seattle, WA	No	501(c)(3) public charity	to support the Washington State Education Policy Forum	\$30,000.00
<b>University of Washington Foundation</b> Seattle, WA	No	501(c)(3) public charity	to develop resources which will promote the creation of small high schools	\$250,000.00
<b>University of Washington Foundation</b> Seattle, WA	No	501(c)(3) public charity	to support the Frederic H. Ballmer Memorial Fund	\$100,000.00

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<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>University of Washington Foundation</b> Seattle, WA	No	501(c)(3) public charity	to enhance the use of technology at the School of Social Work	\$235,000.00
<b>University of Washington Foundation</b> Seattle, WA	No	501(c)(3) public charity	to study education reform initiatives in Washington State	\$115,000.00
<b>University of Washington Foundation</b> Seattle, WA	No	501(c)(3) public charity	to support the Mathematics, Engineering, Science Achievement program	\$409,492.00
<b>University of Washington Foundation</b> Seattle, WA	No	501(c)(3) public charity	to sponsor fellows in the certificate program for Population Leadership for the 21st Century	\$510,000.00
<b>University of Washington Foundation</b> Seattle, WA	No	501(c)(3) public charity	to study accountability for school performance	\$20,000.00
<b>University of Washington Foundation</b> Seattle, WA	No	501(c)(3) public charity	to build sustainable system of support for emerging teachers and to create a new image of professional responsibility among them through the SST Project in the Seattle School System	\$154,185.00
<b>University of Washington Foundation</b> Seattle, WA	No	501(c)(3) public charity	to support the production of Northwest Week	\$40,000.00
<b>University of Washington Foundation</b> Seattle, WA	No	501(c)(3) public charity	to support the autism center	\$5,000,000.00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>University of Washington Foundation</b> Seattle, WA	No	501(c)(3) public charity	to support The Institute for Conservation Biology	\$1,000,000.00
<b>University of Washington Foundation</b> Seattle, WA	No	501(c)(3) public charity	to support 'Tribal Connections Online Health Information for Native Americans' in the four corners area	\$393,435.00
<b>University of Washington Foundation</b> Seattle, WA	No	501(c)(3) public charity	to support the Institute for K-12 Leadership	\$762,476.00
<b>University of Witwatersrand Fund, Inc.</b> New York, NY	No	501(c)(3) public charity	to support Palliative Medicine Institute	\$222,492.00
<b>Upshur County Library</b> Gilmer, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$21,458.18
<b>Upton County Public Library</b> McCamey, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$10,673.18
<b>Utica Public Library</b> Utica, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,708.00
<b>Utopia Memorial Library</b> Utopia, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$4,704.00
<b>Vaestoliitto ry, The Family Federation of Finland</b> Helsinki Finland	No	Public Charity Affidavit of Equivalency	to support international reproductive health services	\$1,000,000.00

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<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Valier Public Library</b> Valier, MT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$5,330.00
<b>Valley Mills Public Library</b> Valley Mills, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,711.00
<b>Valley Of The Tetons District</b> Victor, ID	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$5,359.00
<b>Van Alstyne Public Library</b> Van Alstyne, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00
<b>Van Buren District Library</b> Decatur, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$115,213.00
<b>Van Horn City-County Library</b> Van Horn, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,754.00
<b>Van Zandt County Library</b> Canton, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$21,458.18
<b>Ventura County Library Services Agency</b> Ventura, CA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$96,200.00
<b>Venus High School &amp; Hall Community Library</b> Venus, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00

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<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Vermontville Township Library</b> Vermontville, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$17,065.00
<b>Vernon District Public Library</b> Vernon, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$19,683.00
<b>Victoria Public Library</b> Victoria, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$61,615.00
<b>Village of Fair Haven Public Library</b> Fair Haven, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,746.00
<b>Virgil &amp; Josephine Gordon Memorial Library</b> Sealy, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00
<b>Virginia Beach Public Library</b> Virginia Beach, VA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$46,200.00
<b>W. Walworth Harrison Public Library</b> Greenville, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00
<b>Waco-McLennan County Library</b> Waco, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$98,331.00
<b>Wadhams Free Library</b> Wadhams, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$5,727.00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Wadsworth Library</b> Geneseo, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,708.00
<b>Wahluke School District</b> Mattawa, WA	No	170(c)(1) government unit	to support personalized learning environments where all students achieve	\$20,992.50
<b>Wake County Public Libraries</b> Raleigh, NC	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$84,400.00
<b>Wakefield Public Library</b> Wakefield, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,804.00
<b>Waldron District Library</b> Waldron, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,942.00
<b>Wallace Public Library</b> Wallace, ID	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,030.00
<b>Walter Cecil Rawls Library And Museum</b> Courtland, VA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$102,614.00
<b>Walton Erickson Public Library</b> Morley, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,054.00
<b>Ward County Library</b> Monahans, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$32,316.00

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<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Warren County Memorial Library</b> Warrenton, NC	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$22,197.68
<b>Warren Public Library</b> Warren, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$86,403.65
<b>Warsaw Public Library</b> Warsaw, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,058.00
<b>Washington County Public Library</b> Abingdon, VA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$134,908.00
<b>Washington Department of Social and Health Services</b> Bellevue, WA	No	170(c)(1) government unit	to support the Foster Parents Appreciation Dinner	\$5,000.00
<b>Washington Department of Social and Health Services</b> Bellevue, WA	No	170(c)(1) government unit	to provide holiday gifts and food to foster children whose sponsors do not follow through or who are identified by the program at the last minute	\$3,000.00
<b>Washington Education Foundation</b> Issaquah, WA	No	501(c)(3) public charity	to establish the Washington State Achievers Scholarship Program	\$250,000.00
<b>Washington Junior Golf Association</b> Tacoma, WA	No	501(c)(3) public charity	to support the Frank Rodia Junior Golf tournament	\$10,000.00
<b>Washington Literacy</b> Seattle, WA	No	501(c)(3) public charity	for general support	\$25,000.00

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<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Washington News Council</b> Seattle, WA	No	501(c)(3) public charity	to promote fairness, accuracy and balance within the Washington State news media	\$75,000.00
<b>Washington Womens Foundation</b> Seattle, WA	No	501(c)(3) public charity	to develop a best practices handbook on philanthropy using the Foundation as a model	\$100,000.00
<b>Waterloo Library and Historical Society</b> Waterloo, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,608.00
<b>Watervliet District Library</b> Watervliet, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,227.00
<b>Watervliet Public Library</b> Watervliet, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,608.00
<b>Watkins Glen Central School District Free Public Library</b> Watkins Glen, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$21,232.68
<b>Watsonville Public Library</b> Watsonville, CA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$19,499.68
<b>Waverly Free Library</b> Waverly, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$19,358.00
<b>Wayland Free Library</b> Wayland, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Wayne County Public Library</b> Westland, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$73,850.00
<b>Wayne County Public Library, Inc.</b> Goldsboro, NC	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$132,552.68
<b>Wayne Public Library</b> Wayne, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,108.00
<b>Waynesboro Public Library</b> Waynesboro, VA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00
<b>Wedsworth Memorial Library</b> Cascade, MT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$5,259.00
<b>Weedsport Free Library</b> Weedsport, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,608.00
<b>Weimar Public Library</b> Weimar, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,504.00
<b>Weiser Public</b> Weiser, ID	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,101.00
<b>Weller Library</b> Mohawk, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,746.00



<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Wells Memorial Library</b> Upper Jay, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$5,865.00
<b>Weslaco Public Library</b> Weslaco, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00
<b>West Branch Public Library</b> West Branch, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,704.00
<b>West Georgia Regional Library</b> Carrollton, GA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$192,160.65
<b>West Iron District Library</b> Iron River, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,054.00
<b>West Seattle High School</b> Seattle, WA	No	170(c)(1) government unit	to support the Technology Adoption Project	\$60,152.00
<b>West Seattle High School</b> Seattle, WA	No	170(c)(1) government unit	to support the Technology Adoption Project	\$22,262.50
<b>West Virginia Department of Education</b> Charleston, WV	No	170(c)(1) government unit	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$153,600.00
<b>West Virginia Wesleyan College</b> Buckhannon, WV	No	501(c)(3) public charity	to support the Dale Turner Scholarship Fund	\$50,000.00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>West Winfield Free Library</b> West Winfield, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,608.00
<b>West Yellowstone Public Library</b> West Yellowstone, MT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$6,959.00
<b>Western Forest Industries Museum</b> Tacoma, WA	No	501(c)(3) public charity	to fund capital improvements and acquisition-related expenses to enhance the collection of the Museum	\$100,000.00
<b>Western Sullivan Public Library</b> Narrowsburg, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,058.00
<b>Western Sullivan Public Library</b> Jeffersonville, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00
<b>Western Sullivan Public Library Delaware Free Branch</b> Callicoon, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,058.00
<b>Western Town Library</b> Westernville, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,958.00
<b>Westmoreland County Library System</b> Monessen, PA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$147,250.00
<b>Westport Library Association</b> Westport, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,877.00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Wharton County Library</b> Wharton, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$56,549.68
<b>Whatcom Museum Society, Inc.</b> Bellingham, WA	No	501(c)(3) public charity	to support the Children's Museum	\$80,000.00
<b>White Cloud Community Library</b> White Cloud, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,054.00
<b>White Pigeon Township Library</b> White Pigeon, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$20,718.00
<b>White Pine Library</b> Stanton, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,858.00
<b>White Plains Public Library</b> White Plains, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$23,958.00
<b>White Salmon Valley School District</b> White Salmon, WA	No	170(c)(1) government unit	to support personalized learning environments where all students achieve	\$81,000.00
<b>White Settlement Public Library</b> White Settlement, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$21,242.68
<b>Whitehall Free Library</b> Whitehall, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Whitesboro Public Library</b> Whitesboro, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$21,447.68
<b>Whitesville Public Library</b> Whitesville, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,777.00
<b>Whitewright Public Library</b> Whitewright, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00
<b>Wibaux Public Library</b> Wibaux, MT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$4,509.00
<b>Wichita Public Library</b> Wichita, KS	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$99,550.00
<b>Wickenburg Public Library</b> Wickenburg, AZ	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,504.00
<b>Wide Awake Club Library</b> Fillmore, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$12,570.68
<b>Wilder District</b> Wilder, ID	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$17,013.00
<b>Willard Public Library</b> Battle Creek, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$21,008.00

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<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>William B Ogden Free Library</b> Walton, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,058.00
<b>William H Bush Memorial Library</b> Martinsburg, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$19,215.00
<b>William H. Aitkin Memorial Library</b> Crosswell, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$21,108.00
<b>Williams College</b> Williamstown, MA	No	501(c)(3) public charity	to support the Herbert A. Allen Scholarship Fund	\$60,000.00
<b>Williams Public Library</b> Williams, AZ	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,754.00
<b>Williamsburg Regional Library</b> Williamsburg, VA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00
<b>Wilson County Public Library</b> Wilson, NC	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$110,148.00
<b>Wimodaughasian Free Library</b> Canisteo, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$12,001.68
<b>Windham Public Library</b> Windham, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,058.00

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<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Winkler County Library</b> Kermit, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$13,958.00
<b>Winston Churchill Foundation of the United States, Ltd.</b> New York, NY	No	501(c)(3) public charity	to support the work of the William H. Gates Scholar at the Foundation	\$23,000.00
<b>Winters Public Library</b> Winters, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,754.00
<b>Wm K. Kohrs Memorial Library</b> Deer Lodge, MT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$4,509.00
<b>Wolcott Civic Free Library</b> Wolcott, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,708.00
<b>Wolfe City Public Library</b> Wolfe City, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,504.00
<b>Wolverine Community Library</b> Wolverine, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,895.00
<b>Woman's Study Club and Library</b> Dundee, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,265.00
<b>Woodbury Public Library</b> Highland Mills, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$36,716.00

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<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Woodruff Community Library</b> Woodruff, AZ	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,754.00
<b>Worcester Free Library</b> Worcester, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,708.00
<b>World Affairs Council</b> Seattle, WA	No	501(c)(3) public charity	to support the Global Classroom Program	\$50,000.00
<b>World Association for Children and Parents</b> Seattle, WA	No	501(c)(3) public charity	to enhance and replicate medical intervention and rehabilitation programs for children in the Henan province of China	\$765,000.00
<b>World Health Organization</b> Geneva Switzerland	No	Executive Order	to support research for the reduction of child mortality	\$1,500,000.00
<b>World Health Organization</b> Geneva Switzerland	No	Executive Order	to advance the assessment of diagnostic tools necessary to enhance tuberculosis control through improved case detection and targeted treatment	\$2,000,000.00
<b>World Health Organization</b> Lyon Cedex France	No	Executive Order	to support the Alliance for Cervical Cancer Prevention	\$1,960,728.00
<b>World Health Organization</b> Geneva Switzerland	No	Executive Order	to support research, development and research training in human reproduction	\$2,000,000.00
<b>World Links for Development</b> Washington DC	No	501(c)(3) public charity	to support the School and Community Connections between Uganda and the United Kingdom	\$305,500.00

**Statement 20a**

\*Expenditure Responsibility

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>World Neighbors, Inc.</b> Oklahoma City, OK	No	501(c)(3) public charity	to expand and sustain reproductive health and family planning in rural communities of Asia, Africa and Latin America	\$1,570,000.00
<b>World Population Foundation</b> Hilversum The Netherlands	No	Foreign Organization (ER)*	to support reproductive health and family planning services in Asia	\$1,000,000.00
<b>World Resources Institute</b> Washington, DC	No	501(c)(3) public charity	to support 'Creating Digital Dividends: Applying Digital Technologies for Sustainable Development'	\$200,000.00
<b>World Vision</b> Federal Way, WA	No	501(c)(3) public charity	to provide drought relief and famine prevention in Ethiopia	\$350,000.00
<b>World Vision</b> Federal Way, WA	No	501(c)(3) public charity	to support the Kids for Kids program	\$500.00
<b>World Vision</b> Federal Way, WA	No	501(c)(3) public charity	to provide protein supplements to malnourished children in the drought-stricken Turkana District of Kenya	\$300,000.00
<b>Wyandanch Public Library</b> Wyandanch, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,777.00
<b>Wythe-Grayson Regional Library</b> Independence, VA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$74,862.95
<b>Yakima Valley Museum &amp; Historical Association</b> Yakima, WA	No	501(c)(3) public charity	to support programs for children and their families	\$500,000.00

**Statement 20a**

\*Expenditure Responsibility



<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Yarnell Public Library</b> Yarnell, AZ	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,754.00
<b>YMCA of Aberdeen</b> Aberdeen, WA	No	501(c)(3) public charity	to construct an indoor recreation center to serve the needs of the community	\$250,000.00
<b>Yoakum County Library</b> Plains, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,711.00
<b>Yoakum County/Cecil Bickley Library</b> Denver City, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,711.00
<b>Yonkers Public Library</b> Yonkers, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$67,215.00
<b>York County Library System</b> York, PA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$61,950.00
<b>Yorktown Public Library</b> Yorktown, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$4,704.00
<b>Yosemite National Institutes</b> Port Angeles, WA	No	501(c)(3) public charity	to support high quality environmental education programs	\$129,000.00
<b>Young Public Library</b> Young, AZ	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,754.00

**Statement 20a**

\*Expenditure Responsibility

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Young Womens Christian Association</b> Bremerton, WA	No	501(c)(3) public charity	to provide support services for the families in the only domestic violence shelter for women and children in Kitsap County	\$80,000.00
<b>Young Women's Christian Association</b> Walla Walla, WA	No	501(c)(3) public charity	to improve the facilities and services offered to women and children	\$300,000.00
<b>Young Womens Christian Association of Portland</b> Portland, OR	No	501(c)(3) public charity	to develop a new Downtown Community Center and Senior Center	\$1,000,000.00
<b>Young Womens Christian Association of Seattle-King County - Snohomish County</b> Seattle, WA	No	501(c)(3) public charity	to support the day care center	\$2,000,000.00
<b>Young Women's Christian Association of Wenatchee Valley</b> Wenatchee, WA	No	501(c)(3) public charity	to support building renovation	\$75,000.00
<b>Your Home Public Library</b> Johnson City, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358.00
<b>Youth Advancement Through Music and Art</b> Seattle, WA	No	501(c)(3) public charity	to expand music and art programs for youth	\$25,000.00
<b>Ypsilanti District Library</b> Ypsilanti, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$36,354.00
<b>Yukon Department of Education</b> Whitehorse, Yukon Canada	No	Foreign Government	to support Yukon's public libraries serving low-income communities with a gift of public access computers, internet access, and training of library staff	\$150,364.60

**Statement 20a**

\*Expenditure Responsibility

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Yukon Department of Education</b> Whitehorse, Yukon Canada	No	Foreign Government	to expand public access to computers and the Internet	\$59,885.21
<b>Yuma County Library District</b> Yuma, AZ	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$139,751.00
<b>Zapata County Public Library</b> Zapata, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,754.00
<b>Total Grants Paid</b>				\$994,690,412.10



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

Statement 20b  
Form 990 PF December 31, 2000 EIN 91-1663695

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>A Contemporary Theater</b> Seattle, WA	No	501(c)(3) public charity	for general support	\$1,100.00
<b>Alley Cat Allies</b> Washington, DC	No	501(c)(3) public charity	for general support	\$50.00
<b>Alliance for Education</b> Seattle, WA	No	501(c)(3) public charity	for general support	\$1,895.00
<b>American Cancer Society</b> Seattle, WA	No	501(c)(3) public charity	for general support	\$355.00
<b>American Diabetes Association</b> Denver, CO	No	501(c)(3) public charity	for general support	\$75.00
<b>American Farmland Trust</b> Washington, DC	No	501(c)(3) public charity	for general support	\$100.00
<b>American Friends Service Committee</b> Philadelphia, PA	No	501(c)(3) public charity	for general support	\$6,000.00
<b>American Humane Society</b> Englewood, CO	No	501(c)(3) public charity	for general support	\$90.00

Statement 20b

\*Expenditure Responsibility

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>American Lung Assiciation</b> Seattle, WA	No	501(c)(3) public charity	for general support	\$5,400.00
<b>American Red Cross</b> Washington, DC	No	501(c)(3) public charity	for general support	\$625.00
<b>American Red Cross - Seattle King County</b> Seattle, WA	No	501(c)(3) public charity	for general support	\$100.00
<b>American Society for the Prevention of Cruelty to Animals</b> New York, NY	No	501(c)(3) public charity	for general support	\$200.00
<b>Animal Legal Defense Fund</b> Petaluma, CA	No	501(c)(3) public charity	for general support	\$100.00
<b>Arthritis Foundation</b> Bellingham, WA	No	501(c)(3) public charity	for general support	\$20.00
<b>Artist Trust</b> Seattle, WA	No	501(c)(3) public charity	for general support	\$2,250.00
<b>Bailey-Boushay House, Virginia Mason Hospital</b> Seattle, WA	No	501(c)(3) public charity	for general support	\$250.00
<b>Ben Franklin PTA</b> Kirkland, WA	No	501(c)(3) public charity	for general support	\$30.00

**Statement 20b**

\*Expenditure Responsibility

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Best Friends Animal Sanctuary</b> Kanab, UT	No	501(c)(3) public charity	for general support	\$100.00
<b>Bread for the World Institute</b> Washington, DC	No	501(c)(3) public charity	for general support	\$300.00
<b>British America Project</b> Washington, DC	No	501(c)(3) public charity	for general support	\$250.00
<b>Buddhist Compassion Relief Fund</b> Milpieas, CA	No	501(c)(3) public charity	for general support	\$100.00
<b>Cancer Lifeline</b> Seattle, WA	No	501(c)(3) public charity	for general support	\$150.00
<b>CARE</b> Atlanta , GA	No	501(c)(3) public charity	for general support	\$50.00
<b>Center on Contemporary Art</b> Seattle, WA	No	501(c)(3) public charity	for general support	\$300.00
<b>Child Care Resources</b> Bellevue, WA	No	501(c)(3) public charity	for general support	\$300.00
<b>Coe Elementary School</b> Seattle, WA	No	501(c)(3) public charity	for general support	\$285.00

**Statement 20b**

\*Expenditure Responsibility

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Colorado College</b> Colorado Springs, CO	No	501(c)(3) public charity	for general support	\$18,750.00
<b>Curbstone Press</b> Willimantic, CT	No	501(c)(3) public charity	for general support	\$300.00
<b>Disabled Veterans Charitable Service Trust</b> Cincinnati, OH	No	501(c)(3) public charity	for general support	\$850.00
<b>Eastside Literacy Council</b> Bellevue, WA	No	501(c)(3) public charity	for general support	\$390.00
<b>Edwin Holland Dance Ensemble</b> Miami, FL	No	501(c)(3) public charity	for general support	\$1,500.00
<b>Farmworkers Association of Florida</b> Apopka, FL	No	501(c)(3) public charity	for general support	\$60.00
<b>Federal Way Chorale</b> Federal Way, WA	No	501(c)(3) public charity	for general support	\$300.00
<b>FINCA International, Inc</b> Washington, DC	No	501(c)(3) public charity	for general support	\$50.00
<b>First Place</b> Seattle, WA	No	501(c)(3) public charity	for general support	\$400.00

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**Statement 20b**

\*Expenditure Responsibility



<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Food for the Hungry</b> Scottsdale, AZ	No	501(c)(3) public charity	for general support	\$300.00
<b>Fred Hutchinson Cancer Research Center</b> Seattle, WA	No	501(c)(3) public charity	for general support	\$40.00
<b>Friends of Redmond</b> Redmond, WA	No	501(c)(3) public charity	for general support	\$45.00
<b>Gardiner Library Association</b> Gardiner, ME	No	501(c)(3) public charity	for general support	\$75.00
<b>Gonzaga University</b> Spokane, WA	No	501(c)(3) public charity	for general support	\$300.00
<b>Grinnell College Trustees</b> Grinnell, IA	No	501(c)(3) public charity	for general support	\$45.00
<b>Habitat for Humanity</b> Americus, GA	No	501(c)(3) public charity	for general support	\$492.00
<b>Happy Valley School</b> Lafayette, CA	No	501(c)(3) public charity	for general support	\$3,000.00
<b>Heifer Project International</b> Little Rock, AK	No	501(c)(3) public charity	for general support	\$600.00

**Statement 20b**

\*Expenditure Responsibility

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Humane Farming Association</b> San Raphael, CA	No	501(c)(3) public charity	for general support	\$75.00
<b>Humane Society of the United States</b> Washington, DC	No	501(c)(3) public charity	for general support	\$80.00
<b>Intiman Theatre</b> Seattle, WA	No	501(c)(3) public charity	for general support	\$105.00
<b>John Burroughs School</b> St. Louis, MO	No	501(c)(3) public charity	for general support	\$105.00
<b>John Hay Public School Foundation</b> Seattle, WA	No	501(c)(3) public charity	for general support	\$30.00
<b>Jubilee Women's Center</b> Seattle, WA	No	501(c)(3) public charity	for general support	\$150.00
<b>KCTS Television</b> Seattle, WA	No	501(c)(3) public charity	for general support	\$712.00
<b>King County Library System Foundation</b> Seattle, WA	No	501(c)(3) public charity	for general support	\$1,450.00
<b>KUOW Radio</b> Seattle, WA	No	501(c)(3) public charity	for general support	\$450.00

**Statement 20b**

\*Expenditure Responsibility

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Lance Armstrong Foundation</b> Austin, TX	No	501(c)(3) public charity	for general support	\$50.00
<b>Leukemia &amp; Lymphoma Society</b> Seattle, WA	No	501(c)(3) public charity	for general support	\$17,051.00
<b>Leukemia Society of America</b> Albuquerque, NM	No	501(c)(3) public charity	for general support	\$146.00
<b>Lewis &amp; Clark College</b> Portland, OR	No	501(c)(3) public charity	for general support	\$120.00
<b>LOQUIN</b> Mercer Island, WA	No	501(c)(3) public charity	for general support	\$650.00
<b>Loyal Height Elementary Walk-a-thon</b> Seattle, WA	No	501(c)(3) public charity	for general support	\$30.00
<b>Lutheran Alliance to Create Housing</b> Seattle, WA	No	501(c)(3) public charity	for general support	\$300.00
<b>Make-A-Wish Foundation</b> Seattle, WA	No	501(c)(3) public charity	for general support	\$4,925.00
<b>Mobius, Inc</b> Boston, MA	No	501(c)(3) public charity	for general support	\$35.00

**Statement 20b**

\*Expenditure Responsibility

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Montlake Elementary</b> Seattle, WA	No	501(c)(3) public charity	for general support	\$300.00
<b>Mount Holyoke College Fund</b> South Hadley, MA	No	501(c)(3) public charity	for general support	\$90.00
<b>Mount Rainier, North Cascades &amp; Olympic Fund</b> Seattle, WA	No	501(c)(3) public charity	for general support	\$75.00
<b>Natural Resources Defense Council</b> New York, NY	No	501(c)(3) public charity	for general support	\$55.00
<b>New Era Education, Inc.</b> Baltimore, MD	No	501(c)(3) public charity	for general support	\$1,500.00
<b>Northwest AIDS Foundation</b> Seattle, WA	No	501(c)(3) public charity	for general support	\$1,660.00
<b>Northwest Harvest</b> Seattle, WA	No	501(c)(3) public charity	for general support	\$85.00
<b>Pacific Lutheran University</b> Tacoma, WA	No	501(c)(3) public charity	for general support	\$3,900.00
<b>Pasado's Safe Haven</b> Sultan, WA	No	501(c)(3) public charity	for general support	\$50.00

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**Statement 20b**

\*Expenditure Responsibility

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>PATH</b> Seattle, WA	No	501(c)(3) public charity	for general support	\$4,000.00
<b>Pathways for Women</b> Lynnwood, WA	No	501(c)(3) public charity	for general support	\$250.00
<b>People for Puget Sound</b> Seattle, WA	No	501(c)(3) public charity	for general support	\$100.00
<b>Pierce County AIDS Foundation</b> Tacoma, WA	No	501(c)(3) public charity	for general support	\$30.00
<b>Pigs Peace Sanctuary</b> Arlington, WA	No	501(c)(3) public charity	for general support	\$300.00
<b>Planned Parenthood Federation of America</b> New York, NY	No	501(c)(3) public charity	for general support	\$5,500.00
<b>Planned Parenthood of Western Washington</b> Seattle, WA	No	501(c)(3) public charity	for general support	\$30,100.00
<b>Primarily Primates</b> San Antonio, TX	No	501(c)(3) public charity	for general support	\$100.00
<b>Providence Community Health Foundation</b> Medford, OR	No	501(c)(3) public charity	for general support	\$40.00

**Statement 20b**

\*Expenditure Responsibility

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Purrfect Pals</b> Arlington, WA	No	501(c)(3) public charity	for general support	\$150.00
<b>Rainforest Action Netork</b> San Francisco, CA	No	501(c)(3) public charity	for general support	\$100.00
<b>Redmond Air Car Fund</b> Redmond, WA	No	501(c)(3) public charity	for general support	\$200.00
<b>Results Educational</b> Washington, DC	No	501(c)(3) public charity	for general support	\$100.00
<b>Salvation Army</b> Seattle, WA	No	501(c)(3) public charity	for general support	\$479.11
<b>Seattle Art Museum</b> Seattle, WA	No	501(c)(3) public charity	for general support	\$30,000.00
<b>Seattle Center Foundation</b> Seattle, WA	No	501(c)(3) public charity	for general support	\$150.00
<b>Seattle Children's Home</b> Seattle, WA	No	501(c)(3) public charity	for general support	\$400.00
<b>Seattle Opera</b> Seattle, WA	No	501(c)(3) public charity	for general support	\$50.00

**Statement 20b**

\*Expenditure Responsibility

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Seattle Public Library Foundation</b> Seattle, WA	No	501(c)(3) public charity	for general support	\$110.00
<b>Seattle Symphony</b> Seattle, WA	No	501(c)(3) public charity	for general support	\$135.00
<b>Seattle Works</b> Seattle, WA	No	501(c)(3) public charity	for general support	\$150.00
<b>Second Harvest Food Bank</b> Knoxville, TN	No	501(c)(3) public charity	for general support	\$10.00
<b>Ski for All Foundation</b> Bellevue, WA	No	501(c)(3) public charity	for general support	\$60.00
<b>Sno-Isle Regional Library</b> Marysville, WA	No	501(c)(3) public charity	for general support	\$750.00
<b>Southern Poverty Law Center</b> Montgomery, AL	No	501(c)(3) public charity	for general support	\$85.00
<b>Student Conservation Association</b> Charlestown, NH	No	501(c)(3) public charity	for general support	\$150.00
<b>Susan G. Komen Cancer Foundation</b> Seattle, WA	No	501(c)(3) public charity	for general support	\$3,003.00

**Statement 20b**

\*Expenditure Responsibility

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Tacoma Lutheran Home</b> Tacoma, WA	No	501(c)(3) public charity	for general support	\$300.00
<b>The Center for Reproductive Law &amp; Policy</b> New York, NY	No	501(c)(3) public charity	for general support	\$300.00
<b>The Compumentor Project</b> San Francisco, CA	No	501(c)(3) public charity	for general support	\$750.00
<b>The Nature Conservancy</b> Arlington, WA	No	501(c)(3) public charity	for general support	\$900.00
<b>Tiger Haven</b> Kingston, TN	No	501(c)(3) public charity	for general support	\$100.00
<b>Tzu-Chi Foundation</b> Milpitas, CA	No	501(c)(3) public charity	for general support	\$25.00
<b>UNICEF</b> Atlanta, GA	No	501(c)(3) public charity	for general support	\$1,500.00
<b>Union Gospel Mission</b> Seattle, WA	No	501(c)(3) public charity	for general support	\$273.90
<b>United Cerebral Palsy of Philadelphia &amp; Vicinity</b> Philadelphia, PA	No	501(c)(3) public charity	for general support	\$1,500.00

**Statement 20b**

\*Expenditure Responsibility



<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>United Way of King Co.</b> Seattle, WA	No	501(c)(3) public charity	for general support	\$680.00
<b>United Way of Snohomish County</b> Everett, WA	No	501(c)(3) public charity	for general support	\$900.00
<b>University of Illinois Foundation</b> Champaign, IL	No	501(c)(3) public charity	for general support	\$500.00
<b>University of Notre Dame</b> Notre Dame, IN	No	501(c)(3) public charity	for general support	\$200.00
<b>University of Washington Foundation</b> Seattle, WA	No	501(c)(3) public charity	for general support	\$1,395.00
<b>Washington Environmental Council</b> Seattle, WA	No	501(c)(3) public charity	for general support	\$90.00
<b>Washington State University Foundation</b> Pullman, WA	No	501(c)(3) public charity	for general support	\$1,500.00
<b>Washington Trails Association</b> Seattle, WA	No	501(c)(3) public charity	for general support	\$400.00
<b>Washington Women's Foundation</b> Seattle, WA	No	501(c)(3) public charity	for general support	\$8,000.00

**Statement 20b**

\*Expenditure Responsibility

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Washington's National Park Fund</b> Seattle, WA	No	501(c)(3) public charity	for general support	\$100.00
<b>Wedgwood PTA</b> Seattle, WA	No	501(c)(3) public charity	for general support	\$200.00
<b>Wilderness Society</b> Washington, DC	No	501(c)(3) public charity	for general support	\$440.00
<b>Willamette University</b> Portland, OR	No	501(c)(3) public charity	for general support	\$20.00
<b>Women's Funding Alliance</b> Seattle, WA	No	501(c)(3) public charity	for general support	\$90.00
<b>World Association for Children and Parents</b> Seattle, WA	No	501(c)(3) public charity	for general support	\$3,000.00
<b>World Library Partnership</b> Bahama, NC	No	501(c)(3) public charity	for general support	\$2,850.00
			<b>Total Grants Paid</b>	\$184,667.01

**Statement 20b**

\*Expenditure Responsibility

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

*Statement 20c  
Form 990 PF December 31, 2000 EIN 91-1663695*

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Wilderness Technology Alliance Bellevue, WA	No	501(c)(3) public charity	to support programs to provide project-based technology education programs for at-risk youth	\$7,890.00
<i>Total Used Furniture Donations</i>				\$7,890.00



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

*Statement 21*  
*Form 990 PF December 31, 2000 EIN 91-1663695*

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>ACAP Child &amp; Family Services</b> Auburn, WA	No	501(c)(3) public charity	to support the ACAP Courthouse Child Care Center	\$20,000.00
<b>African Comprehensive HIV/AIDS Partnerships, Inc.</b> Dover, DE	No	Tax Status Pending (ER)*	to support the Botswana Comprehensive HIV/AIDS Partnership	\$50,000,000.00
<b>Alaska Council of School Administrators</b> Douglas, AK	No	501(c)(6) business league (ER)*	to provide technical assistance to six rural, low income, culturally diverse Alaska school districts	\$3,730,584.00
<b>Albert B. Sabin Vaccine Institute, Inc., The</b> New Canaan, CT	No	501(c)(3) public charity	to develop a genetically engineered recombinant hookworm vaccine to be used with traditional methods to reduce one of the main causes of anemia and malnutrition	\$9,000,000.00
<b>Albert B. Sabin Vaccine Institute, Inc., The</b> New Canaan, CT	No	501(c)(3) public charity	to support the annual Vaccine Colloquia	\$400,000.00
<b>Alliance for Education</b> Seattle, WA	No	501(c)(3) public charity	to contribute to the academic achievement of all Seattle School District students by making them effective users of ideas and information through their school librarians	\$48,050.00
<b>Alliance for Education</b> Seattle, WA	No	501(c)(3) public charity	to improve teaching and learning by enhancing student access to technology	\$19,568,000.00

**Statement 21**

\*Expenditure Responsibility

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>American Friends of London School of Hygiene &amp; Tropical Medicine, Inc.</b> Washington, DC	No	501(c)(3) public charity	to establish the Malaria Center	\$20,000,000.00
<b>Arkansas Department of Education</b> Little Rock, AR	No	170(c)(1) government unit	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$836,927.00
<b>Aspire Public Schools</b> San Carlos, CA	No	501(c)(3) public charity	to design and open five small charter high schools in the next three years	\$2,222,000.00
<b>Bay Area Coalition of Essential Schools</b> Oakland, CA	No	501(c)(3) public charity	to support the Small Schools Initiative	\$14,114,776.00
<b>Bellingham School District 501</b> Bellingham, WA	No	170(c)(1) government unit	to improve teaching and learning by enhancing student access to technology	\$3,461,120.00
<b>Bharatiya Vidya Bhavan Gandhi Institute</b> Mumbai, India	No	Foreign Organization (ER)*	to expand access to free computer education throughout India	\$4,000,000.00
<b>Big Picture Company Inc.</b> Providence, RI	No	501(c)(3) public charity	to change how people think about high school education by modeling and building new small schools	\$2,950,000.00
<b>Board of Trustees of the Leland Stanford Junior University, The</b> Stanford, CA	No	501(c)(3) public charity	to create a learning collaborative under Stanford University's College of Education's leadership to help school leaders develop a broader knowledge base about school design, teaching and learning, curriculum and assessment, and professional development	\$4,829,198.00

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<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Book-It Repertory Theatre</b> Seattle, WA	No	501(c)(3) public charity	for general support	\$30,000.00
<b>Boys &amp; Girls Aid Society of Oregon, The</b> Portland, OR	No	501(c)(3) public charity	to support the Girls Leadership and Development Program	\$120,000.00
<b>Boys and Girls Clubs of Tacoma and Pierce County</b> Tacoma, WA	No	501(c)(3) public charity	to support the Campaign for Kids	\$750,000.00
<b>Burlington-Edison School District</b> Burlington, WA	No	170(c)(1) government unit	to support personalized learning environments where all students achieve	\$183,600.00
<b>Cataldo Catholic School</b> Spokane, WA	No	501(c)(3) public charity	to support personalized learning environments where all students achieve	\$132,600.00
<b>Center for Collaborative Education Metro Boston, Inc.</b> Boston, MA	No	501(c)(3) public charity	to support existing small schools, work with districts to launch up to 20 new small schools over the next five years, serve as a clearinghouse of research on small schools, and develop a cadre of new small school leaders	\$4,314,021.00
<b>Centralia School District</b> Centralia, WA	No	170(c)(1) government unit	to support personalized learning environments where all students achieve	\$128,500.00
<b>Child Abuse Prevention Foundation, Inc.</b> Freeland, WA	No	501(c)(3) public charity	to support the Oak Harbor Crisis Nursery	\$60,000.00

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<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Childhaven</b> Seattle, WA	No	501(c)(3) public charity	to support the capital campaign	\$3,000,000.00
<b>City of Bremerton</b> Bremerton, WA	No	170(c)(1) government unit	to provide matching support for library improvements	\$100,000.00
<b>City Year, Inc.</b> Seattle, WA	No	501(c)(3) public charity	to help young people make significant positive impact in their communities, develop leadership and citizenship skills, and connect to the region's social and economic mainstream	\$500,000.00
<b>Communities in School, Inc.</b> Alexandria, VA	No	501(c)(3) public charity	to help build capacity to serve at-risk students throughout the nation by bringing resources, services, parents, and volunteers into schools to meet students' needs so they can concentrate on learning	\$200,000.00
<b>Communities In Schools of Washington State</b> Seattle, WA	No	501(c)(3) public charity	to meet its mission of championing the connection of needed resources into schools to help young people stay in school, successfully learn, and prepare for life	\$200,000.00
<b>Community Foundation of Southwest Washington</b> Vancouver, WA	No	501(c)(3) public charity	to provide technology equipment for the Jackson room at the Jack, Will and Rob Center	\$250,000.00
<b>Community Studies, Inc.</b> New York, NY	No	501(c)(3) private foundation (ER)*	to support 39 New York City high schools in educational reform for small schools and performance assessment coalition over the next five years	\$3,539,520.00
<b>Community Studies, Inc.</b> New York, NY	No	501(c)(3) private foundation (ER)*	to support the Teacher Center	\$75,000.00

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<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Community Youth Services</b> Olympia, WA	No	501(c)(3) public charity	to provide capital funding for a larger building to better facilitate their programs to needy youth	\$250,000.00
<b>Deepam Educational Society for Health</b> Alwarpet, Chennai India	No	Foreign Organization (ER)*	to support the reproductive health program in India	\$742,063.00
<b>Direccion de Bibliotecas, Archivos y Museos</b> Santiago, Chile	No	Foreign Government	to provide public access to computers and Internet access to libraries in Chile	\$7,387,000.00
<b>Discovery Institute</b> Seattle, WA	No	501(c)(3) public charity	to support the Cascadia Transportation Initiative	\$1,000,000.00
<b>Duke University</b> Durham, NC	No	501(c)(3) public charity	to support the scholarship endowment for future women athletes at Duke University	\$3,000.00
<b>Edmonds School District</b> Lynnwood, WA	No	170(c)(1) government unit	to support personalized learning environments where all students achieve	\$147,600.00
<b>EdVisions, Inc.</b> Henderson, MN	No	501(c)(3) public charity	to develop a minimum of fifteen new schools over the next five years, create a network of these schools, and disseminate the successful practices of the New Country School and the network around the nation	\$3,535,000.00
<b>El Centro de la Raza</b> Seattle, WA	No	501(c)(3) public charity	to provide general operating support	\$50,000.00

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<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>ElderHealth Northwest</b> Seattle, WA	No	501(c)(3) public charity	to support for the Elder Abuse and Neglect Prevention Project	\$20,000.00
<b>Elizabeth Glaser Pediatric AIDS Foundation</b> Santa Monica, CA	No	501(c)(3) public charity	to support Call to Action: A Global Program to Prevent Mother-to-Child Transmission of HIV	\$5,000,000.00
<b>Enumclaw School District</b> Enumclaw, WA	No	170(c)(1) government unit	to improve teaching and learning by enhancing student access to technology	\$1,763,840.00
<b>Equilibres et Populations</b> Paris, France	No	Foreign Organization (ER)*	to mobilize support in the French, European, and global francophone communities for reproductive health and education activities	\$500,000.00
<b>Evergreen School District #114</b> Vancouver, WA	No	170(c)(1) government unit	to improve teaching and learning by enhancing student access to technology	\$6,271,866.00
<b>Facing the Future: People and the Planet</b> Lopez Island, WA	No	501(c)(3) public charity	to support solutions-oriented education and outreach programs on population and development issues	\$100,000.00
<b>Family Care International, Inc.</b> New York, NY	No	501(c)(3) public charity	to provide technical assistance and educational resources to reduce maternal mortality through the promotion of skilled birth attendants at home deliveries	\$7,437,393.00
<b>Family Planning Association of Pakistan</b> Lahore, Pakistan	No	Foreign Organization (ER)*	to provide high-quality family planning services in Pakistan	\$684,783.00

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<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Florida Department of Education</b> Tallahassee, FL	No	170(c)(1) government unit	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$3,555,999.00
<b>Foundation for Educational Administration, Inc.</b> Monroe Township, NJ	No	501(c)(3) public charity	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$3,487,500.00
<b>Fund for Colorado's Future, The</b> Denver, CO	No	501(c)(3) public charity	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$815,500.00
<b>FUNDEVI-Universidad de Costa Rica</b> San Jose, Costa Rica	No	Public Charity Affidavit of Equivalency	to support the Central American Center for Population Studies and Training	\$600,000.00
<b>Gay City Health Project</b> Seattle, WA	No	501(c)(3) public charity	to fund the Lifelong Learning project which will expand successful educational and health promotion programs for gay men	\$20,000.00
<b>Global Alliance for TB Drug Development</b> New York, NY	No	501(c)(3) public charity	to support the development of new therapeutic agents	\$15,000,000.00
<b>Global Fund for Women, Inc., The</b> San Francisco, CA	No	501(c)(3) public charity	to support grant-making programs in the areas of women's primary and reproductive health; access to communications technology and the media; civic participation and leadership; and the prevention of violence against women	\$250,000.00

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<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Global Health Council, Inc.</b> Washington, DC	No	501(c)(3) public charity	to establish and implement the initial phase of the Gates Award for Global Health	\$2,509,483.00
<b>Hands on Children's Museum</b> Olympia, WA	No	501(c)(3) public charity	to support the capital campaign for the expansion of the museum	\$100,000.00
<b>Harmony Hill of Union</b> Union, WA	No	501(c)(3) public charity	for general support	\$150,000.00
<b>Health Systems Trust</b> Durban, South Africa	No	Public Charity Affidavit of Equivalency	to support LoveLife Healthy Adolescents HIV/AIDS Campaign to reduce the incidence of HIV infection among young South Africans	\$4,000,000.00
<b>High Tech High Foundation</b> San Diego, CA	No	501(c)(3) public charity	to develop High Tech High in San Diego and replicate the program in nine other communities	\$5,775,005.00
<b>Hockinson School District #98</b> Brush Prairie, WA	No	170(c)(1) government unit	to improve teaching and learning by enhancing student access to technology	\$707,534.00
<b>Hood Canal School District No. 404</b> Shelton, WA	No	170(c)(1) government unit	to support components of a discipline-based arts education program	\$58,000.00
<b>Hopelink</b> Redmond, WA	No	501(c)(3) public charity	to support the new Adelle Maxwell Child Care Center	\$100,000.00

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<b>Illinois State University</b> Normal, IL	No	170(c)(1) government unit	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$1,687,500.00
<b>Indiana Department of Education</b> Indianapolis, IN	No	170(c)(1) government unit	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$1,108,277.00
<b>Infectious Disease Research Institute</b> Seattle, WA	No	501(c)(3) public charity	to develop a vaccine for leishmaniasis	\$11,250,000.00
<b>Instituto Chileno de Medicina Reproductiva</b> Santiago, Chile	No	Foreign Organization (ER)*	to develop human resources for reproductive health in Latin America	\$1,863,438.00
<b>International Bank for Reconstruction and Development</b> Washington, DC	No	Executive Order	to support the Global Alliance for the Elimination of Lymphatic Filariasis	\$12,000,000.00
<b>International Planned Parenthood Federation</b> London, United Kingdom	No	Public Charity Affidavit of Equivalency	to strengthen the quality of reproductive health care	\$7,534,400.00
<b>International Society for Infectious Diseases</b> Boston, MA	No	501(c)(3) public charity	to support ProMED-mail, an e-mail based emerging disease detection and reporting system	\$481,638.00
<b>International Society for Technology in Education</b> Eugene, OR	No	501(c)(3) public charity	to support the Center for Applied Research in Educational Technology	\$700,000.00

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<b>International Trachoma Initiative, Inc.</b> New York, NY	No	501(c)(3) public charity	to eliminate blinding trachoma in ten countries and to further improve the tools for fighting trachoma	\$16,000,000.00
<b>Johns Hopkins University, The</b> Baltimore, MD	No	501(c)(3) public charity	to develop a stealth measles vaccine	\$17,120,000.00
<b>Kennewick School District # 17</b> Kennewick, WA	No	170(c)(1) government unit	to improve teaching and learning by enhancing student access to technology	\$5,624,320.00
<b>Lake Washington School District</b> Kirkland, WA	No	170(c)(1) government unit	to support personalized learning environments where all students achieve	\$16,200.00
<b>Legal Aid for Washington Fund</b> Seattle, WA	No	501(c)(3) public charity	to support the Endowment for Equal Justice	\$1,000,000.00
<b>Legal Services Corporation</b> Washington, DC	No	501(c)(3) public charity	to support a National Home for Legal Services Corporation	\$4,000,000.00
<b>Little Voice Productions, Inc.</b> Denver, CO	No	501(c)(3) public charity	to support the production of the documentary film entitled 'Haiti's Small Miracles'	\$82,000.00
<b>Louisiana Department of Education</b> Baton Rouge, LA	No	170(c)(1) government unit	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$600,000.00

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<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Mabton School District #120</b> Mabton, WA	No	170(c)(1) government unit	to improve teaching and learning by enhancing student access to technology	\$464,400.00
<b>Maine Department of Education</b> Augusta, ME	No	170(c)(1) government unit	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$1,025,544.00
<b>Management Sciences for Health, Inc.</b> Boston, MA	No	501(c)(3) public charity	to establish the Gates Drug Management Center to provide sustainable access to priority drugs, vaccines and essential health commodities in underserved areas	\$25,366,289.00
<b>Massachusetts Elementary School Principals Education Foundation</b> Marlborough, MA	No	501(c)(3) public charity	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$2,344,015.00
<b>Mead School District</b> Mead, WA	No	170(c)(1) government unit	to support personalized learning environments where all students achieve	\$204,000.00
<b>Medicines for Malaria Venture</b> Geneva, Switzerland	No	Public Charity Affidavit of Equivalency	to promote the discovery and development of anti-malarial drugs	\$20,000,000.00
<b>Mescalero Apache Tribe</b> Mescalero, NM	No	7871 tribal government unit	to expand public access to computers and the Internet	\$2,025.60
<b>Mississippi Department of Education</b> Jackson, MS	No	170(c)(1) government unit	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$597,000.00

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<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Monroe School District</b> Monroe, WA	No	170(c)(1) government unit	to support personalized learning environments where all students achieve	\$112,200.00
<b>National Council of La Raza</b> Washington, DC	No	501(c)(3) public charity	to develop a network of new charter schools across the United States	\$5,439,252.00
<b>National Public Radio, Inc.</b> Washington, DC	No	501(c)(3) public charity	to support coverage and increase understanding of global health issues and crises	\$270,500.00
<b>Navajo Nation</b> Window Rock, NM	No	7871 tribal government unit	to expand public access to computers and the Internet	\$1,445,238.03
<b>New Technology Foundation</b> Napa, CA	No	501(c)(3) public charity	to bring the first phase of the Western States New Technology Public School system vision to reality over the next five years by opening ten new schools	\$4,417,400.00
<b>New Visions for Public Schools, Inc.</b> New York City, NY	No	501(c)(3) public charity	to create small high schools and redesign existing large high schools with special focus on the lowest performing high schools in New York City	\$10,000,000.00
<b>Nooksack Valley School District #506</b> Nooksack, WA	No	170(c)(1) government unit	to improve teaching and learning by enhancing student access to technology	\$892,800.00
<b>North Kitsap School District</b> Poulsbo, WA	No	170(c)(1) government unit	to support personalized learning environments where all students achieve	\$143,700.00

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<b>North Kitsap Youth Center</b> Poulsbo, WA	No	501(c)(3) public charity	to support the teen center	\$70,000.00
<b>Northwest Educational Service District 189</b> Mount Vernon, WA	No	170(c)(1) government unit	to support the Teacher Leadership Project	\$15,000,000.00
<b>Northwest Parkinson's Foundation</b> Bellevue, WA	No	501(c)(3) public charity	to establish a Parkinson's care and treatment center to serve the Northwest region	\$100,000.00
<b>Orting School District</b> Orting, WA	No	170(c)(1) government unit	to support personalized learning environments where all students achieve	\$54,400.00
<b>Parent Trust for Washington Children</b> Seattle, WA	No	501(c)(3) public charity	to support peer-to-peer support groups for teens and their parents to break the cycle of violence, neglect and social isolation that hinder a healthy adulthood	\$20,000.00
<b>Partners in Population and Development</b> Dhaka, Bangladesh	No	Foreign Organization (ER)*	to support the Global Training Program in Reproductive Health and Population: A Framework of Enhanced South-to-South Cooperation	\$2,000,000.00
<b>PATH</b> Seattle, WA	No	501(c)(3) public charity	to support family planning programs in China	\$5,932,799.00
<b>Peninsula Children's Center</b> Portland, OR	No	501(c)(3) public charity	to construct a new facility	\$250,000.00

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<b>Planned Parenthood Federation of America, Inc.</b> New York, NY	No	501(c)(3) public charity	to support the development and expansion of the teenwire.com program	\$3,000,000.00
<b>Planned Parenthood of Central Washington</b> Yakima, WA	No	501(c)(3) public charity	to support the Walla Walla Clinic capital campaign	\$75,000.00
<b>Population Concern</b> London, United Kingdom	No	Public Charity Affidavit of Equivalency	to expand the Andean initiative, designed to meet the reproductive health needs of young people across Bolivia and Peru	\$300,000.00
<b>Port Angeles School District #121</b> Port Angeles, WA	No	170(c)(1) government unit	to improve teaching and learning by enhancing student access to technology	\$2,330,000.00
<b>President and Fellows of Harvard College</b> Cambridge, MA	No	501(c)(3) public charity	to support The Change Leadership Group at Harvard Graduate School of Education	\$2,929,061.00
<b>President and Fellows of Harvard College</b> Boston, MA	No	501(c)(3) public charity	to support the Partnership for Tuberculosis Control	\$35,172,910.00
<b>President and Fellows of Harvard College</b> Boston, MA	No	501(c)(3) public charity	to support AIDS prevention in Nigeria	\$17,236,948.00
<b>Prosser School District</b> Prosser, WA	No	170(c)(1) government unit	to support personalized learning environments where all students achieve	\$171,000.00
<b>Pueblo of Acoma</b> Acoma, NM	No	7871 tribal government unit	to expand public access to computers and the Internet	\$2,460.00

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<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Pueblo of Cochiti</b> Cochiti Pueblo, NM	No	7871 tribal government unit	to expand public access to computers and the Internet	\$1,699.80
<b>Pueblo of Laguna</b> Laguna Pueblo, NM	No	7871 tribal government unit	to expand public access to computers and the Internet	\$2,034.74
<b>Pueblo of Nambe</b> Santa Fe, NM	No	7871 tribal government unit	to expand public access to computers and the Internet	\$1,081.86
<b>Pueblo of Picuris</b> Penasco, NM	No	7871 tribal government unit	to expand public access to computers and the Internet	\$1,000.41
<b>Pueblo of San Felipe</b> San Felipe Pueblo, NM	No	7871 tribal government unit	to expand public access to computers and the Internet	\$1,326.20
<b>Pueblo of San Ildefonso</b> Sante Fe, NM	No	7871 tribal government unit	to expand public access to computers and the Internet	\$991.73
<b>Pueblo of Santo Domingo</b> Santo Domingo Pueblo, NM	No	7871 tribal government unit	to expand public access to computers and the Internet	\$1,489.10
<b>Pueblo of Taos</b> Toas, NM	No	7871 tribal government unit	to expand public access to computers and the Internet	\$1,489.10
<b>Pueblo of Zia</b> Zia Pueblo, NM	No	7871 tribal government unit	to expand public access to computers and the Internet	\$1,677.48

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<b>Puget Sound Blood Center</b> Seattle, WA	No	501(c)(3) public charity	to increase the availability of rare blood types to battle leukemia, sickle cell anemia, thalassemia and other fatal illnesses	\$500,000.00
<b>Puget Sound Environmental Learning Center</b> Seattle, WA	No	501(c)(3) public charity	to teach environmental stewardship to young people by linking ecology, technology, and the arts	\$500,000.00
<b>Queen's University</b> Kingston, Ontario Canada	No	Public Charity Affidavit of Equivalency	to develop an anti-malaria therapy to prevent the entry of the malarial parasite into the host cells and tissues of infected humans	\$510,000.00
<b>Rhode Island Community Foundation, The</b> Providence, RI	No	501(c)(3) public charity	to support 'Rekindling the Dream' program in the Providence School District	\$9,743,230.00
<b>Rhode Island Community Foundation, The</b> Providence, RI	No	501(c)(3) public charity	to support Coventry School District in a district-wide, whole school improvement/reform by redesigning district structures and building capacity	\$2,547,806.00
<b>Rhode Island Community Foundation, The</b> Providence, RI	No	501(c)(3) public charity	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$660,000.00
<b>Richard Hugo House</b> Seattle, WA	No	501(c)(3) public charity	for general support	\$120,000.00
<b>Royal School District</b> Royal City, WA	No	170(c)(1) government unit	to support personalized learning environments where all students achieve	\$109,777.50

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<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Save the Children Federation, Inc.</b> Westport, CT	No	501(c)(3) public charity	to support the Global Neonatal Survival Initiative	\$41,325,000.00
<b>Seattle Girls School</b> Seattle, WA	No	501(c)(3) public charity	to create an independent school for girls in grades 5 through 8 with an emphasis on math and science	\$250,000.00
<b>Seattle Pacific University</b> Seattle, WA	No	501(c)(3) public charity	to support the Washington School Assessment Center	\$1,236,092.00
<b>Seattle Works</b> Seattle, WA	No	501(c)(3) public charity	for general support	\$200,000.00
<b>Self Enhancement, Inc.</b> Portland, OR	No	501(c)(3) public charity	to support the youth development program	\$50,000.00
<b>Skagit Homeless Youth</b> Mount Vernon, WA	No	501(c)(3) public charity	for general support	\$20,000.00
<b>South King County Multi-Service Center</b> Federal Way, WA	No	501(c)(3) public charity	to support the Family Management Education program	\$105,000.00
<b>Spokane School District 81</b> Spokane, WA	No	170(c)(1) government unit	to improve teaching and learning by enhancing student access to technology	\$11,102,000.00
<b>State of Washington Office of Superintendent of Public Instruction</b> Olympia, WA	No	170(c)(1) government unit	to create a strong infrastructure for recruiting, supporting, and using National Board-certified teachers	\$1,024,583.00

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<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>State of Washington Office of Superintendent of Public Instruction</b> Olympia, WA	No	170(c)(1) government unit	to develop and deliver a pilot, web-based classroom assessment in reading, mathematics and writing	\$1,340,500.00
<b>Tacoma School District No. 10</b> Tacoma, WA	No	170(c)(1) government unit	to support creation of Tacoma Arts High School through the Model Schools Program	\$450,000.00
<b>Tech Foundation</b> Cambridge, MA	No	501(c)(3) public charity	to support an Internet Café for the women participating in Women 2000: Gender Equality, Development and Peace in the 21st Century	\$33,511.20
<b>Texas Leadership Center</b> Austin, TX	No	501(c)(3) public charity	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$5,250,000.00
<b>The ARC of Spokane County</b> Spokane, WA	No	501(c)(3) public charity	to provide matching funds for the development of a new facility to serve persons living with developmental disabilities	\$200,000.00
<b>Treehouse Fund</b> Seattle, WA	No	501(c)(3) public charity	to provide social services that preserve self-esteem and confidence for children under the protection of the King County Division of Children and Family Services	\$100,000.00
<b>Trustees of the University of Pennsylvania</b> Philadelphia, PA	No	501(c)(3) public charity	to develop new tools to predict and prevent the leading causes of maternal death: ectopic pregnancy, premature rupture of fetal membranes, and preeclampsia	\$3,300,000.00
<b>United States Committee for UNFPA, Inc.</b> New York, NY	No	501(c)(3) public charity	to support the African Youth Alliance	\$40,251,270.00

**Statement 21**

\*Expenditure Responsibility

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>United Way International</b> Alexandria, VA	No	501(c)(3) public charity	for general support	\$450,000.00
<b>United Way of America</b> Alexandria, VA	No	501(c)(3) public charity	to support the Internet based campaigning and communication program	\$3,000,000.00
<b>United Way of Mason County</b> Shelton, WA	No	501(c)(3) public charity	to provide a challenge grant to increase direct mail giving	\$10,000.00
<b>University of Maryland</b> College Park, MD	No	170(c)(1) government unit	to develop a stealth measles vaccine	\$16,427,936.00
<b>University of Minnesota Foundation</b> Minneapolis, MN	No	501(c)(3) public charity	to help two urban districts and one suburban district convert ten large high schools into small, excellent public schools of choice	\$6,900,790.00
<b>University of North Carolina at Chapel Hill</b> Chapel Hill, NC	No	501(c)(3) public charity	to support the development of novel drug candidates for the treatment of human African trypanosomiasis and leishmaniasis	\$9,300,500.00
<b>University of North Carolina at Chapel Hill</b> Chapel Hill, NC	No	501(c)(3) public charity	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$2,376,000.00
<b>University of Washington Foundation</b> Seattle, WA	No	501(c)(3) public charity	to build sustainable system of support for emerging teachers and to create a new image of professional responsibility among them through the SST Project in the Seattle School System	\$1,203,044.00

**Statement 21**

\*Expenditure Responsibility

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>University of Washington Foundation</b> Seattle, WA	No	501(c)(3) public charity	to develop resources which will promote the creation of small high schools	\$500,000.00
<b>University of Washington Foundation</b> Seattle, WA	No	501(c)(3) public charity	to support the production of Northwest Week	\$80,000.00
<b>University of Washington Foundation</b> Seattle, WA	No	501(c)(3) public charity	to support the Institute for K-12 Leadership	\$4,997,876.00
<b>University of Witwatersrand Fund, Inc.</b> New York, NY	No	501(c)(3) public charity	to support Palliative Medicine Institute	\$232,508.00
<b>Wahluke School District</b> Mattawa, WA	No	170(c)(1) government unit	to support personalized learning environments where all students achieve	\$118,957.50
<b>Washington Education Foundation</b> Issaquah, WA	No	501(c)(3) public charity	to establish the Washington State Achievers Scholarship Program	\$105,775,000.00
<b>Washington Junior Golf Association</b> Tacoma, WA	No	501(c)(3) public charity	to support the Frank Rodia Junior Golf tournament	\$30,000.00
<b>Washington Literacy</b> Seattle, WA	No	501(c)(3) public charity	for general support	\$50,000.00

**Statement 21**

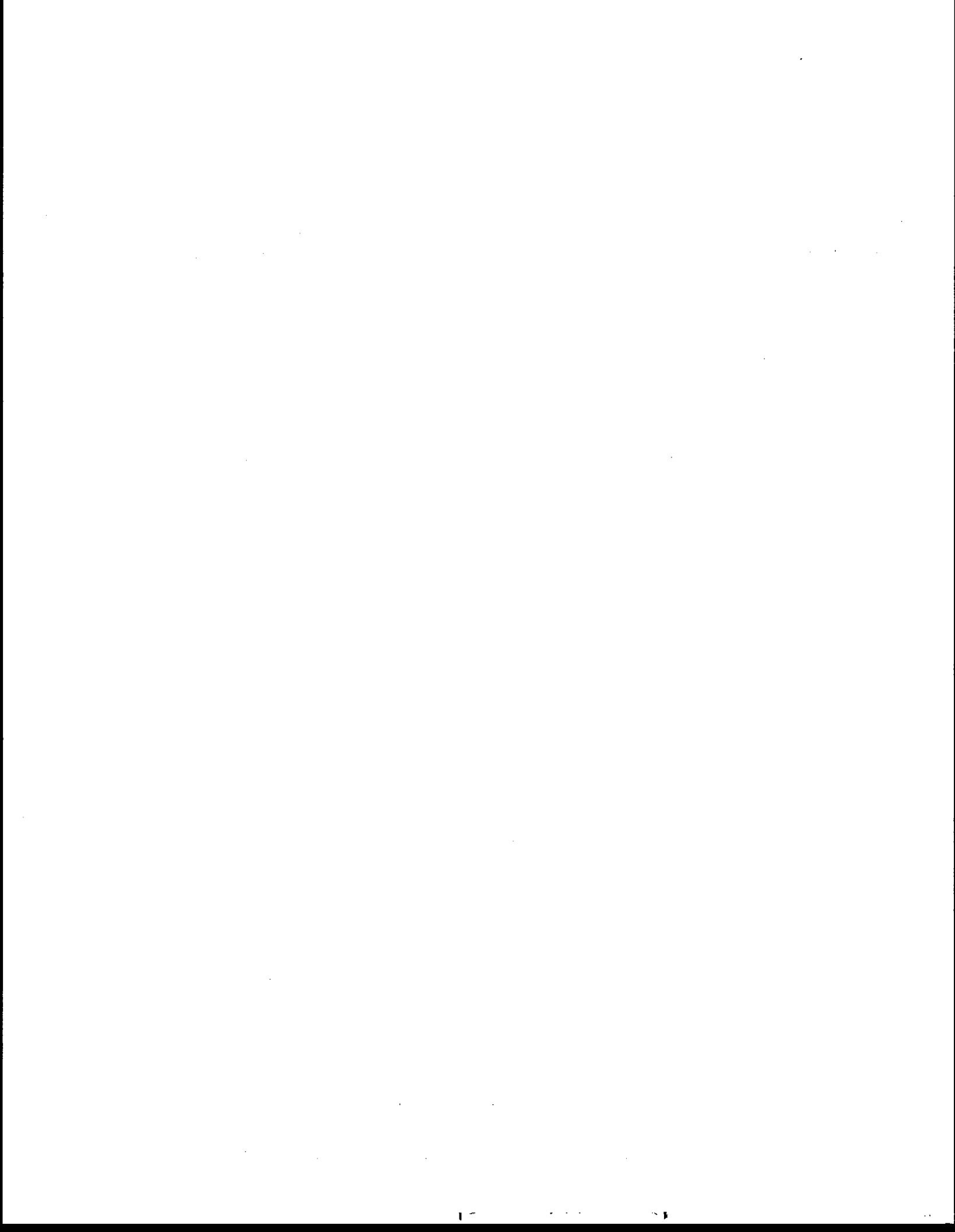
\*Expenditure Responsibility



<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>West Virginia Department of Education</b> Charleston, WV	No	170(c)(1) government unit	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$1,052,000.00
<b>White Salmon Valley School District</b> White Salmon, WA	No	170(c)(1) government unit	to support personalized learning environments where all students achieve	\$121,500.00
<b>Wildwood Elementary School, Inc.</b> Los Angeles, CA	No	501(c)(3) public charity	to support the creation of the Wildwood School Outreach Center for the promotion of small, personalized secondary schools	\$140,000.00
<b>World Affairs Council</b> Seattle, WA	No	501(c)(3) public charity	to support the Global Classroom Program	\$100,000.00
<b>World Health Organization</b> Geneva, Switzerland	No	Executive Order	to support research for the reduction of child mortality	\$8,500,000.00
<b>World Health Organization</b> Geneva, Switzerland	No	Executive Order	to advance the assessment of diagnostic tools necessary to enhance tuberculosis control through improved case detection and targeted treatment	\$8,000,000.00
<b>Yosemite National Institutes</b> Port Angeles, WA	No	501(c)(3) public charity	to support high quality environmental education programs	\$258,000.00
<b>Total Grants Approved for Future Payment</b>				<b>\$749,787,848.25</b>

**Statement 21**

\*Expenditure Responsibility



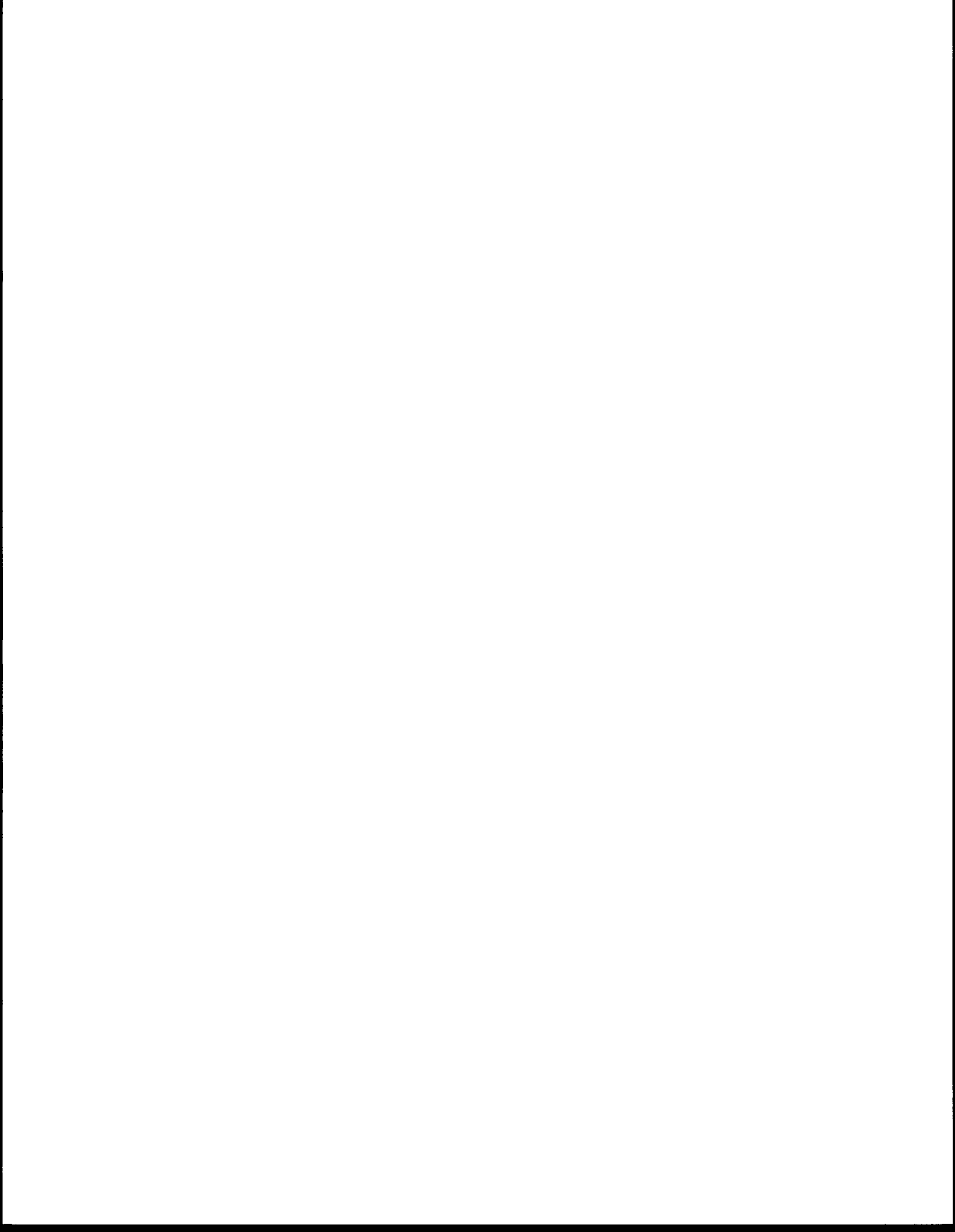
**Bill & Melinda Gates Foundation**  
EIN #91-1663695  
Form 990-PF, Part XV, Line 3a,

**Statement 22**

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

1999 Expenditure Responsibility Report  
2000 Expenditure Responsibility Report

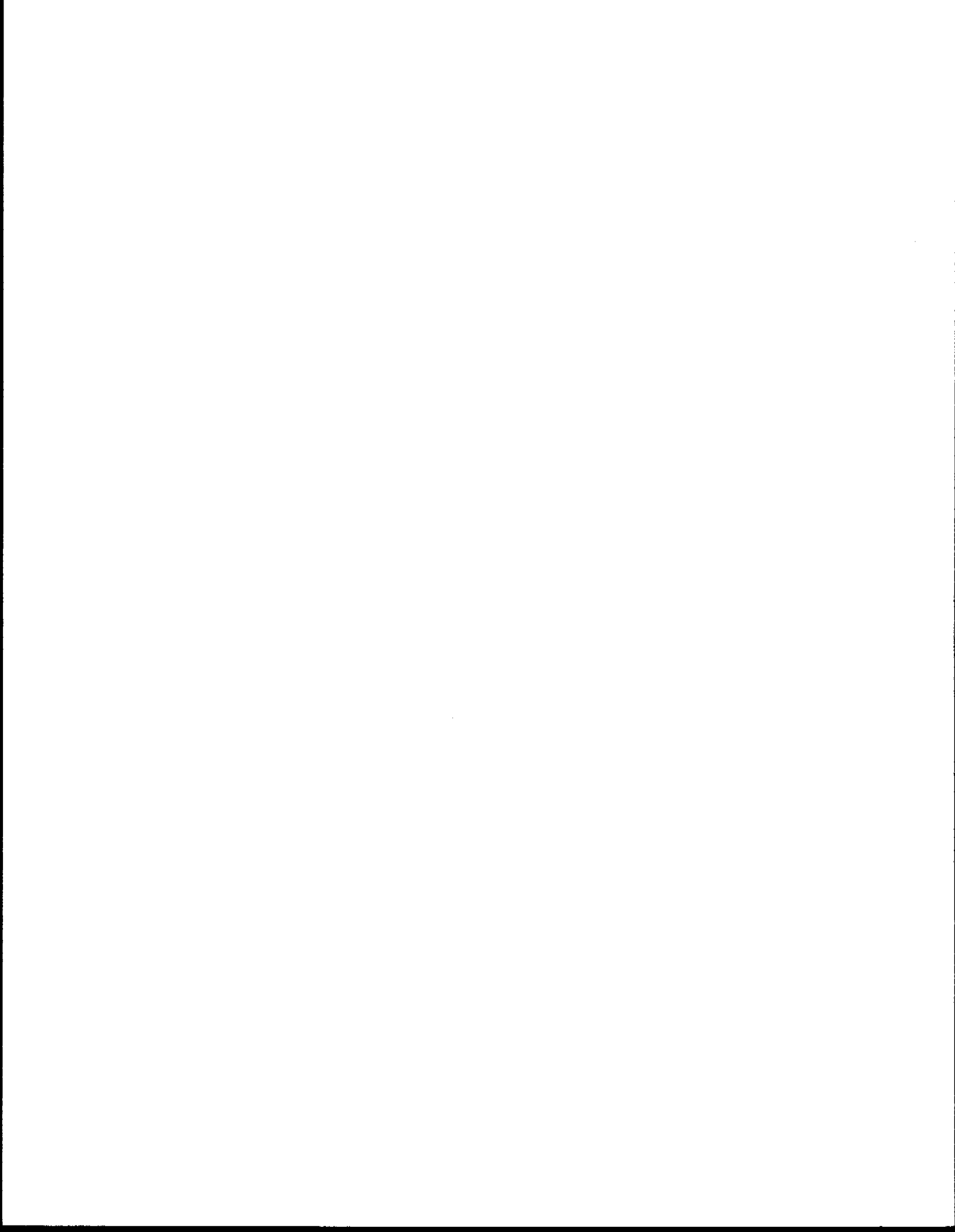
Stmt 22a  
Stmt 22b



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

Statement under Regulation Section 53.4945-5d Part VII-B 5a(4)  
 Form 990 PF December 31, 2000 EIN 91-1663695  
 Statement 22a

<i>Grantee Name and Address</i>	<i>Date of Award</i>	<i>Amount Awarded Amount Paid in 1999</i>	<i>Purpose</i>	<i>Amount Expended in 2000</i>	<i>Diversion of Funds?</i>	<i>Date of Report</i>	<i>Verification?</i>
<b>Achieve Inc. A Resource Center on Standards Assessment Accountability</b> Washington, DC	11/2/1999	\$1,000,000.00 \$332,000.00	to provide administrative and managerial support	\$332,000.00	No	9/19/2000	Not applicable
<b>Family Planning Association of India</b> Bhopal, Madhya Pradesh India	10/28/1999	\$1,629,282.00 \$856,830.00	to provide support for the Small Family by Choice Program	\$856,830.00	No	8/13/2001	Not applicable
<b>Rural Development Institute</b> Seattle, WA	5/26/1999	\$3,825,000.00 \$400,000.00	to provide administrative and managerial support	\$400,000.00	No	7/26/2001	Not applicable
<b>Rural Development Institute</b> Seattle, WA	4/16/1997	\$450,000.00 \$175,000.00	to provide administrative and managerial support	\$30,000.00	No	7/26/2001	Not applicable
<b>Ryderwood Improve and Service Assn Inc.</b> Ryderwood, WA	10/5/1999	\$271,500.00 \$76,500.00	to support the Ryderwood Community Center Trust	\$76,500.00	No	7/5/2001	Not applicable
<b>World Population Foundation</b> Hilversum, The Netherlands	10/5/1999	\$690,000.00 \$690,000.00	to improve reproductive health programs in developing countries	\$370,239.00	No	2/13/2001	Not applicable



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

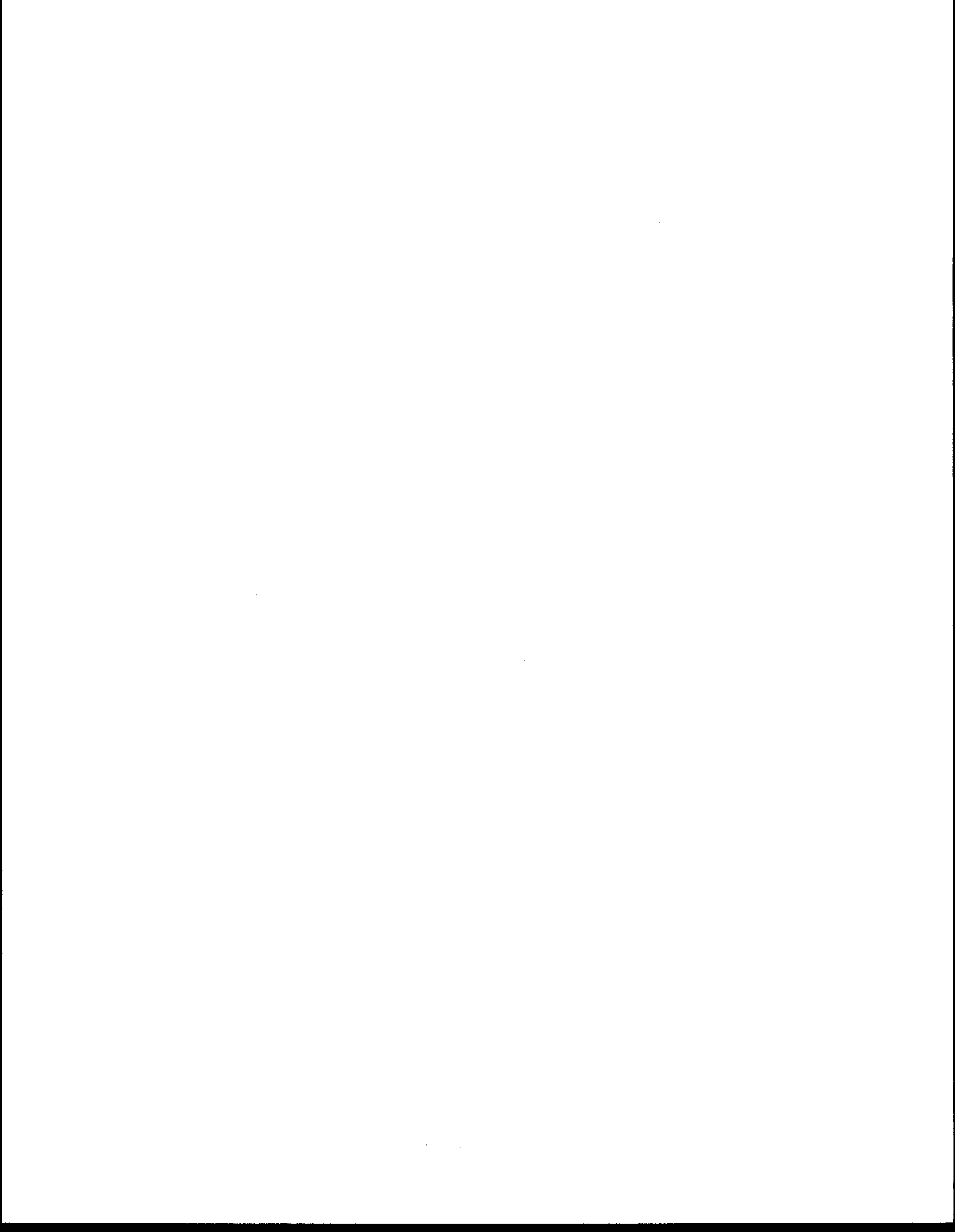
Statement under Regulation Section 53.4945-5d Part VII-B 5a(4)  
 Form 990 PF December 31, 2000 EIN 91-1663695  
 Statement 22b

<i>Grantee Name and Address</i>	<i>Date of Award</i>	<i>Amount Awarded Amount Paid in 2000</i>	<i>Purpose</i>	<i>Amount Expended in 2000</i>	<i>Diversion of Funds?</i>	<i>Date of Report</i>	<i>Verification?</i>
<b>Achieve Inc. A Resource Center on Standards Assessment Accountability</b> Washington, DC	11/2/1999	\$1,000,000.00 \$334,000.00	to provide administrative and managerial support	\$158,795.00	No	7/5/2001	Not applicable
<b>Alaska Council of School Administrators</b> Douglas, AK	9/7/2000	\$4,974,112.00 \$1,243,528.00	to provide technical assistance to six rural, low income, culturally diverse Alaska School Districts	\$30,851.43	No	7/31/2001	Not applicable
<b>Benton Foundation</b> Washington, DC	11/9/2000	\$40,000.00 \$40,000.00	to support the Digital Divide Network	\$40,000.00	No	3/5/2001	Not applicable
<b>Bharatiya Vidya Bhavan Gandhi Institute</b> Mumbai India	8/29/2000	\$5,000,000.00 \$1,000,000.00	to expand access to free computer education throughout India	\$22,595.00	No	7/26/2001	Not applicable
<b>Deepam Educational Society for Health</b> Alwarpet, Chennai India	4/13/2000	\$1,001,077.00 \$259,014.00	to support reproductive health program in India	\$152,056.00	No	3/31/2001	Not applicable
<b>Delekling Tibetan Settlement</b> Solu Khumbu Nepal	3/6/2000	\$10,000.00 \$10,000.00	to provide health and sanitation services to the people of Chialsa, Nepal	\$10,000.00	No	12/10/2000	Not applicable

<i>Grantee Name and Address</i>	<i>Date of Award</i>	<i>Amount Awarded Amount Paid in 2000</i>	<i>Purpose</i>	<i>Amount Expended in 2000</i>	<i>Diversion of Funds?</i>	<i>Date of Report</i>	<i>Verification?</i>
<b>Equilibres et Populations</b> Paris France	10/2/2000	\$1,000,000.00 \$500,000.00	to mobilize support in French, European and global francophone communities for reproductive health and education activities	\$49,492.00	No	7/25/2001	Not applicable
<b>Family Planning Association of India</b> Bhopal, Madhya Pradesh India	10/28/1999	\$1,629,282.00 \$772,452.00	to provide support for the Small Family by Choice Program	\$0.00	No	7/31/2001	Not applicable
<b>Family Planning Association of Pakistan</b> Lahore Pakistan	10/2/2000	\$1,377,325.00 \$692,542.00	to provide high quality family planning services in Pakistan	\$0.00	No	8/15/2001	Not applicable
<b>Francois-Xavier Bagnoud US Foundation</b> New York, NY	6/1/2000	\$300,000.00 \$300,000.00	to support the HIV/AIDS/STD prevention in rural Rajasthan India	\$27,506.00	No	7/31/2001	Not applicable
<b>Instituto Chileno de Medicina Reproductiva</b> Santiago Chile	3/15/2000	\$2,805,157.00 \$941,719.00	to develop human resources for reproductive health in Latin America	\$941,719.00	No	6/22/2001	Not applicable
<b>International Federation of Red Cross and Red Crescent Societies</b> Geneva Switzerland	10/5/2000	\$350,000.00 \$350,000.00	to provide supplementary food to drought-affected nomad and subsistence farming families in the provinces of Baluchistan and Sindh in Pakistan	\$350,000.00	No	5/3/2001	Not applicable
<b>Oxfam GB</b> Oxford United Kingdom	9/20/2000	\$350,000.00 \$350,000.00	to provide emergency food supplies for vulnerable people affected by drought in Kenya	\$350,000.00	No	8/23/2001	Not applicable



<i>Grantee Name and Address</i>	<i>Date of Award</i>	<i>Amount Awarded Amount Paid in 2000</i>	<i>Purpose</i>	<i>Amount Expended in 2000</i>	<i>Diversion of Funds?</i>	<i>Date of Report</i>	<i>Verification?</i>
<b>Partners in Population and Development</b> Dhaka Bangladesh	3/15/2000	\$3,000,000.00 \$1,000,000.00	to support the Global Training Program in Reproductive Health and Population: A Framework of Enhanced South-to-South Cooperation	\$122,321.00	No	8/3/2001	Not applicable
<b>Rural Development Institute</b> Seattle, WA	5/26/1999	\$3,825,000.00 \$425,000.00	to provide administrative and managerial support	\$425,000.00	No	7/26/2001	Not applicable
<b>Ryderwood Improve and Service Assn Inc.</b> Ryderwood, WA	10/5/1999	\$271,500.00 \$76,500.00	to support the Ryderwood Community Center Trust	\$76,500.00	No	7/5/2001	Not applicable
<b>The Dian Fossey Gorilla Fund</b> London United Kingdom	1/11/2000	\$10,000.00 \$10,000.00	to support educational, socio-economic and conservation management activities to build support for the preservation of the Mountain Gorilla	\$10,000.00	No	8/2/2001	Not applicable
<b>World Population Foundation</b> Hilversum, The Netherlands	7/10/2000	\$1,000,000.00 \$1,000,000.00	to provide support for reproductive health and family planning services in Asia and Africa	\$92,138.00	No	7/30/2001	Not applicable

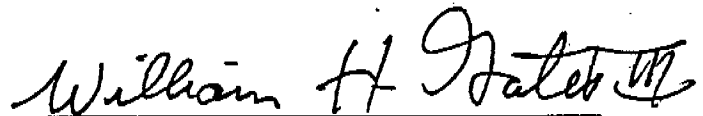


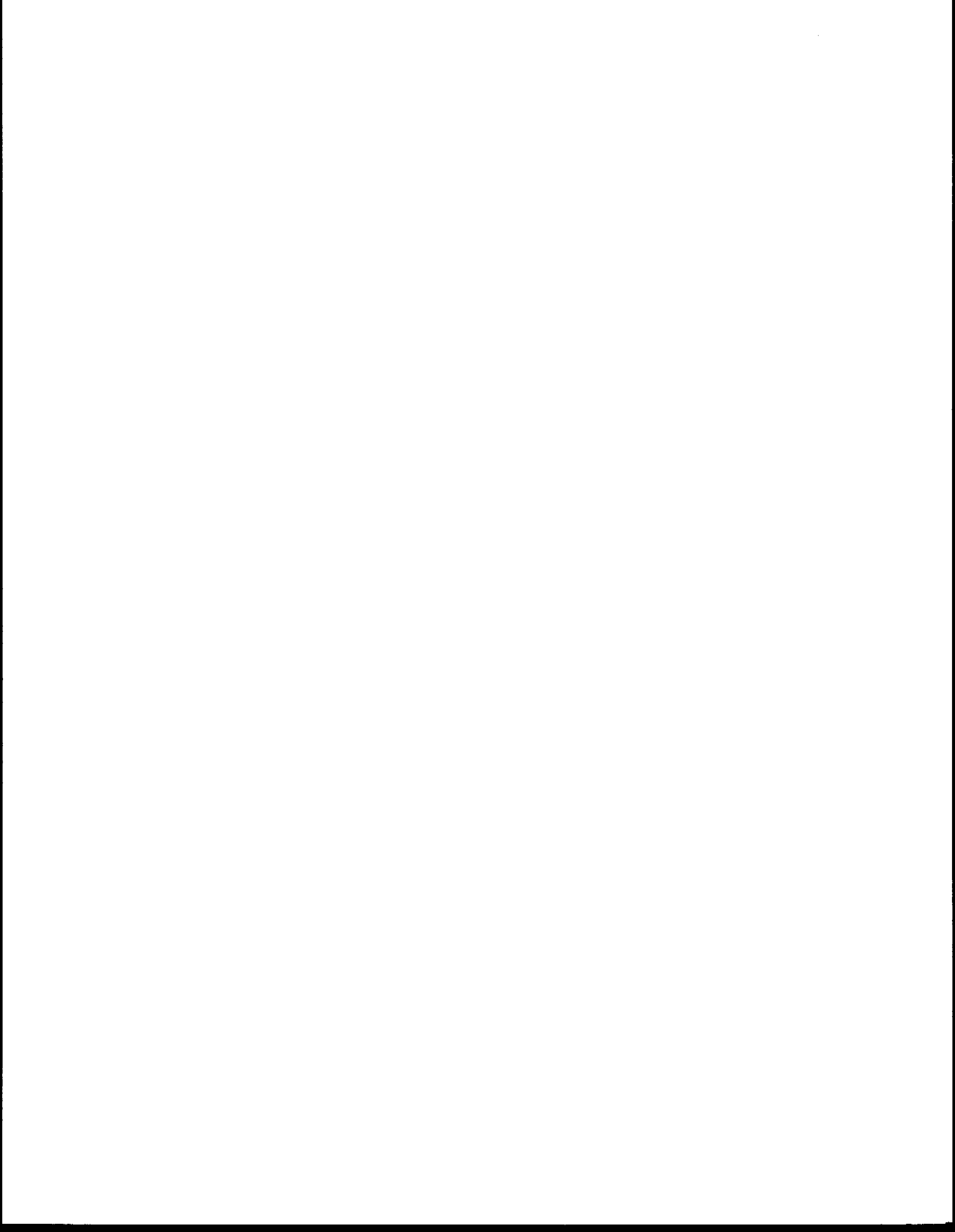
**FOURTH AMENDMENT  
TO  
DECLARATION OF TRUST  
FOR THE  
WILLIAM H. GATES FOUNDATION**

I, William H. Gates, III, of King County, Washington, having executed the Declaration of Trust for the William H. Gates Foundation (the "Foundation") on December 29, 1994 and the First Amendment to Declaration of Trust for the William H. Gates Foundation on March 24, 1995 and the Second Amendment to Declaration of Trust for the William H. Gates Foundation on May 19, 1997 and the Third Amendment to Declaration of Trust for the William H. Gates Foundation on August 3, 1999 (together, the "Declaration of Trust"), hereby amend such Declaration of Trust, as follows:

1. Effective January 1, 2000, the name of the Foundation shall be changed to the:  
  
Bill & Melinda Gates Foundation
2. Capitalized terms used in this Fourth Amendment to the Declaration of Trust shall have the meanings set forth in the Declaration of Trust.
3. This Fourth Amendment to the Declaration of Trust amends the Declaration of Trust solely as provided herein.

IN WITNESS WHEREOF, the Trustor, who is also the original Trustee, has executed this Fourth Amendment to the Declaration of Trust effective on the 1st day of January, 2000.

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



CUSIP Number	Security Name	Shares/Par Value	Base Market Value
58962FAG5	0ERIDIAN FDG CO	15,000,000.00	\$ 15,064,350.00
00206HH64	A T + T CAP CORP MTN BK ENTRY	10,000,000.00	\$ 9,976,600.00
00206HL44	A T + T CAP CORP MTN BK ENTRY	1,000,000.00	\$ 1,004,554.00
002539AB0	AAVID THERMAL TENOLOGIES INC	9,840,000.00	\$ 8,364,000.00
00279UFQ5	ABBAY NATL TREAS SVCS PLC MTN	20,000,000.00	\$ 20,015,200.00
99GMZHII4	ACINDAR IND ARG ACEERO SA	900,000.00	\$ 661,500.00
001031AC7	AEP INDUSTRY	2,870,000.00	\$ 2,324,700.00
008677AC0	AHMANSON H F + CO	10,050,000.00	\$ 10,311,802.50
99KZMFIH8	AIR PRODUCTS + CHEMICALS INC	1,600,000.00	\$ 1,520,106.35
00935NAC3	AIRCRAFT SVC INTL GROUP INC	6,445,000.00	\$ 6,702,800.00
012873AG0	ALBERTA ENERGY LTD	15,000,000.00	\$ 15,824,850.00
99KUFVII2	ALESTRA S DE R L DE C V	1,000,000.00	\$ 800,000.00
99LRQQII7	ALFA LAVAL SPECIAL FINANCE	220,000.00	\$ 214,808.25
505852II6	ALG HYPOTHEKENBK	100,000,000.00	\$ 95,621,591.98
01958XAQ0	ALLIED WASTE NORTH AMER INC	11,880,000.00	\$ 11,226,600.00
99LAHYII7	ALTS S 2 NOTES	15,000,000.00	\$ 15,060,600.00
02311PAJ3	AMATEK INDS PTY LET	10,066,484.00	\$ 7,549,863.00
02311PAG9	AMATEK INDS PTY LTD	10,840,000.00	\$ 7,913,200.00
03061NCW7	AMERICREDIT AUTOMOBILE	15,000,000.00	\$ 15,072,660.00
031652AD2	AMKOR TECHNOLOGY INC	12,895,000.00	\$ 12,185,775.00
032375AL1	ANACOMP INC	7,360,000.00	\$ 736,000.00
032375AP2	ANACOMP INC	8,430,000.00	\$ 843,000.00
038496AD7	ARACRUZ CELULOSE S A	8,168,000.00	\$ 8,331,360.00
00204AAC5	ARG FDG CORP	1,110,000.00	\$ 1,110,688.20
040420AW1	ARISTAR INC	5,460,000.00	\$ 5,477,199.00
040420AY7	ARISTAR INC	9,137,000.00	\$ 9,149,609.06
00207YAE6	ASAT FIN LLC	15,357,500.00	\$ 14,589,625.00
046003KA6	ASSOCIATES CORP NORTH AMER	2,000,000.00	\$ 1,966,020.00
046003KH1	ASSOCIATES CORP NORTH AMER	10,000,000.00	\$ 10,002,000.00
046004AA5	ASSOCIATES CR CARD MASTER NT	20,000,000.00	\$ 20,028,400.00
0019579D3	AT + T CORP	1,000,000.00	\$ 997,900.00
001957AG4	AT + T CORP	22,000,000.00	\$ 22,002,860.00
001957AU3	AT+T CORP	5,000,000.00	\$ 4,766,300.00
001957AX7	AT+T CORP	18,500,000.00	\$ 18,428,775.00
001957AX7	AT+T CORP	7,000,000.00	\$ 6,973,050.00
048825BH5	ATLANTIC RICHFIELD CO	10,000,000.00	\$ 9,938,800.00
06050TAV4	BANK AMER NA CHARLOTTE NC BE	15,000,000.00	\$ 15,030,000.00
592354II7	BANK OF SCOTLAND CAP FDG LP	350,000.00	\$ 550,801.12
06422NEH5	BANK ONE CORP MTNS BK ENTRY	10,000,000.00	\$ 9,979,000.00
06423EGS8	BANK ONE N A CHICAGO IL MTN	25,000,000.00	\$ 24,995,375.00
06423EEX9	BANK ONE NA CHICAGO IL	20,000,000.00	\$ 20,022,000.00
06478VBL4	BANK SCOTLAND TREAS SVCS PLC	25,000,000.00	\$ 24,968,750.00
065379AB5	BANK TOKYO MITSUBISHI LTD	350,000.00	\$ 372,844.50
066050CA1	BANKAMERICA CORP	1,000,000.00	\$ 994,760.00
066050CJ2	BANKAMERICA CORP	7,500,000.00	\$ 7,499,325.00
503139II0	BANKAMERICA CORP	25,000,000.00	\$ 24,913,750.00
06605LGQ6	BANKAMERICA CORP MTN BK ENT	10,000,000.00	\$ 10,008,300.00
072699AA9	BAYAN TELECOMMUNICATIONS	550,000.00	\$ 184,250.00
571700II6	BAYERISCHE HYPO + VEREINSBANK	6,000,000.00	\$ 5,345,796.22
07274RCA0	BAYERISCHE LANDESBANK GIROZENT	1,000,000.00	\$ 941,720.00
543322II4	BAYERISCHE VEREINSBANK AG	18,700,000.00	\$ 18,668,210.00
05535DCD4	BCF L L C	1,005,807.85	\$ 1,008,221.79

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
548159II5	BCO NACIONAL DES	2,300,000.00	\$ 2,154,870.00
073928JP9	BEAR STEARNS COS INC MTN BE	20,000,000.00	\$ 19,956,600.00
07785HCY2	BELL ALANTIC FINL SVCS INC	22,000,000.00	\$ 22,014,916.00
541337II4	BELL ATLANTIC FINA	10,000,000.00	\$ 9,738,000.00
07785GAD2	BELL ATLANTIC FINL SVCS INC	3,000,000.00	\$ 2,928,900.00
087714AC5	BETTER MINERALS + AGG	8,930,000.00	\$ 6,965,400.00
597475II5	BFG HYPOTHEKENBANK AG	25,000,000.00	\$ 23,494,652.33
99KZZXII5	BMW US CAP CORP	55,000,000.00	\$ 54,824,000.00
097014AA2	BOEING CAP CORP	20,000,000.00	\$ 19,979,000.00
09700WCR2	BOEING CAP CORP MEDIUM TERM	15,000,000.00	\$ 15,000,930.00
097023AL9	BOEING CO	2,000,000.00	\$ 2,016,880.00
09774LAD0	BOMBARDIER CAP INC MEDIUM TERM	10,000,000.00	\$ 9,997,610.00
105257AB5	BRAND SCAFFOLD SVSC INC	15,865,000.00	\$ 14,278,500.00
110709EQ1	BRITISH COLUMBIA PROV CDA	10,000,000.00	\$ 9,538,500.00
99JWDNII0	BRITISH GAS INTL FINANCE BV	1,000,000.00	\$ 1,409,153.11
111021AB7	BRITISH TELECOM PLC	10,000,000.00	\$ 10,050,000.00
99LJAAII7	BRITISH TELECOM PLC	15,000,000.00	\$ 14,058,134.36
111021AC5	BRITISH TELECOMMUNICATIONS PLC	1,480,000.00	\$ 1,497,360.40
12045QAB0	BULONG OPERATION PTY LTD	14,875,000.00	\$ 5,206,250.00
99LNLEII8	BUNDESSCHATZANW	413,000.00	\$ 391,233.61
99KSYXII2	BUNDESSCHATZANWEISUNGEN	125,000,000.00	\$ 116,827,804.15
12189TAP9	BURLINGTON NORHTN SANTA FE CO	20,000,000.00	\$ 21,000,000.00
12189TAS3	BURLINGTON NORTHN SANTA FE	10,000,000.00	\$ 10,165,200.00
568174II9	CABLEVISION S A	1,350,000.00	\$ 995,625.00
127587AB9	CADMUS COMMUNICATIONS CORP	9,920,000.00	\$ 8,729,600.00
13592ZAA7	CANADIAN PAC LTD	15,000,000.00	\$ 9,304,744.05
561805II5	CARLTON COMMUNICATIONS PLC	900,000.00	\$ 1,258,578.14
551313II2	CATERPILLAR FIN SERVICES CORP	10,000,000.00	\$ 9,991,400.00
14912LG21	CATERPILLAR FINL SVCS	23,000,000.00	\$ 23,004,968.00
14912LH95	CATERPILLAR FINL SVCS	25,000,000.00	\$ 25,004,650.00
14912LJ36	CATERPILLAR FINL SVCS	25,000,000.00	\$ 24,991,750.00
14912LJ69	CATERPILLAR FINL SVCS	20,000,000.00	\$ 19,998,860.00
14912LZV6	CATERPILLAR FINL SVCS	4,000,000.00	\$ 3,980,760.00
14911RAB5	CATERPILLAR FINL SVCS CORP	10,000,000.00	\$ 9,985,100.00
531805II2	CEI CITICORP HLDGS	1,200,000.00	\$ 1,176,778.66
151153AH6	CELLCO FIN N V	435,000.00	\$ 408,900.00
551076II5	CELLCO FIN NV	800,000.00	\$ 790,640.00
151290AR4	CEMEX SA	7,000,000.00	\$ 7,026,250.00
99LHYJII6	CEMEX SA REGS	1,600,000.00	\$ 1,613,600.00
151313AD5	CENDANT CORP	750,000.00	\$ 738,840.00
16161LDM3	CHASE MANHATTAN CORP	15,000,000.00	\$ 15,004,500.00
16162LAA1	CHASE MANHATTAN CORP CAP TRVI	240,000.00	\$ 239,095.20
16161LCZ5	CHASE MANHATTAN CORP NEW MTN	15,000,000.00	\$ 14,999,413.95
16161LDL5	CHASE MANHATTAN CORP NEW MTN	15,000,000.00	\$ 14,997,540.00
16165NAA4	CHASERS	15,000,000.00	\$ 14,998,950.00
99LNGZII7	CHC HELICOPTER CORP	350,000.00	\$ 341,740.40
125577AD8	CIT GROUP INC	1,940,000.00	\$ 1,939,010.60
125577AG1	CIT GROUP INC	9,214,000.00	\$ 9,189,122.20
503875II9	CITICORP	20,000,000.00	\$ 20,013,000.00
99KYPTII8	CITICORP	20,000,000.00	\$ 19,957,600.00
195910AA2	COLOR SPOT NUSURIES	2,970,000.00	\$ 891,000.00
99LDSUII7	COLT TELECOMM	565,000.00	\$ 485,360.55

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
20846QBK3	CONSECO FIN SECS CORP	355,808.66	\$ 356,363.72
20846QFH6	CONSECO FIN SECURITIZATION CO	1,000,000.00	\$ 998,120.00
211177AJ9	CONTINENTAL CABLEVISION INC	1,500,000.00	\$ 1,590,495.00
089877II7	CONVERSION	2,800,000.00	\$ 4,866,080.90
218682AD4	CORE MARK INTL INC	12,380,000.00	\$ 11,761,000.00
22237LEN8	COUNTRYWIDE FDG CORP MTN	5,000,000.00	\$ 4,986,650.00
99KYPQII4	COUNTRYWIDE HOME LOANS	20,000,000.00	\$ 20,101,200.00
22404QAC2	COX COMMUNICATIONS INC	10,000,000.00	\$ 10,165,600.00
22404QAD0	COX COMMUNICATIONS INC MEDIUM	10,000,000.00	\$ 10,110,200.00
420305II7	CREDIT SUISSE FIRS	10,943,000.00	\$ 10,227,327.80
126304AM6	CSC HLDGS INC	60,000.00	\$ 60,221.40
526814II1	CSN IRON	500,000.00	\$ 405,000.00
12641LBV4	CSX CORP MED TRM NTS	800,000.00	\$ 785,504.00
99JJDII0	CTI HLDGS SA	1,750,000.00	\$ 691,250.00
233835AF4	DAIMLER CHRYSLER NO AMER CORP	30,000,000.00	\$ 29,997,600.00
233835AB3	DAIMLER CHRYSLER NORTH AMER	2,050,000.00	\$ 2,019,127.00
233835AD9	DAIMLER CHRYSLER NORTH AMER	1,000,000.00	\$ 1,003,880.00
233835AJ6	DAIMLER CHRYSLER NORTH AMER	1,000,000.00	\$ 1,017,290.00
233835AM9	DAIMLER CHRYSLER NORTH AMER	20,000,000.00	\$ 20,000,000.00
233835AM9	DAIMLER CHRYSLER NORTH AMER	4,000,000.00	\$ 3,999,200.00
233835AE7	DAIMLERCHRYSLER NA HLDG	10,000,000.00	\$ 10,017,500.00
99LNASII9	DAIMLERCHRYSLER NORTH AM HOLD	15,000,000.00	\$ 13,930,615.43
23383FAV7	DAIMLERCHRYSLER NORTH AMER	5,000,000.00	\$ 5,069,000.00
240028AF7	DAYTON SUPERIOR CORP	4,880,000.00	\$ 4,489,600.00
244217BD6	DEERE JOHN CAP CORP	35,000,000.00	\$ 35,501,200.00
24422EHH5	DEERE JOHN CAP CORP MTN BK ENT	12,500,000.00	\$ 12,568,750.00
24422ELV9	DEERE JOHN CAP CORP MTN BK ENT	15,000,000.00	\$ 15,035,100.00
24422ELW7	DEERE JOHN CAP CORP MTN BK ENT	15,000,000.00	\$ 15,001,695.00
24422EMD8	DEERE JOHN CAP CORP MTN BK ENT	30,000,000.00	\$ 29,992,200.00
24422EMS5	DEERE JOHN CAP CORP MTN BK ENT	8,000,000.00	\$ 7,999,008.00
24422EMS5	DEERE JOHN CAP CORP MTN BK ENT	10,000,000.00	\$ 9,998,760.00
518651II7	DEPFA BANK	30,000,000.00	\$ 28,193,582.79
249823AC9	DERLAN MFG INC	4,901,000.00	\$ 4,655,950.00
25063WAC4	DETAILS INC	4,440,000.00	\$ 4,084,800.00
556115II6	DEUTSCHE GENOSSENSCHAFTS	28,000,000.00	\$ 25,998,557.93
25156PAB9	DEUTSCHE TELEKOM INTL	1,000,000.00	\$ 1,015,660.00
25468PAZ9	DISNEY WALT CO NEW MTN BOOK	5,000,000.00	\$ 4,908,100.00
256666AB4	DOLLAR FINL GROUP INC	17,775,000.00	\$ 16,708,500.00
25766CBY9	DONALDSON LUFKIN + JENRETTE	10,000,000.00	\$ 10,042,000.00
25766CCJ1	DONALDSON LUFKIN JENRETTE	300,000.00	\$ 300,690.00
25766CCA0	DONALDSON LUFKIN+JENRETTE INC	15,000,000.00	\$ 15,003,600.00
260543BJ1	DOW CHEM CO	70,000.00	\$ 70,079.10
552491II5	DT HYPOBK FRAN/HAM	7,800,000.00	\$ 7,132,610.30
265736AB4	DUNLOP STD AEROSPACE HLDGS PLC	9,920,000.00	\$ 9,895,200.00
268162AD6	DYNCORP ACQUIRED BY DME HLDG	2,470,000.00	\$ 2,050,100.00
285659AE8	ELECTRONIC DATA SYS CORP	1,000,000.00	\$ 1,030,260.00
268737AV5	EMT CORP	10,000,000.00	\$ 10,067,800.00
293561CA2	ENRON CORP	40,000,000.00	\$ 40,040,000.00
293561CA2	ENRON CORP	9,000,000.00	\$ 9,009,000.00
99JYDTII3	ENRON CORP	2,310,000.00	\$ 2,062,469.02
571685II9	ENTERPRISE OIL PLC	1,000,000.00	\$ 1,559,750.48
1949919D9	EQUINOX HOLDINGS	6,796,500.00	\$ 6,796,500.00

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
591967II7	EUROPEAN INVESTMENT BANK	40,000,000.00	\$ 37,550,134.44
301915AM6	EXXON CAP VENTURES INC	7,000,000.00	\$ 6,945,260.00
304530AD0	FAIRFIELD MFG INC	9,920,000.00	\$ 6,844,800.00
3133MBJU2	FED HOME LN BANK	20,000,000.00	\$ 20,225,000.00
31331RD93	FEDERAL FARM CR BK CONS MTNS	270,000.00	\$ 258,608.70
31331HG35	FEDERAL FARM CR BKS BDS	10,000,000.00	\$ 10,012,500.00
31331HWT0	FEDERAL FARM CR BKS BDS	10,000,000.00	\$ 9,945,300.00
3133MBHS9	FEDERAL HOME LN BK	30,000,000.00	\$ 29,990,850.00
3133M45U3	FEDERAL HOME LN BKS	17,300,000.00	\$ 17,273,012.00
3133M7CB0	FEDERAL HOME LN BKS	4,000,000.00	\$ 3,996,240.00
3133M9F49	FEDERAL HOME LN BKS	50,000,000.00	\$ 50,000,000.00
3133MB6K8	FEDERAL HOME LN BKS	14,000,000.00	\$ 14,004,340.00
3133MBMD6	FEDERAL HOME LN BKS	30,000,000.00	\$ 30,168,600.00
3133MBY76	FEDERAL HOME LN BKS	45,000,000.00	\$ 45,477,900.00
3133MC6R1	FEDERAL HOME LN BKS	30,000,000.00	\$ 30,112,500.00
3134A25Q7	FEDERAL HOME LN MTG CORP	21,536,000.00	\$ 21,509,080.00
3134A2DT2	FEDERAL HOME LN MTG CORP	5,000,000.00	\$ 4,943,750.00
3134A2KZ0	FEDERAL HOME LN MTG CORP	8,000,000.00	\$ 8,021,280.00
3134A2T99	FEDERAL HOME LN MTG CORP	5,000,000.00	\$ 4,909,350.00
3134A32S4	FEDERAL HOME LN MTG CORP	35,000,000.00	\$ 36,421,700.00
3134A32S4	FEDERAL HOME LN MTG CORP	10,000,000.00	\$ 10,406,200.00
3134A35H5	FEDERAL HOME LN MTG CORP	290,000.00	\$ 308,803.60
3134A3EM4	FEDERAL HOME LN MTG CORP	340,000.00	\$ 335,270.60
3134A3PY6	FEDERAL HOME LN MTG CORP	10,000,000.00	\$ 9,934,400.00
3134A3RE8	FEDERAL HOME LN MTG CORP	25,000,000.00	\$ 24,937,500.00
3134A3RU2	FEDERAL HOME LN MTG CORP	20,000,000.00	\$ 19,878,200.00
3134A3WK8	FEDERAL HOME LN MTG CORP	15,000,000.00	\$ 14,981,250.00
3134A3YM2	FEDERAL HOME LN MTG CORP	1,960,000.00	\$ 1,994,613.60
3134A3ZM1	FEDERAL HOME LN MTG CORP	20,000,000.00	\$ 19,963,800.00
99LTEYII9	FEDERAL HOME LN MTG CORP	500,000.00	\$ 476,230.27
312902RH4	FEDERAL HOME LN MTG CORP MTN	34,565,000.00	\$ 34,565,000.00
3133M8ZS6	FEDERAL HOME LNS BKS	10,000,000.00	\$ 10,000,000.00
31358SSW2	FEDERAL NATL MTG ASSN	12,818,615.34	\$ 498,451.86
31359MAD5	FEDERAL NATL MTG ASSN	41,000,000.00	\$ 41,070,520.00
31359MDJ9	FEDERAL NATL MTG ASSN	250,000.00	\$ 247,460.00
31359MDN0	FEDERAL NATL MTG ASSN	49,910,000.00	\$ 49,855,598.10
31359MEX7	FEDERAL NATL MTG ASSN	10,000,000.00	\$ 10,262,500.00
31359MEY5	FEDERAL NATL MTG ASSN	260,000.00	\$ 270,927.80
31359MFH1	FEDERAL NATL MTG ASSN	2,000,000.00	\$ 2,100,940.00
31359MFV0	FEDERAL NATL MTG ASSN	5,000,000.00	\$ 5,247,650.00
31359MGG2	FEDERAL NATL MTG ASSN	1,400,000.00	\$ 1,418,158.00
31359MGH0	FEDERAL NATL MTG ASSN	5,000,000.00	\$ 5,217,950.00
31364KSD3	FEDERAL NATL MTG ASSN	50,000,000.00	\$ 50,265,500.00
31364CYF9	FEDERAL NATL MTG ASSN MEDIUM	1,000,000.00	\$ 989,350.00
31364F2N0	FEDERAL NATL MTG ASSN MTN	40,000,000.00	\$ 39,987,600.00
31364FRD5	FEDERAL NATL MTG ASSN MTN	25,000,000.00	\$ 24,980,500.00
31364G2G3	FEDERAL NATL MTG ASSN MTN	10,000,000.00	\$ 9,992,200.00
31364GCW7	FEDERAL NATL MTG ASSN MTN	20,000,000.00	\$ 19,712,400.00
31364GG94	FEDERAL NATL MTG ASSN MTN	10,000,000.00	\$ 9,975,000.00
31364GJ26	FEDERAL NATL MTG ASSN MTN	15,000,000.00	\$ 14,821,800.00
31364GM97	FEDERAL NATL MTG ASSN MTN	10,000,000.00	\$ 9,959,400.00
31364GT41	FEDERAL NATL MTG ASSN MTN	10,000,000.00	\$ 9,979,700.00



CUSIP Number	Security Name	Shares/Par Value	Base Market Value
31364GXW4	FEDERAL NATL MTG ASSN MTN	9,002,000.00	\$ 8,993,538.12
31364GZC6	FEDERAL NATL MTG ASSN MTN	10,000,000.00	\$ 9,968,700.00
31364KKC3	FEDERAL NATL MTG ASSN MTN	30,000,000.00	\$ 30,014,100.00
31364KVK3	FEDERAL NATL MTG ASSN MTN	40,000,000.00	\$ 40,187,600.00
31364CZ35	FEDERAL NATL MTG ASSN MTNS	20,000,000.00	\$ 19,287,400.00
31364KYN4	FEDERAL NATL MTG ASSN MTNS	25,000,000.00	\$ 25,046,750.00
31734MAA7	FINA OIL + CHEM	7,225,000.00	\$ 7,233,092.00
337358AP0	FIRST UN CORP	8,000,000.00	\$ 8,209,360.00
337358AR6	FIRST UN CORP	3,000,000.00	\$ 3,044,159.99
99KWCUII3	FKI PLC	1,600,000.00	\$ 1,469,802.92
33901HAT0	FLEET CR CARD MASTER TR II	10,000,000.00	\$ 9,990,600.00
33901MAG7	FLEET NATL BK PROVIDENCE R I	25,000,000.00	\$ 25,003,500.00
33901MKH4	FLEET NATL BK RI MTN	25,000,000.00	\$ 25,018,400.00
33901MKV3	FLEET NATL BK RI MTN	35,000,000.00	\$ 34,757,100.00
3454024V0	FORD MTR CR	35,000,000.00	\$ 35,000,350.00
345397RV7	FORD MTR CR CO	45,000,000.00	\$ 44,807,400.00
345397RX3	FORD MTR CR CO	25,075,000.00	\$ 24,876,656.75
345397SG9	FORD MTR CR CO	30,000,000.00	\$ 27,031,200.00
345397SH7	FORD MTR CR CO	1,890,000.00	\$ 1,829,520.00
345397SK0	FORD MTR CR CO	47,000,000.00	\$ 46,974,620.00
345397SM6	FORD MTR CR CO	40,000,000.00	\$ 39,899,200.00
345397SM6	FORD MTR CR CO	2,000,000.00	\$ 1,994,960.00
345397SR5	FORD MTR CR CO	55,000,000.00	\$ 54,840,500.00
345397ST1	FORD MTR CR CO	55,000,000.00	\$ 56,576,850.00
345397ST1	FORD MTR CR CO	2,550,000.00	\$ 2,623,108.50
345397SV6	FORD MTR CR CO	67,000,000.00	\$ 66,898,897.00
345397SV6	FORD MTR CR CO	8,000,000.00	\$ 7,987,928.00
345402H61	FORD MTR CR MED TERM NTS	5,700,000.00	\$ 5,701,197.00
3454023X7	FORD MTR CR MTN BK ENTRY	3,428,000.00	\$ 3,422,618.04
3454025D9	FORD MTR CR MTNS BK ENTRY	20,000,000.00	\$ 19,972,000.00
345517AB2	FORENINGSBANKEN AB	8,000,000.00	\$ 7,980,000.00
99KDMNII0	FORT JAMES CORP	1,500,000.00	\$ 1,291,500.01
355352AB1	FRANKS NURSERY + CRAFTS INC	6,000,000.00	\$ 2,340,000.00
437999II8	GEN ELEC CAP CORP	15,000,000.00	\$ 16,383,000.00
438834II6	GEN ELEC CAP CORP	17,000,000.00	\$ 16,958,350.00
369622CB9	GENERAL ELEC CAP CORP	10,000,000.00	\$ 11,396,400.00
369622CQ6	GENERAL ELEC CAP CORP	8,900,000.00	\$ 10,132,383.00
36962FRZ1	GENERAL ELEC CAP CORP MTN	2,950,000.00	\$ 2,977,287.50
36962GLE2	GENERAL ELEC CAP CORP MTN	10,000,000.00	\$ 10,017,500.00
36962GLM4	GENERAL ELEC CAP CORP MTN	24,000,000.00	\$ 24,003,360.00
36962GRN6	GENERAL ELEC CAP CORP MTN	4,000,000.00	\$ 3,997,920.00
36962GUL6	GENERAL ELEC CAP CORP MTN	31,250,000.00	\$ 33,737,187.50
36962GUP7	GENERAL ELEC CAP CORP MTN	20,000,000.00	\$ 20,237,200.00
36962GUV4	GENERAL ELEC CAP CORP MTN	25,000,000.00	\$ 25,117,500.00
36962GVK7	GENERAL ELEC CAP CORP MTN	32,000,000.00	\$ 32,466,560.00
36962GVS0	GENERAL ELEC CAP CORP MTN	20,000,000.00	\$ 20,936,600.00
580594II2	GENERAL ELEC CAP CORPN	35,000,000.00	\$ 32,586,918.48
99LQPJII6	GENERAL MOTORS ACCEPT CORP	15,000,000.00	\$ 14,016,519.96
99LMMSII8	GENERAL MOTORS ACCEPTANCE CO	500,000.00	\$ 760,717.26
3704248C0	GENERAL MTRS ACCEP CORP	11,050,000.00	\$ 11,040,607.50
370424CK7	GENERAL MTRS ACCEP CORP	5,620,000.00	\$ 5,562,507.40
370425QE3	GENERAL MTRS ACCEP CORP	20,000,000.00	\$ 19,910,800.00

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
370425RG7	GENERAL MTRS ACCEP CORP	3,850,000.00	\$ 3,655,844.50
370425RH5	GENERAL MTRS ACCEP CORP	40,000,000.00	\$ 39,270,400.00
370425RP7	GENERAL MTRS ACCEP CORP	70,000,000.00	\$ 72,241,400.00
370425RP7	GENERAL MTRS ACCEP CORP	80,000.00	\$ 82,561.60
37042WA27	GENERAL MTRS ACCEP CORP	10,000,000.00	\$ 9,994,600.00
37042WA84	GENERAL MTRS ACCEP CORP	15,000,000.00	\$ 14,952,150.00
37042WA84	GENERAL MTRS ACCEP CORP	10,000,000.00	\$ 10,005,000.00
37042WVR9	GENERAL MTRS ACCEP CORP	9,400,000.00	\$ 9,449,632.00
37042WZK0	GENERAL MTRS ACCEP CORP	35,000,000.00	\$ 34,948,130.00
37042WZN4	GENERAL MTRS ACCEP CORP	75,000,000.00	\$ 75,251,250.00
37042WZT1	GENERAL MTRS ACCEP CORP	20,000,000.00	\$ 20,004,000.00
37042WYL9	GENERAL MTRS ACCEP CORP MD	17,400,000.00	\$ 17,433,234.00
37042WXR7	GENERAL MTRS ACCEP CORP MEDIUM	2,275,000.00	\$ 2,267,924.75
37042WA35	GENERAL MTRS ACCEP CORP MTN	15,000,000.00	\$ 15,004,500.00
37042WZH7	GENERAL MTRS ACCEP CORP MTN BE	10,000,000.00	\$ 9,965,000.00
37042WYS4	GENERAL MTRS ACCP CORP MTNS	21,850,000.00	\$ 21,795,156.50
99GTQJII5	GLAXO K.K.	10,000,000.00	\$ 10,105,000.00
523569II4	GLOBO COMUNICACOES E PART	1,500,000.00	\$ 1,327,500.00
543207II7	GLOBO PARTICIPACOE	600,000.00	\$ 504,000.00
38141GAL8	GOLDMAN SACHS GROUP INC	2,000,000.00	\$ 2,097,440.00
38141ECQ0	GOLDMAN SACHS GROUP INC MTN	1,000,000.00	\$ 1,001,200.00
38141EDD8	GOLDMAN SACHS GROUP INC MTN	10,000,000.00	\$ 10,008,000.00
38141EDG1	GOLDMAN SACHS GROUP INC MTN	25,000,000.00	\$ 25,019,725.00
38141EEM7	GOLDMAN SACHS GROUP INC MTN	15,000,000.00	\$ 14,988,000.00
38405PAA3	GRACECHURCH CARD FDG PLC	10,000,000.00	\$ 10,011,370.00
391417CU4	GREAT WESTN BK BEV HILLS CA	2,000,000.00	\$ 2,029,040.00
99LRTCII5	GROHE HOLDING	340,000.00	\$ 331,178.37
99HVNVI5	GRUPO MINERO MEXICO	1,200,000.00	\$ 1,008,000.00
99GMFGII8	GRUPO INDL DURANGO	500,000.00	\$ 497,500.00
40050BAA8	GRUPO IUSACELL SA DE CV NEW	1,050,000.00	\$ 1,039,500.00
412906BA6	HARLEY DAVIDSON EAGLEMARK	1,946,870.51	\$ 1,947,479.88
4139919G7	HARNISCHFEGE	1,800,000.00	\$ 468,000.00
404125AE6	HCC INDS INC	28,620,000.00	\$ 15,741,000.00
40414QAB4	HDA PTS SYS INC	12,780,000.00	\$ 4,217,400.00
423074AH6	HEINZ H J CO	15,000,000.00	\$ 15,112,365.00
42333HLF7	HELLER FINL INC MTN BK ENT	1,000,000.00	\$ 995,990.00
42333HLJ9	HELLER FINL INC MTN BK ENT	3,000,000.00	\$ 2,993,970.00
42333HMF6	HELLER FINL INC MTN BK ENT	7,000,000.00	\$ 7,000,700.00
426299AC7	HENRY CO	11,800,000.00	\$ 4,130,000.00
441812GH1	HOUSEHOLD FIN CORP	2,100,000.00	\$ 2,142,273.00
44181KG81	HOUSEHOLD FIN CORP MTN BK ENT	10,000,000.00	\$ 9,972,900.00
99LBVDII5	HSBC CAPITAL FUNDING L P REGS	1,000,000.00	\$ 984,127.85
448850AB3	HYDROCHEM INDL SVCS INC	22,765,000.00	\$ 17,073,750.00
527090II7	HYPOBANK ESSEN	10,000,000.00	\$ 9,493,623.35
529567II2	HYPOBANK ESSEN	27,000,000.00	\$ 25,158,759.07
556339II2	HYPOBANK ESSEN	50,000,000.00	\$ 45,928,407.26
99KVDHII3	HYPOBK IN ESSEN	50,000,000.00	\$ 46,731,121.66
44919AAB1	HYUNDAI SEMICON	1,100,000.00	\$ 938,663.00
44921RAA2	IBJ PREFERRED CAP CO LLC	560,000.00	\$ 509,600.00
99LNHBII9	IBM CORP	40,000,000.00	\$ 37,486,292.83
99LNHBII9	IBM CORP	400,000.00	\$ 374,862.93
44922YAM0	IBM CR CORP MTNS BOOK ENTRY	23,000,000.00	\$ 23,023,460.00

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
99HQNDI16	INDAH KIAT FINANCE MAURITIUS	1,400,000.00	\$ 532,000.00
45337HAC5	INDAH KIAT INTL FIN CO B V	1,300,000.00	\$ 585,000.00
99LQTB119	INEOS	200,000.00	\$ 182,493.13
551070118	INNOVA S DE RL	1,200,000.00	\$ 1,062,000.00
457776AC6	INSTRON CORP	4,960,000.00	\$ 4,315,200.00
562791116	INTER AMERICAN DEVELOP BANK	1,625,000.00	\$ 1,622,643.75
459200AJ0	INTERNATIONAL BUSINESS MACHS	4,500,000.00	\$ 4,592,430.00
571975114	INTERNATIONAL LEASE FIN CORP	1,100,000.00	\$ 995,192.16
460146BE2	INTERNATIONAL PAPER CO	9,000,000.00	\$ 9,017,100.00
460146BG7	INTERNATIONAL PAPER CO	750,000.00	\$ 778,695.00
444354117	INTL BANK RECON + DEV	11,000,000.00	\$ 10,960,400.00
507007115	INTL BANK RECON+DV	7,211,000.00	\$ 7,218,932.10
572370117	JOHNSON+JOHNSON	12,000,000.00	\$ 11,977,800.00
99LJJW110	JONES LANG LASALLE FIN BV	420,000.00	\$ 408,905.53
482047AB3	JUNO LTG INC	13,890,000.00	\$ 10,556,400.00
48513LAA0	KANSAS CITY PWR + LT CO	10,000,000.00	\$ 10,006,410.00
48513LAA0	KANSAS CITY PWR + LT CO	7,000,000.00	\$ 7,004,487.00
485598AE6	KAPPA BEHEER B V	3,960,000.00	\$ 4,019,400.00
591146118	KAPPA BEHEER N.V.	500,000.00	\$ 479,704.00
49308AAC7	KEY COMPONENTS LLC	8,945,000.00	\$ 7,424,350.00
494550AC0	KINDER MORGAN ENERGY PARTNERS	15,000,000.00	\$ 15,004,095.00
500631AA4	KOREA ELEC PWR CORP	5,000,000.00	\$ 5,054,600.00
500631AH9	KOREA ELEC PWR CORP	750,000.00	\$ 719,257.50
532942112	KREDITANSTALT FUR WIEDEREAUF	50,000,000.00	\$ 46,855,518.92
505447AD4	LABRANCHE + CO INC	9,850,000.00	\$ 10,342,500.00
517289AC8	LAROCHE INDS INC	16,420,000.00	\$ 1,477,800.00
521865AC9	LEAR CORP	150,000.00	\$ 140,670.00
99JWYB113	LEHMAN BROS HLDGS	1,300,000.00	\$ 1,187,547.88
524908CK4	LEHMAN BROS HLDGS INC	3,000,000.00	\$ 3,180,000.00
524908CR9	LEHMAN BROS HLDGS INC	2,800,000.00	\$ 2,778,854.40
52517PPW5	LEHMAN BROTHERS HLDGS INC	10,000,000.00	\$ 10,056,100.00
52517PQM6	LEHMAN BROTHERS HLDGS INC	470,000.00	\$ 477,783.20
556320112	LEHMAN BROTHERS HLDGS PLC FRN	7,200,000.00	\$ 7,156,800.00
99KVHT113	LLOYDS TSB CAPITAL 1	600,000.00	\$ 572,495.91
539821AL2	LOCKHEED CORP	5,000,000.00	\$ 5,045,550.00
539830AK5	LOCKHEED MARTIN CORP	290,000.00	\$ 328,201.70
549463AA5	LUCENT TECHNOLOGIES INC	5,000,000.00	\$ 4,987,050.00
99KQBW113	LUXFER HOLDINGS PLC	360,000.00	\$ 521,634.69
99KZMJ110	MARCONI PLC	2,100,000.00	\$ 1,872,014.47
99JGVD117	MASTELLONE HERMANOS	1,200,000.00	\$ 828,000.00
57722MAB4	MATTRESS DISCOUNTERS CORP	9,920,000.00	\$ 8,878,400.00
57773AAC6	MAXCOM TELECOMUNICACIONES SA	1,550,000.00	\$ 747,875.00
580135BZ3	MCDONALDS CORP	5,000,000.00	\$ 4,988,650.00
587624110	MCDONALDS CORP	600,000.00	\$ 945,530.10
58017DES5	MCDONNELL DOUGLAS FIN CORP MTN	20,000,000.00	\$ 21,231,800.00
552673AX3	MCI COMMUNICATIONS CORP	500,000.00	\$ 498,260.00
58550QAE4	MELLON AUTO GRANTOR TR	550,000.00	\$ 549,944.54
585510CJ7	MELLON FINL CO	31,400,000.00	\$ 31,537,218.00
529498110	MERRILL LYNCH + CO	9,250,000.00	\$ 9,228,262.50
59018SF58	MERRILL LYNCH + CO INC	30,000,000.00	\$ 29,979,000.00
59018YAB7	MERRILL LYNCH+CO MTN NTS BE	10,000,000.00	\$ 10,007,000.00
591097AB6	METAL MGMT INC	16,105,000.00	\$ 644,200.00

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
591097AD2	METAL MGMT INC	11,780,000.00	\$ 8,835,000.00
59562HAG3	MIDAMERICAN FDG LLC	25,000,000.00	\$ 24,955,000.00
553090AC5	MMI PRODS INC	16,852,000.00	\$ 16,430,700.00
6179939B8	MORGAN GUARANTY TRUST	500,000.00	\$ 500,000.00
61688AAE8	MORGAN J P + CO INC	130,000.00	\$ 115,102.00
61745EMM0	MORGAN STANLEY DEAN WITTER	24,520,000.00	\$ 24,487,633.60
61745ENQ0	MORGAN STANLEY DEAN WITTER	30,000,000.00	\$ 30,006,600.00
61745EPA3	MORGAN STANLEY DEAN WITTER	15,000,000.00	\$ 15,006,120.00
620076AR0	MOTOROLA INC	340,000.00	\$ 350,070.80
99KPYPII5	MULTICANAL SA	1,500,000.00	\$ 1,192,500.00
635847AE6	NATIONAL EQUIP SVCS INC	6,800,000.00	\$ 4,080,000.00
635847AB2	NATIONAL EQUIP SVSC INC	11,170,000.00	\$ 6,702,000.00
63743HCV2	NATIONAL RURAL UTILS COOP MTN	10,000,000.00	\$ 10,005,000.00
63743HCW0	NATIONAL RURAL UTILS COOP MTN	25,000,000.00	\$ 25,012,500.00
638539AJ5	NATIONAL WESTMINSTER BK PLC	500,000.00	\$ 501,700.00
99KMGKII3	NATIONAL WESTMISTER BANK	1,200,000.00	\$ 1,903,518.49
62874FAA7	NATIONSBANK CAP TR III	500,000.00	\$ 463,110.00
638585AA7	NATIONSBANK CORP	5,000,000.00	\$ 5,125,400.00
638585BG3	NATIONSBANK CORP	3,100,000.00	\$ 3,071,480.00
595707II3	NATIONSBANK CORP FRN	8,000,000.00	\$ 7,993,600.00
017774II3	NATIONWIDE BLDG SOC	1,250,000.00	\$ 1,974,615.87
628852AC9	NCI BLDGS SYS INC	9,920,000.00	\$ 9,126,400.00
64114DAD2	NETIA HLDGS II BV	1,000,000.00	\$ 790,000.00
65119QBL6	NEWELL COMPANY	55,000,000.00	\$ 54,923,000.00
652478AU2	NEWS AMER HLDGS INC	40,000.00	\$ 36,556.00
652478AX6	NEWS AMER HLDGS INC	1,210,000.00	\$ 1,249,809.00
652482AX8	NEWS AMER INC	210,000.00	\$ 180,001.50
653522BV3	NIAGARA MOHAWK PWR CORP	7,000,000.00	\$ 7,137,200.00
653522DF6	NIAGARA MOHAWK PWR CORP	378,048.89	\$ 379,905.11
655844AD0	NORFOLK SOUTHN CORP	9,740,000.00	\$ 9,814,413.60
655844AL2	NORFOLK SOUTHN CORP	15,830,000.00	\$ 15,174,321.40
655844AN8	NORFOLK SOUTHN CORP	92,000,000.00	\$ 102,966,400.00
65584HAA7	NORFOLK SOUTHN CORP MED TERM	1,500,000.00	\$ 1,553,910.00
667281AN9	NORTHWEST AIRLS INC	500,000.00	\$ 494,635.00
668074AC1	NORTHWESTERN CORP	8,750,000.00	\$ 8,729,726.25
66937RHX0	NORWEST ASSET SECS CORP	-	\$ -
537307II3	NORWEST CORP	3,000,000.00	\$ 2,999,100.00
66938FJN5	NORWEST CORP MTN BK ENT	15,000,000.00	\$ 14,994,600.00
669383DW8	NORWEST FINL INC	650,000.00	\$ 657,644.00
66938HAE0	NORWEST FINL INC	17,000,000.00	\$ 16,988,610.00
592980II9	NTL COMMUNICATIONS CORP	1,300,000.00	\$ 662,122.02
514463II1	NYKREDIT	34,876,000.00	\$ 4,204,900.27
674599BF1	OCCIDENTAL PETE CORP	12,977,000.00	\$ 15,431,729.32
674599BQ7	OCCIDENTAL PETE CORP	10,000,000.00	\$ 10,276,100.00
674599BS3	OCCIDENTAL PETE CORP	19,250,000.00	\$ 20,157,252.50
674608AE4	OCCIDENTE Y CARIBE CELULAR S A	2,000,000.00	\$ 1,500,000.00
677007BU9	OGLEBAY NORTON CO	12,485,000.00	\$ 10,612,250.00
67104RAB0	OSULLIVAN INDS INC	9,920,000.00	\$ 3,769,600.00
532477II9	OSUUSPANKKIEN KESK	1,000,000.00	\$ 999,940.00
690353EQ6	OVERSEAS PRIVATE INV CORP	1,000,000.00	\$ 1,000,000.00
690903AJ8	OXFORD AUTOMOTIVE INC	3,850,000.00	\$ 2,618,000.00
69371RVB9	PACCAR FINL CORP MTN BK ENT	25,000,000.00	\$ 24,960,000.00

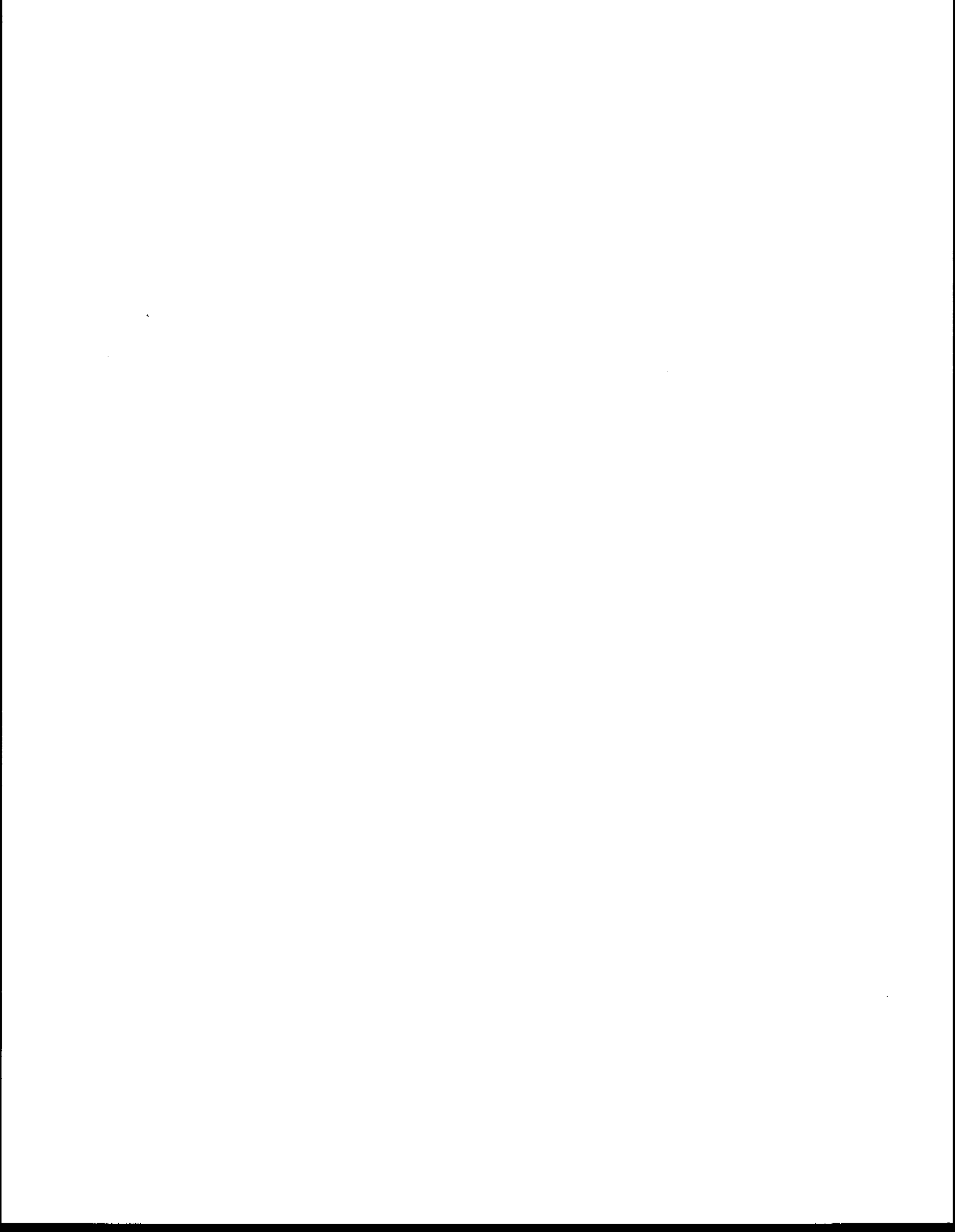
CUSIP Number	Security Name	Shares/Par Value	Base Market Value
69371RVC7	PACCAR FINL CORP MTN BK ENT	15,000,000.00	\$ 14,991,000.00
694308EA1	PACIFIC GAS + ELEC CO	80,000.00	\$ 66,400.00
694308EW3	PACIFIC GAS + ELEC CO	125,000.00	\$ 96,043.75
694308FT9	PACIFIC GAS + ELEC CO	10,000,000.00	\$ 8,838,000.00
693204AB5	PCI CHEMICALS CDA INC	2,585,000.00	\$ 646,250.00
99KUPTII6	PEARSON PLC	2,000,000.00	\$ 1,898,912.44
706448AF4	PEMEX FIN LTD	30,000,000.00	\$ 29,499,000.00
706448AN7	PEMEX FIN LTD	3,200,000.02	\$ 3,184,864.02
706448AP2	PEMEX FIN LTD	17,000,000.00	\$ 17,435,710.00
706448BD8	PEMEX FIN LTD	26,500,000.00	\$ 27,468,575.00
706448BM8	PEMEX FIN LTD	30,000,000.00	\$ 31,853,700.00
713665AE7	PEREZ COMPANC S A	1,200,000.00	\$ 1,053,000.00
531533II0	PETROLEOS MEXICANO	500,000.00	\$ 504,375.00
533125II3	PETROLEOS MEXICANO	600,000.00	\$ 598,500.00
99KHQKII3	PETROLEOS MEXICANOS	550,000.00	\$ 533,500.00
538130II8	PETROLES MEXICANO	550,000.00	\$ 547,250.00
99LPQDII0	PETROPLUS	350,000.00	\$ 331,882.50
71676QAA4	PETROZUATA FIN INC	310,000.00	\$ 278,903.90
71676QAC0	PETROZUATA FIN INC	760,000.00	\$ 577,600.00
71713UAC6	PHARMACIA CORP	5,000,000.00	\$ 4,966,550.00
718507BQ8	PHILLIPS PETE CO	1,220,000.00	\$ 1,395,972.80
99KTABII4	PINDO DELI FIN MAURITIUS LTD	650,000.00	\$ 334,750.00
99HWMRII3	PINDO DELI FINANCE MAURITIUS	700,000.00	\$ 255,500.00
72447NAT6	PITNEY BOWES CR CORP	3,000,000.00	\$ 3,014,250.00
726868AC6	PLAINWELL INC	21,655,000.00	\$ 1,082,750.00
557896II0	POLESTAR CORP	250,000.00	\$ 235,273.38
69351EAB5	PPL CAP FDG INC	9,000,000.00	\$ 9,004,500.00
740301AB2	PRECISION PARTNERS INC	12,895,000.00	\$ 6,447,500.00
74264NAB1	PRISON RLTY TR INC	4,960,000.00	\$ 2,380,800.00
742718BR9	PROCTER + GAMBLE CO	1,500,000.00	\$ 1,540,410.00
99LNPQII7	PROCTER + GAMBLE COMPANY	46,000,000.00	\$ 44,245,054.15
693597AA4	PSA CORP LTD	1,810,000.00	\$ 1,872,282.10
596304II8	PSINET INC	530,000.00	\$ 144,300.82
69364SAC7	PTC INTL FIN II SA	1,000,000.00	\$ 950,000.00
744573AF3	PUBLIC SVC ENTERPRISE GROUP IN	4,000,000.00	\$ 4,003,600.00
520065II6	RABOBANK NEDERLAND	14,943,000.00	\$ 14,925,815.55
99KBAAII5	RAILTRACK PLC	1,420,000.00	\$ 2,035,286.53
755111AB7	RAYTHEON CO	210,000.00	\$ 208,954.20
755111AV3	RAYTHEON CO	1,460,000.00	\$ 1,365,289.80
755111BE0	RAYTHEON CO	7,000,000.00	\$ 7,002,310.00
755111BJ9	RAYTHEON CO	2,300,000.00	\$ 2,302,760.00
74925LAE0	RBF FINANCE CO	4,960,000.00	\$ 5,741,200.00
500889II3	RHEINISCHE HYPOBK	50,000,000.00	\$ 47,224,016.46
509423II2	RHEINISCHE HYPOBK	43,000,000.00	\$ 40,749,913.63
775371AN7	ROHM + HAAS CO	2,530,000.00	\$ 2,547,710.00
99KYEXII1	ROYAL BANK OF SCOTLAND	1,100,000.00	\$ 1,045,382.94
780097AF8	ROYAL BK SCOTLAND GROUP PLC	740,000.00	\$ 780,485.40
780641AA4	ROYAL KPN NV	2,890,000.00	\$ 2,793,127.20
780879AB8	ROYSTER CLARK	15,870,000.00	\$ 11,109,000.00
782676AB6	RUSSELL STANLEY HLDGS INC	16,205,000.00	\$ 3,241,000.00
79549BCJ4	SALOMON INC	2,000,000.00	\$ 1,983,439.99
99LJTVII1	SARA LEE CORPORATION	2,000,000.00	\$ 1,919,942.62

EIN #91-16636995

Investments - Corporate Bonds

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
803895AB7	SATELITES MEXICANOS S A DE C V	465,000.00	\$ 302,250.00
78389RAA5	SB TREASURY CO	700,000.00	\$ 705,992.00
78387GAA1	SBC COMMUNICATIONS INC	14,875,000.00	\$ 14,882,437.50
82028KAA9	SHAW COMMUNICATIONS INC	500,000.00	\$ 321,626.12
822567AC7	SHELL CDA LTD	22,500,000.00	\$ 22,449,825.00
828709AD7	SIMMONS CO MERGED INTO	2,474,000.00	\$ 2,201,860.00
82881PAC0	SIMONDS INDS INC	13,630,000.00	\$ 9,404,700.00
831258AB4	SLEEPMASTER L L C	7,185,000.00	\$ 5,424,675.00
83180QAB6	SMITH BARNEY HLDGS INC MTN	5,000,000.00	\$ 5,003,950.00
842400DF7	SOUTHERN CA EDISON CO	1,000,000.00	\$ 852,900.00
842400DJ9	SOUTHERN CA EDISON CO	100,000.00	\$ 68,211.00
84534ECA4	SOUTHWESTERN BELL TEL CO	1,560,000.00	\$ 1,555,616.40
594656II3	SPINTAB AB	51,000,000.00	\$ 5,548,334.63
852060AB8	SPRINT CAP CORP	930,000.00	\$ 891,191.10
85207EAC5	SPRINT CAP CORP	10,000,000.00	\$ 10,125,000.00
544795II0	STATENS BOSTADSFIN	25,000,000.00	\$ 2,696,296.79
858903AH0	STERLING CHEMS INC	6,940,000.00	\$ 6,315,400.00
599552II9	STORA ENSO OYJ	600,000.00	\$ 561,331.14
862766AD4	STRATEGIC MONEY MGMT BV	20,000,000.00	\$ 19,947,400.00
86276PBF6	STRATEGIC MONEY MKT TR	14,000,000.00	\$ 14,000,980.00
86276PBG4	STRATEGIC MONEY MKT TR	11,000,000.00	\$ 11,000,770.00
86276PBM1	STRATEGIC MONEY MKT TR	5,000,000.00	\$ 5,001,500.00
863572U43	STRUCTURED ASSET SECS CORP	940,581.21	\$ 941,427.73
86387R5C2	STUDENT LN MARKETING ASSN MTN	25,000,000.00	\$ 24,999,275.00
86387R5F5	STUDENT LN MARKETING ASSN MTN	25,000,000.00	\$ 24,995,100.00
86387R5K4	STUDENT LN MARKETING ASSN MTN	100,000,000.00	\$ 100,005,000.00
86387R6A5	STUDENT LN MARKETING ASSN MTN	25,000,000.00	\$ 25,002,525.00
86387R6B3	STUDENT LN MARKETING ASSN MTN	25,000,000.00	\$ 25,003,250.00
86387SAE0	STUDENT LOAN MARKETING ASSN	35,000,000.00	\$ 35,003,045.00
567448II8	SUNAMERICA INSTITUNL FUNDING	1,000,000.00	\$ 1,393,714.69
874833AC0	TALON AUTOMOTIVE GROUP INC	4,320,000.00	\$ 648,000.00
872287AM9	TCI COMMUNICATIONS INC	4,500,000.00	\$ 4,435,650.00
872287AB3	TCI COMMUNICATIO S INC	400,000.00	\$ 410,480.00
87910PAF7	TEKNI PLEX INC	9,900,000.00	\$ 7,920,000.00
458796II2	TELEWEST COMMS	500,000.00	\$ 623,437.11
880591CE0	TENNESSEE VALLEY AUTH	1,350,000.00	\$ 1,381,644.00
880591DB5	TENNESSEE VALLEY AUTH	5,670,000.00	\$ 5,436,112.50
880591DE9	TENNESSEE VALLEY AUTH	20,000,000.00	\$ 20,104,800.00
882848AS3	TEXAS UTILS CO	1,000,000.00	\$ 999,900.00
882848AU8	TEXAS UTILS CO	500,000.00	\$ 502,650.00
88319WAD2	TEXTRON FIN CORP MEDIUM TERM N	1,175,000.00	\$ 1,173,825.00
883199AJ0	TEXTRON FINL CORP	25,000,000.00	\$ 24,955,000.00
883199AJ0	TEXTRON FINL CORP	5,000,000.00	\$ 4,991,000.00
883199AK7	TEXTRON FINL CORP	7,000,000.00	\$ 7,015,312.50
887315BB4	TIME WARNER INC	1,000,000.00	\$ 1,000,190.00
87305QBA8	TIX CO MTN BK	5,000,000.00	\$ 5,015,650.00
539726II2	TJIWI KIMIA FIN MAURITIUS LTD	1,600,000.00	\$ 680,000.00
99HYEDII9	TOTAL ACCESS COMMUNICATION PUB	600,000.00	\$ 581,132.40
892134AC1	TOWN SPORTS INTL INC	8,430,000.00	\$ 7,924,200.00
893502BS2	TRANSAMERICA FIN CORP	7,800,000.00	\$ 7,805,226.00
89350LJF0	TRANSAMERICA FIN CORP MTN	25,000,000.00	\$ 25,019,750.00
490408II4	TREUHANDANSTALT	20,000,000.00	\$ 19,755,223.75

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
872649BE7	TRW INC	10,000,000.00	\$ 9,801,000.00
87305QBN0	TTX CO	1,850,000.00	\$ 1,928,310.50
519470II1	TV AZTECA SER B	1,800,000.00	\$ 1,714,500.00
873169AC0	TXU EASTN FDG CO	8,000,000.00	\$ 7,928,000.00
87316WAA3	TXU GAS CAP I	250,000.00	\$ 257,245.00
902118AP3	TYCO INTL GROUP S A	27,000,000.00	\$ 26,999,190.00
912912AM4	U S WEST CAP FDG INC	3,490,000.00	\$ 3,458,904.10
912912AU6	U S WEST CAP FDG INC	18,130,000.00	\$ 18,159,551.90
904784AA3	UNILEVER NV	25,000,000.00	\$ 25,001,725.00
904784AA3	UNILEVER NV	10,000,000.00	\$ 10,000,690.00
906619AQ4	UNION FINL SVCS 1 INC	10,000,000.00	\$ 10,000,000.00
907818AM0	UNION PAC CORP	1,500,000.00	\$ 1,520,475.00
907818AX6	UNION PAC CORP	5,000,000.00	\$ 5,002,700.00
907818BX5	UNION PAC CORP	1,000,000.00	\$ 988,130.00
907818CH9	UNION PAC CORP	2,000,000.00	\$ 2,003,000.00
907818CH9	UNION PAC CORP	5,000,000.00	\$ 5,007,500.00
902917AE3	USA WASTE SVCS INC	5,550,000.00	\$ 5,442,441.00
902917AG8	USA WASTE SVCS INC	1,000,000.00	\$ 993,200.00
902917AG8	USA WASTE SVCS INC	500,000.00	\$ 496,600.00
585047II6	UTD PAN EUROPE COM	580,000.00	\$ 337,609.47
99LJUSII6	VANTICO GROUP SA	650,000.00	\$ 537,020.62
446315II6	VERSATEL TELECOM	800,000.00	\$ 473,179.01
99JMVKII8	VICAP SA DE	1,400,000.00	\$ 1,109,500.00
92839UAB3	VISTEON CORP	2,900,000.00	\$ 2,823,005.00
92857TAD9	VODAFONE AIRTOUCH PLC	7,845,000.00	\$ 7,854,963.15
931142BC6	WAL MART STORES INC	15,000,000.00	\$ 14,987,400.00
931142BE2	WAL MART STORES INC	70,000,000.00	\$ 73,050,600.00
931142BE2	WAL MART STORES INC	1,300,000.00	\$ 1,356,654.00
931142BF9	WAL MART STORES INC	900,000.00	\$ 996,579.00
941063AK5	WASTE MGMT INC	2,661,000.00	\$ 2,673,347.04
94106LAA7	WASTE MGMT INC DEL	250,000.00	\$ 239,375.00
94106LAC3	WASTE MGMT INC DEL	500,000.00	\$ 497,415.00
92923XAB4	WEC CO	9,920,000.00	\$ 1,984,000.00
949740CF9	WELLS FARGO + CO	18,490,000.00	\$ 18,608,890.70
99LDUWII0	WESTFA HYPOTHEBK WFALIS	1,000,000.00	\$ 957,624.19
437408II0	WESTFALISCHE HYPOTHEKENBANK AG	150,000,000.00	\$ 142,235,357.74
92929QAR8	WMX TECHNOLOGIES INC	540,000.00	\$ 524,275.20
98155KAF9	WORLDCOM INC GA	17,800,000.00	\$ 17,758,882.00
98157DAA4	WORLDCOM INC GA NEW	10,000,000.00	\$ 10,017,900.00
981587AC2	WORLDWIDE FLIGHT SVCS INC	9,920,000.00	\$ 7,241,600.00
503382II6	WURTTEMBERG HYPOBK	30,000,000.00	\$ 28,193,582.79
534293II8	WURTTEMBERGISCHE HYPOBANK	9,300,000.00	\$ 8,779,301.42
984245AC4	YPF SOCIEDAD ANONMIA	483,813.33	\$ 480,505.01
		\$ 6,878,876,029.81	\$ 6,512,953,281.59





CUSIP Number	Security Name	Shares/Par Value	Base Market Value
00253CCZ8	AAMES MTG TR	873,828.50	\$ 870,618.14
2539112	AAVID THERNAL RECHNOLOGIES INC	9,840.00	\$ -
560570II6	ABBEY NATL TRSY SV	15,000,000.00	\$ 14,076,371.47
007960AJ6	ADVANTA CR CARD MASTER TR II	6,666,666.67	\$ 6,666,666.67
00755WHK5	ADVANTA MTG LN TR	966,418.20	\$ 965,963.21
00757CAD0	ADVANTA REVOLVING HOME EQUITY	855,632.20	\$ 855,747.54
02311P120	AMATEK INDS PTY LTD	6,445.00	\$ -
02311P146	AMATEK INDUS PTY LTD	1,527,641.00	\$ -
02582JBC3	AMERICAN EXPRESS CR ACCOUNT	12,000,000.00	\$ 11,996,160.00
02582JAG5	AMERICAN EXPRESS CR ACCT TR	10,000,000.00	\$ 9,906,200.00
040114BJ8	ARGENTINA REP	90,000.00	\$ 76,950.00
040114BJ8	ARGENTINA REP	10,000,000.00	\$ 8,225,000.00
040114BL3	ARGENTINA REP	300,000.00	\$ 195,750.00
04541GAW2	ASSET BACKED SECS CORP HOME EQ	963,518.54	\$ 964,085.09
045424BF4	ASSET SECURITIZATION CORP	1,310,220.90	\$ 1,337,604.52
046001AB9	ASSOCIATES AUTO REC TR	660,000.00	\$ 662,310.00
046036AA7	ASSOCIATES MANUFACTURES HSG	682,796.94	\$ 683,437.06
00206LAN5	AT+T UNVL CARD MASTER TR	5,000,000.00	\$ 5,004,500.00
073249AW4	BAYVIEW FINL MTG LN TR	1,410,708.68	\$ 1,410,708.68
567923II0	BELGIUM (KINGDOM OF)	25,000,000.00	\$ 23,447,709.96
99LDVRII0	BELGIUM KINGDOM	23,000,000.00	\$ 21,276,062.40
081905AG6	BENEFICIAL HOME EQUITY LN TR	930,921.51	\$ 925,969.01
055959AB6	BMW VEH OWNER TR	1,108,663.47	\$ 1,108,490.52
09775PAE8	BOMBARDIER RECEIVABLES TR I	10,000,000.00	\$ 9,996,790.00
567447II0	BRAZIL (FED REP OF)	25,000,000.00	\$ 25,847,500.00
580189II1	BRAZIL REPUBLIC OF	2,500,000.00	\$ 2,756,250.00
415217II1	BRAZIL(FED REP OF)	30,785,250.00	\$ 23,743,124.06
415217II1	BRAZIL(FED REP OF)	6,588,043.50	\$ 5,081,028.55
414737II9	BRAZIL(FEDERATIVE REPUBLIC)	36,448,750.00	\$ 34,053,155.91
414737II9	BRAZIL(FEDERATIVE REPUBLIC)	465,000.00	\$ 434,437.87
11942WAD9	BUENOS AIRE PROV BUENOS	1,000,000.00	\$ 912,500.00
403570II7	BULGARIA (NAT REP)	3,000,000.00	\$ 2,295,000.00
414953II2	BULGARIA (NAT REP)	4,030,000.00	\$ 3,042,650.00
500973II5	BULGARIA(NAT REP)	770,000.00	\$ 581,350.00
135087WR1	CANADA GOVT	2,000,000.00	\$ 1,340,472.22
135087WS9	CANADA GOVT	10,000,000.00	\$ 9,589,330.00
135087WX8	CANADA GOVT	729,000,000.00	\$ 488,844,799.76
135087WX8	CANADA GOVT	2,800,000.00	\$ 1,877,593.20
135087WX8	CANADA GOVT	5,370,000.00	\$ 3,600,955.52
139732BA8	CAPITAL AUTO RECEIVABLES ASSET	1,519,939.90	\$ 1,515,182.49
152314BY5	CENTEX HOME EQUITY LN TR	571,508.42	\$ 573,919.61
16151RAG8	CHASE CR CARD OWMER TR	5,000,000.00	\$ 5,001,550.00
16151RAK9	CHASE CR CARD OWNER TR	20,000,000.00	\$ 19,992,890.00
16162RBD1	CHASE MTG FIN CORP	1,000,000.00	\$ 912,500.00
166778AT7	CHEVY CHASE AUTO RECIEVABLES	15,000,000.00	\$ 15,085,500.00
17305EAF2	CITIBANK CR CARD ISSUANCE TR	30,000,000.00	\$ 29,981,250.00
17303CAA9	CITIBANK CR CARD MASTER TRUST	8,046,000.00	\$ 7,995,712.50
172921S90	CITICORP MTG SECS INC	5,000,000.00	\$ 4,742,150.00
172953KD2	CITICORP MTG SECS INC	200,000.00	\$ 174,000.00
182743AR5	CLASSNOTES TR	10,000,000.00	\$ 10,000,000.00
182743AT1	CLASSNOTES TR	10,000,000.00	\$ 10,000,000.00

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
12613XAB7	CNH EQUIP TR	7,874,993.04	\$ 7,893,429.19
20847RAH8	CONSECO FIN HOME LN TR	2,000,000.00	\$ 2,020,000.00
20846QBZ0	CONSECO FIN SECURITIZATION	451,430.46	\$ 452,414.58
20846QAR9	CONSECO FIN SECURITIZATIONS	582,427.44	\$ 582,060.51
21075WKP9	CONTIMORTGAGE HOME EQUITY LN	247,715.64	\$ 246,360.88
548514II1	COUNTRYWIDE HOME LOANS	15,600,000.00	\$ 15,481,440.00
548514II1	COUNTRYWIDE HOME LOANS	10,000,000.00	\$ 9,924,000.00
22540AAM0	CREDIT SUISSE FIRST BOSTON MTG	1,000,000.00	\$ 1,035,480.00
22540ASS8	CREDIT SUISSE FIRST BOSTON MTG	7,364,553.53	\$ 7,362,344.16
228372AC2	CROWN HOME EQUITY LN TR	176,163.57	\$ 175,450.92
126342FK5	CS FIRST BOSTON MTG SECS CORP	92,869.83	\$ 92,405.48
12669AP40	CWMBS INC PASS THROUGH CTFS	2,600,000.00	\$ 2,482,187.50
12669AV68	CWMBS INC PASS THROUGH CTFS	1,000,000.00	\$ 949,370.00
233833AC6	DAIMLER BENZ VEHICLE TR	1,248,620.42	\$ 1,243,938.09
23383VAA8	DAIMLERCHRYSLER AUTO TR	12,586,682.48	\$ 12,614,121.45
23383VAJ9	DAIMLERCHRYSLER AUTO TR	20,000,000.00	\$ 20,100,000.00
23383VAM2	DAIMLERCHRYSLER AUTO TR	10,000,000.00	\$ 10,064,600.00
240028118	DAYTON SUPERIOR CORP	4,880.00	\$ -
24763LFC9	DELTA FDG HOME EQUITY LN TR	534,772.55	\$ 24,225.20
24763LFT2	DELTA FDG HOME EQUITY LN TR	497,704.28	\$ 33,644.80
426448II9	DENMARK (KINGDOM)	17,310,000.00	\$ 2,470,453.94
539442II6	DENMARK (KINGDOM)	26,000,000.00	\$ 3,263,275.66
596448II3	DENMARK KINGDOM	18,780,000.00	\$ 2,520,795.54
25466KAW9	DISCOVER CARD MT 1	20,000,000.00	\$ 20,043,600.00
25466KBD0	DISCOVER CARD MT 1	14,000,000.00	\$ 14,000,000.00
268917FP1	EQCC HOME EQUITY LN TR	1,852,247.30	\$ 1,833,132.11
31297XV50	FED HM LN PC	490,499.87	\$ 498,009.42
31293SF79	FED HM LN PC C28290	26,650.37	\$ 26,300.45
3128GCCV2	FED HM LN PC E77284	681,649.26	\$ 672,658.31
3128GCJE3	FED HM LN PC E77461	106,104.33	\$ 104,910.66
313401MQ1	FED HM LN PC 170086	179,506.44	\$ 202,384.54
31340LEP8	FED HM LN PC 180142	164,123.80	\$ 171,666.93
31344MSB8	FED HM LN PC 283214	125,784.16	\$ 131,565.20
31290KNK1	FED HM LN PC 554894	748,374.00	\$ 819,701.53
31290K2R9	FED HM LN PC 555284	150,821.76	\$ 161,245.05
31290K3D9	FED HM LN PC 555296	768,622.92	\$ 814,717.24
31346SY67	FED HM LN PC 645233	1,267,392.26	\$ 1,275,237.42
31295WVA3	FED HM LN PC A01509	434,880.85	\$ 466,948.96
31295WVN5	FED HM LN PC A01521	833,393.08	\$ 882,346.59
31292GXH4	FED HM LN PC C00680	970,472.25	\$ 940,445.84
31292GZM1	FED HM LN PC C00748	459,589.40	\$ 445,227.23
31292G2S4	FED HM LN PC C00785	290,759.25	\$ 286,941.58
31292G5U6	FED HM LN PC C00859	686,958.34	\$ 677,938.58
31292HFU3	FED HM LN PC C01079	37,597.46	\$ 38,173.08
31292HGL2	FED HM LN PC C01103	999,904.00	\$ 1,015,212.53
31293HT37	FED HM LN PC C20570	464,643.80	\$ 450,267.72
31293PQB4	FED HM LN PC C25850	588,720.70	\$ 580,990.80
31293PTV7	FED HM LN PC C25964	290,344.80	\$ 286,532.57
31293PTW5	FED HM LN PC C25965	372,137.58	\$ 367,251.41
31293PUU7	FED HM LN PC C25995	310,601.32	\$ 306,523.12
31293QEK5	FED HM LN PC C26438	307,868.17	\$ 303,825.86

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
31293QLP6	FED HM LN PC C26634	383,488.58	\$ 378,453.37
31293QQN6	FED HM LN PC C26761	322,097.13	\$ 317,867.99
31293QT94	FED HM LN PC C26876	494,305.39	\$ 487,815.16
31293QUZ4	FED HM LN PC C26900	458,769.81	\$ 452,746.16
31293Q2Y8	FED HM LN PC C27091	337,426.16	\$ 332,995.75
31293RQS3	FED HM LN PC C27665	152,306.03	\$ 150,306.25
31293SF61	FED HM LN PC C28289	387,982.40	\$ 382,888.19
31293SZS1	FED HM LN PC C28853	869,925.17	\$ 858,503.05
31293S7H6	FED HM LN PC C28996	841,654.00	\$ 815,352.31
31293TTP2	FED HM LN PC C29558	564,777.40	\$ 557,361.87
31293TVR5	FED HM LN PC C29624	344,774.54	\$ 340,247.65
31293VHK1	FED HM LN PC C30234	225,777.79	\$ 222,813.33
31294BTY1	FED HM LN PC C35067	486,983.12	\$ 480,589.03
31298AUR2	FED HM LN PC C42392	218,299.61	\$ 221,641.78
31298EV77	FED HM LN PC C46038	607,248.00	\$ 616,544.97
313977AD2	FED HM LN PC D38104	148,868.50	\$ 166,220.61
3128F3Q97	FED HM LN PC D64080	346,376.32	\$ 381,911.07
3128FCEM1	FED HM LN PC D71040	631,492.34	\$ 680,035.16
31294JSP4	FED HM LN PC E00526	69,746.55	\$ 69,121.62
31294JST6	FED HM LN PC E00530	21,996.17	\$ 21,799.08
31294JSV1	FED HM LN PC E00532	490,479.14	\$ 490,479.14
31294JS82	FED HM LN PC E00543	202,014.41	\$ 199,867.00
31294JTR9	FED HM LN PC E00560	15,549.86	\$ 15,384.56
31294JT65	FED HM LN PC E00573	31,973.73	\$ 31,633.85
31294JUH9	FED HM LN PC E00584	114,034.87	\$ 112,822.68
31294JWU8	FED HM LN PC E00659	989,793.39	\$ 976,738.02
31294JXE3	FED HM LN PC E00677	764,890.69	\$ 754,801.78
31294JY44	FED HM LN PC E00731	48,476.48	\$ 47,931.12
31294J3J5	FED HM LN PC E00801	475,582.54	\$ 480,633.23
31294J4Q8	FED HM LN PC E00831	170,826.50	\$ 172,640.68
31294J5E4	FED HM LN PC E00845	1,168,846.51	\$ 1,181,259.66
31280P3F5	FED HM LN PC E68898	74,857.62	\$ 74,186.90
31280QPJ1	FED HM LN PC E69425	70,080.36	\$ 69,817.56
3128GBP65	FED HM LN PC E76745	779,984.26	\$ 769,696.27
3128GBVU5	FED HM LN PC E76927	92,667.65	\$ 91,625.14
3128GBV76	FED HM LN PC E76938	281,308.04	\$ 278,143.32
3128GCKA9	FED HM LN PC E77489	474,096.67	\$ 468,763.08
3128GDNF3	FED HM LN PC E78490	30,409.55	\$ 30,067.44
3128GGVU4	FED HM LN PC E80627	494,785.67	\$ 489,219.33
31283GLU9	FED HM LN PC G00339	55,361.38	\$ 59,617.01
31283J4A6	FED HM LN PC G10817	22,755.85	\$ 22,513.96
31283KEP9	FED HM LN PC G11042	339,376.46	\$ 335,768.89
3128DDQV8	FED HM LN PC G50468	287,581.00	\$ 288,322.96
31282YCS6	FED HM LN PC S10081	363,336.00	\$ 96,167.77
31293RXW6	FED HM LN PC C27893	446,712.19	\$ 440,846.86
31297YJT0	FED HM LN PC C41174	174,452.70	\$ 177,123.57
31293TFC6	FED HM LN PC C29163	499,009.10	\$ 492,457.11
31293TFU6	FED HM LN PC C29179	713,929.56	\$ 704,555.66
3128GBNV2	FED HM LN PC E76704	463,582.58	\$ 458,367.28
3128GCP63	FED HM LN PC E77645	280,703.06	\$ 277,545.15
3128GGSB0	FED HM LN PC E80514	61,963.30	\$ 62,621.35

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
31293REK3	FED HM LN PC C27338	25,912.73	\$ 25,572.50
31293R5P2	FED HM LN PC C28054	324,425.97	\$ 320,166.26
31293VJQ6	FED HM LN PC C30271	499,342.83	\$ 492,786.46
31292HAK0	FED HM LN PC C00910	952,588.85	\$ 967,172.99
31292HA87	FED HM LN PC C00931	25,669.96	\$ 25,332.91
31293JDF3	FED HM LN PC C21002	412,770.05	\$ 399,998.94
31293QHP1	FED HM LN PC C26538	485,052.20	\$ 478,683.46
31293QNF6	FED HM LN PC C26690	1,116,886.67	\$ 1,081,983.96
31293Q2X0	FED HM LN PC C27090	648,261.09	\$ 639,749.42
31293SNF2	FED HM LN PC C28490	196,580.52	\$ 193,999.42
31293TJE8	FED HM LN PC C29261	23,999.10	\$ 23,683.99
31293VF72	FED HM LN PC C30190	758,212.36	\$ 748,257.03
31293YGW0	FED HM LN PC C32913	80,332.92	\$ 81,562.82
31294FQN9	FED HM LN PC C38561	340,301.17	\$ 335,833.02
31297Y2R2	FED HM LN PC C41684	471,999.97	\$ 479,226.29
3128GB5L4	FED HM LN PC E77151	49,078.54	\$ 48,526.41
3128GCMD1	FED HM LN PC E77556	93,636.36	\$ 92,582.95
3128GCNL2	FED HM LN PC E77595	286,699.61	\$ 283,474.24
3128GCXE7	FED HM LN PC E77877	329,262.29	\$ 325,558.09
3128GB2M5	FED HM LN PC POOL E77080	348,418.03	\$ 344,498.33
3128GEZ68	FED HM LN PCE79765	292,467.26	\$ 289,177.00
31293LWA8	FED HOME LN PC C23341	388,632.20	\$ 376,487.44
31294B6B6	FED HOME LN PC C35366	401,460.45	\$ 407,606.81
31293R2G5	FED HOME LN PC POOL C27975	319,325.42	\$ 315,132.68
31359W6B2	FED NATL MTG ASS GTD REMIC	4,422,287.46	\$ 281,988.48
3133TM6Q4	FEDERAL HOME LN MTG CORP	20,722,608.00	\$ 435,174.76
312902KR9	FEDERAL HOME LN MTG CORP MTN	10,000,000.00	\$ 9,970,300.00
313397BV2	FEDERAL HOME LN MTG DISC NTS	10,000,000.00	\$ 9,927,800.00
312915VY4	FEDERAL HOME LN MTG PC GTD	162,038.39	\$ 163,556.69
3133T04V3	FEDERAL HOME LN MTG PC GTD	24,170.08	\$ 400.26
3133T0SV7	FEDERAL HOME LN MTG PC GTD	435,424.54	\$ 34,289.68
3133T2LR9	FEDERAL HOME LN MTG PC GTD	145,315.72	\$ 138,911.66
'3099999E2	FEDERAL HOUSING AUTHORITY	622,411.67	\$ 620,080.74
313589BQ5	FEDERAL NATL MTG ASSN DISC NTS	400,000.00	\$ 397,432.00
31359DH48	FEDERAL NATL MTG ASSN GTD	1,241,284.27	\$ 161,366.96
31359F2J6	FEDERAL NATL MTG ASSN GTD	1,174,321.68	\$ 1,117,073.50
31359FXQ6	FEDERAL NATL MTG ASSN GTD	422,754.68	\$ 393,952.40
31358MJY1	FEDERAL NATL MTG ASSN REMIC	44,166.01	\$ 44,331.63
31358PYV3	FEDERAL NATL MTG ASSN REMIC	3,695.75	\$ 92,024.17
31359BZG5	FEDERAL NATL MTG ASSN REMIC	-	\$ -
31359GBB1	FEDERAL NATL MTG ASSN REMIC	3,128,000.00	\$ 3,042,949.68
31359GJA5	FEDERAL NATL MTG ASSN REMIC	302,304.20	\$ 16,058.40
31359GLC8	FEDERAL NATL MTG ASSN REMIC	858,736.55	\$ 48,840.64
31359Q4V3	FEDERAL NATL MTG ASSN REMIC	41,343.86	\$ 41,356.68
31359QYB4	FEDERAL NATL MTG ASSN REMIC	2,795,005.00	\$ 665,560.57
31359QYV0	FEDERAL NATL MTG ASSN REMIC	9,422,132.14	\$ 510,679.56
31364HL21	FEDERAL NATL MTG ASSN STRP MTG	1,443,521.47	\$ 308,030.20
31364HN86	FEDERAL NATL MTG ASSN STRP MTG	203,489.59	\$ 52,079.09
31364HR41	FEDERAL NATL MTG ASSN STRP MTG	831,504.74	\$ 182,149.43
31364HS65	FEDERAL NATL MTG ASSN STRP MTG	77,963.45	\$ 17,276.40
31293RPS4	FEDHM LN PC C27633	115,113.33	\$ 113,601.89

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
301965AN9	FFCA SECD LENDING CORP SECD	2,637,211.85	\$ 111,895.59
3019949K7	FHA	823,256.00	\$ 807,861.11
3099929X5	FHA 221/D4	1,622,456.00	\$ 1,592,116.07
32099W9G1	FHA 221D4 P8 98 2 PCT NT	647,196.82	\$ 652,455.29
3019909H2	FHA 221D4 PC OAK PARK	3,332,978.18	\$ 3,326,728.85
3189929Q9	FHA 236 NP REILLY	1,713,528.23	\$ 1,631,792.93
30299Y9S3	FHA 253 P11 02 PJ HUNT PG 87	1,591,222.35	\$ 1,565,563.89
02R0626C5	FHLMC TBA DEC 30 GOLD SINGLE	(12,900,000.00)	\$ (12,754,875.00)
02R0626C5	FHLMC TBA DEC 30 GOLD SINGLE	12,900,000.00	\$ 12,754,875.00
02R060415	FHLMC TBA JAN 15 GOLD SINGLE	1,500,000.00	\$ 1,483,125.00
02R062411	FHLMC TBA JAN 15 GOLD SINGLE	1,000,000.00	\$ 1,000,000.00
02R060613	FHLMC TBA JAN 30 GOLD SINGLE	13,000,000.00	\$ 12,593,750.00
02R060613	FHLMC TBA JAN 30 GOLD SINGLE	(1,000,000.00)	\$ (968,750.00)
02R062619	FHLMC TBA JAN 30 GOLD SINGLE	(12,900,000.00)	\$ (12,730,752.00)
02R062619	FHLMC TBA JAN 30 GOLD SINGLE	12,900,000.00	\$ 12,730,752.00
02R062619	FHLMC TBA JAN 30 GOLD SINGLE	27,000,000.00	\$ 26,645,760.00
02R062619	FHLMC TBA JAN 30 GOLD SINGLE	(1,000,000.00)	\$ (986,880.00)
02R070612	FHLMC TBA JAN 30 GOLD SINGLE	55,500,000.00	\$ 55,578,049.64
02R070612	FHLMC TBA JAN 30 GOLD SINGLE	100,000.00	\$ 100,219.00
02R072618	FHLMC TBA JAN 30 GOLD SINGLE	17,000,000.00	\$ 17,252,344.59
02R072618	FHLMC TBA JAN 30 GOLD SINGLE	15,000,000.00	\$ 15,229,650.00
02R072618	FHLMC TBA JAN 30 GOLD SINGLE	(3,000,000.00)	\$ (3,045,930.00)
02R080611	FHLMC TBA JAN 30 GOLD SINGLE	5,000,000.00	\$ 5,126,550.00
02R080611	FHLMC TBA JAN 30 GOLD SINGLE	2,700,000.00	\$ 2,768,337.00
02R082617	FHLMC TBA JAN 30 GOLD SINGLE	7,000,000.00	\$ 7,227,500.00
02R0626B7	FHLMC TBA NOV 30 GOLD SINGLE	(12,900,000.00)	\$ (12,472,752.00)
02R0626B7	FHLMC TBA NOV 30 GOLD SINGLE	12,900,000.00	\$ 12,472,752.00
31846LBM7	FIRST ALLIANCE MTG TR	1,556,216.01	\$ 1,556,703.11
32054YAE3	FIRST INTL BK SBA LN TR	997,785.94	\$ 997,785.94
336212AR6	FIRST SEC AUTO OWNER TR	9,881,940.94	\$ 9,932,892.23
336212AW5	FIRST SEC AUTO OWNER TR	2,150,000.00	\$ 2,161,900.03
337365AA8	FIRST UNION MASTER CREDIT CARD	7,000,000.00	\$ 7,000,000.00
339464AJ8	FLINT EUROPEAN DEBT INVTS TR	5,000,000.00	\$ 4,965,625.00
01F052417	FNMA TBA JAN 15 SINGLE FAM	1,600,000.00	\$ 1,555,504.00
01F060410	FNMA TBA JAN 15 SINGLE FAM	2,200,000.00	\$ 2,171,818.00
01F062416	FNMA TBA JAN 15 SINGLE FAM	600,000.00	\$ 599,814.00
01F072415	FNMA TBA JAN 15 SINGLE FAM	1,500,000.00	\$ 1,531,875.00
01F060618	FNMA TBA JAN 30 SINGLE FAM	20,000,000.00	\$ 19,362,600.00
01F062614	FNMA TBA JAN 30 SINGLE FAM	16,500,000.00	\$ 16,273,125.00
01F062614	FNMA TBA JAN 30 SINGLE FAM	20,690,000.00	\$ 20,405,512.50
01F070617	FNMA TBA JAN 30 SINGLE FAM	63,700,000.00	\$ 63,773,000.20
01F072613	FNMA TBA JAN 30 SINGLE FAM	(5,500,000.00)	\$ (5,580,795.00)
01F072613	FNMA TBA JAN 30 SINGLE FAM	4,000,000.00	\$ 4,058,760.00
01F072613	FNMA TBA JAN 30 SINGLE FAM	13,000,000.00	\$ 13,190,970.00
01F072613	FNMA TBA JAN 30 SINGLE FAM	1,700,000.00	\$ 1,724,973.00
01F080616	FNMA TBA JAN 30 SINGLE FAM	3,000,000.00	\$ 3,073,125.00
01F080616	FNMA TBA JAN 30 SINGLE FAM	7,750,000.00	\$ 7,941,347.50
01F082612	FNMA TBA JAN 30 SINGLE FAM	34,500,000.00	\$ 35,545,695.00
01F0726B1	FNMA TBA NOV 30 SINGLE FAM	(20,000,000.00)	\$ (19,965,625.00)
01F0706A7	FNMA TBA OCT 30 SINGLE FAM	(18,000,000.00)	\$ (17,550,000.00)
01F0706A7	FNMA TBA OCT 30 SINGLE FAM	10,000,000.00	\$ 9,796,875.00

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
01F0726A3	FNMA TBA OCT 30 SINGLE FAM	(31,000,000.00)	\$ (30,941,875.00)
31379JV29	FNMA POOL 421033	457,078.40	\$ 462,078.84
31362TWW9	FNMA POOL 070861	416,657.43	\$ 467,827.13
31363WHM0	FNMA POOL 100235	97,292.92	\$ 100,698.17
31368HY56	FNMA POOL 190732	441,334.43	\$ 467,593.83
31371GP53	FNMA POOL 251644	87,712.94	\$ 91,358.29
31371GSF8	FNMA POOL 251718	235,186.93	\$ 255,471.80
31371GSH4	FNMA POOL 251720	105,222.45	\$ 113,724.42
31373FZ37	FNMA POOL 292462	672,808.80	\$ 683,109.50
31373TWS5	FNMA POOL 303157	235,991.18	\$ 256,196.74
31373UE37	FNMA POOL 303554	109,403.90	\$ 123,181.13
31374FV22	FNMA POOL 313033	78,088.65	\$ 84,774.60
31374GE45	FNMA POOL 313455	165,797.22	\$ 180,097.23
31374GGG6	FNMA POOL 313499	110,169.10	\$ 119,601.78
31374S2E0	FNMA POOL 323073	544,091.07	\$ 591,018.92
31374TD22	FNMA POOL 323321	551,869.34	\$ 552,498.47
31374TWX3	FNMA POOL 323862	500,000.13	\$ 493,125.13
31377DLS8	FNMA POOL 373937	758,433.88	\$ 859,540.70
31377KEH4	FNMA POOL 379136	413,569.11	\$ 448,978.90
31378G7M9	FNMA POOL 398800	341,179.38	\$ 351,414.76
31378N7L6	FNMA POOL 404199	487,673.28	\$ 493,008.43
31378X2P0	FNMA POOL 412182	627,451.14	\$ 634,836.24
31379EE37	FNMA POOL 416954	83,202.33	\$ 85,149.26
31379JTA4	FNMA POOL 420945	83,025.63	\$ 84,002.84
31379TAZ7	FNMA POOL 428524	398,679.84	\$ 418,426.45
31380JEL3	FNMA POOL 441239	192,474.46	\$ 194,580.13
31380WLA0	FNMA POOL 452221	972,005.38	\$ 944,964.19
31380Y6Q8	FNMA POOL 454579	405,316.62	\$ 394,040.71
31384VJ60	FNMA POOL 534985	566,466.72	\$ 580,362.83
31384VYL0	FNMA POOL 535415	1,393,023.50	\$ 1,396,070.74
31384VZZ8	FNMA POOL 535460	493,305.96	\$ 508,105.14
31384WBB5	FNMA POOL 535634	2,976,394.26	\$ 2,893,590.97
31385DKT7	FNMA POOL 541306	578,587.55	\$ 595,945.18
31386FG74	FNMA POOL 561922	499,951.00	\$ 507,290.28
31386FKX2	FNMA POOL 562010	627,164.00	\$ 636,038.37
31380EED2	FNMA POOL 437632	407,635.24	\$ 419,864.30
31384VQX3	FNMA POOL 535170	480,835.83	\$ 467,458.98
31374GA56	FNMA POOL 313328	176,085.76	\$ 191,162.22
31379FCK8	FNMA POOL 417774	639,997.40	\$ 655,497.37
31379RFM5	FNMA POOL 426872	482,670.23	\$ 511,475.99
31379VGL7	FNMA POOL 430503	605,403.13	\$ 616,566.76
31380P4M8	FNMA POOL 446428	876,528.88	\$ 880,911.52
31384S6W4	FNMA POOL 532885	372,736.03	\$ 378,207.79
31384VV74	FNMA POOL 535338	536,068.18	\$ 555,666.83
34527RBA0	FORD CR AUTO OWNER TR	77,734.80	\$ 77,709.92
34527RBB8	FORD CR AUTO OWNER TR	775,000.00	\$ 774,031.25
34527RCE1	FORD CR AUTO OWNER TR	1,000,000.00	\$ 998,120.00
34527RCE1	FORD CR AUTO OWNER TR	10,000,000.00	\$ 9,981,200.00
34527RCN1	FORD CR AUTO OWNER TR	869,009.25	\$ 868,461.77
34527RCP6	FORD CR AUTO OWNER TR	2,000,000.00	\$ 1,998,120.00
34527RCX9	FORD CR AUTO OWNER TR	1,591,456.28	\$ 1,590,453.66

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
34527RDG5	FORD CR AUTO OWNER TR	1,068,161.47	\$ 1,069,496.67
34527RDG5	FORD CR AUTO OWNER TR	10,681,614.56	\$ 10,694,966.58
34527RED1	FORD CR AUTO OWNER TR	25,000,000.00	\$ 25,009,000.00
34527REK5	FORD CR AUTO OWNER TR	25,000,000.00	\$ 25,078,000.00
34527REX7	FORD CR AUTO OWNER TR	1,720,000.00	\$ 1,728,049.60
34527REX7	FORD CR AUTO OWNER TR	30,000,000.00	\$ 30,140,400.00
34527REY5	FORD CR AUTO OWNER TR	600,000.00	\$ 607,122.00
444927II0	FRANCE REPUBLIC	5,000,000.00	\$ 4,870,739.51
591455II3	FRANCE REPUBLIC OF	3,200,000.00	\$ 3,051,929.52
520014II4	FRANCE(GOVT OF)	100,000,000.00	\$ 93,987,622.24
559552II7	FRANCE(GOVT OF)	100,000,000.00	\$ 93,692,260.89
36157LS90	G E CAP MTG SVCS INC	304,615.21	\$ 302,711.36
36157LXQ6	G E CAP MTG SVCS INC	21,864.98	\$ 21,769.21
36157LZ68	G E CAP MTG SVCS INC	303,369.20	\$ 302,040.44
437511II1	GERMANY (FED REP)	20,000,000.00	\$ 19,727,715.52
572601II5	GERMANY FED REP	228,000,000.00	\$ 208,448,874.13
539363II4	GERMANY FED REPUBLIC OF	7,740,000.00	\$ 7,471,597.99
580442II4	GERMANY FEDERAL REPUBLIC OF	75,000,000.00	\$ 69,857,276.44
520166II2	GERMANY(FED REP)	22,000,000.00	\$ 20,631,919.30
531921II7	GERMANY(FED REP)	22,000,000.00	\$ 20,652,573.94
540158II5	GERMANY(FED REP)	7,750,000.00	\$ 7,515,448.73
580934II0	GERMANY(FED REP)	3,780,000.00	\$ 3,686,892.57
596788II2	GERMANY(FED REPUBLIC OF)	7,700,000.00	\$ 7,427,924.70
596788II2	GERMANY(FED REPUBLIC OF)	6,698,000.00	\$ 6,474,535.46
437477II5	GERMANY(FED)UNITY	49,000,000.00	\$ 47,540,032.45
524467II0	GERMANY(FEDERAL REPUBLIC OF)	1,430,000.00	\$ 1,434,247.83
361849BV3	GMAC COML MTG SEC INC	1,000,000.00	\$ 1,024,293.10
361849JU7	GMAC COML MTG SEC INC	5,003,840.59	\$ 139,106.76
36185HAA1	GMAC MTG CORP LN TR	4,014,987.47	\$ 4,013,104.44
36185HAJ2	GMACM HOME LN TR	13,877,368.66	\$ 13,860,021.95
36185NAN0	GMACM MTG LN TR	2,141,035.58	\$ 2,003,206.41
567349II8	GREECE (REP OF)	2,000,000,000.00	\$ 5,664,769.27
99LHQCII0	GREECE REPUBLIC OF	1,340,000,000.00	\$ 3,834,161.61
561367II6	GREECE(REP OF)	4,850,000,000.00	\$ 14,077,819.54
593655II6	GREECE(REP OF)	670,000,000.00	\$ 1,910,619.77
395386BE4	GREENPOINT MANUFACTURED HSG	10,000,000.00	\$ 10,000,420.00
395386AX3	GREEN POINT MANUFACTURED	10,000,000.00	\$ 9,979,711.00
393533AS3	GREEN TREE RECREATIONAL EQUIP	1,543,848.55	\$ 1,544,975.56
393533AY0	GREEN TREE RECREATIONAL EQUIP	193,998.14	\$ 193,978.74
393533BQ6	GREEN TREE RECREATIONAL EQUIP	464,927.92	\$ 465,997.25
393533BU7	GREEN TREE RECREATIONAL EQUIP	207,000.00	\$ 123,429.96
395386AA3	GREENPOINT MANUFACTURED HSG	1,938,470.22	\$ 1,927,566.33
393533BD5	GREETREE RECREATIONAL EQUIP	1,029,542.35	\$ 1,039,220.05
41283AAA7	HARLEY DAVIDSON MOTORCYCLE TR	5,000,000.00	\$ 5,031,250.00
42209EBL3	HEADLANDS MTG SECS INC	224,755.17	\$ 228,265.85
42209EDJ6	HEADLANDS MTG SECS INC	114,195.56	\$ 114,266.36
42332QAV5	HELLER FIN COML MTG ASSET CORP	1,340,000.00	\$ 1,471,427.20
437296205	HOME OWNERSHIP	200.00	\$ 148,000.00
437297203	HOME OWNERSHIP FDG CORP II	500.00	\$ 370,000.00
43811RAB5	HONDA AUTO RECEIVABLES 2000 1	1,400,000.00	\$ 1,406,770.82
44179FAA7	HOUSEHOLD AUTOMOTIVE TR VI	9,205,743.85	\$ 9,218,687.13

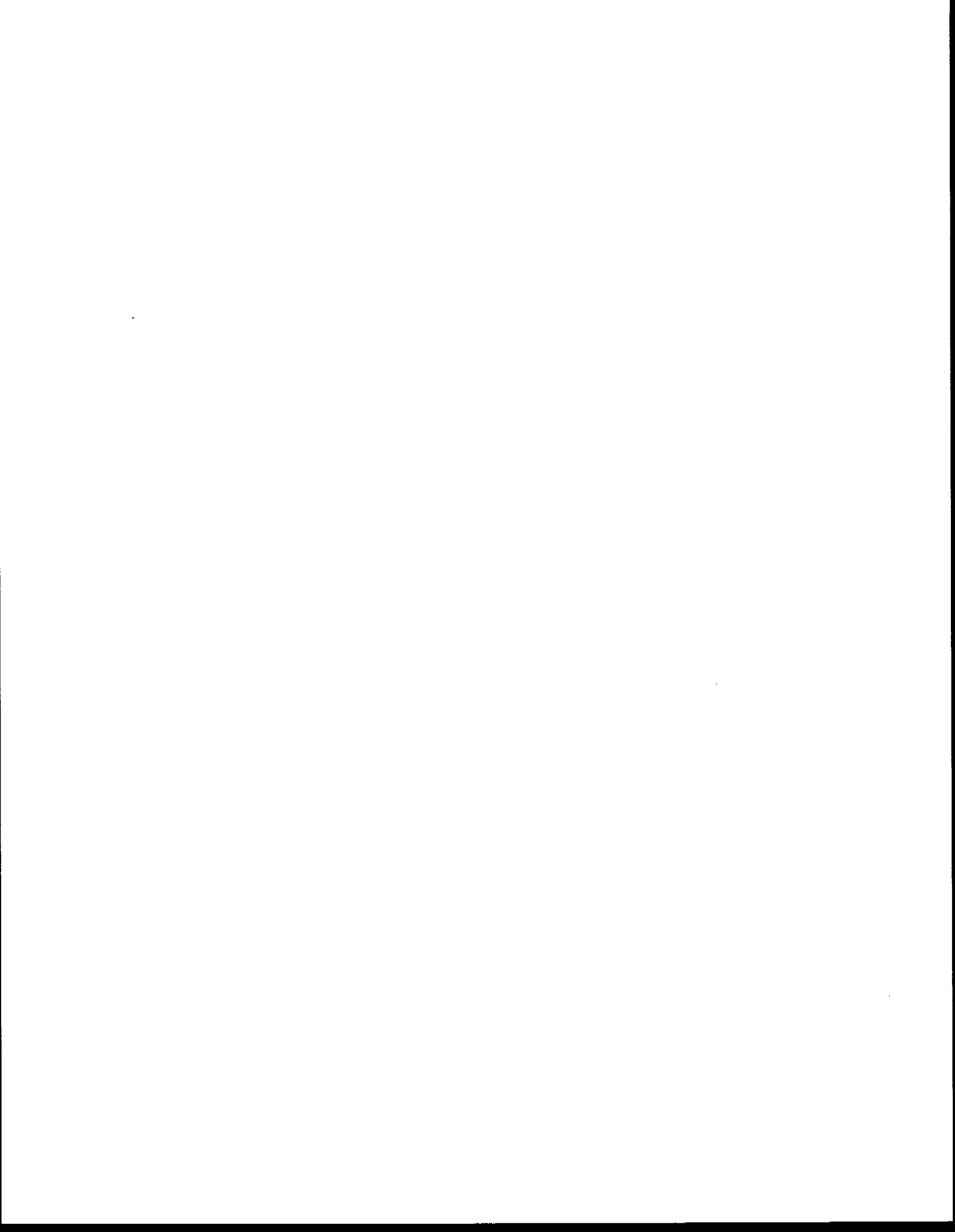
CUSIP Number	Security Name	Shares/Par Value	Base Market Value
44179FAB5	HOUSEHOLD AUTOMOTIVE TR VI	10,000,000.00	\$ 10,082,082.00
44179QAB1	HOUSEHOLD AUTOMOTIVE TRUST IV	8,586,624.64	\$ 8,610,323.72
44180LAC7	HOUSEHOLD CR CARD MASTER TR I	20,000,000.00	\$ 19,996,836.00
441917AE1	HOUSEHOLD HOME EQUITY LN TR	1,132,925.69	\$ 1,129,730.84
540218II7	I B R D (WORLD BANK)	5,054,000.00	\$ 5,049,451.40
540302II9	I B R D (WORLD BANK)	3,870,000.00	\$ 3,858,970.50
457659134	INSILCO CORP	2,975.00	\$ -
457776110	INSTRON CORP	4,960.00	\$ -
4599969X4	INT RT SWAP	(38,800,000.00)	\$ -
4599969X4	INT RT SWAP	38,800,000.00	\$ 444,337.59
4599969Y2	INT RT SWAP	(30,000,000.00)	\$ -
4599969Y2	INT RT SWAP	30,000,000.00	\$ -
593330II6	ITALY (REPUBLIC OF)	5,000,000.00	\$ 4,852,901.41
593330II6	ITALY (REPUBLIC OF)	9,000,000.00	\$ 8,735,222.54
545954II2	ITALY REP OF	2,680,000.00	\$ 2,507,304.23
587213II2	ITALY REPUBLIC OF	8,500,000.00	\$ 7,988,181.79
594579II7	ITALY REPUBLIC OF	4,700,000.00	\$ 4,522,896.61
594579II7	ITALY REPUBLIC OF	3,630,000.00	\$ 3,493,215.89
647558II8	JAPAN	2,300,000,000.00	\$ 22,060,458.88
620821II1	JAPAN GOVT OF	500,000,000.00	\$ 4,505,559.36
52108HAT1	LB UBS COMMERCIAL MTG TRUST	2,300,000.00	\$ 2,522,287.41
525177BA8	LEHMAN FHA TITLE I LN TR	24,650.97	\$ 24,544.97
54239QAB8	LONG BEACH ASSET HLDGS CORP	899,897.38	\$ 903,856.93
563469DC6	MANITOBA PROV CDA	11,000,000.00	\$ 11,203,720.00
552913790	MAS FDS	1,867,570.01	\$ 12,699,476.04
57722R115	MATTRESS DISCOUNTERS HLDG CORP	9,920.00	\$ -
57773A110	MAXCOM TELECOMUNICACIONES	1,550.00	\$ 155.00
55262TCS0	MBNA MASTER CR CARD TR II	20,000,000.00	\$ 19,986,400.00
55262TEH2	MBNA MASTER CR CARD TR II	20,000,000.00	\$ 20,018,600.00
55262TFF5	MBNA MASTER CR CARD TR II	20,000,000.00	\$ 19,968,600.00
55262TFU2	MBNA MASTER CREDIT CARD TR	20,000,000.00	\$ 19,968,000.00
589929TK4	MERRILL LYNCH MTG INVS INC	147,452.34	\$ 146,760.79
59159UAL2	METRIS MASTER TR	1,000,000.00	\$ 1,004,460.00
591739BS5	METROPOLITAN ASSET FDG INC II	1,402,527.97	\$ 1,397,926.28
563108II2	MEXICO (UNITED MEXICAN STATES)	900,000.00	\$ 989,460.00
506599II2	MEXICO (UTD MEX ST)	3,700,000.00	\$ 4,540,270.00
532218II7	MEXICO (UTD MEX ST)	25,000,000.00	\$ 22,687,500.00
593048AX9	MEXICO UNITED MEXICAN STS	2,679,000.00	\$ 3,261,682.50
593048BG5	MEXICO UNITED MEXICAN STS	1,300,000.00	\$ 1,426,750.00
526994II1	MIN OF FIN RUSSIA	5,100,000.00	\$ 3,751,815.00
526994II1	MIN OF FIN RUSSIA	700,000.00	\$ 514,955.00
548574II5	MIN OF FIN RUSSIA	2,950,000.00	\$ 2,452,187.50
548574II5	MIN OF FIN RUSSIA	1,150,000.00	\$ 955,937.50
553083AP1	MMCA AUTO OWNER TR	627,694.15	\$ 625,340.30
553083AS5	MMCA AUTO OWNER TR	280,779.26	\$ 280,602.37
61745MFF5	MORGAN STANLEY CAP I INC	918,906.71	\$ 920,542.82
61910DFK3	MORTGAGE CAP FDG INC	250,000.00	\$ 247,942.50
63934VBB5	NAVISTAR FINL OWNER TR	9,003,328.61	\$ 9,030,068.50
560036II8	NETHERLANDS KINGDOM OF	4,499,000.00	\$ 3,877,516.11
586824II7	NETHERLANDS KINGDOM OF	1,206,000.00	\$ 1,174,143.02
601694II5	NEW ZEALAND GOVT	2,330,000.00	\$ 1,097,429.33



CUSIP Number	Security Name	Shares/Par Value	Base Market Value
615830I9	NEW ZEALAND GOVT	2,330,000.00	\$ 1,027,937.84
65474LAB9	NISSAN AUTO REC 2000 B OWN TR	800,000.00	\$ 803,000.00
65474LAA1	NISSAN AUTO REC 2000 B OWNER	1,483,002.49	\$ 1,483,462.22
654737AC9	NISSAN AUTO RECEIVABLES	333,198.02	\$ 331,844.57
65474AAB3	NISSAN AUTO RECEIVABLES	1,350,354.59	\$ 1,349,922.48
65474AAC1	NISSAN AUTO RECEIVABLES	1,350,000.00	\$ 1,352,106.00
65474MAA9	NISSAN AUTO RECEIVABLES	4,448,242.52	\$ 4,449,621.48
65474BAB1	NISSAN AUTO RECEIVABLES OWR TR	562,427.49	\$ 562,601.84
655356HM8	NOMURA ASSET SECS CORP	915,268.20	\$ 936,991.72
655356HN6	NOMURA ASSET SECS CORP	3,440,000.00	\$ 3,560,056.00
540788I9	NORWAY (KINGDOM OF)	90,000,000.00	\$ 9,875,129.80
540788I9	NORWAY (KINGDOM OF)	13,420,000.00	\$ 1,472,491.58
66937RAN9	NORWEST ASSET SECS CORP	488,172.02	\$ 476,119.05
67104R138	O SULLIVAN INDS INC	9,920.00	\$ -
67104R112	O SULLIVAN INDS INC	9,920.00	\$ -
68338RAH3	ONYX ACCEP GRANTOR TR	111,482.20	\$ 110,646.08
686328AH8	ORIX CR ALLIANCE RECEIVABLES	4,111,914.71	\$ 4,113,843.20
705220AC5	PECO ENERGY TRANSITION TR	15,000,000.00	\$ 15,145,200.00
521502I17	PERU (REP OF)	3,750,000.00	\$ 2,185,650.00
523723I17	PERU (REP OF)	2,200,000.00	\$ 1,415,295.20
718286AP2	PHILIPPINES REP	1,000,000.00	\$ 820,000.00
693390809	PIMCO FDS	346,686.53	\$ 2,374,802.76
693388100	PIMPCO COMMERCIAL	175,400.00	\$ 2,203,462.50
69348LWA3	PNC MTG SECS CORP	2,300,000.00	\$ 2,264,062.50
69348LX95	PNC MTG SECS CORP	0.01	\$ 0.01
69348LXS3	PNC MTG SECS CORP	1,000,000.00	\$ 973,011.80
69348RWB8	PNC MTG SECS CORP	342,000.00	\$ 350,763.75
591615I12	POLAND GOVT OF	16,000,000.00	\$ 3,261,910.09
99LHUQI14	POLAND REP OF	-	\$ -
74046RFC0	PREMIER AUTO TR	10,000,000.00	\$ 9,968,700.00
74046RFL0	PREMIER AUTO TR	2,180,480.13	\$ 2,175,028.93
74046RFU0	PREMIER AUTO TR	956,715.85	\$ 956,113.12
471700I17	QUEBEC (PROV OF)	3,000,000.00	\$ 3,024,750.00
99LMTBII8	RESID MORTGAGE SEC 9 A2A	2,000,000.00	\$ 2,000,000.00
76110WKD7	RESIDENTIAL ASSET SEC MTG PASS	11,743,007.72	\$ 11,737,500.25
76110VCR7	RESIDENTIAL FDG MTG SECII INC	3,000,000.00	\$ 3,087,187.50
7609475N7	RESIDENTIAL FDG MTG SECS I	1,428,244.43	\$ 1,440,655.87
76110VDP0	RESIDENTIAL FDG MTG SECS I	5,238,313.60	\$ 5,229,827.53
760947M65	RESIDENTIAL FDG MTG SECS I INC	1,100,000.00	\$ 1,116,843.75
76110VEN4	RESIDENTIAL FDG MTG SECS II	13,716,397.82	\$ 13,713,654.54
76116NXA3	RESOLUTION TR CORP MTG PASS	464,364.61	\$ 464,624.65
78386NEP0	SACO I INC	909,526.30	\$ 909,526.30
79548KX29	SALOMON BROS MTG SECS VII INC	400,000.00	\$ 400,750.00
81234CAQ4	SEARS CR ACCOUNT MASTER TR II	5,843,749.72	\$ 5,836,445.03
81234CBC4	SEARS CR ACCOUNT MASTER TR II	2,173,333.36	\$ 2,167,900.03
81747XAA3	SER 2000 1G MEDALLION TR	17,458,994.00	\$ 17,458,994.00
78442GBA3	SLM STUDENT LN TR	105,492.72	\$ 105,376.68
78442GBA3	SLM STUDENT LN TR	8,328,370.83	\$ 8,319,209.62
78442GBP0	SLM STUDENT LN TR	24,261,636.00	\$ 24,274,009.43
78442GCD6	SLM STUDENT LN TR	36,007,506.28	\$ 36,019,748.83
78442GCH7	SLM STUDENT LN TR	9,567,726.03	\$ 9,392,818.43

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
99KZBYI19	SLOVENIA (REPUBLIC OF)	600,000.00	\$ 572,884.59
784538AC4	SMHL GLOBAL FD NO 1	4,800,000.00	\$ 4,798,560.00
544783I16	SOUTH KOREA REPUBLIC OF	5,050,000.00	\$ 5,469,781.25
597973I19	SPAIN (KINGDOM OF)	20,000,000.00	\$ 18,889,606.59
553219I19	SPAIN (KINGDOM OF)	18,800,000.00	\$ 17,509,125.60
554993I18	SPAIN KINGDOM OF	22,000,000.00	\$ 20,553,431.67
863572N74	STRUCTURED ASSET SECS CORP	2,003,425.20	\$ 1,991,988.85
795452AA9	STUDENT LN MARKETING ASSN	598,112.51	\$ 598,112.51
518699I16	SWEDEN (KINGDOM OF)	216,000,000.00	\$ 23,226,411.99
883200AM9	TEXTRON FINL CORP REC TR	10,000,000.00	\$ 10,046,875.00
89140VAA3	TORRENS TRUST	2,641,555.57	\$ 2,641,555.57
89232QAB1	TOYOTA AUTO RECEIVABLES 2000B	5,000,000.00	\$ 5,001,550.00
892328AB1	TOYOTA AUTO RECVBLS 1999 OWNER	84,602.59	\$ 84,575.52
048930I14	U.K. TREASURY	2,100,000.00	\$ 3,161,446.83
089205I11	U.K. TREASURY	3,000,000.00	\$ 4,541,448.45
090715I16	U.K. TREASURY STOCK	(1,500,000.00)	\$ (4,916,989.58)
090715I16	U.K. TREASURY STOCK	1,500,000.00	\$ 4,916,989.58
90263BFN3	UCFC LN TR	308,138.98	\$ 306,694.73
024041I18	UK TREASURY STOCK	2,800,000.00	\$ 5,307,558.33
024041I18	UK TREASURY STOCK	1,000,000.00	\$ 1,901,606.43
99LPKTI11	UNICREDITO ITALIANO CAP TRUST	620,000.00	\$ 592,405.58
91086PAA8	UNITED MEXICAN STS BLOBAL	5,000,000.00	\$ 5,150,000.00
903278AA7	USAA AUTO OWNER TR	3,051,724.65	\$ 3,052,670.68
493443I18	VENEZUELA (REP OF)	5,499,959.54	\$ 4,441,217.33
493443I18	VENEZUELA (REP OF)	499,996.71	\$ 400,961.36
533106I13	VENEZUELA(REP OF)	4,300,000.00	\$ 2,772,691.60
99HWTSI14	VIETNAM REP OF (PAR)	400,000.00	\$ 140,000.00
929772AC5	WACHOVIA CR CARD MASTER TR	10,000,000.00	\$ 9,981,200.00
957666993	WESTERN ASSET TR INC	748,531.45	\$ 8,712,906.08
928951DA7	WFS FINL OWNER TR	3,923,140.42	\$ 3,938,440.67
92928SAA2	WMC MTG LN TR	52,478.65	\$ 52,461.86
981587116	WORLDWIDE FLIGHT SVCS INC	9,920.00	\$ -
		\$ 15,141,077,678.32	\$ 2,841,682,539.98

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
99X021507	AUSTRALIA 10YR BONDS FUTURES	3,100,000.00	\$ -
99X015798	AUSTRALIA BBILL 90 DAY FUTURES	(214,000,000.00)	\$ -
99X020806	AUSTRALIA BBILL 90DAY FUTURES	(36,000,000.00)	\$ -
99X017950	AUSTRALIA BBILL 90DAY FUTURES	(54,000,000.00)	\$ -
99X021747	AUSTRALIA TBONDS 3YR FUTURES	900,000.00	\$ -
'134994995	CANADA BANKERS ACCEP FUTURES	(29,750,000.00)	\$ -
'134994987	CANADA BANKERS ACCEP FUTURES	(16,750,000.00)	\$ -
'134993922	CANADA BANKERS ACCEP FUTURES	(10,000,000.00)	\$ -
'134990936	CANADA GOVT BONDS 10YR FUTURES	17,900,000.00	\$ -
99X020749	EURIBOR FUTURES	(7,250,000.00)	\$ -
99X018172	EURIBOR FUTURES	(4,250,000.00)	\$ -
99X011706	EURIBOR FUTURES	(8,000,000.00)	\$ -
99X021804	EURO YEN 3MO FUTURES	15,500,000.00	\$ -
99X017513	EURO YEN FUTURES	15,750,000.00	\$ -
99X015657	EURO YEN FUTURES	61,750,000.00	\$ -
29899N995	EURODOLLAR FUTURES	(3,000,000.00)	\$ -
29899N987	EURODOLLAR FUTURES	(10,750,000.00)	\$ -
29899N953	EURODOLLAR FUTURES	27,750,000.00	\$ -
99X021887	FRANCE GOVT BONDS 10YR FUTURES	11,300,000.00	\$ -
99X021200	GERMANY FED REP BONDS 10YR FTR	4,100,000.00	\$ -
99X021184	GERMANY FED REP BONDS 2YR FTRS	27,600,000.00	\$ -
99X020848	GERMANY FED REP BONDS 5YR FUT	33,600,000.00	\$ -
99X020111	JAPAN GOVT BONDS 10YR FUTURES	2,800,000,000.00	\$ -
99X020111	JAPAN GOVT BONDS 10YR FUTURES	(100,000,000.00)	\$ -
99X019626	LIBOR FUTURES	1,500,000.00	\$ -
99X017679	LIBOR FUTURES	6,500,000.00	\$ -
99X011219	LIBOR FUTURES	(36,500,000.00)	\$ -
99X013025	U K TREAS BONDS FUTURES	(5,100,000.00)	\$ -
93599P999	U S TREAS BONDS FUTURES	300,000.00	\$ -
92399G977	U S TREAS NOTES 10YR FUTURES	351,200,000.00	\$ -
92399G977	U S TREAS NOTES 10YR FUTURES	32,100,000.00	\$ -
92399G977	U S TREAS NOTES 10YR FUTURES	3,600,000.00	\$ -
92399G977	U S TREAS NOTES 10YR FUTURES	(1,000,000.00)	\$ -
92399G977	U S TREAS NOTES 10YR FUTURES	(2,300,000.00)	\$ -
92399G977	U S TREAS NOTES 10YR FUTURES	(55,700,000.00)	\$ -
93599U998	U S TREAS NOTES 2YR FUTURES	(9,800,000.00)	\$ -
93599U998	U S TREAS NOTES 2YR FUTURES	(38,800,000.00)	\$ -
92399G969	U S TREAS NOTES 5YR FUTURES	7,700,000.00	\$ -
92399G969	U S TREAS NOTES 5YR FUTURES	5,900,000.00	\$ -
92399G969	U S TREAS NOTES 5YR FUTURES	(300,000.00)	\$ -
92399G969	U S TREAS NOTES 5YR FUTURES	(16,200,000.00)	\$ -
92399G969	U S TREAS NOTES 5YR FUTURES	(35,000,000.00)	\$ -
	Totals:	2,733,600,000.00	



Bill & Melinda Gates Foundation

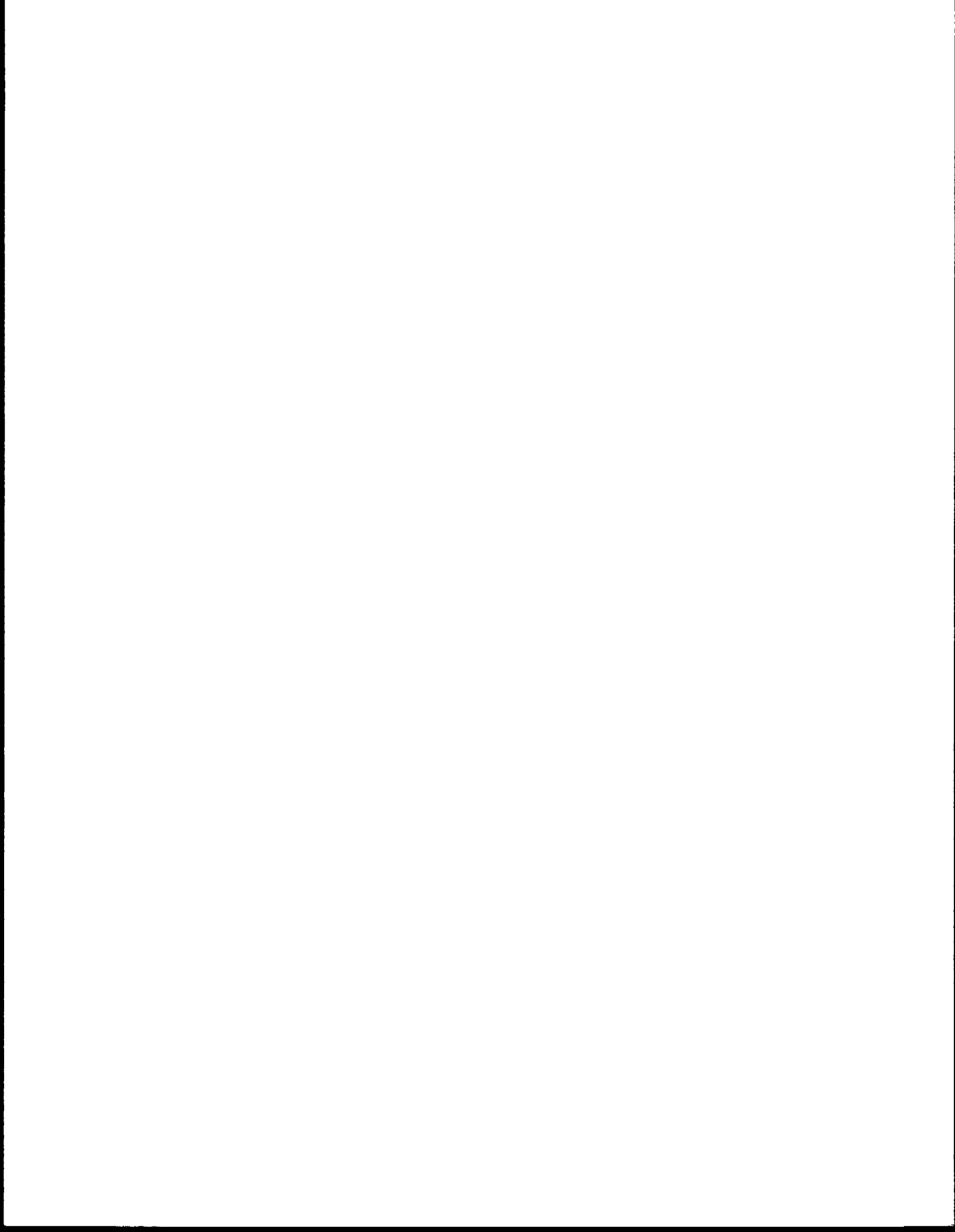
EIN #91-1663695

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

Statement 27

Asset Class	Est. Useful Life	1998 Additions	1999 Additions	Cost 1/1/2000	2000 Additions	2000 Deletions	Balance 12/31/2000	12/31/1999		2000 Depreciation	Accum. Depreciation 12/31/2000
								Accum. Depreciation Prior Years	Depreciation		
Computers, printers & software	3	\$ 726,216	\$ 2,483,794	\$ 3,210,010	\$ 2,768,026	\$ (13,365)	\$ 5,964,671	\$ 957,266	\$ 1,617,315	\$ 2,574,581	
Furniture & Fixtures	10	173,738	2,002,021	2,175,759	842,535	(21,780)	2,996,513	87,047	221,569	308,616	
Telecommunications	5	-	302,275	302,275	220,888	-	523,163	27,954	120,050	148,005	
Leasehold improvements	10	16,893	5,745,168	5,762,061	1,175,098	-	6,937,159	209,896	636,323	846,219	
		\$ 916,847	\$ 10,533,258	\$ 11,450,105	\$ 5,006,547	\$ (35,145)	\$ 16,421,506	\$ 1,282,164	\$ 2,595,257	\$ 3,877,421	

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



Form 990-PF, Part VI, Line 9

The Foundation has requested permission to change its method of accounting from the cash method to the overall accrual method under the automatic change provision of Rev. Proc. 99-49; specifically to Section 5.01.

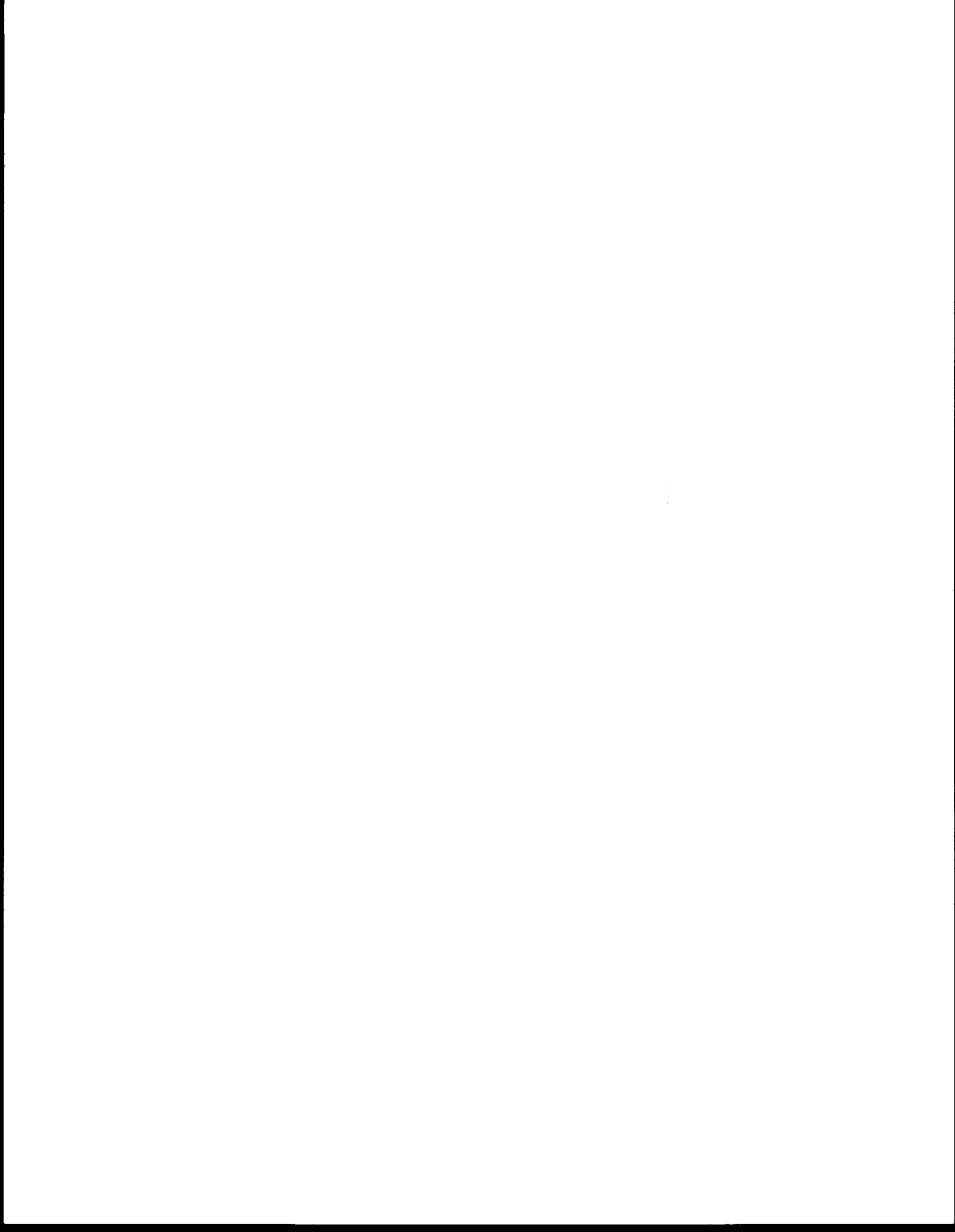
Because the change in method was not made until after the filing of extensions of time to file Form 990-PF, the tax liability resulting from the 12/31/00 Section 481(a) adjustment is not due until the filing of Form 990-PF. Following are calculations to show that the foundation would not have had any tax liability due with this return other than the tax liability due to the effect of the Section 481(a) adjustment.

	Excluding Section 481(a) Revenue	Section 481(a) Revenue	Tax Liability After Section 481(a) Adjustment
Revenues before Section 481(a) adjustment	4,877,521,938		
Section 481(a) adjustment revenues		46,167,585	
Total taxable revenues (Part I, page 1, column b)	4,877,521,938	46,167,585	
Times 1% excise tax liability	x 1%	x 1%	
Excise tax liability	48,775,219 (1)	461,676	49,236,895 (2)
Credits and payments (Part VI, line 6a)	49,075,150		49,075,150
Excise tax liability (refund)	(299,931)	461,676	161,745 (3)

(1) See attached Form 2220 evidencing there would have been no tax liability apart from the section 481(a) revenue.

(2) Agrees to Part VI, line 1

(3) Agrees to Part VI, line 9





# Underpayment of Estimated Tax by Corporations

▶ Instructions are separate. See page 4 for Paperwork Reduction Act Notice.  
▶ Attach to the corporation's tax return.

Name **Bill & Melinda Gates Foundation** Employer identification number **91-1663695**

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

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

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

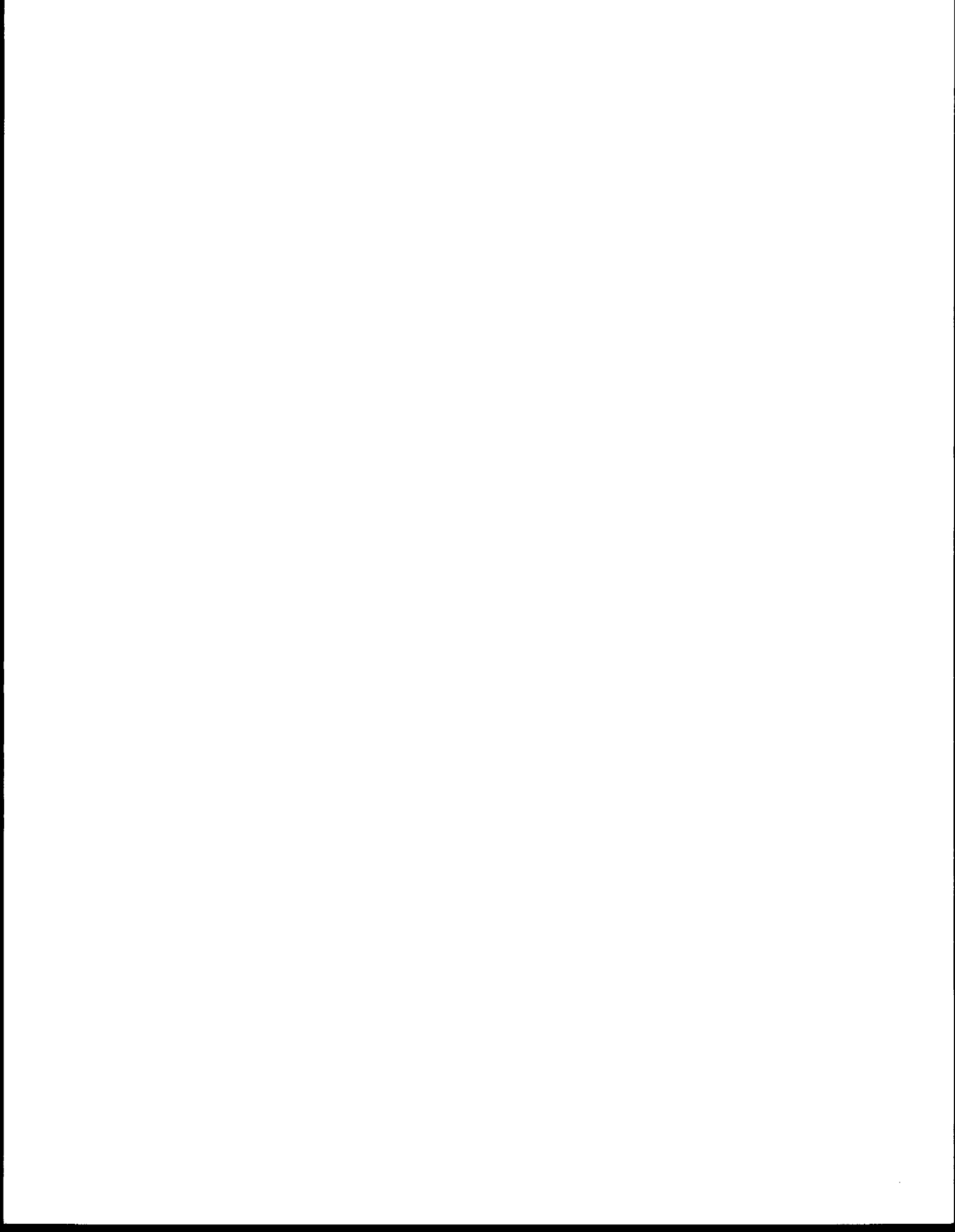
**Note:** The corporation also must file Form 2220 if it has a research credit allowed for the current year. See the instructions for line 4 on page 2.

**Part II Figuring the Underpayment**

4 Total tax (see page 2 of the instructions) .....		<b>4</b>	48775219.
5a Personal holding company tax (Schedule PH (Form 1120), line 26) included on line 4 .....	<b>5a</b>		
b Interest included on line 4 due under the look-back method of section 460(b)(2) for completed long-term contracts or of section 167(g) for property depreciated under the income forecast method .....	<b>5b</b>		
c Credit for Federal tax paid on fuels .....	<b>5c</b>		
d Total. Add lines 5a through 5c .....		<b>5d</b>	
6 Subtract line 5d from line 4. If the result is less than \$500, do not complete or file this form. The corporation does not owe the penalty .....		<b>6</b>	48775219.
7 Enter the tax shown on the corporation's 1999 income tax return. <b>Caution:</b> See page 2 of the instructions before completing this line. ....		<b>7</b>	
8 Enter the smaller of line 6 or line 7. If the corporation must skip line 7, enter the amount from line 6 on line 8 .....		<b>8</b>	48775219.

	(a)	(b)	(c)	(d)
9 <b>Installment due dates.</b> Enter in columns (a) through (d) the 15th day of the 4th (Form 990-PF filers: Enter 5th month), 6th, 9th, and 12th months of the corporation's tax year .....	9	05/15/00	06/15/00	09/15/00 12/15/00
10 <b>Required installments.</b> If the box on line 1 and/or line 2 above is checked, enter the amounts from Schedule A, line 41. If the box on line 3 (but not 1 or 2) is checked, see page 3 of the instructions for the amounts to enter. If none of these boxes are checked, enter 25% of line 8 above in each column .....	10	12193805.	12193805.	12193804. 12193805.
11 <b>Estimated tax paid or credited for each period</b> (see page 3 of the instructions). For column (a) only, enter the amount from line 11 on line 15 .....	11	34925150.	4250000.	9900000.
12 Enter amount, if any, from line 18 of the preceding column .....	12		22731345.	14787540. 2593736.
13 Add lines 11 and 12 .....	13		26981345.	14787540. 12493736.
14 Add amounts on lines 16 and 17 of the preceding column .....	14			
15 Subtract line 14 from line 13. If zero or less, enter -0- .....	15	34925150.	26981345.	14787540. 12493736.
16 If the amount on line 15 is zero, subtract line 13 from line 14. Otherwise, enter -0- .....	16		0.	0.
17 <b>Underpayment.</b> If line 15 is less than or equal to line 10, subtract line 15 from line 10. Then go to line 12 of the next column. Otherwise, go to line 18 .....	17			
18 <b>Overpayment.</b> If line 10 is less than line 15, subtract line 10 from line 15. Then go to line 12 of the next column .....	18	22731345.	14787540.	2593736.

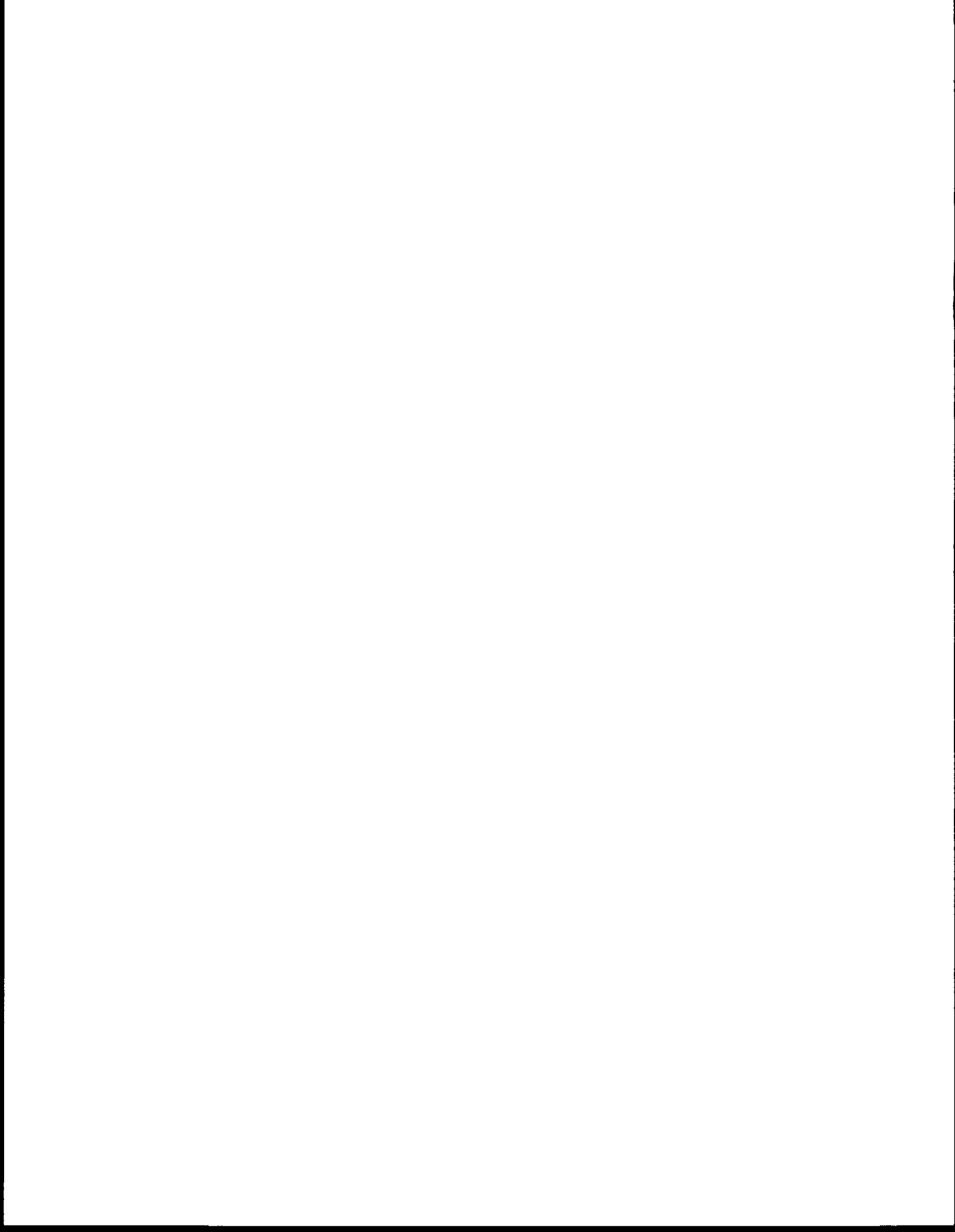
**Complete Part III on page 2 to figure the penalty. If there are no entries on line 17, no penalty is owed.**



**Part III Figuring the Penalty**

	(a)	(b)	(c)	(d)
19 Enter the date of payment or the 15th day of the 3rd month after the close of the tax year, whichever is earlier (see page 3 of the instructions). (Form 990-PF and Form 990-T filers: Use 5th month instead of 3rd month.)	19			
20 Number of days from due date of installment on line 9 to the date shown on line 19	20			
21 Number of days on line 20 after 4/15/00 and before 1/1/01	21			
22 Underpayment on line 17 x $\frac{\text{Number of days on line 21} \times 9\%}{366}$	22	\$	\$	\$
23 Number of days on line 20 after 12/31/00 and before 4/1/01	23			
24 Underpayment on line 17 x $\frac{\text{Number of days on line 23} \times 9\%}{365}$	24	\$	\$	\$
25 Number of days on line 20 after 3/31/01 and before 7/1/01	25			
26 Underpayment on line 17 x $\frac{\text{Number of days on line 25} \times \%}{365}$	26	\$	\$	\$
27 Number of days on line 20 after 6/30/01 and before 10/1/01	27			
28 Underpayment on line 17 x $\frac{\text{Number of days on line 27} \times \%}{365}$	28	\$	\$	\$
29 Number of days on line 20 after 9/30/01 and before 1/1/02	29			
30 Underpayment on line 17 x $\frac{\text{Number of days on line 29} \times \%}{365}$	30	\$	\$	\$
31 Number of days on line 20 after 12/31/01 and before 2/16/02	31			
32 Underpayment on line 17 x $\frac{\text{Number of days on line 31} \times \%}{365}$	32	\$	\$	\$
33 Add lines 22, 24, 26, 28, 30, and 32	33	\$	\$	\$
34 Penalty. Add columns (a) through (d), of line 33. Enter the total here and on Form 1120; line 33, Form 1120-A; line 29; or the comparable line for other income tax returns	34	\$		0.

\* For underpayments paid after March 31, 2001: For lines 26, 28, 30, and 32 use the penalty interest rate for each calendar quarter that the IRS will determine during the first month in the preceding quarter. These rates are published quarterly in an IRS News Release and in a revenue ruling in the Internal Revenue Bulletin. To obtain this information on the Internet, access the IRS Web Site at [www.irs.gov](http://www.irs.gov). You can also call 1-800-829-1040 to get interest rate information.



**Bill & Melinda Gates Foundation**

EIN #91-1663695

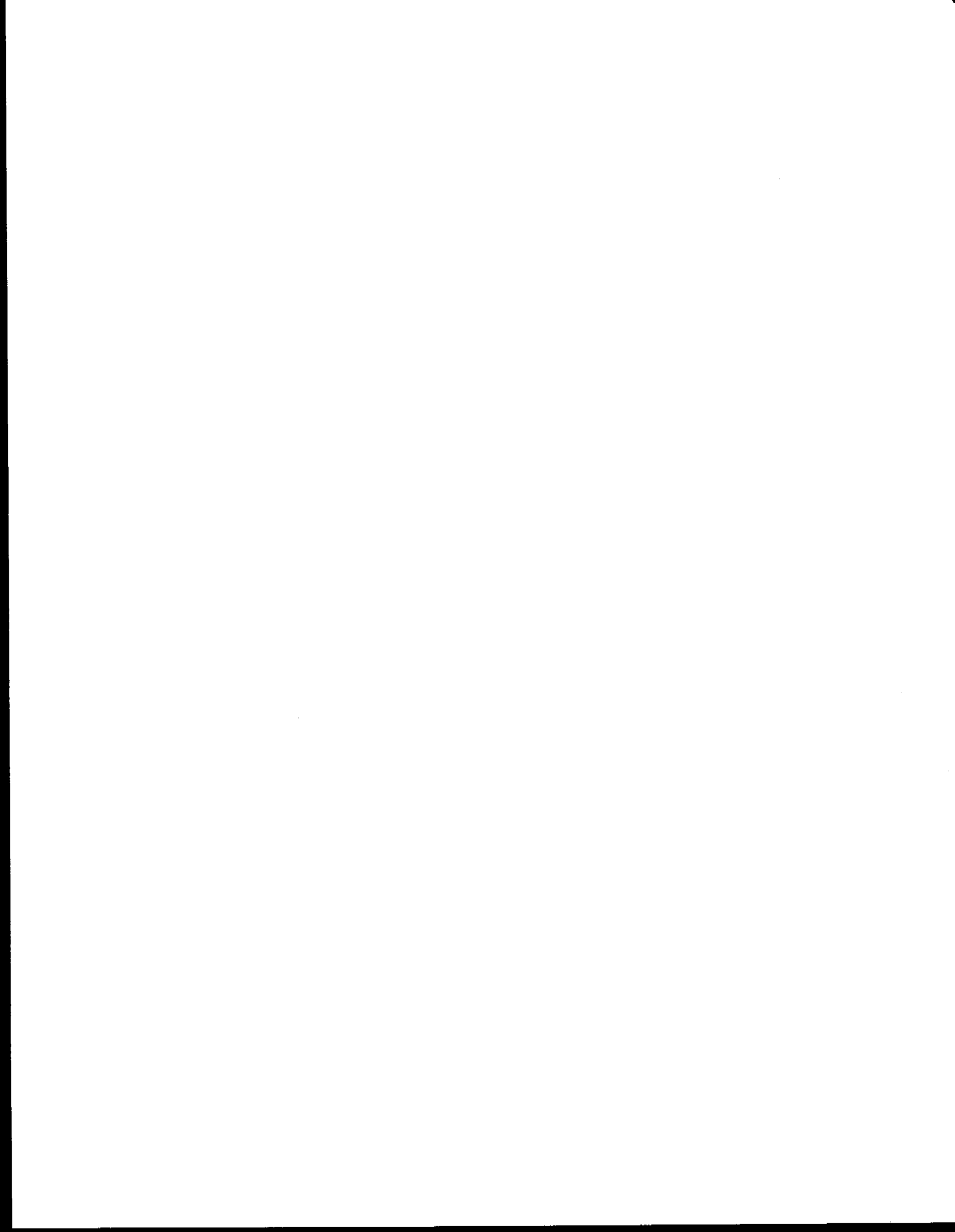
Form 990-PF, Part I, Line 11, Column (b)

**Statement 29**

## Other Income

Column (b)

Security lending income	\$ 13,606,414
Interest received on currency gain	39,186
Securities settlements on currency gain	8,129,088
Foreign exchange contracts on currency loss	(32,466,085)
Spot FX on currency loss	(13,248,326)
Cash on currency loss	(3,628,949)
Mortgage-backed security paydowns	(420,162)
Other income	3,056
First year net section 481(a) adjustment (25%) for change from cash to accrual method (see Statement 28, and separate Form 3115)	<u>46,167,585</u>
Total to Form 990-PF, Part I, Line 11, Column (b)	\$ 18,181,807



Statement 30

FUND TOTAL LOSSES		SEC LOSS	CURR LOSS	TOTAL LOSS
<b>GROSS LOSSES</b>				
	FIXED INCOME	-806,393.24 L	.00 L	-806,393.24 L
	FUND TOTAL	-806,393.24 L	.00 L	-806,393.24 L



**STATE STREET**  
 Serving Institutional Investors Worldwide

FUND GAINS/LOSSES		SEC GN/LS	CURR GN/L	TOTAL GN/L
<b>NET GAINS/LOSSES</b>				
	FIXED INCOME	-420,162.15 L	.00 L	-420,162.15 L
	FUND TOTAL	<u>-420,162.15 L</u>	<u>.00 L</u>	<u>-420,162.15 L</u>

RUN DATE: 26JAN01



**STATE STREET**  
 Serving Institutional Investors Worldwide

Statement 30

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL 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
<u>Other</u>							
00207Y114	ASAT FIN LLC	HT PUR SHS ASAT HLDGS 144A		27JAN00	31JAN00	1.000000	
** NB1J **	462	426,775.00	.00	426,775.00	.00		426,775.00
	3,970.000						
** NB1J **	485	396,000.00	.00	396,000.00	.00	1.000000	396,000.00
	3,960.000						
00207Y114	TOTAL		.00	822,775.00 L		.00	822,775.00 L
168905107	CHILDRENS PL RETAIL STORES INC COM			21JAN00	26JAN00	1.000000	
** NB1G **	663	106,808.43	175,326.24	-68,517.81	.00		-68,517.81
	6,900.000						
30224P101	EXTENDED STAY AMER INC	COM		16AUG00	21AUG00	1.000000	
** NB1A **	136	149,730.72	86,067.10	63,663.62	.00		63,663.62
	11,500.000						
437296205	HOME OWNERSHIP	SER 144A PFD		15JUN00	20JUL00	1.000000	
** NB1P **	768	1,814,516.00	1,832,387.00	-17,871.00	.00		-17,871.00
	2,300.000						
437297203	HOME OWNERSHIP FDG CORP II	PFD STEP DOWN 144A		15JUN00	20JUL00	1.000000	
** NB1P **	767	1,815,367.00	1,837,631.00	-22,264.00	.00		-22,264.00
	2,300.000						
552913592	MAS FDS	ADVISORY MTG PORTFOLIO		09AUG00	10AUG00	1.000000	
** NB1F **	624	217,906,187.83	223,357,563.20	-5,451,375.37	.00		-5,451,375.37
	22,077,627.954						



STATE STREET  
 Serving Institutional Investors Worldwide

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL 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
552913790	MAS FDS	HIGH YIELD PROFTELIO		02FEB00	02FEB00	1.000000	
** NB1F **	383	2,200,000.00	2,332,796.36	-132,796.36	.00		-132,796.36
	255,220.418						
594918104	MICROSOFT CORP	COM		26JAN00	31JAN00	1.000000	
** NB1A **	728	15,094,866.77	.00	15,094,866.77	.00		15,094,866.77
	150,000.000						
** NB1A **	729	85,526,188.74	.00	85,526,188.74	.00	1.000000	85,526,188.74
	850,000.000						
** NB1A **	747	90,937,171.35	.00	90,937,171.35	.00	1.000000	90,937,171.35
	915,000.000						
** NB1A **	787	107,031,573.30	.00	107,031,573.30	.00	1.000000	107,031,573.30
	1,085,000.000						
** NB1A **	788	41,015,000.14	.00	41,015,000.14	.00	1.000000	41,015,000.14
	425,000.000						
** NB1A **	789	19,222,359.16	.00	19,222,359.16	.00	1.000000	19,222,359.16
	200,000.000						
** NB1A **	023	37,526,723.94	.00	37,526,723.94	.00	1.000000	37,526,723.94
	375,000.000						
** NB1A **	363	50,518,315.83	.00	50,518,315.83	.00	1.000000	50,518,315.83
	500,000.000						
** NB1A **	364	222,678,336.40	.00	222,678,336.40	.00	1.000000	222,678,336.40
	2,200,000.000						
** NB1A **	365	332,330,270.85	.00	332,330,270.85	.00	1.000000	332,330,270.85
	3,300,000.000						
** NB1A **	366	8,597,922.36	.00	8,597,922.36	.00	1.000000	8,597,922.36
	85,000.000						



STATE STREET  
 Serving Institutional Investors Worldwide



Statement 30

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL BASE	MAT RATE 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
** WB1A **	367 2,375,000.000	239,120,090.77		.00	14FEB00 239,120,090.77	17FEB00	1.000000 .00	239,120,090.77
** WB1A **	368 1,100,000.000	110,457,547.59		.00	14FEB00 110,457,547.59	17FEB00	1.000000 .00	110,457,547.59
** WB1A **	453 550,000.000	54,992,666.66		.00	16FEB00 54,992,666.66	22FEB00	1.000000 .00	54,992,666.66
** WB1A **	454 175,000.000	17,497,666.66		.00	16FEB00 17,497,666.66	22FEB00	1.000000 .00	17,497,666.66
** WB1A **	455 500,000.000	48,804,322.96		.00	17FEB00 48,804,322.96	23FEB00	1.000000 .00	48,804,322.96
** WB1A **	456 2,500,000.000	244,310,605.20		.00	17FEB00 244,310,605.20	23FEB00	1.000000 .00	244,310,605.20
** WB1A **	526 2,500,000.000	242,873,153.12		.00	18FEB00 242,873,153.12	24FEB00	1.000000 .00	242,873,153.12
** WB1A **	306 1,000,000.000	72,706,376.04		.00	21JUL00 72,706,376.04	26JUL00	1.000000 .00	72,706,376.04
** WB1A **	346 50,000.000	3,600,944.94		.00	24JUL00 3,600,944.94	27JUL00	1.000000 .00	3,600,944.94
** WB1A **	735 300,000.000	22,215,009.37		.00	08AUG00 22,215,009.37	11AUG00	1.000000 .00	22,215,009.37
** WB1A **	763 200,000.000	14,838,125.31		.00	09AUG00 14,838,125.31	14AUG00	1.000000 .00	14,838,125.31
** WB1A **	784 300,000.000	21,907,219.63		.00	10AUG00 21,907,219.63	15AUG00	1.000000 .00	21,907,219.63
** WB1A **	072 7,241,888.56	7,241,888.56		.00	11AUG00 7,241,888.56	16AUG00	1.000000 .00	7,241,888.56

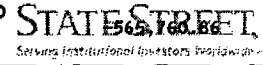


ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL BASE	MAT RATE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
100,000.000								
** WB1A **	084 600,000.000	43,322,875.65		.00	14AUG00 43,322,875.65	17AUG00	1.000000 .00	43,322,875.65
** WB1A **	085 1,500,000.000	108,456,434.16		.00	15AUG00 108,456,434.16	18AUG00	1.000000 .00	108,456,434.16
** WB1A **	129 500,000.000	35,550,064.79		.00	16AUG00 35,550,064.79	21AUG00	1.000000 .00	35,550,064.79
** WB1A **	162 500,000.000	35,626,312.25		.00	17AUG00 35,626,312.25	22AUG00	1.000000 .00	35,626,312.25
** WB1A **	206 500,000.000	35,381,320.41		.00	18AUG00 35,381,320.41	23AUG00	1.000000 .00	35,381,320.41
** WB1A **	235 500,000.000	35,131,328.75		.00	21AUG00 35,131,328.75	24AUG00	1.000000 .00	35,131,328.75
** WB1A **	263 1,500,000.000	106,825,238.54		.00	22AUG00 106,825,238.54	25AUG00	1.000000 .00	106,825,238.54
** WB1A **	300 1,000,000.000	70,623,245.48		.00	23AUG00 70,623,245.48	28AUG00	1.000000 .00	70,623,245.48
** WB1A **	339 800,000.000	56,367,000.77		.00	24AUG00 56,367,000.77	29AUG00	1.000000 .00	56,367,000.77
** WB1A **	411 200,000.000	14,187,367.00		.00	25AUG00 14,187,367.00	30AUG00	1.000000 .00	14,187,367.00
** WB1A **	412 500,000.000	35,613,212.68		.00	25AUG00 35,613,212.68	30AUG00	1.000000 .00	35,613,212.68
** WB1A **	413 800,000.000	56,560,434.32		.00	25AUG00 56,560,434.32	30AUG00	1.000000 .00	56,560,434.32



Statement 30

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
** MB1A **	414 1,000,000.000	70,781,440.20		.00	25AUG00 70,781,440.20	30AUG00	1.000000 .00	70,781,440.20
** MB1A **	440 2,200,000.000	155,687,709.50		.00	28AUG00 155,687,709.50	31AUG00	1.000000 .00	155,687,709.50
** MB1A **	478 2,000,000.000	144,066,396.96		.00	29AUG00 144,066,396.96	01SEP00	1.000000 .00	144,066,396.96
** MB1A **	479 1,000,000.000	71,512,615.83		.00	29AUG00 71,512,615.83	01SEP00	1.000000 .00	71,512,615.83
** MB1A **	632 2,350,000.000	164,839,719.37		.00	30AUG00 164,839,719.37	05SEP00	1.000000 .00	164,839,719.37
** MB1A **	633 1,075,000.000	76,197,652.13		.00	31AUG00 76,197,652.13	06SEP00	1.000000 .00	76,197,652.13
** MB1A **	634 2,065,000.000	146,041,017.11		.00	31AUG00 146,041,017.11	06SEP00	1.000000 .00	146,041,017.11
** MB1A **	776 375,000.000	26,271,924.11		.00	01SEP00 26,271,924.11	07SEP00	1.000000 .00	26,271,924.11
** MB1A **	777 1,000,000.000	70,015,165.75		.00	01SEP00 70,015,165.75	07SEP00	1.000000 .00	70,015,165.75
594918104	TOTAL	3,670,102,821.41		.00	3,670,102,821.41 L		.00	3,670,102,821.41 L
61735K869	MORGAN GRENELL INVT TR	EMERGING MKTS FIXED INCOME FD	19JAN00	27JAN00	1.000000			
** MB1D **	149 200,000.000	1,226,000.00	1,039,173.82		186,826.18		.00	186,826.18
** MB1D **	181 400,000.000	2,732,000.00	2,166,239.14		565,760.86	06APR00	1.000000 .00	565,760.86
** MB1D **	CXL 181	-2,732,000.00	-2,166,239.14		-565,760.86	06APR00	1.000000 .00	-565,760.86



ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
		-400,000.000						
** MB1D **	203 400,000.000	2,732,000.00	2,166,239.14		565,760.86	06APR00	1.000000 .00	565,760.86
** MB1D **	244 923,818.900	5,903,202.77	5,475,083.79		428,118.98	09MAY00 12MAY00	1.000000 .00	428,118.98
** MB1D **	CXL 244 -923,818.900	-5,903,202.77	-5,475,083.79		-428,118.98	09MAY00 12MAY00	1.000000 .00	-428,118.98
** MB1D **	250 923,818.900	5,903,202.77	5,475,083.79		428,118.98	09MAY00 12MAY00	1.000000 .00	428,118.98
61735K869	TOTAL	9,861,202.77	8,680,496.75		1,180,706.02 L		.00	1,180,706.02 L
652486200	NEWS CORP FIN TR	TR ORIGINATED PFD 5PCT	06APR00	11APR00	1.000000			
** MB1H **	566 3,000.000	184,875.00	195,120.00		-10,245.00		.00	-10,245.00
** MB1H **	CXL 566 -3,000.000	-184,875.00	-195,120.00		10,245.00	06APR00 11APR00	1.000000 .00	10,245.00
** MB1H **	576 3,000.000	184,868.83	195,120.00		-10,251.17	06APR00 11APR00	1.000000 .00	-10,251.17
** MB1H **	600 600.000	36,870.00	39,024.00		-2,154.00	11APR00 14APR00	1.000000 .00	-2,154.00
** MB1H **	CXL 600 -600.000	-36,870.00	-39,024.00		2,154.00	11APR00 14APR00	1.000000 .00	2,154.00
** MB1H **	606 600.000	36,868.77	39,024.00		-2,155.23	11APR00 14APR00	1.000000 .00	-2,155.23
** MB1H **	357 1,400.000	86,975.00	91,056.00		-4,081.00	12JUL00 17JUL00	1.000000 .00	-4,081.00



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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	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE	BASE COST	BASE SECTY GN/LS	GN/LS	GN/LS	NET BAS SECTY GN/LS
** HB1H **	CXL 357	-86,975.00	-91,056.00	12JUL00	17JUL00	1.000000	4,081.00
	-1,400.000			4,081.00		.00	
** HB1H **	485	86,972.10	91,056.00	12JUL00	17JUL00	1.000000	-4,083.90
	1,400.000			-4,083.90		.00	
652486200	TOTAL	308,709.70	325,200.00	-16,490.30 L		.00	-16,490.30 L
693390809	PIMCO FDS	INTL FD INSTL CL		11JAN00	12JAN00	1.000000	
** MB1E **	045	2,190,259.52	2,247,709.12	-57,449.60		.00	-57,449.60
	325,447.179						
693390841	PIMCO FDS	HIGH YIELD FD INSTL CL		08MAR00	09MAR00	1.000000	
** MB1E **	525	3,338,764.52	3,455,532.97	-116,768.45		.00	-116,768.45
	319,498.997						
** MB1E **	CXL 525	-3,338,764.52	-3,455,532.97	116,768.45	09MAR00	1.000000	116,768.45
	-319,498.997					.00	
** MB1E **	529	3,338,764.52	3,455,532.97	-116,768.45	09MAR00	1.000000	-116,768.45
	319,498.997					.00	
693390841	TOTAL	3,338,764.52	3,455,532.97	-116,768.45 L		.00	-116,768.45 L
693391609	PIMCO FDS PAC INVT MGMT SER	EMERG MKTS BD FD II INSTL		02MAR00	06MAR00	1.000000	
** MB1E **	487	5,705,950.88	5,514,970.81	190,980.07		.00	190,980.07
	569,143.630						
** MB1E **	CXL 487	-5,705,950.88	-5,514,970.81	-190,980.07	06MAR00	1.000000	-190,980.07
	-569,143.630					.00	
** MB1E **	528	5,705,950.88	5,551,124.22	154,826.66	06MAR00	1.000000	154,826.66
	572,806.589					.00	
** MB1E **	082	5,662,979.12	5,514,970.81	148,008.31	06MAR00	1.000000	148,008.31
	569,143.630					.00	
** MB1E **					03MAR00	1.000000	
					06MAR00	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	GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE	BASE COST	BASE SECTY GN/LS	GN/LS	GN/LS	NET BAS SECTY GN/LS
	CXL 082	-5,662,979.12	-5,514,970.81	-148,008.31		.00	-148,008.31
	-569,143.630						
693391609	TOTAL	5,705,950.88	5,551,124.22	154,826.66 L		.00	154,826.66 L
693391831	PIMCO FDS PAC INVT MGMT SER	CONV BD FD INSTL CL		02MAR00	03MAR00	1.000000	
** MB1E **	064	3,667,176.53	3,299,999.91	367,176.62		.00	367,176.62
	229,485.390						
** MB1E **	CXL 064	-3,667,176.53	-3,299,999.91	-367,176.62	03MAR00	1.000000	-367,176.62
	-229,485.390					.00	
** MB1E **	076	229,485.39	206,508.16	22,977.23	03MAR00	1.000000	22,977.23
	14,360.790					.00	
** MB1E **	102	3,502,228.49	3,093,491.84	408,736.65	09MAR00	1.000000	408,736.65
	215,124.606					.00	
693391831	TOTAL	3,731,713.88	3,300,000.00	431,713.88 L		.00	431,713.88 L
70355201	PAUL HARRIS STORES INC	COM NEW		31JAN00	31JAN00	1.000000	
** MB1G **	673	60,234.97	86,541.53	-26,306.56		.00	-26,306.56
	19,400.000						
742476104	PRINCETON VIDEO IMAGE INC	COM		29FEB00	29FEB00	1.000000	
** MB1G **	674	13,028.74	17,156.25	-4,127.51		.00	-4,127.51
	4,500.000						
** MB1G **	CXL 674	-13,028.74	-17,156.25	4,127.51	29FEB00	1.000000	4,127.51
	-4,500.000					.00	
** MB1G **	675	17,156.25	17,156.25	.00	29FEB00	1.000000	.00
	4,500.000					.00	
** MB1A **	137	20,721.80	17,156.25	3,565.55	21AUG00	1.000000	3,565.55
	4,500.000					.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	BASE COST	GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
742476104	TOTAL	17,156.25	17,156.25	.00		.00	.00
		20,721.80	17,156.25	3,565.55 L		.00	3,565.55 L
759549108	REMEDYTEMP						
** MB1G **	CLASS A			21JAN00	26JAN00	1.000000	
662		34,366.85	20,705.28	13,661.57		.00	13,661.57
1,600.000							
** MB1G **				24JAN00	27JAN00	1.000000	
666		35,739.77	22,056.78	13,682.99		.00	13,682.99
1,700.000							
759549108	TOTAL	70,106.62	42,762.06	27,344.56 L		.00	27,344.56 L
957990922	WESTERN ASSET HIGH YIELD LLC						
** MB1H **				31JAN00	03FEB00	1.000000	
111		1,410,000.00	1,308,669.41	101,330.59		.00	101,330.59
131,027.800							
** MB1H **				31JAN00	03FEB00	1.000000	
CXL 111		-1,410,000.00	-1,308,669.41	-101,330.59		.00	-101,330.59
-131,027.800							
** MB1H **				31JAN00	08FEB00	1.000000	
126		1,410,000.00	1,312,825.92	97,174.08		.00	97,174.08
131,452.140							
** MB1H **				16MAY00	19MAY00	1.000000	
014		928,352.93	814,222.86	114,130.07		.00	114,130.07
83,275.290							
** MB1H **				16MAY00	19MAY00	1.000000	
CXL 014		-928,352.93	-814,222.86	-114,130.07		.00	-114,130.07
-83,275.290							
** MB1H **				16MAY00	19MAY00	1.000000	
056		808.44	732.09	76.35		.00	76.35
76.570							
** MB1H **				16MAY00	19MAY00	1.000000	
CXL 056		-808.44	-732.09	-76.35		.00	-76.35
-76.570							
** MB1H **				16MAY00	19MAY00	1.000000	
057		928,352.93	919,784.79	8,568.14		.00	



ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	BASE COST	GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
		87,927.240					
** MB1H **				16MAY00	19MAY00	1.000000	
CXL 057		-928,352.93	-919,784.79	-8,568.14		.00	-8,568.14
-87,927.240							
** MB1H **				16MAY00	19MAY00	1.000000	
353		929,161.32	859,432.38	69,728.94		.00	69,728.94
88,003.800							
** MB1H **				16MAY00	19MAY00	1.000000	
CXL 353		-929,161.32	-859,432.38	-69,728.94		.00	-69,728.94
-88,003.800							
** MB1H **				16MAY00	19MAY00	1.000000	
354		929,161.32	859,432.38	69,728.94		.00	69,728.94
88,003.800							
957990922	TOTAL	2,339,161.32	2,172,258.30	166,903.02 L		.00	166,903.02 L
966837106	WHOLE FOODS MKT INC						
** MB1G **	COM			24JAN00	27JAN00	1.000000	
672		178,341.05	166,491.00	11,850.05		.00	11,850.05
3,900.000							
USD TOTAL		17,156.25	17,156.25	.00		.00	.00
		3,919,093,490.42	251,997,025.10	3,667,096,465.32 L		.00	3,667,096,465.32 L
		3,629,883.00	3,670,018.00	-40,135.00 S		.00	-40,135.00 S
Other TOTAL		17,156.25	17,156.25	.00		.00	.00
		3,919,093,490.42	251,997,025.10	3,667,096,465.32 L		.00	3,667,096,465.32 L
		3,629,883.00	3,670,018.00	-40,135.00 S		.00	-40,135.00 S

Other Subtotal 3,922,740,529.67 255,684,199.35 3,667,056,330.32 3,667,056,330.32  
 Microsoft Corp. Adj. <3610,102,821.41> <0> <3,670,102,821.41> <0> <3,670,102,821.41>  
 Adj. Subtotal 252,637,708.26 255,684,199.35 -3,046,491.09 -3,046,491.09

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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			
** AUSTRALIAN DOLLAR **							
605863II2	AUSTRALIA(CMNWLTH) 7.5PCT BN 2009/09/15 7.500			120CT00	170CT00	1.880937	
** HB1R **							
	403 3,485,888.00	3,482,523.87	3,482,523.87	3,364.13			3,364.13
	3,200,000.000 1,853,272.07	1,886,665.94	1,886,665.94	1,788.54		-35,182.41	-33,393.87
AUD TOTAL	3,485,888.00	3,482,523.87	3,482,523.87	3,364.13 S			3,364.13 S
	1,853,272.07	1,886,665.94	1,886,665.94	1,788.54 S		-35,182.41	-33,393.87 S
** CANADIAN DOLLAR **							
135087UL6	CANADA GOVT CDN BD 4. 2021/12/01 1.000			26SEP00	29SEP00	1.488500	
** NB1A **							
	663 65,221,347.88	58,345,193.83	58,345,193.83	6,876,154.05			6,876,154.05
	52,000,000.000 43,816,827.59	39,040,545.20	39,040,545.20	4,619,519.01		156,763.38	4,776,282.39
135087HT7	CANADA GOVT 4.5PCT 1J 2001/06/01 4.500			28MAR00	180CT00	1.454935	
** HB1E **							
	475 28,185,010.59	28,185,546.39	28,185,546.39	-535.80			-535.80
	28,500,000.000 19,372,006.72	19,046,154.11	19,046,154.11	-368.26		326,220.87	325,852.61
135087HV2	CANADA GOVT 4PCT IDEC 2031/12/01 4.000			27SEP00	29SEP00	1.495555	
** NB1A **							
	662 45,002,100.00	40,490,257.20	40,490,257.20	4,511,842.80			4,511,842.80
	40,000,000.000 30,090,568.38	27,167,328.88	27,167,328.88	3,016,835.08		-93,595.58	2,923,239.50
135087HX8	CANADA GOVT BD 2010/06/01 5.500			21NOV00	28NOV00	1.554500	
** HB1R **							
	629 2,754,360.00	2,752,315.37	2,752,315.37	2,044.63			2,044.63
	2,800,000.000 1,771,862.34	1,825,975.20	1,825,975.20	1,315.30		-55,428.16	-54,112.86
CAD TOTAL	138,408,458.47	127,020,997.42	127,020,997.42	11,387,461.05 L			11,387,461.05 L
	93,279,402.69	85,254,028.19	85,254,028.19	7,635,985.83 L		389,388.67	8,025,374.50 L
	2,754,360.00	2,752,315.37	2,752,315.37	2,044.63 S			2,044.63 S
	1,771,862.34	1,825,975.20	1,825,975.20	1,315.30 S		-55,428.16	-54,112.86 S
** DANISH KRONE **							



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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			
425734II3	DENMARK(KINGDOM) 7PCT BDS 2004/12/15 7.000			11MAY00	16MAY00	8.249084	
** HB1D **							
	224 9,462,600.00	10,041,300.00	10,041,300.00	-578,700.00			-578,700.00
	9,000,000.000 1,147,109.18	1,412,101.13	1,412,101.13	-70,153.24		-194,838.71	-264,991.95
426448II9	DENMARK (KINGDOM) 8PCT BDS 2006/03/15 8.000			11MAY00	16MAY00	8.249084	
** HB1D **							
	225 14,337,740.00	16,199,600.00	16,199,600.00	-1,861,860.00			-1,861,860.00
	14,200,000.000 1,738,100.86	2,361,425.52	2,361,425.52	-225,705.06		-397,619.60	-623,324.66
** HB1D **							
	CXL 225 -14,337,740.00	-16,199,600.00	-16,199,600.00	1,861,860.00			1,861,860.00
	-14,200,000.000 -1,738,100.86	-2,361,425.52	-2,361,425.52	225,705.06		397,619.60	623,324.66
** HB1D **							
	242 15,757,740.00	16,199,600.00	16,199,600.00	-441,860.00			-441,860.00
	14,200,000.000 1,910,241.18	2,361,425.52	2,361,425.52	-53,564.74		-397,619.60	-451,184.34
426448II9	TOTAL	15,757,740.00	16,199,600.00	-441,860.00 L			-441,860.00 L
	1,910,241.18	2,361,425.52	2,361,425.52	-53,564.74 L		-397,619.60	-451,184.34 L
504947II5	DENMARK(KINGDOM) 7PCT BDS 2007/11/15 7.000			27JAN00	03FEB00	7.530874	
** HB1D **							
	138 15,587,500.00	16,207,260.00	16,207,260.00	-619,760.00			-619,760.00
	14,500,000.000 2,069,812.88	2,332,165.88	2,332,165.88	-82,259.90		-180,057.10	-262,353.00
** HB1D **							
	140 16,496,480.00	16,884,560.00	16,884,560.00	-388,080.00			-388,080.00
	15,400,000.000 2,168,484.05	2,430,620.42	2,430,620.42	-51,013.63		-211,122.74	-262,136.37
504947II5	TOTAL	32,083,980.00	33,091,820.00	-1,007,840.00 L			-1,007,840.00 L
	4,238,296.93	4,762,786.30	4,762,786.30	-133,309.53 L		-391,179.84	-524,489.37 L
514463II1	NYKREDIT 6PCT BND 2029/10/01 6.000			18AUG00	01OCT00	8.223100	
** HB1R **							
	363 124,000.00	113,644.08	113,644.08	10,355.92			10,355.92
	124,000.000 15,079.47	14,540.31	14,540.31	1,259.37		-720.21	539.16
539711II4	DENMARK KINGDOM OF 6PCT BDS 2009/11/15 6.000			23FEB00	28FEB00	7.418505	
** HB1D **							
	151 6,087,000.00	6,585,960.00	6,585,960.00	-498,960.00			-498,960.00
	6,000,000.000 820,515.72	977,241.01	977,241.01	-67,258.84		-89,466.45	-156,725.29



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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
571393II0	DENMARK KINGDOM OF 4PCT BND	2002/03/15	4.000	20JUN00	23JUN00	7.804258	
** WB1A **	334 160,297,500.00	161,238,000.00		-940,500.00			-940,500.00
	165,000,000.00	20,539,748.94	19,711,991.56	-120,511.14		948,268.52	827,757.38
DKK TOTAL	223,688,820.00	227,156,680.00		-3,467,860.00 L			-3,467,860.00 L
	28,655,911.95	29,225,545.52		-444,797.49 L		-124,836.08	-569,633.57 L
	124,000.00	113,644.08		10,355.92 S			10,355.92 S
	15,079.47	14,540.31		1,259.37 S		-720.21	539.16 S
** EURO CURRENCY **							
401161II7	GERMANY (FED REP) 5PCT TSY	2002/06/14	5.000	13DEC00	15DEC00	1.142139	
** WB1S **	409 1,002,800.00	998,374.18		4,425.82			4,425.82
	1,000,000.00	878,001.72	923,228.41	3,875.03		-49,101.72	-45,226.69
439074II8	GERMANY(FED REP) 6.25 PCT	2024/01/04	6.250	11MAY00	16MAY00	1.106627	
** WB1D **	222 4,262,746.81	4,325,374.54		-62,627.73			-62,627.73
	4,017,669.000	3,852,017.72	4,707,609.08	-56,593.35		-798,998.01	-855,591.36
440092II7	GERMANY (FED REP) 6 7/8PCT	2005/05/12	6.875	24AUG00	30AUG00	1.107542	
** WB1R **	231 5,850,075.00	5,864,650.00		-14,575.00			-14,575.00
	5,500,000.000	5,282,034.45	5,480,807.15	-13,159.77		-185,612.93	-198,772.70
468322II6	GERMANY(FED REP) 5.75PCT B	2000/08/22	5.750	20JAN00	27JAN00	0.990536	
** WB1D **	129 2,638,096.78	2,691,158.64		-53,061.86			-53,061.86
	2,607,588.000	2,663,302.27	2,930,061.16	-53,568.84		-213,190.05	-266,758.89
484523II8	TREUHANDANSTALT 6.75PCT	2004/05/13	6.750	28JUL00	02AUG00	1.081373	
** WB1R **	171 525,000.00	526,510.00		-1,510.00			-1,510.00
	500,000.000	485,493.90	494,998.40	-1,396.37		-8,108.13	-9,504.50
** WB1R **	189 367,920.00	368,557.00		-637.00	04AUG00	09AUG00	1.102050
	350,000.000	333,850.55	346,498.88	-578.01		-12,070.32	-12,648.33
** WB1R **	201 3,677,800.00	3,685,570.00		-7,770.00	09AUG00	14AUG00	1.112162
	3,500,000.000	3,306,892.34	3,464,988.81	-6,986.39		-151,110.08	-7,770.00
** WB1R **	262 104,490.00	105,302.00		-812.00	07SEP00	08SEP00	1.143968



ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL 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
	100,000.000	91,339.97		-709.81		-6,949.90	-7,659.71
** WB1R **	623 3,628,020.00	3,617,018.38		11,001.62	22NOV00	27NOV00	1.186944
	3,450,000.000	3,056,605.87	3,402,092.71	9,268.86		-354,755.70	-345,486.84
484523II8	TOTAL	8,303,230.00	8,302,957.38	272.62 S			272.62 S
	7,274,182.63	7,807,578.48		-401.72 S		-532,994.13	-533,395.85 S
517871II2	GERMANY(FED REP) 6PCT 04JA	2007/01/04	6.000	15MAR00	22MAR00	1.031993	
** WB1D **	163 2,132,820.00	2,283,958.00		-151,138.00			-151,138.00
	2,050,000.000	2,066,700.07	2,369,072.81	-146,452.55		-155,920.19	-302,372.74
** WB1D **	166 2,134,255.00	2,157,113.00		-22,858.00	16MAR00	22MAR00	1.027588
	2,050,000.000	2,076,955.94	2,309,116.14	-22,244.33		-209,915.87	-22,858.00
** WB1D **	236 2,752,770.00	2,775,999.00		-23,229.00	12MAY00	17MAY00	1.102909
	2,670,000.000	2,495,917.62	2,996,981.43	-21,061.57		-480,002.24	-23,229.00
517871II2	TOTAL	7,019,845.00	7,217,070.00	-197,225.00 L			-197,225.00 L
	6,639,573.63	7,675,170.38		-189,758.45 L		-845,838.30	-1,035,596.75 L
520166II2	GERMANY(FED REP) 4.5PCT 17	2002/05/17	4.500	07JUN00	13JUN00	1.044823	
** WB1A **	077 22,377,375.00	22,358,560.00		18,815.00			18,815.00
	22,500,000.000	21,417,383.62	20,364,018.05	18,007.84		1,035,357.73	1,053,365.57
524467II0	GERMANY(FEDERAL REPU 6PCT 04JU	2007/07/04	6.000	12MAY00	17MAY00	1.102909	
** WB1D **	238 7,325,780.00	7,529,810.00		-204,030.00			-204,030.00
	7,100,000.000	6,642,234.31	8,050,677.55	-184,992.59		-1,223,450.65	-1,408,443.24
529019II4	ALG HYPOTHEKENBK 5.25PCT P	2006/02/01	5.250	06DEC00	11DEC00	1.126126	
** WB1R **	718 5,601,120.00	5,506,436.77		94,683.23			94,683.23
	5,600,000.000	4,973,795.12	4,672,828.71	84,078.72		216,887.69	300,966.41
539363II4	GERMANY FED REPUBLIC 5.25PCT 0	2008/01/04	5.250	11MAY00	16MAY00	1.106627	
** WB1D **	228 4,042,190.00	4,053,380.00		-11,190.00			-11,190.00
	4,100,000.000	3,652,712.25	3,984,165.91	-10,111.81		-321,341.85	-331,453.66



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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 GN/LS SECTY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
540158II5	GERMANY(FED REP) 5.625PCT	2028/01/04 5.625	05SEP00	08SEP00	1.126634	
** MB1R **	252 3,067,500.00	3,041,100.00	26,400.00			26,400.00
	3,000,000.000 2,722,712.08	2,903,339.45	23,432.63		-204,060.00	-180,627.37
** MB1R **	372 995,200.00	1,013,644.98	03OCT00	06OCT00	1.143641	-18,444.98
	1,000,000.000 870,203.15	967,731.70	-18,444.98 -16,128.30		-81,400.25	-97,528.55
540158II5	TOTAL	4,062,700.00 3,592,915.23	7,955.02 S 7,304.33 S		-285,460.25	7,955.02 S -278,155.92 S
542618II6	RHEINISCHE HYPOBK 4.75PCT M	2005/09/06 4.750	21JUL00	26JUL00	1.070034	
** MB1R **	122 5,286,600.00	5,305,300.00	-18,700.00			-18,700.00
	5,500,000.000 4,940,590.67	5,064,972.14	-17,476.08		-106,905.39	-124,381.47
** MB1R **	CXL 122 -5,286,600.00	-5,305,300.00	21JUL00	26JUL00	1.070034	18,700.00
	-5,500,000.000 -4,940,590.67	-5,064,972.14	18,700.00 17,476.08		106,905.39	124,381.47
** MB1R **	392 5,286,600.00	5,307,183.95	-20,583.95			-20,583.95
	5,500,000.000 4,940,590.67	5,066,732.78	-19,236.73		-106,905.38	-126,142.11
542618II6	TOTAL	5,286,600.00 4,940,590.67	5,307,183.95 5,066,732.78	-20,583.95 S -19,236.73 S	-106,905.38	-20,583.95 S -126,142.11 S
552491II5	DT HYPOBK FRAN/HAM 4.5PCT P	2006/04/05 4.500	31JUL00	03AUG00	1.079098	
** MB1R **	179 2,077,020.00	2,081,860.00	-4,840.00			-4,840.00
	2,200,000.000 1,924,774.21	1,987,552.62	-4,485.23		-58,293.18	-62,778.41
554160II4	GERMANY (FEDERAL REP 3.25PCT S	2000/09/15 3.250	15SEP00	15SEP00	1.158681	
** MB1A **	583 25,000,000.00	25,000,000.00	.00			.00
	25,000,000.000 21,576,257.83	26,181,226.96	.00		-4,604,969.13	-4,604,969.13
558607II0	EUROHYPO AG 3.5PCT P	2004/06/14 3.500	12JUL00	17JUL00	1.063660	
** MB1R **	095 8,380,800.00	8,379,900.00	900.00			900.00
	9,000,000.000 7,879,209.52	8,000,294.05	846.14		-121,930.67	-121,084.53



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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 SECTY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
570951II6	GERMANY FEDERAL REPU 3.00PCT 1	2001/06/15 3.000	06DEC00	08DEC00	1.126126	
** MB1S **	392 742,500.00	742,278.46	221.54			221.54
	750,000.000 659,340.08	639,665.37	196.73		19,477.98	19,674.71
** MB1S **	410 1,237,875.00	1,237,597.20	13DEC00	15DEC00	1.142139	277.80
	1,250,000.000 1,083,821.67	1,066,453.46	277.80 243.23		17,124.98	17,368.21
570951II6	TOTAL	1,980,375.00 1,743,161.75	1,979,875.66 1,706,118.83	499.34 S 439.96 S	36,602.96	499.34 S 37,042.92 S
572601II5	GERMANY FED REP 4.5PCT 04	2009/07/04 4.500	05OCT00	10OCT00	1.150549	
** MB1Q **	422 1,421,850.00	1,416,239.36	5,610.64			5,610.64
	1,500,000.000 1,235,801.35	1,221,439.78	4,876.49		9,485.08	14,361.57
580442II4	GERMANY FEDERAL REPU 3.50PCT S	2001/09/14 3.500	21SEP00	26SEP00	1.172409	
** MB1A **	485 17,747,100.00	17,729,394.37	17,705.63			17,705.63
	18,000,000.000 15,137,294.24	15,259,651.01	15,101.92		-137,458.69	-122,356.77
** MB1A **	788 9,876,000.00	9,871,709.36	14NOV00	17NOV00	1.165477	4,290.64
	10,000,000.000 8,473,783.70	8,496,523.27	4,290.64 3,681.45		-26,421.02	-22,739.57
580442II4	TOTAL	27,623,100.00 23,611,077.94	27,601,103.73 23,756,174.28	21,996.27 L 18,783.37 L	-163,879.71	21,996.27 L -145,096.34 L
580934II0	GERMANY(FED REP) 5.375 4JA	2010/01/04 5.375	11MAY00	16MAY00	1.106627	
** MB1D **	223 4,225,775.00	4,288,250.00	-62,475.00			-62,475.00
	4,250,000.000 3,818,608.26	4,157,625.71	-56,455.34		-282,562.11	-339,017.45
** MB1S **	179 2,911,600.00	2,927,557.63	06SEP00	13SEP00	1.149029	-15,957.63
	2,900,000.000 2,533,965.64	2,794,976.57	-15,957.63 -13,887.93		-247,123.00	-261,010.93
580934II0	TOTAL	4,225,775.00 3,818,608.26	4,288,250.00 4,157,625.71	-62,475.00 L -56,455.34 L	-282,562.11	-62,475.00 L -339,017.45 L
	2,911,600.00 2,533,965.64	2,927,557.63 2,794,976.57	-15,957.63 S -13,887.93 S		-247,123.00	-15,957.63 S -261,010.93 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	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			
596788II2	GERMANY(FED REPUBLIC 5.25PCT 0	2010/07/04	5.250	15DECO0	22DECO0	1.113214	
** MB1S **	420	7,249,034.80	7,056,944.23	192,090.57			192,090.57
	7,042,000.000	6,511,807.07	6,737,298.54	172,554.94		-398,046.41	-225,491.47
** MB1R **	002	2,057,600.00	2,027,694.26	29,905.74	18DECO0	21DECO0	1.120197
	2,000,000.000	1,836,819.77	1,738,946.55	26,696.86		71,176.36	29,905.74
							97,873.22
596788II2	TOTAL	9,306,634.80	9,084,638.49	221,996.31 S		-326,870.05	221,996.31 S
		8,348,626.84	8,476,245.09	199,251.80 S			-127,618.25 S
99KBDII8	EUROHYPO AG	2005/12/15	3.750	31OCT00	03NOV00	1.178411	
** MB1R **	520	5,523,600.00	5,496,757.41	26,842.59			26,842.59
	6,000,000.000	4,687,328.95	4,929,316.23	22,778.63		-264,765.91	-241,987.28
GERMANY TOTAL		.00	.00	.00		.00	.00
		104,514,908.59	105,064,706.91	-549,798.32 L			-549,798.32 L
		93,873,167.83	101,806,729.08	-514,689.17 L		-7,418,872.08	-7,933,561.25 L
		61,708,404.80	61,401,175.81	307,228.99 S			307,228.99 S
		55,294,388.08	56,938,189.85	272,279.72 S		-1,916,081.49	-1,643,801.77 S

** SPAIN **							
480194II2	SPAIN(KINGDOM OF)	8PCT 30M 2004/05/30	8.000	12MAY00	17MAY00	1.102909	
** MB1D **	231	3,281,525.52	3,570,011.28	-288,485.76			-288,485.76
	3,005,060.000	2,975,336.61	4,059,593.33	-261,568.05		-822,688.67	-1,084,256.72
551637II4	SPAIN(KINGDOM OF)	5.15PCT 3 2009/07/30	5.150	29AUG00	05SEP00	1.115076	
** MB1S **	168	1,000,439.00	1,005,123.55	-4,684.55			-4,684.55
	1,030,000.000	897,193.55	959,571.11	-4,201.10		-58,176.46	-62,377.56
553219II9	SPAIN (KINGDOM OF)	4.5PCT 30 2004/07/30	4.500	12MAY00	17MAY00	1.102909	
** MB1D **	239	930,606.79	954,887.66	-24,280.87			-24,280.87
	961,619.000	843,774.77	1,162,583.98	-22,015.30		-296,793.91	-318,809.21



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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 SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS			
573639II4	SPAIN (KINGDOM OF)	3.25PCT 3 2005/01/31	3.250	12DECO0	15DECO0	1.139796	
** MB1R **	764	18,729,000.00	18,501,000.99	227,999.01			227,999.01
	20,000,000.000	16,431,887.81	17,654,906.77	200,034.93		-1,423,053.89	-1,223,018.96
573640II2	SPAIN (KINGDOM OF)	3PCT 31JA 2003/01/31	3.000	15NOV00	20NOV00	1.166657	
** MB1R **	598	1,147,380.00	1,147,924.15	-544.15			-544.15
	1,200,000.000	983,476.72	1,095,103.84	-466.42		-111,160.70	-111,627.12
** MB1R **	766	18,090,300.00	18,007,964.60	82,335.40	12DECO0	15DECO0	1.139796
	18,800,000.000	15,871,524.38	17,180,184.56	72,236.96		-1,380,897.14	82,335.40
							-1,308,660.18
573640II2	TOTAL	19,237,680.00	19,155,888.75	81,791.25 S		-1,492,057.84	81,791.25 S
		16,855,001.10	18,275,288.40	71,770.54 S			-1,420,287.30 S
SPAIN TOTAL		4,212,132.31	4,524,898.94	-312,766.63 L			-312,766.63 L
		3,819,111.38	5,222,177.31	-283,583.35 L		-1,119,482.58	-1,403,065.93 L
		38,967,119.00	38,662,013.29	305,105.71 S			305,105.71 S
		34,184,082.46	36,889,766.28	267,604.37 S		-2,973,288.19	-2,705,683.82 S

** FRANCE **							
440331II9	FRANCE(GOVT OF)	6PCT DAT 2025/10/25	6.000	11MAY00	16MAY00	1.106627	
** MB1D **	221	2,255,000.00	2,286,240.00	-31,240.00			-31,240.00
	2,200,000.000	2,037,723.64	2,187,642.94	-28,229.93		-121,689.37	-149,919.30
FRANCE TOTAL		2,255,000.00	2,286,240.00	-31,240.00 L			-31,240.00 L
		2,037,723.64	2,187,642.94	-28,229.93 L		-121,689.37	-149,919.30 L

** ITALY **							
443938II8	ITALY(REPUBLIC OF)	10PCT BTP 2003/08/01	10.000	11MAY00	16MAY00	1.106627	
** MB1D **	214	1,772,751.61	1,886,612.78	-113,861.17			-113,861.17
	1,559,697.000	1,601,941.41	2,092,265.62	-102,890.29		-387,433.92	-490,324.21
514831II9	ITALY (REP OF)	7.75PCT B 2006/11/01	7.750	11MAY00	16MAY00	1.106627	
** MB1D **	219	1,917,098.38	1,842,785.41	74,312.97			74,312.97
	1,718,292.000	1,732,379.90	1,960,862.86	67,152.68		-295,635.64	-228,482.96



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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	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS			
536217II5	ITALY (REP OF) 6PCT BTP	2007/11/01	6.000	11MAY00	16MAY00	1.106627	
** WBID **	218	4,984,644.55	5,154,586.12	-169,941.57			-169,941.57
	4,877,343.000	4,504,358.33	5,430,660.66	-153,567.16		-772,735.17	-926,302.33
541917II3	ITALY(REPUBLIC OF) 5PCT BTP	2003/02/15	5.000	20MAR00	27MAR00	1.031418	
** WBID **	170	4,321,930.00	4,364,070.00	-42,140.00			-42,140.00
	4,300,000.000	4,190,279.79	4,668,922.64	-40,856.37		-437,786.48	-478,642.85
** WBID **	213	1,969,600.00	2,029,800.00	-60,200.00	16MAY00	1.106627	-60,200.00
	2,000,000.000	1,779,822.83	2,171,591.92	-54,399.54		-337,369.55	-391,769.09
** WBID **	CXL 213	-1,969,600.00	-2,029,800.00	60,200.00	16MAY00	1.106627	60,200.00
	-2,000,000.000	-1,779,822.83	-2,171,591.92	54,399.54		337,369.55	391,769.09
** WBID **	252	1,989,600.00	2,029,800.00	-40,200.00	16MAY00	1.106627	-40,200.00
	2,000,000.000	1,797,895.77	2,171,591.92	-36,326.60		-337,369.55	-373,696.15
541917II3	TOTAL	6,311,530.00	6,393,870.00	-82,340.00 L			-82,340.00 L
	5,988,175.56	6,840,514.56	6,840,514.56	-77,182.97 L		-775,156.03	-852,339.00 L
545951II8	ITALY REPUBLIC OF 4.75PCT B	2003/05/01	4.750	11MAY00	16MAY00	1.106627	
** WBID **	217	5,504,098.04	5,768,719.44	-264,621.40			-264,621.40
	5,577,724.000	4,973,760.84	6,835,236.03	-239,124.29		-1,622,350.90	-1,861,475.19
557437II3	ITALY(REPUBLIC OF) 5.25PCT B	2029/11/01	5.250	15SEP00	20SEP00	1.166521	
** WBIR **	308	4,927,500.00	4,943,951.88	-16,451.88			-16,451.88
	5,400,000.000	4,224,098.84	4,669,410.53	-14,103.37		-431,208.32	-445,311.69
** WBIR **	400	9,314,175.00	9,387,292.07	-73,117.07	16OCT00	1.147381	-73,117.07
	10,250,000.000	8,117,769.95	8,865,794.40	-63,725.19		-684,299.26	-748,024.45
557437II3	TOTAL	14,241,675.00	14,331,243.95	-89,568.95 S			-89,568.95 S
	12,341,868.79	13,535,204.93	13,535,204.93	-77,828.56 S		-1,115,507.58	-1,193,336.14 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	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS			
577289II4	ITALY REPUBLIC OF 4PCT 15JU	2004/07/15	4.000	23NOV00	28NOV00	1.190051	
** WBIR **	633	19,208,000.00	19,149,381.14	58,618.86			58,618.86
	20,000,000.000	16,140,484.74	18,232,329.09	49,257.44		-2,141,101.79	-2,091,844.35
582056II0	ITALY (REPUBLIC OF) 3.75PCT 0	2002/09/01	3.750	15SEP00	20SEP00	1.166521	
** WBIR **	305	1,605,285.00	1,603,305.00	1,980.00			1,980.00
	1,650,000.000	1,376,130.39	1,423,093.04	1,697.35		-48,660.00	-46,962.65
** WBIR **	597	1,611,307.50	1,607,876.98	3,430.52	20NOV00	1.166657	3,430.52
	1,650,000.000	1,381,132.16	1,427,011.90	2,940.47		-48,820.21	-45,879.74
** WBIR **	CXL 597	-1,611,307.50	-1,607,876.98	-3,430.52	20NOV00	1.166657	-3,430.52
	-1,650,000.000	-1,381,132.16	-1,427,011.90	-2,940.47		48,820.21	45,879.74
** WBIR **	604	1,611,307.50	1,607,876.98	3,430.52	20NOV00	1.166657	3,430.52
	1,650,000.000	1,381,132.16	1,427,011.90	2,940.47		-48,820.21	-45,879.74
582056II0	TOTAL	3,216,592.50	3,211,181.98	5,410.52 S			5,410.52 S
	2,757,262.55	2,850,104.94	2,850,104.94	4,637.82 S		-97,480.21	-92,842.39 S
593330II6	ITALY (REPUBLIC OF) 6PCT BTP	2031/05/01	6.000	11OCT00	16OCT00	1.147381	
** WBIR **	399	1,014,300.00	1,018,813.98	-4,513.98			-4,513.98
	1,000,000.000	884,013.24	873,377.95	-3,934.16		14,569.45	10,635.29
** WBIR **	460	4,024,000.00	4,075,246.07	-51,246.07	20OCT00	1.175710	-51,246.07
	4,000,000.000	3,422,612.71	3,493,504.75	-43,587.34		-27,304.70	-70,892.04
593330II6	TOTAL	5,038,300.00	5,094,060.05	-55,760.05 S			-55,760.05 S
	4,306,625.95	4,366,882.70	4,366,882.70	-47,521.50 S		-12,735.25	-60,256.75 S
599932II3	ITALY REPUBLIC OF 5PCT TSY	2003/06/15	5.000	21DEC00	29DEC00	1.097273	
** WBIR **	283	2,064,760.00	2,036,597.48	28,162.52			28,162.52
	2,050,000.000	1,881,719.50	1,743,143.72	25,665.92		112,909.86	138,575.78



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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			
<b>ITALY TOTAL</b>	20,490,122.58 18,800,616.04	21,046,573.75 23,159,539.73		-556,451.17 L -505,612.03 L		-3,853,311.66	-556,451.17 L -4,358,923.69 L
	43,769,327.50 37,427,961.53	43,822,464.60 40,727,665.38		-53,137.10 S -45,788.88 S		-3,253,914.97	-53,137.10 S -3,299,703.85 S
<b>** LUXEMBOURG **</b>							
588350I11	GENERAL MTRS ACCEPT 5.5PCT02F	2005/02/02	5.500	26SEP00	29SEP00	1.135332	
** MB1R **	343 2,200,000.000	2,158,640.00 1,901,329.31	2,160,610.00 2,013,649.43	-1,970.00 -1,735.17		-110,584.95	-1,970.00 -112,320.12
<b>LUXEMBOURG TOTAL</b>	2,158,640.00 1,901,329.31	2,160,610.00 2,013,649.43		-1,970.00 S -1,735.17 S		-110,584.95	-1,970.00 S -112,320.12 S
<b>** NETHERLANDS **</b>							
428685I14	NETHERLANDS (KINGDOM 6.5PCT 15	2003/04/15	6.500	20JAN00	27JAN00	0.990536	
** MB1D **	132 3,500,000.000	3,660,300.00 3,695,272.05	3,727,150.00 3,987,510.52	-66,850.00 -67,488.71		-224,749.76	-66,850.00 -292,238.47
562061I14	NETHERLANDS (KINGDOM 3PCT 15FE	2002/02/15	3.000	11MAY00	16MAY00	1.106627	
** MB1D **	229 4,790,000.000	4,636,241.00 4,189,524.56	4,692,134.80 4,948,723.11	-55,893.80 -50,508.25		-708,690.30	-55,893.80 -759,198.55
<b>NETHERLANDS TOTAL</b>	8,296,541.00 7,884,796.61	8,419,284.80 8,936,233.63		-122,743.80 L -117,996.96 L		-933,440.06	-122,743.80 L -1,051,437.02 L
<b>** INTERNATIONAL **</b>							
500317I15	GERMANY (FED REP) 6.0PCT 5J	2006/01/05	6.000	12MAY00	17MAY00	1.102909	
** MB1D **	237 2,100,000.000	2,160,270.00 1,958,701.94	2,234,350.00 2,402,470.44	-74,080.00 -67,167.82		-376,600.68	-74,080.00 -443,768.50
501045I11	DEUTSCHE PFANDBRIEF 5.625PCT	2003/02/07	5.625	28JUL00	02AUG00	1.081373	
** MB1R **	175 300,000.000	301,020.00 278,368.33	301,860.00 288,185.87	-840.00 -776.79		-9,040.75	-840.00 -9,817.54
** MB1R **	542 9,200,000.000	9,255,200.00 7,976,592.16	9,249,869.52 8,831,520.10	5,030.48 4,594.07	03NOV00 08NOV00	1.160295 -859,522.01	5,330.48 -854,927.94



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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			
501045I11	<b>TOTAL</b>	9,556,220.00 8,254,960.49	9,551,729.52 9,119,705.97	4,490.48 S 3,817.28 S		-868,562.76	4,490.48 S -864,745.48 S
575170I18	NETIA HOLDINGS II B 13.5PCT G	2009/06/15	13.500	09MAY00	12MAY00	1.108402	
** MB1N **	171 1,000,000.000	1,047,500.00 945,054.23	1,022,500.00 1,048,471.69	25,000.00 22,554.99		-125,972.45	25,000.00 -103,417.46
576318I12	VIATEL INC 11.5PCT B	2009/03/15	11.500	13DEC00	18DEC00	1.142139	
** MB1R **	776 850,000.000	280,500.08 245,591.90	692,718.17 661,107.39	-412,218.09 -360,917.62		-54,597.87	-412,218.09 -415,515.49
583224I13	HALIFAX GRP EURO 7.627PCT	2049/12/29	1.000	28JUL00	02AUG00	1.081373	
** MB1R **	176 600,000.000	599,880.00 554,739.21	600,540.00 573,335.79	-660.00 -610.34		-17,986.24	-660.00 -18,596.58
** MB1R **	CXL 176 -600,000.000	-599,880.00 -554,739.21	-600,540.00 -573,335.79	660.00 610.34	02AUG00	1.081373	660.00 18,596.58
** MB1R **	565 600,000.000	599,880.00 554,739.21	600,540.00 573,335.79	-660.00 -610.34	28JUL00 31OCT00	1.081372	-660.00 -18,596.58
583224I13	<b>TOTAL</b>	599,880.00 554,739.21	600,540.00 573,335.79	-660.00 S -610.34 S		-17,986.24	-660.00 S -18,596.58 S
585047I16	UTD PAN EUROPE COM 10.875PCT	2009/08/01	10.875	09NOV00	14NOV00	1.166385	
** MB1R **	566 270,000.000	195,750.00 167,826.24	232,846.83 222,257.55	-37,096.83 -31,804.96		-22,626.35	-37,096.83 -54,431.31
588645I14	TURKEY REPUBLIC OF 9.25PCT O	2010/02/09	9.250	26SEP00	03OCT00	1.135332	
** MB1S **	255 500,000.000	496,250.00 437,096.81	508,852.41 485,812.52	-12,602.41 -11,100.20		-37,615.51	-12,602.41 -48,715.71
591146I18	KAPPA BEHEER N.V. 10.625PCT	2009/07/15	10.625	09NOV00	14NOV00	1.166385	
** MB1R **	567 200,000.000	206,000.00 176,614.07	203,903.19 194,706.38	2,096.81 1,797.70		-19,890.01	2,096.81 -18,092.31



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SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LN	GN/LN	GN/LN	NET BAS SECY GN/LN
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LN	BASE CURR GN/LN	GN/LN	NET BAS SECY GN/LN
592199II6	NETIA HLDGS	13.5PCT B	2009/06/15	13.500	21NOV00	24NOV00	1.182383
** WB1R **							
	620	287,000.00	351,025.95	-64,025.95			-64,025.95
	350,000.000	242,730.15	335,179.73	-54,149.92		-38,299.66	-92,449.58
** WB1R **	631	282,843.74	351,025.42	-68,181.68	22NOV00	27NOV00	1.186944
	350,000.000	238,295.77	335,179.35	-57,443.05		-39,440.53	-68,181.68
592199II6	TOTAL	569,843.74	702,051.37	-132,207.63 S		-77,740.19	-132,207.63 S
		481,025.92	670,359.08	-111,592.97 S			-189,333.16 S
592367II9	HUNTSMAN ICI CHEMI	10.125PCT	2009/07/01	10.125	20SEP00	25SEP00	1.181544
** WB1R **							
	318	318,937.50	322,875.00	-3,937.50			-3,937.50
	315,000.000	269,932.81	303,550.95	-3,332.50		-30,285.64	-33,618.14
** WB1R **	320	388,850.00	394,625.00	-5,775.00	20SEP00	25SEP00	1.181544
	385,000.000	329,103.27	371,006.71	-4,887.67		-37,015.77	-5,775.00
592367II9	TOTAL	707,787.50	717,500.00	-9,712.50 S		-67,301.41	-9,712.50 S
		599,036.08	674,557.66	-8,220.17 S			-75,521.58 S
596304II8	PSINET INC	10.50PCT	2006/12/01	10.500	06NOV00	09NOV00	1.164822
** WB1R **							
	548	97,200.00	249,171.89	-151,971.89			-151,971.89
	270,000.000	83,446.23	237,847.39	-130,467.91		-23,933.25	-154,401.16
599670II9	DAIMLERCHRYSLER	5.75PCT E	2005/06/23	5.750	26SEP00	29SEP00	1.135332
** WB1R **							
	342	1,343,925.00	1,343,925.00	.00			.00
	1,350,000.000	1,183,728.64	1,208,389.60	.00		-24,660.96	-24,660.96
99JMRXII3	FORD CREDIT COMPANY		2004/07/12	3.750	01SEP00	06SEP00	1.111791
** WB1R **							
	243	1,478,240.00	1,484,800.00	-6,560.00			-6,560.00
	1,600,000.000	1,329,602.41	1,335,057.30	-5,900.39		445.50	-5,454.89
99KDWII9	HELLENIC FINANCE SCA	2PCT 15JU	2003/07/15	2.000	20DEC00	26DEC00	1.102795
** WB1E **							
	189	982,500.00	1,000,000.00	-17,500.00			-17,500.00
	1,000,000.000	890,918.07	1,049,286.01	-15,868.77		-142,499.17	-158,367.94
** WB1E **	CXL	-982,500.00	-1,000,000.00	17,500.00	20DEC00	26DEC00	1.102795
	-1,000,000.000	-890,918.07	-1,049,286.01	15,868.77		142,499.17	17,500.00
** WB1E **					20DEC00	26DEC00	1.102795



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SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LN	GN/LN	GN/LN	NET BAS SECY GN/LN
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LN	BASE CURR GN/LN	GN/LN	NET BAS SECY GN/LN
	201	982,500.00	1,000,000.00	-17,500.00			-17,500.00
	1,000,000.000	890,918.07	1,049,286.01	-15,868.77		-142,499.17	-158,367.94
** WB1E **	CXL	-982,500.00	-1,000,000.00	17,500.00	20DEC00	26DEC00	1.102795
	-1,000,000.000	-890,918.07	-1,049,286.01	15,868.77		142,499.17	17,500.00
** WB1E **	209	982,500.00	1,000,000.00	-17,500.00	20DEC00	28DEC00	1.102795
	1,000,000.000	890,918.07	1,049,286.01	-15,868.77		-142,499.17	-17,500.00
99KDWII9	TOTAL	982,500.00	1,000,000.00	-17,500.00 L		-142,499.17	-17,500.00 L
		890,918.07	1,049,286.01	-15,868.77 L			-158,367.94 L
99KGBVII7	BANK OF SCOTLAND TRE	5.5PCT NT	2009/07/27	5.500	25SEP00	28SEP00	1.144492
** WB1R **							
	334	1,018,270.00	1,022,120.00	-3,850.00			-3,850.00
	1,100,000.000	889,713.51	975,818.40	-3,363.94		-82,740.95	-86,104.89
99KNSKII8	VODAFON AIRTOUCH	5.75PCT 2	2006/10/27	5.750	26SEP00	29SEP00	1.135332
** WB1R **							
	344	683,200.00	682,780.00	420.00			420.00
	700,000.000	601,762.30	651,850.35	369.94		-50,457.99	-50,088.05
99KVYBII3	FIAT FINANCE + TRADE	6.25PCT 2	2010/02/24	6.250	11AUG00	16AUG00	1.105644
** WB1R **							
	207	588,960.00	586,500.00	2,460.00			2,460.00
	600,000.000	532,685.02	559,931.80	2,224.95		-29,471.73	-27,246.78
99KXEBII1	BES FINANCE LTD		2010/03/01	6.625	25SEP00	28SEP00	1.144492
** WB1R **							
	336	1,094,500.00	1,103,520.00	-9,020.00			-9,020.00
	1,100,000.000	956,319.48	1,053,531.00	-7,881.23		-89,330.29	-97,211.52
99KYFTII9	UNITED MEXICAN STATES		2010/03/08	7.500	25JUL00	02AUG00	1.064679
** WB1S **							
	123	142,607.50	142,462.50	145.00			145.00
	145,000.000	133,944.13	135,709.72	136.19		-1,901.78	-1,765.59
** WB1S **	253	173,700.00	176,902.38	-3,202.38	26SEP00	03OCT00	1.135332
	180,000.000	152,994.90	168,513.38	-2,820.66		-12,697.82	-3,202.38
** WB1S **	299	169,925.00	171,998.21	-2,073.21	12OCT00	19OCT00	1.156939
	175,000.000	146,874.64	163,840.06	-1,791.98		-15,173.44	-2,073.21



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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			
99KYFTII9	TOTAL	486,232.50	491,363.09	-5,130.59 S			-5,130.59 S
		433,813.67	468,063.16	-4,476.45 S		-29,773.04	-34,249.49 S
99LAGSIII	IBM CORP	5.375PCT	2005/03/31	5.375	25AUG00	30AUG00	1.108463
** HB1R **	232	1,079,650.00	1,082,950.00	-3,300.00			-3,300.00
	1,100,000.000	974,006.35	1,033,892.82	-2,977.10		-56,909.37	-59,886.47
99LAKNII7	VERSATEL TELECOM	2010/03/30	11.250	20SEP00	20SEP00	1.181544	
** HB1R **	315	746,000.00	746,000.00	.00		-80,940.80	-80,940.80
	800,000.000	631,377.24	712,318.04	.00			
** HB1R **	CXL 315	-746,000.00	-746,000.00	.00		80,940.80	80,940.80
	-800,000.000	-631,377.24	-712,318.04	.00			
** HB1R **	328	746,000.00	746,000.00	.00	29SEP00	1.181544	.00
	800,000.000	631,377.24	712,318.04	.00		-80,940.80	-80,940.80
99LAKNII7	TOTAL	746,000.00	746,000.00	.00 S		-80,940.80	-80,940.80 S
		631,377.24	712,318.04	.00 S			
99LBUII7	BARCLAYS BANK PLC	15DEC49	2049/12/15	1.000	24NOV00	29NOV00	1.192890
** HB1R **	641	604,248.00	602,981.04	1,266.96			1,266.96
	600,000.000	506,541.25	575,668.47	1,062.09		-70,189.31	-69,127.22
99LCXJII8	INEOS PLC	10.25PCT	2010/05/15	10.250	20SEP00	25SEP00	1.181544
** HB1R **	317	693,000.00	715,400.00	-22,400.00			-22,400.00
	700,000.000	586,520.69	672,583.35	-18,958.24		-67,104.42	-86,062.66
99LDSUII7	COLT TELECOMM	7.625 15D	2009/12/15	7.625	09NOV00	14NOV00	1.166385
** HB1R **	570	212,087.50	213,209.73	-1,122.23			-1,122.23
	235,000.000	181,833.19	203,531.16	-962.14		-20,735.83	-21,697.97
99LGYEII9	CHC HELICOPTER CORP	11.75PCT	2007/07/15	11.750	03OCT00	06OCT00	1.143641
** HB1R **	371	358,312.50	349,145.04	9,167.46			9,167.46
	350,000.000	313,308.55	333,379.50	8,016.03		-28,086.98	-20,070.95
** HB1R **	416	349,125.00	349,146.63	13OCT00	13OCT00	1.047284	.00
	350,000.000	333,361.98	333,382.63	-21.63			-21.63
				-20.65			-20.65
** HB1R **				13OCT00	13OCT00	1.047284	.00



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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			
	CXL 416	-349,125.00	-349,146.63	21.63			21.63
	-350,000.000	-333,361.98	-333,382.63	20.65		.00	20.65
** HB1R **	555	.00	349,146.63	13OCT00	13OCT00	1.167202	-349,146.63
	350,000.000	.00	333,380.51	-349,146.63		-34,249.23	-333,380.51
				-299,131.28			
** HB1R **	CXL 555	.00	-349,146.63	13OCT00	13OCT00	1.167202	349,146.63
	-350,000.000	.00	-333,380.51	349,146.63		34,249.23	333,380.51
				299,131.28			
** HB1R **	556	349,146.63	349,146.63	13OCT00	13OCT00	1.167202	.00
	350,000.000	299,131.28	333,380.51	.00		-34,249.23	-34,249.23
				.00			
** HB1R **	CXL 556	-349,146.63	-349,146.63	13OCT00	13OCT00	1.167202	.00
	-350,000.000	-299,131.28	-333,380.51	.00		34,249.23	34,249.23
				.00			
** HB1R **	558	349,146.63	349,146.63	13OCT00	01NOV00	1.047291	.00
	350,000.000	333,380.51	333,382.63	.00		-2.12	-2.12
				.00			
99LGYEII9	TOTAL	707,459.13	698,291.67	9,167.46 S		-28,089.10	9,167.46 S
		646,689.06	666,762.13	8,016.03 S			-20,073.07 S
99LGZYII4	DEUTSCHE TELEKOM INT	6.125PCT	2005/07/06	6.125	28JUN00	06JUL00	1.057184
** HB1A **	602	9,984,000.00	9,974,900.00	9,100.00			9,100.00
	10,000,000.000	9,443,956.78	9,435,349.00	8,607.77		.01	8,607.78
99LKHRII0	PEMEX PROJ FDG MASTE	7.75PCT	2007/08/02	7.750	08NOV00	15NOV00	1.168224
** HB1S **	356	141,012.50	143,806.07	-2,793.57			-2,793.57
	145,000.000	120,706.73	135,066.68	-2,391.30		-11,968.65	-14,359.95
99LKHQII6	NESTE CHEMICALS INTE	12.25PCT	2010/08/15	12.250	21AUG00	24AUG00	1.107665
** HB1R **	223	13,390.00	13,000.00	390.00			390.00
	13,000.000	12,088.49	11,754.47	352.10		-18.08	334.02
** HB1R **	330	303,000.00	300,000.00	21SEP00	26SEP00	1.168361	3,000.00
	300,000.000	259,337.65	271,256.90	3,000.00		-14,486.95	-11,919.25
				2,567.70			



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ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
99LKMQUII6	TOTAL	316,390.00	313,000.00	3,390.00 S			3,390.00 S
		271,426.14	283,011.37	2,919.80 S		-14,505.03	-11,585.23 S
99LPRTII4	GOLDMAN SACHS GROUP VAR 06OCT 2005/10/06 1.000			29SEP00	06OCT00	1.131542	
** WB1U **	389	14,963,550.00	14,965,500.00	-1,950.00			-1,950.00
15,000,000.000		13,224,034.11	13,225,757.42	-1,723.31		.00	-1,723.31
** WB1U **	CXL 389	-14,963,550.00	-14,965,500.00	1,950.00	06OCT00	1.131542	1,950.00
-15,000,000.000		-13,224,034.11	-13,225,757.42	1,723.31		.00	1,723.31
** WB1U **	402	14,965,000.00	14,963,550.00	1,450.00	06OCT00	1.131542	1,450.00
15,000,000.000		13,225,315.54	13,224,034.11	1,281.44		-.01	1,281.43
** WB1U **	CXL 402	-14,965,000.00	-14,963,550.00	-1,450.00	06OCT00	1.131542	-1,450.00
-15,000,000.000		-13,225,315.54	-13,224,034.11	-1,281.44		.01	-1,281.43
** WB1U **	490	14,965,500.00	14,963,550.00	1,950.00	10OCT00	1.131542	1,950.00
15,000,000.000		13,225,757.42	13,224,034.11	1,723.31		.00	1,723.31
99LPRTII4	TOTAL	14,965,500.00	14,963,550.00	1,950.00 S			1,950.00 S
		13,225,757.42	13,224,034.11	1,723.31 S		.00	1,723.31 S
INTERNATIONAL TOTAL		13,126,770.00	13,209,250.00	-82,480.00 L			-82,480.00 L
		12,293,576.79	12,887,105.45	-74,428.82 L		-519,099.84	-593,528.66 L
		39,915,605.95	40,676,009.98	-760,404.03 S			-760,404.03 S
		35,017,874.28	37,647,671.16	-657,138.87 S		-1,972,658.01	-2,629,796.88 S
EUR TOTAL		152,895,474.48	154,550,954.40	-1,655,479.92 L			-1,655,479.92 L
		138,708,992.29	154,199,428.14	-1,524,540.26 L		-13,965,895.59	-15,490,435.85 L
		186,519,097.25	186,722,273.68	-203,176.43 S			-203,176.43 S
		163,825,635.66	174,216,942.10	-164,778.83 S		-10,226,527.61	-10,391,306.44 S

\*\* POUND STERLING \*\*



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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
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
016330II5	TREASURY 6.5PCT ST 2003/12/07 6.500			19JUL00	26JUL00	0.669142	
** WB1S **	100	1,312,317.00	1,315,542.00	-3,225.00			-3,225.00
1,290,000.000		1,961,193.59	1,990,546.15	-4,819.60		-24,532.96	-29,352.56
024041II8	UK TREASURY STOCK 6PCT STOC 2028/12/07 6.000			24NOV00	29NOV00	0.714439	
** WB1R **	642	1,277,677.04	1,230,262.42	47,414.62			47,414.62
1,000,000.000		1,788,364.07	1,782,047.61	66,366.23		-60,049.77	6,316.46
030426II3	U K TREASURY 5.75PCT S 2009/12/07 5.750			19JUL00	26JUL00	0.669142	
** WB1S **	101	1,304,478.00	1,315,440.00	-10,962.00			-10,962.00
1,260,000.000		1,949,478.59	1,990,391.82	-16,382.17		-24,531.06	-40,913.23
** WB1R **	466	628,800.00	623,155.18	5,644.82	23OCT00	0.691252	5,644.82
600,000.000		909,653.79	928,427.34	8,166.08		-26,939.63	-18,773.55
** WB1R **	471	1,047,900.00	1,042,502.84	5,397.16	23OCT00	0.691252	5,397.16
1,000,000.000		1,515,944.98	1,577,483.59	7,807.80		-69,346.41	-61,538.61
** WB1R **	549	1,199,105.00	1,198,694.74	410.26	08NOV00	0.698714	410.26
1,150,000.000		1,716,159.97	1,813,862.97	587.16		-98,290.16	-97,703.00
** WB1R **	719	2,065,797.60	2,008,809.07	56,988.53	11DEC00	0.694517	56,988.53
1,943,000.000		2,974,437.78	2,940,737.15	82,054.91		-48,354.28	33,700.63
030426II3	TOTAL	6,246,080.60	6,188,601.83	57,478.77 S			57,478.77 S
		9,065,675.11	9,250,902.87	82,233.78 S		-267,461.54	-185,227.76 S
048930II4	TREASURY NEW LONG 2032/06/07 4.250			18OCT00	23OCT00	0.691252	
** WB1R **	465	378,600.00	392,433.61	-13,833.61			-13,833.61
400,000.000		547,701.86	593,788.93	-20,012.40		-26,074.67	-46,087.07
089877II7	CONVERSION 9.5PCT ST 2005/04/18 9.500			09NOV00	14NOV00	0.702099	
** WB1R **	571	517,860.00	516,135.57	1,724.43			1,724.43
450,000.000		737,588.28	781,385.41	2,456.11		-46,253.24	-43,797.13



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	SHARES/PAR	BASE	BASE	BASE			
090715II6	U.K. TREASURY STOCK 2.5PCT IN 2009/05/20	1.000		04JAN00	07JUL00	0.611434	
** MBIE **							
	584	1,665,233.23	1,636,875.00	28,358.23			28,358.23
	750,000.000	2,723,488.11	2,677,108.24	46,379.87		.00	46,379.87
** MBIE **							
	CXL 584	-1,665,233.23	-1,636,875.00	-28,358.23	04JAN00	0.611434	-28,358.23
	-750,000.000	-2,723,488.11	-2,677,108.24	-46,379.87		.00	-46,379.87
** MBIE **							
	Y 766	1,636,875.00	1,493,378.91	-143,496.09	04JAN00	0.611434	-143,496.09
	750,000.000	2,677,108.24	2,438,014.41	-234,687.78		-4,406.05	-239,093.83
** MBIE **							
	Y 766	-1,636,875.00	-1,493,378.91	143,496.09	04JAN00	0.611434	143,496.09
	-750,000.000	-2,677,108.24	-2,438,014.41	234,687.78		4,406.05	239,093.83
** MBIE **							
	CXL 174	-1,515,000.00	-1,635,000.00	120,000.00	12JUL99	0.642632	120,000.00
	-750,000.000	-2,357,492.31	-2,544,224.38	186,732.06		.01	186,732.07
** MBIE **							
	Y 497	1,651,295.28	1,635,000.00	16,295.28	12JUL99	0.642674	16,295.28
	750,000.000	2,569,413.54	2,544,224.38	25,355.44		-166.28	25,189.16
** MBIE **							
	Y 582	1,627,125.00	1,635,000.00	-7,875.00	12JUL99	0.642674	-7,875.00
	750,000.000	2,531,804.61	2,544,224.38	-12,253.49		-166.28	-12,419.77
** MBIE **							
	CXL 582	-1,627,125.00	-1,635,000.00	7,875.00	12JUL99	0.642674	7,875.00
	-750,000.000	-2,531,804.61	-2,544,224.38	12,253.49		166.28	12,419.77
090715II6	TOTAL	136,295.28	.00	136,295.28 L			136,295.28 L
		211,921.23	.00	212,087.50 L		-166.27	211,921.23 L
091283II4	U K TREASURY LOAN 9.000 LN 2008/10/13	9.000		05DEC00	08DEC00	0.693914	
** MBIR **							
	704	1,033,560.00	1,034,302.50	-742.50			-742.50
	825,000.000	1,489,464.11	1,502,377.10	-1,070.02		-11,842.97	-12,912.99
099971II6	U K TREASURY STOCK 7.25PCT 0 2007/12/07	7.250		11MAY00	15MAY00	0.666001	
** MBID **							
	212	348,832.00	349,723.00	-891.00			-891.00
	320,000.000	523,770.98	569,971.87	-1,337.83		-44,863.06	-46,200.89



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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 SECY GN/LS
	SHARES/PAR	BASE	BASE	BASE			
445803II2	INTL BANK RECON+DV 9.25 BDS 2007/07/20	9.250		12MAY00	17MAY00	0.659674	
** MBID **							
	235	2,853,750.00	3,024,647.00	-170,897.00			-170,897.00
	2,500,000.000	4,326,000.42	4,954,163.52	-259,062.81		-369,100.29	-628,163.10
453097II0	KFM INTERNATIONAL 6.625 BMD 2004/11/26	6.625		13SEP00	18SEP00	0.709471	
** MBIR **							
	292	1,004,310.00	1,006,300.00	-1,990.00			-1,990.00
	1,000,000.000	1,415,575.83	1,521,223.51	-2,804.91		-102,842.77	-105,647.68
536948II5	CANARY WHARF FIN 7.23 BDS 2027/10/22	7.230		18AUG00	23AUG00	0.671344	
** MBIR **							
	214	1,055,600.00	1,059,300.00	-3,700.00			-3,700.00
	1,000,000.000	1,572,368.27	1,602,826.47	-5,511.33		-24,946.87	-30,458.20
556318II6	EUROPEAN INVESTMENT 5.5PCT 07 2009/12/07	5.500		06OCT00	11OCT00	0.692377	
** MBIR **							
	382	287,610.00	282,665.41	4,944.59			4,944.59
	300,000.000	415,395.08	421,488.06	7,141.47		-13,234.45	-6,092.98
557896II0	POLESTAR CORP 10.5PCT S 2008/05/30	10.500		17AUG00	22AUG00	0.667134	
** MBIR **							
	213	225,625.00	236,250.00	-10,625.00			-10,625.00
	250,000.000	338,200.42	357,221.70	-15,926.34		-3,094.94	-19,021.28
567235II9	AGGREGATE INDUSTRIES 6.25PCT 0 2009/07/08	6.250		31JUL00	03AUG00	0.667289	
** MBIR **							
	182	911,500.00	915,800.00	-4,300.00			-4,300.00
	1,000,000.000	1,365,974.86	1,385,696.67	-6,443.98		-13,277.83	-19,721.81
567448II8	SUNAMERICA INSTITUNL 5.375PCT 2009/12/07	5.375		21AUG00	23AUG00	0.670623	
** MBIR **							
	221	421,869.80	425,411.40	-3,541.60			-3,541.60
	466,000.000	629,071.48	633,671.26	-5,281.06		681.28	-4,599.78
590613II8	TXU EASTERN FUNDING 7.25PCT B 2030/03/08	7.250		27JUL00	01AUG00	0.661507	
** MBIR **							
	130	999,800.00	986,400.00	13,400.00			13,400.00
	1,000,000.000	1,511,397.46	1,492,521.51	20,256.78		-1,380.83	18,875.95
99KEXSII5	LLOYDS TSB BANK STEP UP P 2049/07/15	1.000		18AUG00	23AUG00	0.671344	
** MBIR **							
	216	1,209,650.00	1,225,770.00	-16,120.00			-16,120.00
	1,300,000.000	1,801,833.33	1,854,712.17	-24,011.54		-28,867.30	-52,878.84



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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 SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
99KFUPII1 ** HB1R **	HILTON GROUP PLC/HIL 7.25PCT 2008/07/29 7.250 695 1,021,000.00 1,000,000.00 1,483,054.54	1,008,644.41 1,459,155.24	7.250	04DEC00 12,355.59 17,947.12	07DEC00 0.688444 5,952.18	12,355.59 23,899.30
99KMGDI19 ** HB1R **	NATIONAL WESTMINSTER 7.625PCT 2049/01/29 7.625 204 443,608.00 440,000.00 664,657.94	449,152.00 673,099.66	7.625	10AUG00 -5,544.00 -8,306.58	15AUG00 0.667423 -135.14	-5,544.00 -8,441.72
** HB1R **	CXL 204 -440,000.00	-443,608.00 -664,657.94	-449,152.00 -673,099.66	10AUG00 5,544.00 8,306.58	15AUG00 0.667423 135.14	5,544.00 8,441.72
** HB1R **	209 443,608.00 440,000.00 664,657.94	449,152.00 673,099.66	7.625	10AUG00 -5,544.00 -8,306.58	15AUG00 0.667423 -135.14	-5,544.00 -8,441.72
99KMGDI19	TOTAL	443,608.00 664,657.94	449,152.00 673,099.66	-5,544.00 S -8,306.58 S	-135.14	-5,544.00 S -8,441.72 S
99KQBWHI3 ** HB1R **	LUXFER HOLDINGS PLC 10.125PCT 2009/05/01 10.125 573 133,000.00 140,000.00 190,309.66	129,580.49 195,911.38	10.125	10NOV00 3,419.51 4,892.98	15NOV00 0.698861 -10,494.70	3,419.51 -5,601.72
99KYBEI12 ** HB1R **	TELEWEST PLC 9.875PCT 2010/02/01 9.875 368 438,347.94 500,000.00 643,059.50	438,347.94 662,756.59	9.875	03OCT00 .00 .00	03OCT00 0.681660 -19,706.09	.00 -19,706.09
** HB1R **	CXL 368 -500,000.00	-438,347.94 -643,059.50	-438,347.94 -662,756.59	03OCT00 .00 .00	03OCT00 0.681660 19,706.09	.00 19,706.09
** HB1R **	509 .00 500,000.00 .00	438,347.94 662,756.98	9.875	03OCT00 -438,347.94 -638,607.63	03OCT00 0.686412 -24,149.35	-438,347.94 -662,756.98
** HB1R **	CXL 509 -500,000.00	.00 -662,756.98	-438,347.94 -662,756.98	03OCT00 438,347.94 638,607.63	03OCT00 0.686412 24,149.35	438,347.94 662,756.98
** HB1R **	510 438,347.94 500,000.00 662,756.98	438,347.94 662,803.70	9.875	03OCT00 .00 .00	24OCT00 -0.661400 -46.72	.00 -46.72

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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 SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
99KVBEI12	TOTAL	438,347.94 662,756.98	438,347.94 662,803.70	.00 S .00 S	-46.72	.00 S -46.72 S
99LFKDI1B ** HB1R **	ROLLS ROYCE PLC 7.375PCT 2016/06/14 7.375 217 447,656.00 440,000.00 666,805.69	447,172.00 670,132.43	7.375	18AUG00 484.00 720.94	23AUG00 0.671344 -4,047.68	484.00 -3,326.74
99LHAGI1B ** HB1R **	TI GROUP 7.875PCT 2010/07/12 7.875 309 1,018,100.00 1,000,000.00 1,426,917.60	1,029,000.00 1,532,746.25	7.875	18SEP00 -10,900.00 -15,276.89	29SEP00 0.713496 -90,551.76	-10,900.00 -105,828.65
GBP TOTAL	3,338,877.28 5,061,692.63	3,374,370.00 5,524,135.39	7.875	-35,492.72 L -48,313.14 L	-414,129.62	-35,492.72 L -462,442.76 L
** HB1R **	20,383,771.38 29,734,306.16	20,317,071.58 30,364,258.08	7.875	66,699.80 S 92,550.76 S	-722,502.68	66,699.80 S -629,951.92 S
543817II3 ** HB1D **	GREECE REP OF 8.6PCT BD 2008/03/26 8.600 178 217,550,000.00 190,000,000.00 621,466.51	218,190,000.00 778,903.58	8.600	30MAR00 -640,000.00 -1,828.26	06APROO 350.059089 -155,608.81	-640,000.00 -157,437.07
** HB1D **	215 908,236,000.00 796,000,000.00 2,440,427.68	903,311,000.00 3,057,701.53	8.600	11MAY00 4,925,000.00 13,233.46	16MAY00 372.162637 -630,507.31	4,925,000.00 -617,273.85
543817II3	TOTAL	1,125,786,000.00 3,061,894.19	1,121,501,000.00 3,836,605.11	4,285,000.00 L 11,405.20 L	-786,116.12	4,285,000.00 L -774,710.92 L
561367II6 ** HB1D **	GREECE(REP OF) 6.3PCT BD 2009/01/29 6.300 177 220,990,000.00 220,000,000.00 631,293.42	216,920,000.00 646,538.02	6.300	30MAR00 4,070,000.00 11,626.61	06APROO 350.059089 -26,871.21	4,070,000.00 -15,244.60
** HB1D **	216 1,185,900,000.00 1,180,000,000.00 3,186,510.09	1,161,856,000.00 3,440,092.36	6.300	11MAY00 24,044,000.00 64,606.17	16MAY00 372.162637 -318,188.44	24,044,000.00 -253,582.27
** HB1R **	212 354,690,000.00 350,000,000.00 962,132.12	354,430,852.00 1,004,625.91	6.300	16AUG00 259,148.00 702.96	18AUG00 368.649994 -43,196.75	259,148.00 -42,493.79
** HB1R **	331 1,015,000,000.00 1,000,000,000.00 2,628,920.75	1,012,659,575.00 2,870,359.75	6.300	22SEP00 2,340,425.00 6,061.86	27SEP00 366.089996 -247,500.86	2,340,425.00 -241,139.00

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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			
561367II6	TOTAL	1,406,890,000.00	1,378,776,000.00	28,114,000.00 L			28,114,000.00 L
		3,817,803.51	4,086,630.38	76,232.78 L		-345,059.65	-268,826.87 L
		1,369,690,000.00	1,367,090,427.00	2,599,573.00 S			2,599,573.00 S
		3,591,052.87	3,874,985.66	6,764.82 S		-290,697.61	-283,932.79 S
562229II7	GREECE REP OF	6.5PCT BN	2014/01/11	6.500	20SEP00	25SEP00	400.450012
** HB1R **	316	1,539,000,000.00	1,538,400,000.00	600,000.00			600,000.00
	1,500,000,000.00	3,843,176.31	4,360,173.24	1,498.31		-518,495.24	-516,996.93
587177II9	GREECE(REP OF)	6.5PCT BN	2019/10/22	6.500	21DEC00	28DEC00	373.950012
** HB1R **	026	1,423,035,000.00	1,372,785,642.00	50,249,358.00			50,249,358.00
	1,350,000,000.00	3,805,415.04	3,428,078.29	134,374.53		242,962.22	377,336.75
GRD TOTAL		2,532,676,000.00	2,500,277,000.00	32,399,000.00 L			32,399,000.00 L
		6,879,697.70	7,923,235.49	87,637.98 L		-1,131,175.77	-1,043,537.79 L
		4,331,725,000.00	4,278,276,069.00	53,448,931.00 S			53,448,931.00 S
		11,239,644.22	11,663,237.19	142,637.66 S		-566,230.63	-423,592.97 S
			** HUNGARIAN FORINT **				
99KZMQII4	HUNGARY (GOVT OF)	10PCT 12A	2003/04/12	10.000	11OCT00	16OCT00	301.549988
** HB1R **	398	250,007,000.00	255,870,261.16	-5,863,261.16			-5,863,261.16
	250,000,000.00	829,073.15	917,648.09	-19,443.75		-69,131.19	-88,574.94
99LLEII4	REPUBLIC OF HUNGARY	9.25PCT 2	2003/09/24	9.250	11OCT00	13OCT00	301.549988
** HB1R **	396	737,829,000.00	754,205,714.50	-16,376,714.50			-16,376,714.50
	750,000,000.00	2,446,788.36	2,550,136.81	-54,308.45		-49,040.00	-103,348.45
HUF TOTAL		987,836,000.00	1,010,075,975.66	-22,239,975.66 S			-22,239,975.66 S
		3,275,861.51	3,467,784.90	-73,752.20 S		-118,171.19	-191,923.39 S
			** JAPANESE YEN **				
574122II0	GENERAL MOTORS ACCEP FRN	26JUL	2002/07/26	1.000	08DEC00	15DEC00	111.294998
** HB1S **	404	49,750,000.00	50,007,881.00	-257,881.00			-257,881.00
	50,000,000.00	447,010.21	471,306.55	-2,317.09		-21,979.25	-24,296.34



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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			
589571II1	WESTPAC BANKING CORP	.875 PCT	2003/09/22	0.875	08DEC00	15DEC00	111.294998
** HB1S **	403	50,017,500.00	49,853,089.00	164,411.00			164,411.00
	50,000,000.00	449,413.73	469,836.61	1,477.25		-21,900.13	-20,422.88
596053II1	ITALY (REPUBLIC OF)	0.375PCT	2002/05/12	0.375	08DEC00	15DEC00	111.294998
** HB1S **	400	199,460,000.00	199,973,837.00	-513,837.00			-513,837.00
	200,000,000.00	1,792,173.99	1,875,009.83	-4,616.90		-78,218.94	-82,835.84
596790II8	INTL BUSINESS MACHS	.09PCT BD	2003/04/14	0.900	08DEC00	15DEC00	111.294998
** HB1S **	401	49,965,000.00	49,932,602.00	32,398.00			32,398.00
	50,000,000.00	448,942.00	470,590.61	291.10		-21,939.71	-21,648.61
597437II5	TOYOTA MOTOR CREDIT	0.625PCT	2003/05/23	0.625	08DEC00	15DEC00	111.294998
** HB1S **	405	99,720,000.00	99,758,379.00	-38,379.00			-38,379.00
	100,000,000.00	895,997.14	929,841.77	-344.84		-33,499.79	-33,844.63
613926II7	JAPAN (GOVT OF)	1.5PCT BD	2019/03/20	1.500	11MAY00	17MAY00	108.586414
** HB1D **	220	234,197,600.00	225,264,000.00	8,933,600.00			8,933,600.00
	260,000,000.00	2,156,785.47	2,041,358.28	82,271.80		33,155.39	115,427.19
** HB1D **	CXL 220	-234,197,600.00	-225,264,000.00	-8,933,600.00			-8,933,600.00
	-260,000,000.00	-2,156,785.47	-2,041,358.28	-82,271.80		-33,155.39	-115,427.19
** HB1D **	243	233,547,600.00	225,264,000.00	8,283,600.00			8,283,600.00
	260,000,000.00	2,150,799.45	2,041,358.28	76,285.79		33,155.38	109,441.17
613926II7	TOTAL		233,547,600.00	225,264,000.00	8,283,600.00 L		8,283,600.00 L
			2,150,799.45	2,041,358.28	76,285.79 L		109,441.17 L
616355II6	JAPAN (GOVT OF)	0.9PCT BD	2008/12/22	0.900	30MAR00	06APR00	105.316711
** HB1D **	175	231,420,000.00	227,512,500.00	3,907,500.00			3,907,500.00
	250,000,000.00	2,197,372.07	2,034,994.42	37,102.37		125,275.28	162,377.65
** HB1D **	233	1,409,899,050.00	1,389,460,000.00	20,439,050.00			20,439,050.00
	1,505,000,000.00	12,984,120.19	13,154,363.97	188,228.42		-358,472.20	-170,243.78
** HB1D **	CXL 233	-1,409,899,050.00	-1,389,460,000.00	-20,439,050.00			-20,439,050.00
	-1,505,000,000.00	-12,984,120.19	-13,154,363.97	-188,228.42		108.586414	-170,243.78



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SH SELL/BTC	LOT LOCAL PRINCIPAL NET	PRINCIPAL NET			BASE COST	GN/LS	BASE	CURR GN/LS	NET BAS SECY GN/LS
** MB1D **	241	1,407,280,350.00	1,389,460,000.00		11MAY00	17MAY00	108.586414		17,820,350.00
1,505,000,000.000		12,960,003.91	13,154,363.97		164,112.15		-358,472.21		-194,360.06
** MB1D **	CXL 241	-1,407,280,350.00	-1,389,460,000.00		11MAY00	17MAY00	108.586414		-17,820,350.00
-1,505,000,000.000		-12,960,003.91	-13,154,363.97		-164,112.15		358,472.21		194,360.06
** MB1D **	256	1,412,809,677.00	1,389,460,000.00		11MAY00	17MAY00	108.586414		23,349,677.00
1,505,000,000.000		13,010,924.89	13,154,363.97		23,349,677.00		-358,472.21		-143,439.08
** MB1D **	CXL 256	-1,412,809,677.00	-1,389,460,000.00		11MAY00	17MAY00	108.586414		-23,349,677.00
-1,505,000,000.000		-13,010,924.89	-13,154,363.97		-23,349,677.00		358,472.21		143,439.08
** MB1D **	257	1,407,280,350.00	1,389,460,000.00		11MAY00	22MAY00	108.586414		17,820,350.00
1,505,000,000.000		12,960,003.91	13,154,363.97		17,820,350.00		-358,472.21		-194,360.06
616355I16	TOTAL	1,638,700,350.00	1,616,972,500.00		21,727,850.00 L				21,727,850.00 L
		15,157,375.98	15,189,358.39		201,214.52 L		-233,196.93		-31,982.41 L
621264I13	JAPAN (GOVT OF)	1.3PCT BN	2005/11/21	1.300	11MAY00	22MAY00	108.586414		
** MB1D **	240	674,234,400.00	671,447,200.00		2,787,200.00				2,787,200.00
670,000,000.000		6,209,196.67	6,367,333.93		25,668.04		-183,805.30		-158,137.26
99JXLQII2	MEXICO (UTD MEX ST)	3.1PCT 24	2002/04/24	3.100	29SEP00	06OCT00	107.845001		
** MB1S **	279	107,121,000.00	107,503,483.00		-382,483.00				-382,483.00
105,000,000.000		993,286.65	1,017,859.29		-3,546.60		-21,026.04		-24,572.64
** MB1S **	402	35,584,500.00	35,731,919.00		08DEC00	15DEC00	111.294998		-147,419.00
35,000,000.000		319,731.35	338,401.58		-147,419.00		-17,345.65		-18,670.23
99JXLQII2	TOTAL	142,705,500.00	143,235,402.00		-529,902.00 S				-529,902.00 S
		1,313,018.00	1,356,260.87		-4,871.18 S		-38,371.69		-43,242.87 S
99LRYUII9	WESTLAND UTRECHT HYP FRN	30AUG	2002/08/30	1.000	08DEC00	15DEC00	111.294998		
** MB1S **	406	30,922,500.00	30,911,927.00		10,573.00				10,573.00
31,000,000.000		277,842.67	288,127.59		95.00		-10,379.92		-10,284.92



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SH SELL/BTC	LOT LOCAL PRINCIPAL NET	PRINCIPAL NET			BASE COST	GN/LS	BASE	CURR GN/LS	NET BAS SECY GN/LS
JPY TOTAL		2,546,482,350.00	2,513,683,700.00		32,798,650.00 L				32,798,650.00 L
		23,517,372.10	23,598,050.60		303,168.35 L		-383,846.85		-80,678.50 L
		622,540,500.00	623,673,117.00		-1,132,617.00 S				-1,132,617.00 S
		5,624,397.74	5,860,973.83		-10,286.66 S		-226,289.43		-236,576.09 S
					** NEW ZEALAND DOLLAR **				
544431I12	IBRD (WORLD BANK)		2001/04/09	7.250	15DEC00	20DEC00	2.334305		
** MB1A **	150	30,925,359.43	30,898,977.67		26,381.76				26,381.76
30,900,000.000		13,248,208.54	14,546,836.33		11,301.76		-1,309,929.55		-1,298,627.79
613404I15	NEW ZEALAND (GOVERNME	5.5PCT 15	2003/04/15	5.500	15DEC00	20DEC00	2.334305		
** MB1A **	152	49,202,475.60	48,896,977.15		305,498.45				305,498.45
50,000,000.000		21,077,997.78	19,518,728.84		130,873.41		1,428,395.53		1,559,268.94
** MB1A **	153	49,202,475.60	48,896,977.14		305,498.46				305,498.46
50,000,000.000		21,077,997.78	19,518,728.84		130,873.41		1,428,395.53		1,559,268.94
613404I15	TOTAL	98,404,951.20	97,793,954.29		610,996.91 L				610,996.91 L
		42,155,995.56	39,037,457.68		261,746.82 L		2,856,791.06		3,118,537.88 L
662699I10	NEW ZEALAND	8PCT BDS	2001/02/15	8.000	15DEC00	20DEC00	2.334305		
** MB1A **	151	50,088,678.94	50,077,487.30		11,191.64				11,191.64
50,000,000.000		21,457,641.12	23,586,029.96		4,794.42		-2,133,183.26		-2,128,388.84
663054I17	NEW ZEALAND	8PCT LN 1	2004/04/15	8.000	15DEC00	20DEC00	2.334305		
** MB1A **	158	50,249,568.48	49,732,020.91		517,547.57				517,547.57
47,750,000.000		21,526,565.07	19,847,999.74		221,713.77		1,456,851.56		1,678,565.33
663469I17	NEW ZEALAND	10PCT BND	2002/03/15	10.000	18JAN00	21JAN00	1.933317		
** MB1E **	273	1,697,600.00	1,710,062.93		-12,462.93				-12,462.93
1,600,000.000		878,076.38	898,125.79		-6,446.40		-13,603.01		-20,049.41
** MB1E **	439	1,695,200.00	1,708,533.33		25JAN00	28JAN00	1.971203		-13,333.33
1,600,000.000		859,982.46	893,539.04		-13,333.33		-26,792.52		-33,556.58
** MB1E **	507	1,689,120.00	1,690,927.04		02FEB00	08FEB00	2.041274		-1,807.04
1,600,000.000		827,483.23	874,624.83		-1,807.04		-46,256.35		-47,141.60
** MB1E **					22FEB00	25FEB00	2.038702		



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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 SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS	BASE CURR GN/LS	GN/LS	NET SECY GN/LS
1,600,000.000	751 1,689,600.00 828,762.62	1,693,114.42 858,924.43		-3,514.42 -1,723.85		-28,437.96	-3,514.42 -30,161.81
** MBIE **	024 1,689,600.00 820,502.46	1,677,000.64 821,546.07		29FEB00 12,599.36 6,118.49	03MAR00	2.059226	12,599.36 -1,043.61
** MBIE **	053 1,688,800.00 823,825.37	1,688,279.50 828,114.89		02MAR00 520.50 253.91	07MAR00	2.049949	520.50 -4,289.52
** MBIE **	417 1,692,640.00 829,463.64	1,685,836.98 818,675.06		21MAR00 6,803.02 3,333.76	24MAR00	2.040644	6,803.02 10,788.58
** MBIE **	438 1,691,520.00 825,818.14	1,685,061.18 822,001.52		23MAR00 6,458.82 3,153.26	28MAR00	2.048296	6,458.82 3,816.62
** MBIE **	644 1,690,080.00 842,520.86	1,689,122.13 827,739.74		11APR00 957.87 477.51	14APR00	2.005980	957.87 14,781.12
** MBIE **	666 1,689,088.00 842,026.77	1,688,043.25 824,120.76		13APR00 1,044.75 520.82	18APR00	2.005979	1,044.75 17,906.01
** MBIE **	031 1,684,000.00 818,768.27	1,677,477.79 836,238.55		28APR00 6,522.21 3,171.13	03MAY00	2.056748	6,522.21 -17,470.28
** MBIE **	403 1,672,320.00 763,573.21	1,687,348.77 841,159.73		25MAY00 -15,028.77 -6,862.06	31MAY00	2.190124	-15,028.77 -77,586.52
** MBIA **	101 3,359,907.49 1,550,238.33	3,346,707.30 1,577,834.76		10JUL00 13,200.19 6,090.48	14JUL00	2.167349	13,200.19 -27,596.43
** MBIA **	156 46,529,003.27 19,932,700.86	46,419,539.45 18,522,342.33		15DEC00 109,463.82 46,893.54	20DEC00	2.334305	109,463.82 1,410,358.53
** MBIA **	157 52,104,147.15 22,321,053.66	51,981,567.12 20,741,704.73		15DEC00 122,580.03 52,512.43	20DEC00	2.334305	122,580.03 1,579,348.93



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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 SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS	BASE CURR GN/LS	GN/LS	NET SECY GN/LS
663469II7	TOTAL	122,262,625.91 53,764,796.26	122,028,621.83 50,986,692.23	234,004.08 L 99,844.71 L		2,678,260.32	234,004.08 L 2,778,104.03 L
NZD TOTAL		351,931,183.96 152,153,206.55	350,531,062.00 148,005,015.94	1,400,121.96 L 599,400.48 L		3,548,790.13	1,400,121.96 L 4,148,190.61 L
** POLISH ZLOTY **							
591615II2	POLAND GOVT OF	8.50PCT	B 2005/02/12	8.500	27SEP00	04OCT00	4.557250
** MBIS **	277 1,422,360.00 312,109.27	1,460,834.97 335,824.79		-38,474.97 -8,442.58		-15,272.94	-38,474.97 -23,715.52
** MBIS **	302 940,950.00 200,843.12	999,836.79 229,776.99		12OCT00 -58,886.79 -12,569.22	19OCT00	4.685000	-58,886.79 -28,933.87
** MBIS **	353 2,685,897.50 588,303.04	2,727,216.34 607,919.59		07NOV00 -41,318.84 -9,050.23	14NOV00	4.565500	-41,318.84 -19,616.55
** MBIR **	678 1,606,000.00 359,324.31	1,655,996.00 382,187.11		01DEC00 -49,996.00 -11,186.04	06DEC00	4.469500	-49,996.00 -22,862.80
** MBIR **	679 1,607,000.00 359,548.05	1,655,996.00 382,187.12		01DEC00 -48,996.00 -10,962.30	05DEC00	4.469500	-48,996.00 -22,639.07
591615II2	TOTAL	8,262,207.50 1,820,127.79	8,499,880.10 1,937,895.60	-237,672.60 S -52,210.37 S		-65,557.44	-237,672.60 S -117,767.81 S
99LGPVII1	POLAND (REPUBLIC OF)	8.5PCT	12 2005/06/12	8.500	15SEP00	22SEP00	4.484000
** MBIS **	220 405,250.00 90,376.89	410,162.19 95,001.06		-4,912.19 -1,095.49		-3,528.68	-4,912.19 -4,624.17
** MBIS **	221 405,250.00 90,376.89	410,162.19 95,001.06		15SEP00 -4,912.19 -1,095.49	22SEP00	4.484000	-4,912.19 -4,624.17
** MBIS **	287 738,558.00 162,008.89	772,522.07 178,896.27		05OCT00 -33,964.07 -7,450.30	12OCT00	4.558750	-33,964.07 -16,887.38
** MBIS **	301 430,248.00 91,835.22	460,521.41 106,618.62		12OCT00 -30,273.41 -6,461.77	19OCT00	4.685000	-30,273.41 -14,783.40



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SHARES/PAR	BASE PRINCIPAL NET	BASE	BASE	BASE	GN/LS	GN/LS	GN/LS
** MB1S **	CXL 301	-430,248.00	-460,521.41	120CT00	190CT00	4.685000	30,273.41
	-560,000.000	-91,835.22	-106,618.62	6,461.77		8,321.63	14,783.40
** MB1S **	312	430,248.00	460,521.41	120CT00	190CT00	4.685000	-30,273.41
	560,000.000	91,835.22	106,618.62	-6,461.77		-8,321.63	-14,783.40
** MB1R **	618	8,173,050.00	8,198,097.99	21NOV00	23NOV00	4.562500	-25,047.99
	10,300,000.000	1,791,353.43	1,814,910.55	-5,489.97		-18,067.15	-23,557.12
99LGPV111	TOTAL	10,152,356.00	10,251,465.85	-99,109.85 S		-42,883.22	-99,109.85 S
		2,225,951.32	2,290,427.56	-21,593.02 S			-64,476.24 S
99LHUQII4	POLAND REP OF ZCP 21APR 2002/04/21		0.010	26SEP00	030CT00	4.568750	
** MB1S **	261	791,505.00	795,160.08	-3,655.08		-7,117.04	-3,655.08
	1,025,000.000	173,243.23	181,160.30	-800.03			-7,917.07
** MB1S **	316	505,856.50	516,077.69	180CT00	250CT00	4.715000	-10,221.19
	655,000.000	107,286.64	119,130.88	-10,221.19		-9,676.44	-11,844.24
** MB1S **	318	697,050.00	705,280.91	190CT00	260CT00	4.681250	-8,230.91
	900,000.000	148,902.54	158,759.90	-8,230.91		-8,099.09	-9,857.36
** MB1S **	439	1,635,135.00	1,633,654.84	28DEC00	04JAN01	4.148500	1,480.16
	2,010,000.000	394,150.90	378,193.96	1,480.16		15,600.14	15,956.94
99LHUQII4	TOTAL	3,629,546.50	3,650,173.52	-20,627.02 S		-9,292.43	-20,627.02 S
		823,583.31	837,245.04	-4,369.30 S			-13,661.73 S
99LMJJI12	POLAND GOVERNMENT BOND		2002/08/21	0.010	07NOV00	14NOV00	4.565500
** MB1S **	350	774,280.00	776,310.71	-2,030.71		-247.95	-2,030.71
	1,040,000.000	169,593.69	170,286.43	-444.79			-692.74
PLN TOTAL		22,818,390.00	23,177,830.18	-359,440.18 S		-117,981.04	-359,440.18 S
		5,039,256.11	5,235,854.63	-78,617.48 S			-196,598.52 S



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NB2C ANNUAL

WILLIAM H. GATES FOUNDATION  
 COMPOSITE  
 SUMMARY REALIZED GAIN/LOSS REPORT  
 JANUARY 1, 2000 TO DECEMBER 31, 2000

PAGE: 40  
 AS-OF DATE: 31DEC00

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	GN/LS	GN/LS	GN/LS
** SWEDISH KRONA **							
480630II5	SWEDEN(KINGDOM OF) 6PCT 09FE 2005/02/09		6.000	19JUL00	26JUL00	9.079000	
** MB1S **	117	12,907,314.00	12,954,060.00	-46,746.00		-41,898.55	-46,746.00
	12,600,000.000	1,421,666.93	1,468,714.28	-5,148.80			-47,047.35
514993II7	SWEDEN (KINGDOM OF) 6.5PCT 25 2006/10/25		6.500	11MAY00	16MAY00	9.121345	
** MB1D **	226	17,987,870.00	18,021,870.00	-34,000.00		-100,367.76	-34,000.00
	17,000,000.000	1,972,063.34	2,076,158.62	-3,727.52			-104,095.28
** MB1S **	098	12,571,874.00	12,644,107.00	19JUL00	26JUL00	9.079000	-72,233.00
	11,900,000.000	1,384,720.13	1,433,572.22	-7,956.05		-40,896.04	-48,852.09
514993II7	TOTAL	17,987,870.00	18,021,870.00	-34,000.00 L		-100,367.76	-34,000.00 L
		1,972,063.34	2,076,158.62	-3,727.52 L			-104,095.28 L
		12,571,874.00	12,644,107.00	-72,233.00 S		-40,896.04	-72,233.00 S
		1,384,720.13	1,433,572.22	-7,956.05 S			-48,852.09 S
518699II6	SWEDEN (KINGDOM OF) 5.5PCT 12 2002/04/12		5.500	17MAY00	22MAY00	9.197692	
** MB1A **	347	181,350,000.00	181,632,600.00	-282,600.00		-380,122.61	-282,600.00
	180,000,000.000	19,716,902.89	20,127,750.60	-30,725.10			-410,847.71
545889II0	SPINTAB 5.5PCT BD 2003/09/17		5.500	10NOV00	15NOV00	9.969000	
** MB1R **	575	25,712,160.00	25,318,922.78	393,237.22		-330,581.05	393,237.22
	25,500,000.000	2,579,211.55	2,870,346.60	39,446.00			-291,135.05
** MB1R **	606	25,733,580.00	25,669,211.48	17NOV00	22NOV00	10.171000	64,368.52
	25,500,000.000	2,530,093.40	2,545,210.42	64,368.52		-21,445.65	-15,117.02
545889II0	TOTAL	51,445,740.00	50,988,134.26	457,605.74 S		-352,026.70	457,605.74 S
		5,109,304.95	5,415,557.02	45,774.63 S			-306,252.07 S
548104II1	SWEDEN KINGDOM OF		2009/01/28	5.000	11MAY00	16MAY00	9.121345
** MB1D **	227	17,942,410.00	17,963,126.00	-20,716.00		-100,060.02	-20,716.00
	18,500,000.000	1,967,079.42	2,069,410.59	-2,271.15			-102,331.17



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ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	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
<b>SEK TOTAL</b>	217,280,280.00 23,656,045.65	217,617,596.00 24,273,319.81	-337,316.00 L -36,723.77 L			-580,550.39	-337,316.00 L -617,274.16 L
	76,924,928.00 7,915,692.01	76,586,301.26 8,317,843.52	338,626.74 S 32,669.78 S			-434,821.29	338,626.74 S -402,151.51 S
** TURKISH LIRA **							
99LJKPII3	TURKEY T BILL	ZCP 18JUL 2001/07/18	0.010	130CT00	170CT00	76245.000000	
** MB1R **	421 1419,782,000,000.00	621,141,800,000.00	798,640,200,000.00	1,180,992.39		-63,340.17	798,640,200,000.00 1,117,652.22
20,000,000,000.000	2,099,508.31	981,856.09					
** MB1R **	CXL 421 -1419,782,000,000.00	-621,141,800,000.00	-798,640,200,000.00	-1,180,992.39	170CT00	76245.000000	-798,640,200,000.00 -1,117,652.22
-20,000,000,000.000	-2,099,508.31	-981,856.09				63,340.17	
** MB1R **	455 709,891,000,000.00	689,315,900,000.00	20,575,100,000.00	30,425.51	180CT00	76245.000000	20,575,100,000.00 -39,866.62
10,000,000,000.000	1,049,754.16	1,089,620.78				-70,292.13	
99LJKPII3	TOTAL	709,891,000,000.00	689,315,900,000.00	20,575,100,000.00 S		-70,292.13	20,575,100,000.00 S -39,866.62 S
	1,049,754.16	1,089,620.78	30,425.51 S				
99LJMTII2	TURKEY T BILL	ZCP 18JUL 2001/07/18	0.010	130CT00	180CT00	76245.000000	
** MB1R **	454 709,891,000,000.00	689,315,900,000.00	20,575,100,000.00	30,425.51		-70,292.13	20,575,100,000.00 -39,866.62
10,000,000,000.000	1,049,754.16	1,089,620.78					
99LNFGIO	REPUBLIC OF TURKEY	ZCP 20JUN 2001/06/20	0.010	130CT00	170CT00	76245.000000	
** MB1R **	449 94,199,750,000.00	92,913,125,000.00	1,286,625,000.00	1,902.60		-1,771.89	1,286,625,000.00 130.71
17,500,000,000.000	139,298.26	139,167.55					
99LPKJII3	TURKEY TBILL	ZCP 20JUN 2001/06/20	0.010	130CT00	170CT00	76245.000000	
** MB1R **	450 94,199,750,000.00	92,913,125,000.00	1,286,625,000.00	1,902.60		-1,771.89	1,286,625,000.00 130.71
17,500,000,000.000	139,298.26	139,167.55					
99LPKKII0	TURKEY TBILL	ZCP 20JUN 2001/06/20	0.010	130CT00	170CT00	76245.000000	
** MB1R **	452 94,199,750,000.00	92,913,125,000.00	1,286,625,000.00	1,902.60		-1,771.89	1,286,625,000.00 130.71
17,500,000,000.000	139,298.26	139,167.55					



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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 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
99LPKLI18	TURKEY TBILL	ZCP 20JUN 2001/06/20	0.010	130CT00	170CT00	76245.000000	
** MB1R **	453 94,199,750,000.00	92,913,125,000.00	1,286,625,000.00	1,902.60		-1,771.89	1,286,625,000.00 130.71
17,500,000,000.000	139,298.26	139,167.55					
TRL TOTAL	1796,581,000,000.00	1750,284,300,000.00	46,296,700,000.00 S			-147,671.82	46,296,700,000.00 S -79,210.40 S
	2,656,701.36	2,735,911.76	68,461.42 S				
** US DOLLAR **							
00103RAA4	AESOP FDG II LLC	97 1 RENT 2001/10/20	6.220	200CT00	200CT00	1.000000	
** MB1E **	529 166,666.680	166,666.68	166,563.21	103.47		.00	103.47
00103RAH9	AESOP FDG II LLC	SER 2000 2006/11/20	1.000	20NOV00	20NOV00	1.000000	
** MB1E **	234 2,000,000.000	2,000,000.00	2,000,610.43	-610.43		.00	-610.43
00105HDJ2	AFC MTG LN TR	ASSET BKD 2028/04/25	1.000	24JAN00	24JAN00	1.000000	
** MB10 **	226 23,999.340	23,999.34	23,970.28	29.06		.00	29.06
** MB10 **	227 132,413.770	132,413.77	132,253.43	160.34	24JAN00	1.000000	.00 160.34
** MB10 **	CXL 227 -132,413.770	-132,413.77	-132,253.43	-160.34	24JAN00	1.000000	.00 -160.34
** MB10 **	401 22,864.960	22,864.96	22,837.27	27.69	25FEB00	1.000000	.00 27.69
** MB10 **	CXL 401 -22,864.960	-22,864.96	-22,837.27	-27.69	25FEB00	1.000000	.00 -27.69
** MB10 **	422 22,864.960	22,864.96	22,837.27	27.69	25FEB00	1.000000	.00 27.69
** MB10 **	637 24,272.110	24,272.11	24,242.72	29.39	27MAR00	1.000000	.00 29.39



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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	TRD DT SECTY GN/LS GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY NET BAS	GN/LS SECTY GN/LS
** HB10 **	033 736,795.430	733,111.45		735,903.21	12JUL00 -2,791.76	17JUL00	1.000000 .00		-2,791.76
00105HDJ2	TOTAL	804,247.86		806,953.48	-2,705.62 S		.00		-2,705.62 S
001957AG4	AT + T CORP		2002/01/15	7.125	30SEP00	30SEP00	1.000000		
** HB1A **	353 22,000,000.000	22,039,289.63		22,039,369.26	-79.63		.00		-79.63
001957AX7	AT+T CORP	NT	2002/09/15	6.500	30SEP00	30SEP00	1.000000		
** HB1A **	435 13,500,000.000	13,369,319.47		13,369,144.57	174.90		.00		174.90
** HB1A **	722 13,500,000.000	13,330,319.47		13,369,144.57	-38,825.10		.00		-38,825.10
** HB1A **	722 CXL -13,500,000.000	-13,330,319.47		-13,369,144.57	38,825.10		.00		38,825.10
001957AX7	TOTAL	13,369,319.47		13,369,144.57	174.90 L		.00		174.90 L
00206HH64	A T + T CAP CORP MTN TRANCHE T		2001/05/15	6.250	30SEP00	30SEP00	1.000000		
** HB1A **	436 10,000,000.000	9,931,530.55		9,931,239.69	290.86		.00		290.86
** HB1A **	723 10,000,000.000	9,695,419.44		9,931,239.69	-235,820.25		.00		-235,820.25
** HB1A **	723 CXL -10,000,000.000	-9,695,419.44		-9,931,239.69	235,820.25		.00		235,820.25
00206HH64	TOTAL	9,931,530.55		9,931,239.69	290.86 L		.00		290.86 L



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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	TRD DT SECTY GN/LS GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY NET BAS	GN/LS SECTY GN/LS
00206LAN5	AT+T UNVL CARD MASTE 1997 1 AS		2004/04/19	1.000	30SEP00	30SEP00	1.000000		
** HB1A **	437 5,000,000.000	4,996,848.96		5,002,962.30	-6,113.34		.00		-6,113.34
** HB1A **	761 5,000,000.000	4,996,848.96		5,002,962.30	-6,113.34		.00		-6,113.34
** HB1A **	761 CXL -5,000,000.000	-4,996,848.96		-5,002,962.30	6,113.34		.00		6,113.34
00206LAN5	TOTAL	4,996,848.96		5,002,962.30	-6,113.34 L		.00		-6,113.34 L
00207YAA4	ASAT FINANCE LLC	GTD SR NT	2006/11/01	12.500	23AUG00	23AUG00	1.000000		
** HB1J **	633 2,775,500.000	2,775,500.00		2,717,805.63	57,694.37		.00		57,694.37
** HB1J **	705 5,154,500.000	5,060,655.67		5,068,600.23	-7,944.56	13DEC00	1.000000 .00		-7,944.56
00207YAA4	TOTAL	7,836,155.67		7,786,405.86	49,749.81 L		.00		49,749.81 L
00207YAC0	ASAT FIN LLC	UNIT GTD	2006/11/01	12.500	31JAN00	31JAN00	1.000000		
** HB1J **	451 3,970,000.000	3,887,900.85		3,880,397.10	7,503.75		.00		7,503.75
** HB1J **	475 3,960,000.000	3,885,611.40		3,885,611.40	.00	17FEB00	1.000000 .00		.00
** HB1J **	475 CXL -3,960,000.000	-3,885,611.40		-3,885,611.40	.00	17FEB00	1.000000 .00		.00
** HB1J **	476 3,960,000.000	3,885,611.40		3,885,611.40	.00	17FEB00	1.000000 .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	SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
00207YACO	TOTAL	3,885,611.40		3,885,611.40	.00		.00	.00
		3,887,900.85		3,880,397.10	7,503.75 L		.00	7,503.75 L
002539ACB	AAVID THERMAL TECHNO UNIT 1000	9,728,960.92	2007/02/01	12.750	27APR00	27APR00	1.000000	
** HB1J **	536	9,728,960.92		9,729.26	9,719,231.66		.00	9,719,231.66
	9,840.000							
** HB1J **	536	-9,728,960.92		-9,729.26	-9,719,231.66	27APR00	1.000000	-9,719,231.66
	CXL 536					27APR00	.00	
	-9,840.000							
002539ACB	TOTAL	.00		.00	.00 L		.00	.00 L
00279UFQ5	ABBEY NATL TREAS SVC TRANCHE S	19,983,507.53	2001/10/25	1.000	30SEP00	30SEP00	1.000000	
** HB1A **	438	19,983,507.53		19,983,465.56	41.97		.00	41.97
	20,000,000.000							
** HB1A **	724	19,963,190.87		19,983,465.56	-20,274.69	30SEP00	1.000000	-20,274.69
	20,000,000.000					30SEP00	.00	
** HB1A **	724	-19,963,190.87		-19,983,465.56	20,274.69	30SEP00	1.000000	20,274.69
	CXL 724					30SEP00	.00	
	-20,000,000.000							
00279UFQ5	TOTAL	19,983,507.53		19,983,465.56	41.97 L		.00	41.97 L
007960AJ6	ADVANTA CR CARD MAST SER 95 D	1,609,916.67	2004/02/01	1.000	17NOV00	17NOV00	1.000000	
** HB1U **	355	1,609,916.67		1,667,051.90	-57,135.23		.00	-57,135.23
	1,666,666.670							
** HB1A **	439	10,002,374.74	2004/02/01	6.000	30SEP00	30SEP00	1.000000	.40
	10,000,000.000			10,002,374.34	.40		.00	
** HB1A **	762	9,975,708.07		10,002,374.34	-26,666.27	30SEP00	1.000000	-26,666.27
	10,000,000.000					30SEP00	.00	
** HB1A **	762	-9,975,708.07		-10,002,374.34	26,666.27	30SEP00	1.000000	
	CXL 762					30SEP00	.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	SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
		-10,000,000.000						
007960AJ6	TOTAL	10,002,374.74		10,002,374.34	.40 L		.00	.40 L
		1,609,916.67		1,667,051.90	-57,135.23 S		.00	-57,135.23 S
01F0524A7	FNMA TBA OCT 15 SINGLE FAM	1,508,125.00	2099/12/31	5.500	16OCT00	19OCT00	1.000000	
** HB1H **	340	1,508,125.00		1,504,062.50	4,062.50		.00	4,062.50
	1,600,000.000							
01F0524B5	FNMA TBA NOV 15 SINGLE FAM	1,511,000.00	2099/12/01	5.500	13NOV00	16NOV00	1.000000	
** HB1H **	545	1,511,000.00		1,508,500.00	2,500.00		.00	2,500.00
	1,600,000.000							
01F0524C3	FNMA TBA DEC 15 SINGLE FAM	1,541,000.00	2099/12/01	5.500	13DEC00	18DEC00	1.000000	
** HB1H **	769	1,541,000.00		1,511,125.00	29,875.00		.00	29,875.00
	1,600,000.000							
** HB1H **	783	1,511,125.00		1,541,000.00	-29,875.00	14DEC00	1.000000	-29,875.00
	1,600,000.000					18DEC00	.00	
01F0524C3	TOTAL	3,052,125.00		3,052,125.00	.00 L		.00	.00 L
01F052417	FNMA TBA JAN 15 SINGLE FAM	2,568,562.50	2099/12/31	5.500	19JAN00	24JAN00	1.000000	
** HB1H **	042	2,568,562.50		2,572,500.00	-3,937.50		.00	-3,937.50
	2,800,000.000							
01F052425	FNMA TBA FEB 15 SINGLE FAM	457,070.31	2099/12/31	5.500	21JAN00	17FEB00	1.000000	
** HB1H **	063	457,070.31		458,437.50	-1,367.19		.00	-1,367.19
	500,000.000							
** HB1H **	064	639,953.13		641,812.50	-1,859.37	21JAN00	1.000000	-1,859.37
	700,000.000					17FEB00	.00	
** HB1H **	191	1,462,687.50		1,467,000.00	-4,312.50	14FEB00	1.000000	-4,312.50
	1,600,000.000					17FEB00	.00	
** HB1H **	214	458,437.50		457,070.31	1,367.19	15FEB00	1.000000	
						17FEB00	.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
	500,000.000							
** HB1H **	215	641,812.50		639,953.13	15FEB00 1,859.37	17FEB00	1.000000 .00	1,859.37
	700,000.000							
** HB1H **	216	1,467,000.00		1,462,687.50	15FEB00 4,312.50	17FEB00	1.000000 .00	4,312.50
	1,600,000.000							
01F052425	TOTAL	5,126,960.94		5,126,960.94	.00 L		.00	.00 L
01F052433	FNMA	TBA MAR 15 SINGLE FAM	2099/12/31	5.500	16MAR00	20MAR00	1.000000	
** HB1H **	442	1,471,375.00		1,461,000.00	10,375.00		.00	10,375.00
	1,600,000.000							
** HB1H **	443	1,461,000.00		1,471,375.00	-10,375.00	20MAR00	1.000000 .00	-10,375.00
	1,600,000.000							
01F052433	TOTAL	2,932,375.00		2,932,375.00	.00 L		.00	.00 L
01F052441	FNMA	TBA APR 15 SINGLE FAM	2099/12/31	5.500	14APR00	18APR00	1.000000	
** HB1H **	622	1,478,625.00		1,471,000.00	7,625.00		.00	7,625.00
	1,600,000.000							
01F052458	FNMA	TBA MAY 15 SINGLE FAM	2099/12/31	5.500	12MAY00	18MAY00	1.000000	
** HB1H **	794	1,442,812.50		1,478,000.00	-35,187.50		.00	-35,187.50
	1,600,000.000							
01F052466	FNMA	TBA JUN 15 SINGLE FAM	2099/12/31	5.500	13JUN00	19JUN00	1.000000	
** HB1H **	172	1,478,875.00		1,442,500.00	36,375.00		.00	36,375.00
	1,600,000.000							
01F052474	FNMA	TBA JUL 15 SINGLE FAM	2099/12/31	5.500	14JUL00	20JUL00	1.000000	
** HB1H **	383	1,481,125.00		1,478,500.00	2,625.00		.00	2,625.00
	1,600,000.000							



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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
01F052482	FNMA	TBA AUG 15 SINGLE FAM	2099/12/31	5.500	07AUG00	21AUG00	1.000000	
** HB1Q **	049	466,875.00		460,625.00	6,250.00		.00	6,250.00
	500,000.000							
** HB1Q **	013	466,875.00		460,625.00	14AUG00 6,250.00	21AUG00	1.000000 .00	6,250.00
	500,000.000							
** HB1Q **	CXL 013	-466,875.00		-460,625.00	-6,250.00	21AUG00	1.000000 .00	-6,250.00
	-500,000.000							
** HB1H **	693	1,492,812.50		1,481,000.00	11,812.50	21AUG00	1.000000 .00	11,812.50
	1,600,000.000							
01F052482	TOTAL	1,492,812.50		1,481,000.00	11,812.50 L		.00	11,812.50 L
		466,875.00		460,625.00	6,250.00 S		.00	6,250.00 S
01F052490	FNMA	TBA SEP 15 SINGLE FAM	2099/12/31	5.500	14SEP00	19SEP00	1.000000	
** HB1H **	115	1,504,000.00		1,492,500.00	11,500.00		.00	11,500.00
	1,600,000.000							
01F060440	FNMA	TBA OCT 15 SINGLE FAM	2099/12/01	6.000	16OCT00	19OCT00	1.000000	
** HB1H **	336	2,117,671.88		2,110,625.00	7,046.88		.00	7,046.88
	2,200,000.000							
01F060488	FNMA	TBA NOV 15 SINGLE FAM	2099/12/01	6.000	25OCT00	16NOV00	1.000000	
** HB1Q **	593	193,312.50		193,500.00	-187.50		.00	-187.50
	200,000.000							
** HB1H **	543	2,120,765.63		2,117,500.00	3,265.63	16NOV00	1.000000 .00	3,265.63
	2,200,000.000							



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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 SECTY GN/LS
	SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	SECTY GN/LS			NET BAS SECTY GN/LS
01F060488	TOTAL	2,120,765.63	2,117,500.00		3,265.63 L		.00	3,265.63 L
		193,312.50	193,500.00		-187.50 S		.00	-187.50 S
01F0604C6	FNMA	TBA DEC 15 SINGLE FAM	2099/12/01	6.000	12DEC00	18DEC00	1.000000	
** MB1H **	755	2,152,562.50	2,120,250.00		32,312.50		.00	32,312.50
	2,200,000.000							
01F060410	FNMA	TBA JAN 15 SINGLE FAM	2099/12/01	6.000	07JAN00	24JAN00	1.000000	
** MB1P **	037	1,893,125.00	1,897,500.00		-4,375.00		.00	-4,375.00
	2,000,000.000							
** MB1P **	CXL 037	-1,893,125.00	-1,897,500.00		4,375.00	24JAN00	1.000000	4,375.00
	-2,000,000.000						.00	
** MB1P **	108	1,893,125.00	1,897,500.00		-4,375.00	24JAN00	1.000000	-4,375.00
	2,000,000.000						.00	
** MB1H **	039	4,502,625.00	4,627,500.00		-124,875.00	24JAN00	1.000000	-124,875.00
	4,800,000.000						.00	
** MB1E **	Y 280	4,693,359.38	4,800,000.00		106,640.62	24JAN00	1.000000	106,640.62
	5,000,000.000						.00	
01F060410	TOTAL	9,195,984.38	9,427,500.00		-18,234.38 L		.00	-18,234.38 L
		1,893,125.00	1,897,500.00		-4,375.00 S		.00	-4,375.00 S
01F060428	FNMA	TBA FEB 15 SINGLE FAM	2099/12/31	6.000	14FEB00	17FEB00	1.000000	
** MB1H **	192	4,487,250.00	4,500,000.00		-12,750.00		.00	-12,750.00
	4,800,000.000							



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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	GN/LS	BASE CURR GN/LS		NET SECTY GN/LS
	SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	SECTY GN/LS			NET BAS SECTY GN/LS
01F060436	FNMA	TBA MAR 15 SINGLE FAM	2099/12/31	6.000	14MAR00	20MAR00	1.000000	
** MB1H **	424	4,507,125.00	4,482,000.00		25,125.00		.00	25,125.00
	4,800,000.000							
** MB1E **	323	9,382,812.50	9,389,062.50		-6,250.00	20MAR00	1.000000	-6,250.00
	10,000,000.000						.00	
** MB1E **	CXL 323	-9,382,812.50	-9,389,062.50		6,250.00	20MAR00	1.000000	6,250.00
	-10,000,000.000						.00	
01F060436	TOTAL	4,507,125.00	4,482,000.00		25,125.00 L		.00	25,125.00 L
01F060444	FNMA	TBA APR 15 SINGLE FAM	2099/12/31	6.000	31MAR00	18APR00	1.000000	
** MB1Q **	539	4,707,812.50	4,693,750.00		14,062.50		.00	14,062.50
	5,000,000.000							
** MB1Q **	CXL 539	-4,707,812.50	-4,693,750.00		-14,062.50	18APR00	1.000000	-14,062.50
	-5,000,000.000						.00	
** MB1H **	549	2,458,625.00	2,439,937.50		18,687.50	18APR00	1.000000	18,687.50
	2,600,000.000						.00	
** MB1H **	609	2,079,000.00	2,064,562.50		14,437.50	18APR00	1.000000	14,437.50
	2,200,000.000						.00	
** MB1H **	656	2,439,937.50	2,458,625.00		-18,687.50	18APR00	1.000000	-18,687.50
	2,600,000.000						.00	
** MB1H **	CXL 656	-2,439,937.50	-2,458,625.00		18,687.50	18APR00	1.000000	18,687.50
	-2,600,000.000						.00	
** MB1H **	662	2,439,937.50	2,458,625.00		-18,687.50	18APR00	1.000000	-18,687.50
	2,600,000.000						.00	
** MB1H **	655	2,439,937.50	2,458,625.00		-18,687.50	18APR00	1.000000	-18,687.50
	2,600,000.000						.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 SECTY GN/LS GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
** HB1H **	CXL 655	-2,439,937.50	-2,458,625.00		17APR00 18,687.50	18APR00	1.000000 .00	18,687.50
	-2,600,000.000							
01F060444	TOTAL	6,977,562.50	6,963,125.00		14,437.50 L		.00	14,437.50 L
		.00	.00		.00 S		.00	.00 S
01F060451	FNMA TBA MAY 15 SINGLE FAM	2099/12/31 6.000	12MAY00 18MAY00	1.000000				
** HB1H **	793	2,029,585.94	2,077,625.00		-48,039.06		.00	-48,039.06
	2,200,000.000							
01F060469	FNMA TBA JUN 15 SINGLE FAM	2099/12/31 6.000	13JUN00 19JUN00	1.000000				
** HB1H **	171	2,078,398.44	2,028,812.50		49,585.94		.00	49,585.94
	2,200,000.000							
01F060477	FNMA TBA JUL 15 SINGLE FAM	2099/12/31 6.000	14JUL00 20JUL00	1.000000				
** HB1H **	384	2,082,695.31	2,077,625.00		5,070.31		.00	5,070.31
	2,200,000.000							
01F060485	FNMA TBA AUG 15 SINGLE FAM	2099/12/31 6.000	16AUG00 21AUG00	1.000000				
** HB1H **	696	2,096,703.13	2,082,437.50		14,265.63		.00	14,265.63
	2,200,000.000							
01F060493	FNMA TBA SEP 15 SINGLE FAM	2099/12/31 6.000	14SEP00 19SEP00	1.000000				
** HB1H **	116	2,110,968.75	2,096,187.50		14,781.25		.00	14,781.25
	2,200,000.000							
01F060519	FNMA TBA JAN 20 SINGLE FAM	2099/12/01 6.000	12JAN00 19JAN00	1.000000				
** HB1E **	436	9,180,859.37	9,428,125.00		-247,265.63		.00	-247,265.63
	10,000,000.000							
01F060527	FNMA TBA FEB 20 SINGLE FAM	2099/12/31 6.000	21JAN00 14FEB00	1.000000				
** HB1E **	371	9,146,875.00	9,175,000.00		-28,125.00		.00	-28,125.00
	10,000,000.000							



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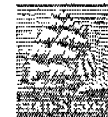
ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE	TRD DT SECTY GN/LS GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
01F0606A8	FNMA TBA OCT 30 SINGLE FAM	2099/10/01 6.000	11OCT00 16OCT00	1.000000				
** HB1F **	377	15,865,781.25	15,804,687.50		61,093.75		.00	61,093.75
	17,000,000.000							
** HB1F **	379	16,759,687.50	16,695,000.00		11OCT00 64,687.50	16OCT00	1.000000 .00	64,687.50
	18,000,000.000							
01F0606A8	TOTAL	32,625,468.75	32,499,687.50		125,781.25 L		.00	125,781.25 L
01F0606B6	FNMA TBA NOV 30 SINGLE FAM	2099/12/01 6.000	31OCT00 13NOV00	1.000000				
** HB1F **	492	4,220,507.81	4,189,218.75		31,289.06		.00	31,289.06
	4,500,000.000							
** HB1F **	493	4,690,625.00	4,654,687.50		31OCT00 35,937.50	13NOV00	1.000000 .00	35,937.50
	5,000,000.000							
** HB1F **	506	11,764,648.44	11,645,468.75		02NOV00 119,179.69	13NOV00	1.000000 .00	119,179.69
	12,500,000.000							
** HB1F **	532	12,169,726.56	12,130,625.00		07NOV00 39,101.56	13NOV00	1.000000 .00	39,101.56
	13,000,000.000							
01F0606B6	TOTAL	32,845,507.81	32,620,000.00		225,507.81 L		.00	225,507.81 L
01F0606C4	FNMA TBA DEC 30 SINGLE FAM	2099/12/01 6.000	06DEC00 13DEC00	1.000000				
** HB1F **	002	11,980,468.75	11,761,718.75		218,750.00		.00	218,750.00
	12,500,000.000							
** HB1F **	005	12,467,812.50	12,167,187.50		07DEC00 300,625.00	13DEC00	1.000000 .00	300,625.00
	13,000,000.000							
01F0606C4	TOTAL	24,448,281.25	23,928,906.25		519,375.00 L		.00	519,375.00 L



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ASSET ID	SECURITY	DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY	GN/LN
SH SELL/BTC	LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LN	BASE CURR	GN/LN	NET BAS	SECTY GN/LN
SHARES/PAR	SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LN	BASE CURR	GN/LN	NET BAS	SECTY GN/LN
01F060618	FNMA	TBA JAN 30 SINGLE FAM	2099/12/01	6.000	08NOV99	19JAN00	1.000000		
** HB1E **	056	4,678,125.00	4,509,960.94	168,164.06			.00	168,164.06	
	5,000,000.000								
** HB1E **	CXL 056	-4,678,125.00	-4,509,960.94	-168,164.06	08NOV99	19JAN00	1.000000	-168,164.06	
	-5,000,000.000						.00		
** HB1E **	077	4,509,960.94	4,678,125.00	168,164.06	12JAN00	19JAN00	1.000000	168,164.06	
Y	5,000,000.000						.00		
** HB10 **	124	4,541,015.63	4,574,218.75	-33,203.12	14JAN00	19JAN00	1.000000	-33,203.12	
	5,000,000.000						.00		
** HB1F **	062	11,980,468.75	11,981,445.31	-976.56	12DEC00	16JAN01	1.000000	-976.56	
	12,500,000.000						.00		
** HB1F **	063	12,461,718.75	12,469,335.94	-7,617.19	12DEC00	16JAN01	1.000000	-7,617.19	
	13,000,000.000						.00		
** HB1F **	155	11,980,468.75	11,981,445.31	-976.56	12DEC00	16JAN01	1.000000	-976.56	
	12,500,000.000						.00		
** HB1F **	CXL 155	-11,980,468.75	-11,981,445.31	976.56	12DEC00	16JAN01	1.000000	976.56	
	-12,500,000.000						.00		
** HB1F **	156	12,461,718.75	12,469,335.94	-7,617.19	12DEC00	16JAN01	1.000000	-7,617.19	
	13,000,000.000						.00		
** HB1F **	CXL 156	-12,461,718.75	-12,469,335.94	7,617.19	12DEC00	16JAN01	1.000000	7,617.19	
	-13,000,000.000						.00		
01F060618	TOTAL	28,952,148.44	29,128,906.25	159,570.31 L			.00	159,570.31 L	



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ASSET ID	SECURITY	DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY	GN/LN
SH SELL/BTC	LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LN	BASE CURR	GN/LN	NET BAS	SECTY GN/LN
SHARES/PAR	SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LN	BASE CURR	GN/LN	NET BAS	SECTY GN/LN
		4,541,015.63	4,574,218.75	-33,203.12 S			.00	-33,203.12 S	
01F060626	FNMA	TBA FEB 30 SINGLE FAM	2099/12/31	6.000	02FEB00	14FEB00	1.000000		
** HB10 **	214	4,498,828.13	4,537,500.00	-38,671.87			.00	-38,671.87	
	5,000,000.000								
** HB1E **	621	4,500,000.00	4,506,250.00	6,250.00	09FEB00	14FEB00	1.000000	6,250.00	
Y	5,000,000.000						.00		
01F060626	TOTAL	4,500,000.00	4,506,250.00	6,250.00 L			.00	6,250.00 L	
		4,498,828.13	4,537,500.00	-38,671.87 S			.00	-38,671.87 S	
01F060634	FNMA	TBA MAR 30 SINGLE FAM	2099/12/31	6.000	09FEB00	15MAR00	1.000000		
** HB1E **	140	4,494,726.56	4,537,500.00	-42,773.44			.00	-42,773.44	
	5,000,000.000								
** HB10 **	477	1,632,656.25	1,617,750.00	14,906.25	07MAR00	15MAR00	1.000000	14,906.25	
	1,800,000.000						.00		
** HB10 **	516	2,901,000.00	2,876,000.00	25,000.00	10MAR00	15MAR00	1.000000	25,000.00	
	3,200,000.000						.00		
** HB10 **	527	1,617,750.00	1,632,656.25	-14,906.25	13MAR00	15MAR00	1.000000	-14,906.25	
	1,800,000.000						.00		
01F060634	TOTAL	4,494,726.56	4,537,500.00	-42,773.44 L			.00	-42,773.44 L	
		6,151,406.25	6,126,406.25	25,000.00 S			.00	25,000.00 S	
01F060642	FNMA	TBA APR 30 SINGLE FAM	2099/12/31	6.000	23MAR00	18APR00	1.000000		
** HB1Q **	522	4,713,281.25	4,700,000.00	13,281.25			.00	13,281.25	
	5,000,000.000								
** HB10 **	720	2,928,125.00	2,899,000.00	29,125.00	06APR00	13APR00	1.000000	29,125.00	
	3,200,000.000						.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 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
01F060642	TOTAL	7,641,406.25		7,599,000.00	42,406.25 S		.00	42,406.25 S
01F060659	FNMA	TBA MAY 30 SINGLE FAM	2099/12/31	6.000	10MAY00	15MAY00	1.000000	
** HB10 **	144	2,853,750.00		2,926,000.00	-72,250.00		.00	-72,250.00
	3,200,000.000							
01F060691	FNMA	TBA SEP 30 SINGLE FAM	2099/12/01	6.000	07SEP99	15SEP99	1.000000	
** HB1E **	336	4,616,210.94		4,563,281.25	-52,929.69		.00	-52,929.69
Y	5,000,000.000							
** HB1F **	096	15,809,335.94		15,763,515.62	45,820.32	14SEP00	1.000000	45,820.32
	17,000,000.000						.00	
** HB1F **	CXL 096	-15,809,335.94		-15,763,515.62	-45,820.32	14SEP00	1.000000	-45,820.32
	-17,000,000.000						.00	
** HB1F **	156	15,809,335.94		15,762,187.50	47,148.44	18SEP00	1.000000	47,148.44
	17,000,000.000						.00	
** HB1F **	147	16,699,218.75		16,689,453.13	9,765.62	14SEP00	1.000000	9,765.62
	18,000,000.000						.00	
** HB1F **	CXL 147	-16,699,218.75		-16,689,453.13	-9,765.62	14SEP00	1.000000	-9,765.62
	-18,000,000.000						.00	
** HB1F **	157	16,699,218.75		16,690,703.13	8,515.62	18SEP00	1.000000	8,515.62
	18,000,000.000						.00	
01F060691	TOTAL	37,124,765.63		37,016,171.88	2,734.37 L		.00	2,734.37 L
01F0624A6	FNMA	TBA OCT 15 SINGLE FAM	2099/12/01	6.500	26SEP00	19OCT00	1.000000	
** HB1Q **	557	489,433.59		487,890.63	-1,542.96		.00	-1,542.96
Y	500,000.000							



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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 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
01F0624B4	FNMA	TBA NOV 15 SINGLE FAM	2099/12/01	6.500	21SEP00	16NOV00	1.000000	
** HB1E **	503	11,707,500.00		11,794,218.75	-86,718.75		.00	-86,718.75
	12,000,000.000							
** HB1Q **	793	491,171.88		489,218.75	-1,953.13	13NOV00	1.000000	-1,953.13
Y	500,000.000					16NOV00	.00	
01F0624B4	TOTAL	11,707,500.00		11,794,218.75	-86,718.75 L		.00	-86,718.75 L
		491,171.88		489,218.75	-1,953.13 S		.00	-1,953.13 S
01F062465	FNMA	TBA JUN 15 SINGLE FAM	2099/12/31	6.500	14JUN00	19JUN00	1.000000	
** HB1E **	630	6,747,617.19		6,729,843.75	17,773.44		.00	17,773.44
	7,000,000.000							
01F062473	FNMA	TBA JUL 15 SINGLE FAM	2099/12/31	6.500	18JUL00	20JUL00	1.000000	
** HB1E **	054	6,727,929.69		6,744,062.50	-16,132.81		.00	-16,132.81
	7,000,000.000							
** HB1E **	373	6,767,031.25		6,724,375.00	42,656.25	27JUL00	1.000000	42,656.25
	7,000,000.000					21AUG00	.00	
** HB1E **	CXL 373	-6,767,031.25		-6,724,375.00	-42,656.25	27JUL00	1.000000	-42,656.25
	-7,000,000.000					21AUG00	.00	
01F062473	TOTAL	6,727,929.69		6,744,062.50	-16,132.81 L		.00	-16,132.81 L
01F062499	FNMA	TBA SEP 15 SINGLE FAM	2099/12/31	6.500	01SEP00	19SEP00	1.000000	
** HB1Q **	088	488,164.06		488,203.13	-39.07		.00	-39.07
	500,000.000							
01F0626A4	FNMA	TBA OCT 30 SINGLE FAM	2099/12/01	6.500	27SEP00	16OCT00	1.000000	
** HB1H **	201	2,965,585.94		2,966,312.50	-726.56		.00	-726.56
	3,100,000.000							
** HB1H **	267	755,638.09		755,931.25	-293.16	10OCT00	1.000000	-293.16
	790,000.000					16OCT00	.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	LOCAL BASE	TRD DT SECTY GN/LS SECTY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
** MB1F **	373 25,000,000.000	23,959,960.94	23,820,312.50			110CT00 139,648.44	16OCT00	1.000000 .00	139,648.44
** MB1F **	378 17,000,000.000	16,292,773.44	16,197,812.50			110CT00 94,960.94	16OCT00	1.000000 .00	94,960.94
** MB1H **	316 3,100,000.000	2,966,312.50	2,965,585.94			120CT00 726.56	16OCT00	1.000000 .00	726.56
01F0626A4	TOTAL	46,940,270.91	46,705,954.69			234,316.22 L		.00	234,316.22 L
01F0626B2	FNMA	TBA NOV 30 SINGLE FAM	2099/12/01	6.500		240CT00	13NOV00	1.000000	
** MB1H **	393 500,000.000	483,593.75	478,125.00			5,468.75		.00	5,468.75
** MB1H **	466 290,000.000	278,252.73	277,312.50			06NOV00 940.23	13NOV00	1.000000 .00	940.23
** MB1F **	580 17,000,000.000	16,312,031.25	16,288,125.00			07NOV00 23,906.25	13NOV00	1.000000 .00	23,906.25
** MB1F **	581 25,000,000.000	23,988,281.25	23,953,125.00			07NOV00 35,156.25	13NOV00	1.000000 .00	35,156.25
01F0626B2	TOTAL	41,062,158.98	40,996,687.50			65,471.48 L		.00	65,471.48 L
01F0626C0	FNMA	TBA DEC 30 SINGLE FAM	2099/12/01	6.500		14NOV00	13DEC00	1.000000	
** MB1F **	004 13,700,000.000	13,181,968.75	13,139,156.25			42,812.50		.00	42,812.50
** MB1F **	788 13,700,000.000	13,181,968.75	13,139,156.25			14NOV00 42,812.50	13DEC00	1.000000 .00	42,812.50
** MB1F **	788 -13,700,000.000	-13,181,968.75	-13,139,156.25			14NOV00 -42,812.50	13DEC00	1.000000 .00	-42,812.50
** MB1Q **	197	482,421.88	481,875.00			17NOV00 546.88	13DEC00	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 BASE	MAT RATE LOCAL COST BASE COST	LOCAL BASE	TRD DT SECTY GN/LS SECTY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
500,000.000									
** MB1H **	626 100,000.000	96,718.75	95,906.25			28NOV00 812.50	13DEC00	1.000000 .00	812.50
** MB1H **	680 190,000.000	186,422.66	182,221.88			06DEC00 4,200.78	13DEC00	1.000000 .00	4,200.78
** MB1H **	688 500,000.000	489,648.44	480,937.50			07DEC00 8,710.94	13DEC00	1.000000 .00	8,710.94
** MB1F **	017 28,300,000.000	27,687,570.31	27,141,468.75			08DEC00 546,101.56	13DEC00	1.000000 .00	546,101.56
01F0626C0	TOTAL	41,642,328.91	41,039,690.63			602,638.28 L		.00	602,638.28 L
		482,421.88	481,875.00			546.88 S		.00	546.88 S
01F062614	FNMA	TBA JAN 30 SINGLE FAM	2099/12/01	6.500		05JAN00	19JAN00	1.000000	
** MB1H **	768 2,500,000.000	2,341,406.25	2,387,500.00			-46,093.75		.00	-46,093.75
** MB1P **	046 9,000,000.000	8,379,843.75	8,483,203.13			12JAN00 -103,359.38	19JAN00	1.000000 .00	-103,359.38
** MB1P **	046 -9,000,000.000	-8,379,843.75	-8,483,203.13			12JAN00 103,359.38	19JAN00	1.000000 .00	103,359.38
** MB1P **	064 9,000,000.000	8,379,843.75	8,483,203.13			12JAN00 -103,359.38	19JAN00	1.000000 .00	-103,359.38
** MB1H **	003 2,700,000.000	2,594,531.25	2,579,554.69			14JAN00 14,976.56	19JAN00	1.000000 .00	14,976.56
** MB10 **	123 10,000,000.000	9,358,203.13	9,421,875.00			14JAN00 -63,671.87	19JAN00	1.000000 .00	-63,671.87
** MB1F **						28DEC00	16JAN01	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
	SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS		NET BAS SECTY GN/LS
	172	11,613,781.25	11,541,875.00		71,906.25		.00	71,906.25
11,800,000.000								
01F062614	TOTAL	16,549,718.75	16,508,929.69		40,789.06 L		.00	40,789.06 L
		17,738,046.88	17,905,078.13		-167,031.25 S		.00	-167,031.25 S
01F062622	FNMA	TBA FEB 30 SINGLE FAM	2099/12/31	6.500	01FEB00	14FEB00	1.000000	
** HB1H **	118	2,323,535.16	2,339,062.50		-15,527.34		.00	-15,527.34
2,500,000.000								
** HB10 **	211	9,280,859.38	9,350,000.00		-69,140.62	02FEB00	1.000000	-69,140.62
10,000,000.000							.00	
01F062622	TOTAL	2,323,535.16	2,339,062.50		-15,527.34 L		.00	-15,527.34 L
		9,280,859.38	9,350,000.00		-69,140.62 S		.00	-69,140.62 S
01F062630	FNMA	TBA MAR 30 SINGLE FAM	2099/12/31	6.500	09MAR00	15MAR00	1.000000	
** HB1E **	107	4,682,812.50	4,675,000.00		-7,812.50		.00	-7,812.50
5,000,000.000								
** HB1E **	108	3,746,406.25	3,713,125.00		-33,281.25	09MAR00	1.000000	-33,281.25
4,000,000.000							.00	
** HB1H **	391	2,336,718.75	2,320,312.50		16,406.25	10MAR00	1.000000	16,406.25
2,500,000.000							.00	
** HB10 **	512	9,340,625.00	9,268,750.00		71,875.00	10MAR00	1.000000	71,875.00
10,000,000.000							.00	
01F062630	TOTAL	10,765,937.50	10,708,437.50		-24,687.50 L		.00	-24,687.50 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
	SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS		NET BAS SECTY GN/LS
		9,340,625.00	9,268,750.00		71,875.00 S		.00	71,875.00 S
01F062648	FNMA	TBA APR 30 SINGLE FAM	2099/12/31	6.500	07MAR00	13APR00	1.000000	
** HB10 **	476	4,664,062.50	4,675,000.00		-10,937.50		.00	-10,937.50
5,000,000.000								
** HB1Q **	521	4,712,500.00	4,698,437.50		14,062.50	23MAR00	1.000000	14,062.50
5,000,000.000							.00	
** HB1Q **	636	466,718.75	472,812.50		-6,093.75	28MAR00	1.000000	-6,093.75
500,000.000							.00	
** HB1P **	508	5,106,585.94	5,071,500.00		35,085.94	04APR00	1.000000	35,085.94
5,400,000.000							.00	
** HB1H **	532	2,366,406.25	2,334,667.19		31,739.06	05APR00	1.000000	31,739.06
2,500,000.000							.00	
** HB1H **	533	321,074.22	317,475.00		3,599.22	05APR00	1.000000	3,599.22
340,000.000							.00	
** HB10 **	719	9,421,875.00	9,331,250.00		90,625.00	06APR00	1.000000	90,625.00
10,000,000.000							.00	
** HB1E **	538	3,781,406.25	3,742,500.00		-38,906.25	10APR00	1.000000	-38,906.25
4,000,000.000							.00	
** HB1E **	540	4,726,757.81	4,678,125.00		-48,632.81	10APR00	1.000000	-48,632.81
5,000,000.000							.00	
01F062648	TOTAL	11,195,644.53	11,072,767.19		-52,200.78 L		.00	-52,200.78 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	BASE COST	BASE SECTY GN/LS	BASE		
	24,371,742.19		24,249,000.00	122,742.19 S		.00	122,742.19 S
01F062655	FNMA TBA MAY 30 SINGLE FAM	2099/12/31	6.500	05APR00	15MAY00	1.000000	
** HB1P **	512 1,894,062.50		1,889,375.00	4,687.50		.00	4,687.50
	2,000,000.000						
** HB1P **	CXL 512 -1,894,062.50		-1,889,375.00	-4,687.50	15MAY00	1.000000	-4,687.50
	-2,000,000.000					.00	
** HB1P **	Y 532 1,882,500.00		1,894,062.50	11,562.50	15MAY00	1.000000	11,562.50
	2,000,000.000					.00	
** HB1H **	551 2,676,700.00		2,684,831.25	-8,131.25	15MAY00	1.000000	-8,131.25
	2,840,000.000					.00	
** HB10 **	109 18,650,000.00		18,871,875.00	-221,875.00	29JUN00	1.000000	-221,875.00
	20,000,000.000					.00	
** HB1P **	621 3,713,750.00		3,778,750.00	-65,000.00	15MAY00	1.000000	-65,000.00
	4,000,000.000					.00	
** HB10 **	141 9,192,187.50		9,303,125.00	-110,937.50	15MAY00	1.000000	-110,937.50
	10,000,000.000					.00	
** HB10 **	CXL 141 -9,192,187.50		-9,303,125.00	110,937.50	15MAY00	1.000000	110,937.50
	-10,000,000.000					.00	
** HB1P **	645 5,876,750.00		6,032,187.50	-155,437.50	15MAY00	1.000000	-155,437.50
	6,400,000.000					.00	
** HB1P **	646 5,777,050.78		5,929,875.00	-152,824.22	15MAY00	1.000000	-152,824.22
	6,300,000.000					.00	
** HB10 **	691 9,192,187.50		9,325,000.00	-132,812.50	15MAY00	1.000000	-132,812.50
	10,000,000.000					.00	
** HB10 **				11MAY00	07JUL00	1.000000	



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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	BASE COST	BASE SECTY GN/LS	BASE		
	415 9,459,375.00		9,303,125.00	156,250.00		.00	156,250.00
	10,000,000.000						
** HB1H **	776 2,364,062.50		2,356,250.00	7,812.50	15MAY00	1.000000	7,812.50
	2,500,000.000					.00	
** HB1H **	777 320,768.75		320,450.00	318.75	15MAY00	1.000000	318.75
	340,000.000					.00	
01F062655	TOTAL		5,361,531.25	.00 L		.00	.00 L
	54,551,613.28		55,134,875.00	-560,136.72 S		.00	-560,136.72 S
01F062663	FNMA TBA JUN 30 SINGLE FAM	2099/12/31	6.500	16MAY00	14JUN00	1.000000	
** HB10 **	314 7,335,000.00		7,347,500.00	-12,500.00		.00	-12,500.00
	8,000,000.000						
** HB10 **	433 1,874,843.75		1,836,875.00	37,968.75	14JUN00	1.000000	37,968.75
	2,000,000.000					.00	
** HB1P **	733 5,902,312.50		5,772,375.00	129,937.50	14JUN00	1.000000	129,937.50
	6,300,000.000					.00	
** HB1P **	734 5,997,000.00		5,872,000.00	125,000.00	14JUN00	1.000000	125,000.00
	6,400,000.000					.00	
** HB10 **	446 7,347,500.00		7,335,000.00	12,500.00	14JUN00	1.000000	12,500.00
	8,000,000.000					.00	
01F062663	TOTAL		28,456,656.25	292,906.25 S		.00	292,906.25 S
01F062671	FNMA TBA JUL 30 SINGLE FAM	2099/12/01	6.500	10JUL00	17JUL00	1.000000	
** HB10 **	714 1,890,390.63		1,873,125.00	17,265.63		.00	17,265.63
	2,000,000.000						



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ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
	SHARES/PAR	BASE PRINCIPAL NET	BASE COST	SECTY GN/LS			
01F062689	FNMA TBA AUG 30 SINGLE FAM	2099/12/31	6.500	12JUL00	16AUG00	1.000000	
** HB10 **	763	1,890,312.50	1,889,375.00	937.50		.00	937.50
	2,000,000.000						
01F062697	FNMA TBA SEP 30 SINGLE FAM	2099/12/01	6.500	06SEP00	18SEP00	1.000000	
** HB1H **	026	3,724,067.19	3,709,479.69	14,587.50		.00	14,587.50
	3,890,000.000						
** HB1F **	148	16,205,117.19	16,207,109.37	11SEP00	18SEP00	1.000000	-1,992.18
	17,000,000.000			-1,992.18		.00	
** HB1F **	149	23,831,054.69	23,833,984.38	11SEP00	18SEP00	1.000000	-2,929.69
	25,000,000.000			-2,929.69		.00	
01F062697	TOTAL	43,760,239.07	43,750,573.44	9,665.63 L		.00	9,665.63 L
01F0704A9	FNMA TBA OCT 15 SINGLE FAM	2099/12/01	7.000	14SEP00	19OCT00	1.000000	
** HB1E **	439	4,955,468.75	4,951,562.50	3,906.25		.00	3,906.25
	5,000,000.000						
** HB1E **	439	-4,955,468.75	-4,951,562.50	14SEP00	19OCT00	1.000000	-3,906.25
	-5,000,000.000			-3,906.25		.00	
** HB1E **	197	3,982,187.50	3,960,000.00	17OCT00	19OCT00	1.000000	22,187.50
	4,000,000.000			22,187.50		.00	
** HB1E **	198	7,963,750.00	7,920,000.00	17OCT00	26OCT00	1.000000	43,750.00
	8,000,000.000			43,750.00		.00	
01F0704A9	TOTAL	11,945,937.50	11,880,000.00	65,937.50 L		.00	65,937.50 L
01F0704B7	FNMA TBA NOV 15 SINGLE FAM	2099/12/01	7.000	26OCT00	20DEC00	1.000000	
** HB1E **	504	3,983,750.00	3,981,250.00	2,500.00		.00	2,500.00
	4,000,000.000						
** HB1E **	505	8,963,437.50	8,957,812.50	26OCT00	16NOV00	1.000000	5,625.00
	9,000,000.000			5,625.00		.00	



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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	SECTY GN/LS			
01F0704B7	TOTAL	12,947,187.50	12,939,062.50	8,125.00 L		.00	8,125.00 L
01F0704C5	FNMA TBA DEC 15 SINGLE FAM	2099/12/01	7.000	22NOV00	13DEC00	1.000000	
** HB1E **	251	12,971,562.50	12,941,093.75	30,468.75		.00	30,468.75
	13,000,000.000						
** HB1E **	251	-12,971,562.50	-12,941,093.75	22NOV00	13DEC00	1.000000	-30,468.75
	-13,000,000.000			-30,468.75		.00	
** HB1E **	409	12,971,562.50	12,941,093.75	22NOV00	13DEC00	1.000000	30,468.75
	13,000,000.000			30,468.75		.00	
** HB1E **	409	-12,971,562.50	-12,941,093.75	22NOV00	13DEC00	1.000000	-30,468.75
	-13,000,000.000			-30,468.75		.00	
** HB1E **	473	12,971,562.50	12,941,093.75	22NOV00	18DEC00	1.000000	30,468.75
	13,000,000.000			30,468.75		.00	
** HB1E **	473	-12,971,562.50	-12,941,093.75	22NOV00	18DEC00	1.000000	-30,468.75
	-13,000,000.000			-30,468.75		.00	
01F0704C5	TOTAL	.00	.00	.00 L		.00	.00 L
01F070419	FNMA TBA JAN 15 SINGLE FAM	2099/12/01	7.000	18JAN00	24JAN00	1.000000	
** HB10 **	138	6,866,289.06	6,954,743.06	-88,454.00		.00	-88,454.00
	7,000,000.000						
** HB10 **	138	-6,866,289.06	-6,954,743.06	18JAN00	24JAN00	1.000000	88,454.00
	-7,000,000.000			88,454.00		.00	
** HB10 **	169	6,866,289.06	6,923,437.50	18JAN00	26JAN00	1.000000	-57,148.44
	7,000,000.000			-57,148.44		.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 SECTY 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
01F070419	TOTAL	6,866,289.06	6,923,437.50		-57,148.44 S		.00		-57,148.44 S
01F070427	FNMA	TBA FEB 15 SINGLE FAM	2099/12/31	7.000	11FEB00	17FEB00	1.000000		
** HB1H **	167	584,953.13	587,156.25		-2,203.12		.00		-2,203.12
	600,000.000								
** HB1H **	168	682,882.81	685,015.63		-2,132.82	17FEB00	1.000000		-2,132.82
	700,000.000						.00		
** HB10 **	320	6,829,921.88	6,867,031.25		-37,109.37	17FEB00	1.000000		-37,109.37
	7,000,000.000						.00		
** HB10 **	321	4,878,515.63	4,900,000.00		-21,484.37	17FEB00	1.000000		-21,484.37
	5,000,000.000						.00		
** HB10 **	337	6,860,000.00	6,829,921.88		30,078.12	17FEB00	1.000000		30,078.12
	7,000,000.000						.00		
01F070427	TOTAL	1,267,835.94	1,272,171.88		-4,335.94 L		.00		-4,335.94 L
		18,568,437.51	18,596,953.13		-28,515.62 S		.00		-28,515.62 S
01F070435	FNMA	TBA MAR 15 SINGLE FAM	2099/12/31	7.000	18FEB00	20MAR00	1.000000		
** HB1H **	240	781,000.00	778,625.00		2,375.00		.00		2,375.00
	800,000.000								
** HB1H **	262	589,687.50	584,500.00		5,187.50	20MAR00	1.000000		5,187.50
	600,000.000						.00		
** HB1H **	263	393,125.00	390,500.00		2,625.00	20MAR00	1.000000		2,625.00
	400,000.000						.00		
** HB1H **	364	295,031.25	292,875.00		2,156.25	20MAR00	1.000000		2,156.25
	300,000.000						.00		
** HB1H **	445	681,625.00	683,375.00		-1,750.00	20MAR00	1.000000		-1,750.00
							.00		



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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	SECTY GN/LS	GN/LS		NET BAS	SECTY GN/LS
01F070435	TOTAL	700,000.000							
01F070476	FNMA	TBA JUL 15 SINGLE FAM	2099/12/31	7.000	18JUL00	20JUL00	1.000000		
** HB1E **	112	5,871,093.75	5,895,000.00		-23,906.25		.00		-23,906.25
	6,000,000.000								
** HB1E **	143	3,946,406.25	3,932,812.50		13,593.75	21AUG00	1.000000		13,593.75
	4,000,000.000						.00		
** HB1E **	691	7,892,500.00	7,834,843.75		57,656.25	21AUG00	1.000000		57,656.25
	8,000,000.000						.00		
** HB1E **	692	5,919,375.00	5,898,281.25		21,093.75	21AUG00	1.000000		21,093.75
	6,000,000.000						.00		
** HB1E **	693	3,945,156.25	3,932,812.50		12,343.75	21AUG00	1.000000		12,343.75
	4,000,000.000						.00		
** HB1E **	693	-3,945,156.25	-3,932,812.50		-12,343.75	21AUG00	1.000000		-12,343.75
	-4,000,000.000						.00		
01F070476	TOTAL	23,629,375.00	23,560,937.50		68,437.50 L		.00		68,437.50 L
01F070492	FNMA	TBA SEP 15 SINGLE FAM	2099/12/01	7.000	24AUG00	19SEP00	1.000000		
** HB1E **	111	3,957,812.50	3,945,000.00		12,812.50		.00		12,812.50
	4,000,000.000								
** HB1E **	112	13,852,343.75	13,807,500.00		44,843.75	19SEP00	1.000000		44,843.75
	14,000,000.000						.00		
** HB1E **	112	-13,852,343.75	-13,807,500.00		-44,843.75	19SEP00	1.000000		-44,843.75
	-14,000,000.000						.00		
** HB1E **	423	5,945,156.25	5,943,750.00		1,406.25	19SEP00	1.000000		1,406.25
	6,000,000.000						.00		



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** MB1E **	CXL 423		-5,945,156.25		-5,943,750.00	13SEP00 -1,406.25	19SEP00	1.000000 .00	-1,406.25
	-6,000,000.000								
** MB1E **	424		3,962,187.50		3,962,500.00	13SEP00 -312.50	19SEP00	1.000000 .00	-312.50
	4,000,000.000								
** MB1E **	CXL 424		-3,962,187.50		-3,962,500.00	13SEP00 312.50	19SEP00	1.000000 .00	312.50
	-4,000,000.000								
** MB1E **	425		7,924,375.00		7,925,000.00	13SEP00 -625.00	19SEP00	1.000000 .00	-625.00
	8,000,000.000								
** MB1E **	CXL 425		-7,924,375.00		-7,925,000.00	13SEP00 625.00	19SEP00	1.000000 .00	625.00
	-8,000,000.000								
** MB1E **	434		5,945,156.25		5,943,750.00	13SEP00 1,406.25	19SEP00	1.000000 .00	1,406.25
	6,000,000.000								
** MB1E **	CXL 434		-5,945,156.25		-5,943,750.00	13SEP00 -1,406.25	19SEP00	1.000000 .00	-1,406.25
	-6,000,000.000								
** MB1E **	435		3,962,187.50		3,962,500.00	13SEP00 -312.50	19SEP00	1.000000 .00	-312.50
	4,000,000.000								
** MB1E **	CXL 435		-3,962,187.50		-3,962,500.00	13SEP00 312.50	19SEP00	1.000000 .00	312.50
	-4,000,000.000								
** MB1E **	436		7,924,375.00		7,925,000.00	13SEP00 -625.00	19SEP00	1.000000 .00	-625.00
	8,000,000.000								
** MB1E **	CXL 436		-7,924,375.00		-7,925,000.00	13SEP00 625.00	19SEP00	1.000000 .00	625.00
	-8,000,000.000								
** MB1E **	557		7,924,375.00		7,890,000.00	13SEP00 34,375.00	19SEP00	1.000000 .00	34,375.00
	8,000,000.000								
** MB1E **	558		3,962,187.50		3,945,000.00	13SEP00 17,187.50	19SEP00	1.000000 .00	



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			4,000,000.000						
** MB1E **	559		5,945,156.25		5,935,000.00	13SEP00 10,156.25	19SEP00	1.000000 .00	10,156.25
	6,000,000.000								
01F070492	TOTAL		21,789,531.25		21,715,000.00	74,531.25 L		.00	74,531.25 L
01F0706A7	FNMA	TBA OCT 30	SINGLE FAM	2099/12/01	7.000	03OCT00	16OCT00	1.000000	
** MB1E **	010		7,830,000.00		7,837,500.00	-7,500.00		.00	-7,500.00
	8,000,000.000								
** MB1E **	CXL 010		-7,830,000.00		-7,837,500.00	7,500.00	16OCT00	1.000000 .00	7,500.00
	-8,000,000.000								
** MB1E **	121		7,830,000.00		7,837,500.00	-7,500.00	16OCT00	1.000000 .00	-7,500.00
	8,000,000.000								
** MB1E **	733		7,830,000.00		7,837,500.00	-7,500.00	16OCT00	1.000000 .00	-7,500.00
	8,000,000.000								
** MB1E **	CXL 733		-7,830,000.00		-7,837,500.00	7,500.00	16OCT00	1.000000 .00	7,500.00
	-8,000,000.000								
** MB1F **	374		24,461,914.06		24,328,125.00	133,789.06	16OCT00	1.000000 .00	133,789.06
	25,000,000.000								
** MB1F **	375		24,461,914.06		24,328,125.00	133,789.06	16OCT00	1.000000 .00	133,789.06
	25,000,000.000								
** MB1F **	376		9,784,765.63		9,731,250.00	53,515.63	16OCT00	1.000000 .00	53,515.63
	10,000,000.000								
01F0706A7	TOTAL		66,538,593.75		66,225,000.00	313,593.75 L		.00	313,593.75 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 LOCAL COST BASE COST	LOCAL BASE	TRD DT SECTY GN/LS SECTY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
01F0706B5	FNMA	TBA NOV 30 SINGLE FAM	2099/12/01	7.000		31OCT00	13NOV00	1.000000	
** MB1F **	494	9,801,562.50	9,781,250.00		20,312.50			.00	20,312.50
	10,000,000.000								
** MB1E **	033	4,405,429.69	4,411,406.25		-5,976.56	06NOV00	13NOV00	1.000000	-5,976.56
	4,500,000.000							.00	
** MB1E **	CXL 033	-4,405,429.69	-4,411,406.25		5,976.56	06NOV00	13NOV00	1.000000	5,976.56
	-4,500,000.000							.00	
** MB1E **	315	44,005,429.69	4,411,406.25		39,594,023.44	06NOV00	13NOV00	1.000000	39,594,023.44
	4,500,000.000							.00	
** MB1E **	CXL 315	-44,005,429.69	-4,411,406.25		-39,594,023.44	06NOV00	13NOV00	1.000000	-39,594,023.44
	-4,500,000.000							.00	
** MB1E **	316	4,405,429.69	4,411,406.25		-5,976.56	06NOV00	13NOV00	1.000000	-5,976.56
	4,500,000.000							.00	
** MB1H **	467	489,326.17	492,890.63		-3,564.46	06NOV00	13NOV00	1.000000	-3,564.46
	500,000.000							.00	
** MB1E **	578	4,405,429.69	4,412,343.75		-6,914.06	06NOV00	13NOV00	1.000000	-6,914.06
	4,500,000.000							.00	
** MB1E **	CXL 578	-4,405,429.69	-4,412,343.75		6,914.06	06NOV00	13NOV00	1.000000	6,914.06
	-4,500,000.000							.00	
** MB1F **	582	24,466,796.88	24,453,125.00		13,671.88	07NOV00	13NOV00	1.000000	13,671.88
	25,000,000.000							.00	
** MB1F **	583	24,466,796.88	24,453,125.00		13,671.88	07NOV00	13NOV00	1.000000	13,671.88
	25,000,000.000							.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	LOCAL BASE	TRD DT SECTY GN/LS SECTY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
01F0706B5	TOTAL	63,629,912.12	63,591,796.88		38,115.24	L		.00	38,115.24 L
01F0706C3	FNMA	TBA DEC 30 SINGLE FAM	2099/12/01	7.000		14NOV00	13DEC00	1.000000	
** MB1H **	552	490,625.00	489,062.50		1,562.50			.00	1,562.50
	500,000.000								
** MB1E **	382	3,958,125.00	3,913,750.00		44,375.00	04DEC00	13DEC00	1.000000	44,375.00
	4,000,000.000							.00	
** MB1E **	CXL 382	-3,958,125.00	-3,913,750.00		-44,375.00	04DEC00	13DEC00	1.000000	-44,375.00
	-4,000,000.000							.00	
** MB1E **	442	3,958,125.00	3,936,406.25		21,718.75	04DEC00	13DEC00	1.000000	21,718.75
	4,000,000.000							.00	
** MB1E **	CXL 442	-3,958,125.00	-3,936,406.25		-21,718.75	04DEC00	13DEC00	1.000000	-21,718.75
	-4,000,000.000							.00	
** MB1E **	688	3,958,125.00	3,913,750.00		44,375.00	04DEC00	13DEC00	1.000000	44,375.00
	4,000,000.000							.00	
** MB1E **	CXL 688	-3,958,125.00	-3,913,750.00		-44,375.00	04DEC00	13DEC00	1.000000	-44,375.00
	-4,000,000.000							.00	
** MB1E **	238	2,490,429.69	2,448,593.75		41,835.94	06DEC00	13DEC00	1.000000	41,835.94
	2,500,000.000							.00	
** MB1E **	424	11,951,250.00	11,751,796.88		199,453.12	06DEC00	13DEC00	1.000000	199,453.12
	12,000,000.000							.00	
** MB1E **	CXL 424	-11,951,250.00	-11,751,796.88		-199,453.12	06DEC00	13DEC00	1.000000	-199,453.12
	-12,000,000.000							.00	
** MB1E **	425	2,490,429.69	2,456,796.87		33,632.82	06DEC00	13DEC00	1.000000	33,632.82
	2,500,000.000							.00	
** MB1E **						06DEC00	13DEC00	1.000000	



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	CXL 425 -2,500,000.000	-2,490,429.69		-2,456,796.87	-33,632.82		.00	-33,632.82
** MB1E **	451 9,000,000.000	8,963,437.50		8,812,265.63	06DEC00 151,171.87	13DEC00	1.000000 .00	151,171.87
** MB1E **	CXL 451 -9,000,000.000	-8,963,437.50		-8,812,265.63	-151,171.87	06DEC00 13DEC00	1.000000 .00	-151,171.87
** MB1E **	452 3,000,000.000	2,987,812.50		2,939,531.25	06DEC00 48,281.25	13DEC00	1.000000 .00	48,281.25
** MB1E **	CXL 452 -3,000,000.000	-2,987,812.50		-2,939,531.25	-48,281.25	06DEC00 13DEC00	1.000000 .00	-48,281.25
** MB1E **	689 3,000,000.000	2,987,812.50		2,947,812.50	06DEC00 40,000.00	13DEC00	1.000000 .00	40,000.00
** MB1F **	006 13,700,000.000	13,668,425.78		13,400,312.50	07DEC00 268,113.28	13DEC00	1.000000 .00	268,113.28
** MB1E **	237 2,000,000.000	1,992,890.63		1,956,875.00	07DEC00 36,015.63	13DEC00	1.000000 .00	36,015.63
** MB1E **	483 2,000,000.000	1,992,890.63		1,969,687.50	07DEC00 23,203.13	13DEC00	1.000000 .00	23,203.13
** MB1E **	CXL 483 -2,000,000.000	-1,992,890.63		-1,969,687.50	-23,203.13	07DEC00 13DEC00	1.000000 .00	-23,203.13
** MB1H **	685 100,000.000	99,738.28		98,601.56	07DEC00 1,136.72	13DEC00	1.000000 .00	1,136.72
** MB1F **	044 25,000,000.000	24,885,742.19		24,453,125.00	11DEC00 432,617.19	13DEC00	1.000000 .00	432,617.19
** MB1F **	045 25,000,000.000	24,885,742.19		24,500,218.75	11DEC00 385,523.44	13DEC00	1.000000 .00	385,523.44



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** MB1H **	748 500,000.000	489,062.50		490,625.00	11DEC00 -1,562.50	13DEC00	1.000000 .00	-1,562.50
01F0706C3	TOTAL	71,990,468.76		70,785,226.56	1,205,242.20 L		.00	1,205,242.20 L
01F070617	FNMA	TBA JAN 30 SINGLE FAM	2099/12/01	7.000	01DEC00	16JAN01	1.000000	
** MB1E **	357 7,500,000.000	7,419,140.63		7,482,343.75	-63,203.12		.00	-63,203.12
** MB1H **	794 100,000.000	100,000.00		99,718.75	15DEC00 281.25	16JAN01	1.000000 .00	281.25
01F070617	TOTAL	7,519,140.63		7,582,062.50	-62,921.87 L		.00	-62,921.87 L
01F070633	FNMA	TBA MAR 30 SINGLE FAM	2099/12/31	7.000	09MAR00	15MAR00	1.000000	
** MB1E **	117 14,000,000.000	13,454,218.75		13,433,437.50	20,781.25		.00	20,781.25
01F070641	FNMA	TBA APR 30 SINGLE FAM	2099/12/31	7.000	30MAR00	13APR00	1.000000	
** MB1E **	496 5,000,000.000	4,787,500.00		4,800,000.00	-12,500.00		.00	-12,500.00
** MB1E **	CXL 496 -5,000,000.000	-4,787,500.00		-4,800,000.00	12,500.00	30MAR00 13APR00	1.000000 .00	12,500.00
** MB1E **	543 9,000,000.000	8,722,968.75		8,640,000.00	82,968.75	10APR00 13APR00	1.000000 .00	82,968.75
** MB1E **	CXL 543 -9,000,000.000	-8,722,968.75		-8,640,000.00	-82,968.75	10APR00 13APR00	1.000000 .00	-82,968.75
01F070641	TOTAL	.00		.00	.00 L		.00	.00 L



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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	SECTY GN/LS			
01F070658	FNMA	TBA MAY 30 SINGLE FAM	2099/12/31	7.000	18APR00	15MAY00	1.000000	
** HB1E **	756	8,680,781.25	8,713,125.00	-32,343.75			.00	-32,343.75
	9,000,000.000							
** HB1E **	CXL 756	-8,680,781.25	-8,713,125.00	32,343.75	18APR00	15MAY00	1.000000	32,343.75
	-9,000,000.000						.00	
01F070658	TOTAL		.00	.00	.00 L		.00	.00 L
01F070666	FNMA	TBA JUN 30 SINGLE FAM	2099/12/31	7.000	08JUN00	14JUN00	1.000000	
** HB1E **	551	13,430,156.25	13,343,750.00	86,406.25			.00	86,406.25
	14,000,000.000							
** HB10 **	450	7,679,375.00	7,679,375.00		09JUN00	14JUN00	1.000000	.00
	8,000,000.000				.00		.00	
** HB10 **	702	12,478,984.38	12,343,906.25	135,078.13	09JUN00	14JUN00	1.000000	135,078.13
	13,000,000.000				.00		.00	
** HB10 **	449	7,537,500.00	7,537,500.00		12JUN00	14JUN00	1.000000	.00
	8,000,000.000				.00		.00	
01F070666	TOTAL		15,216,875.00	15,216,875.00	.00		.00	.00
		13,430,156.25	13,343,750.00	86,406.25 L			.00	86,406.25 L
		12,478,984.38	12,343,906.25	135,078.13 S			.00	135,078.13 S
01F070674	FNMA	TBA JUL 30 SINGLE FAM	2099/12/31	7.000	14JUN00	17JUL00	1.000000	
** HB1E **	625	11,568,750.00	11,501,250.00	67,500.00			.00	67,500.00
	12,000,000.000							
** HB1E **	CXL 625	-11,568,750.00	-11,501,250.00	-67,500.00	14JUN00	17JUL00	1.000000	-67,500.00
	-12,000,000.000				.00		.00	
** HB10 **	715	20,301,093.75	20,140,312.50	160,781.25	10JUL00	17JUL00	1.000000	
					.00		.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	BASE	PRINCIPAL NET	BASE	COST	SECTY GN/LS			
								21,000,000.000
01F070674	TOTAL		.00	.00	.00 L		.00	.00 L
		20,301,093.75	20,140,312.50	160,781.25 S			.00	160,781.25 S
01F070682	FNMA	TBA AUG 30 SINGLE FAM	2099/12/31	7.000	12JUL00	16AUG00	1.000000	
** HB10 **	764	20,287,968.75	20,291,250.00	-3,281.25			.00	-3,281.25
	21,000,000.000							
** HB1E **	Y 664	17,519,765.63	17,505,000.00	-14,765.63	09AUG00	16AUG00	1.000000	-14,765.63
	18,000,000.000				.00		.00	
01F070682	TOTAL		17,519,765.63	17,505,000.00	-14,765.63 L		.00	-14,765.63 L
		20,287,968.75	20,291,250.00	-3,281.25 S			.00	-3,281.25 S
01F070690	FNMA	TBA SEP 30 SINGLE FAM	2099/12/01	7.000	07SEP00	14SEP00	1.000000	
** HB1E **	Y 267	17,560,546.88	17,510,625.00	-49,921.88			.00	-49,921.88
	18,000,000.000							
** HB1E **	Y CXL 267	-17,560,546.88	-17,510,625.00	49,921.88	07SEP00	14SEP00	1.000000	49,921.88
	-18,000,000.000				.00		.00	
** HB1E **	Y 354	17,560,546.88	17,510,625.00	-49,921.88	07SEP00	18SEP00	1.000000	-49,921.88
	18,000,000.000				.00		.00	
** HB1F **	186	9,736,718.74	9,740,625.00	-3,906.26	12SEP00	18SEP00	1.000000	-3,906.26
	10,000,000.000				.00		.00	
** HB1F **	187	24,341,796.88	24,351,562.50	-9,765.62	12SEP00	18SEP00	1.000000	-9,765.62
	25,000,000.000				.00		.00	
** HB1F **	188	24,341,796.88	24,351,562.50	-9,765.62	12SEP00	18SEP00	1.000000	-9,765.62
	25,000,000.000				.00		.00	



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SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	BASE CURR GN/LS	GN/LS	NET SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	SECY GN/LS			NET BAS SECY GN/LS
01F070690	TOTAL						
	75,980,859.38		75,954,375.00	-73,359.38 L		.00	-73,359.38 L
01F0724A5	FNMA TBA OCT 15 SINGLE FAM	2099/12/01	7.500	16OCT00	19OCT00	1.000000	
** NB1H **	337 800,000.000		806,281.25	2,281.25		.00	2,281.25
** NB1H **	338 700,000.000		705,523.44	2,023.44	16OCT00	1.000000	2,023.44
01F0724A5	TOTAL						
	1,511,804.69		1,507,500.00	4,304.69 L		.00	4,304.69 L
01F0724B3	FNMA TBA NOV 15 SINGLE FAM	2099/12/01	7.500	13NOV00	16NOV00	1.000000	
** NB1H **	541 700,000.000		706,853.00	1,603.00		.00	1,603.00
** NB1H **	544 800,000.000		807,812.50	1,812.50	13NOV00	1.000000	1,812.50
01F0724B3	TOTAL						
	1,514,665.50		1,511,250.00	3,415.50 L		.00	3,415.50 L
01F0724C1	FNMA TBA DEC 15 SINGLE FAM	2099/12/01	7.500	12DEC00	18DEC00	1.000000	
** NB1H **	757 800,000.000		813,093.75	5,843.75		.00	5,843.75
** NB1H **	758 700,000.000		711,238.28	4,894.53	12DEC00	1.000000	4,894.53
01F0724C1	TOTAL						
	1,524,332.03		1,513,593.75	10,738.28 L		.00	10,738.28 L
01F072431	FNMA TBA MAR 15 SINGLE FAM	2099/12/31	7.500	18FEB00	20MAR00	1.000000	
** NB1H **	239 800,000.000		798,312.50	3,125.00		.00	3,125.00
** NB10 **	487 12,000,000.000		12,051,562.50	123,750.00	09MAR00	1.000000	123,750.00
** NB10 **				09MAR00	20MAR00	1.000000	



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SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	BASE CURR GN/LS	GN/LS	NET SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	SECY GN/LS			NET BAS SECY GN/LS
	488 2,000,000.000		2,008,593.75	22,343.75		.00	22,343.75
** NB10 **	489 3,977,000.000		3,995,331.48	43,954.60	09MAR00	1.000000	43,954.60
** NB1H **	419 800,000.000		802,562.50	7,375.00	14MAR00	1.000000	7,375.00
** NB1H **	431 1,000,000.000		1,001,562.50	7,187.50	15MAR00	1.000000	7,187.50
** NB1H **	446 300,000.000		300,281.25	914.06	16MAR00	1.000000	914.06
** NB1H **	447 1,000,000.000		1,000,937.50	-46.88	16MAR00	1.000000	-46.88
** NB1H **	448 700,000.000		700,656.25	-1,781.25	16MAR00	1.000000	-1,781.25
01F072431	TOTAL						
	4,604,312.50		4,587,539.07	16,773.43 L		.00	16,773.43 L
	18,055,487.73		17,865,439.38	190,048.35 S		.00	190,048.35 S
01F072449	FNMA TBA APR 15 SINGLE FAM	2099/12/31	7.500	13APR00	18APR00	1.000000	
** NB1H **	618 800,000.000		800,875.00	375.00		.00	375.00
** NB1H **	619 1,000,000.000		1,001,093.75	1,093.75	13APR00	1.000000	1,093.75
** NB1H **	620 2,000,000.000		2,002,187.50	2,187.50	13APR00	1.000000	2,187.50
** NB10 **	024 14,000,000.000		14,026,250.00	4,375.00	14APR00	1.000000	4,375.00



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** HB10 **	025	3,990,360.23	3,984,456.88		14APR00 5,903.35	18APR00	1.000000 .00	5,903.35
3,977,000.000								
01F072449	TOTAL	3,804,156.25	3,800,500.00		3,656.25 L		.00	3,656.25 L
		18,016,610.23	18,006,331.88		10,278.35 S		.00	10,278.35 S
01F072456	FNMA	TBA MAY 15 SINGLE FAM	2099/12/31	7.500	09MAY00	18MAY00	1.000000	
** HB1H **	760	2,946,562.50	2,999,062.50		-52,500.00		.00	-52,500.00
3,000,000.000								
** HB10 **	270	9,843,750.00	10,006,250.00		-162,500.00		1.000000 .00	-162,500.00
10,000,000.000								
** HB10 **	271	3,903,674.06	3,979,485.63		-75,811.57		1.000000 .00	-75,811.57
3,977,000.000								
** HB10 **	272	3,923,593.75	4,007,471.25		-83,877.50		1.000000 .00	-83,877.50
4,000,000.000								
** HB1H **	795	785,500.00	799,750.00		-14,250.00		1.000000 .00	-14,250.00
800,000.000								
** HB10 **	306	10,006,250.00	9,843,750.00		162,500.00		1.000000 .00	162,500.00
10,000,000.000								
01F072456	TOTAL	3,732,062.50	3,798,812.50		-66,750.00 L		.00	-66,750.00 L
		27,677,267.81	27,836,956.88		-159,689.07 S		.00	-159,689.07 S
01F072464	FNMA	TBA JUN 15 SINGLE FAM	2099/12/31	7.500	13JUN00	19JUN00	1.000000	
** HB1H **	169	2,994,140.63	2,943,750.00		50,390.63		.00	50,390.63
3,000,000.000								
** HB1H **	170	798,187.50	784,750.00		13,437.50		1.000000 .00	13,437.50
800,000.000								



13,437.50  
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** HB10 **	537	3,920,000.00	3,922,485.63		15JUN00 -2,485.63	19JUN00	1.000000 .00	-2,485.63
4,000,000.000								
** HB10 **	538	3,899,945.63	3,897,460.00		2,485.63		1.000000 .00	2,485.63
3,977,000.000								
01F072464	TOTAL	3,792,328.13	3,728,500.00		63,828.13 L		.00	63,828.13 L
		7,819,945.63	7,819,945.63		.00 S		.00	.00 S
01F072472	FNMA	TBA JUL 15 SINGLE FAM	2099/12/31	7.500	11JUL00	20JUL00	1.000000	
** HB1H **	334	2,998,125.00	2,991,562.50		6,562.50		.00	6,562.50
3,000,000.000								
** HB1H **	385	798,437.50	797,500.00		937.50		1.000000 .00	937.50
800,000.000								
01F072472	TOTAL	3,796,562.50	3,789,062.50		7,500.00 L		.00	7,500.00 L
01F072480	FNMA	TBA AUG 15 SINGLE FAM	2099/12/31	7.500	03AUG00	21AUG00	1.000000	
** HB1H **	572	2,299,281.25	2,297,125.00		2,156.25		.00	2,156.25
2,300,000.000								
** HB1H **	694	800,437.50	798,875.00		1,562.50		1.000000 .00	1,562.50
800,000.000								
** HB1H **	695	700,382.81	698,250.00		2,132.81		1.000000 .00	2,132.81
700,000.000								
** HB1H **	700	2,297,125.00	2,299,281.25		-2,156.25		1.000000 .00	-2,156.25
2,300,000.000								



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01F072480	TOTAL	6,097,226.56		6,093,531.25		3,695.31 L		.00		3,695.31 L
01F072498	FNMA	TBA SEP 15 SINGLE FAM	2099/12/31	7.500		14SEP00	19SEP00	1.000000		
** MB1H **	117	804,562.50		800,000.00		4,562.50		.00		4,562.50
	800,000.000									
** MB1H **	118	703,964.84		700,000.00		14SEP00	19SEP00	1.000000		3,964.84
	700,000.000					3,964.84		.00		3,964.84
01F072498	TOTAL	1,508,527.34		1,500,000.00		8,527.34 L		.00		8,527.34 L
01F0726A3	FNMA	TBA OCT 30 SINGLE FAM	2099/12/01	7.500		29SEP00	16OCT00	1.000000		
** MB1E **	120	17,966,250.00		17,870,625.00		95,625.00		.00		95,625.00
	18,000,000.000									
** MB1E **	709	30,941,875.00		30,778,437.50		163,437.50	16OCT00	1.000000		163,437.50
	31,000,000.000							.00		
** MB1E **	709	-30,941,875.00		-30,778,437.50		-163,437.50	16OCT00	1.000000		-163,437.50
	-31,000,000.000							.00		
** MB1E **	799	12,975,625.00		12,906,562.50		69,062.50	16OCT00	1.000000		69,062.50
	13,000,000.000							.00		
** MB1E **	799	-12,975,625.00		-12,906,562.50		-69,062.50	16OCT00	1.000000		-69,062.50
	-13,000,000.000							.00		
** MB1E **	804	17,966,250.00		17,870,625.00		95,625.00	16OCT00	1.000000		95,625.00
	18,000,000.000							.00		
** MB1E **	804	-17,966,250.00		-17,870,625.00		-95,625.00	16OCT00	1.000000		-95,625.00
	-18,000,000.000							.00		
** MB1E **	122	997,500.00		992,812.50		4,687.50	16OCT00	1.000000		4,687.50
	1,000,000.000							.00		
** MB1E **						03OCT00	16OCT00	1.000000		
								.00		

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	734	997,500.00		993,125.00		4,375.00		.00		4,375.00
	1,000,000.000									
** MB1E **	734	-997,500.00		-993,125.00		-4,375.00	16OCT00	1.000000		-4,375.00
	-1,000,000.000							.00		
** MB1E **	123	9,455,097.66		9,431,718.75		23,378.91	16OCT00	1.000000		23,378.91
	9,500,000.000							.00		
** MB1H **	266	1,691,964.84		1,689,906.25		2,058.59	16OCT00	1.000000		2,058.59
	1,700,000.000							.00		
** MB1E **	773	9,455,097.66		9,432,656.25		22,441.41	16OCT00	1.000000		22,441.41
	9,500,000.000							.00		
** MB1E **	773	-9,455,097.66		-9,432,656.25		-22,441.41	16OCT00	1.000000		-22,441.41
	-9,500,000.000							.00		
** MB1F **	369	2,293,531.25		2,282,031.25		11,500.00	16OCT00	1.000000		11,500.00
	2,300,000.000							.00		
** MB1F **	370	13,915,125.00		13,836,613.29		78,511.71	16OCT00	1.000000		78,511.71
	13,950,000.000							.00		
01F0726A3	TOTAL	46,319,468.75		46,103,707.04		215,761.71 L		.00		215,761.71 L
01F0726B1	FNMA	TBA NOV 30 SINGLE FAM	2099/12/01	7.500		12OCT00	13NOV00	1.000000		
** MB1E **	576	8,485,390.63		8,525,468.75		-40,078.12		.00		-40,078.12
	8,500,000.000									
** MB1E **	576	-8,485,390.63		-8,525,468.75		40,078.12	13NOV00	1.000000		40,078.12
	-8,500,000.000							.00		
** MB1F **	476	13,979,425.78		13,905,687.50		73,738.28	13NOV00	1.000000		73,738.28
	13,950,000.000							.00		
** MB1F **	495	2,297,125.00		2,292,812.50		4,312.50	13NOV00	1.000000		4,312.50
	2,300,000.000							.00		

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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
SHARES/PAR	BASE	PRINCIPAL NET	BASE	BASE COST	SECTY GN/LS			
** MB1E **	547	10,986,250.00	10,953,750.00	32,500.00	31OCT00	13NOV00	1.000000	32,500.00
	11,000,000.000						.00	
** MB1E **	CXL 547	-10,986,250.00	-10,953,750.00	-32,500.00	31OCT00	13NOV00	1.000000	-32,500.00
	-11,000,000.000						.00	
** MB1H **	456	1,698,738.28	1,690,968.75	7,769.53	03NOV00	13NOV00	1.000000	7,769.53
	1,700,000.000						.00	
** MB1E **	260	11,473,945.31	11,480,234.38	6,289.07	06NOV00	13NOV00	1.000000	6,289.07
Y	11,500,000.000						.00	
01F0726B1	TOTAL	29,449,234.37	29,369,703.13	92,109.38	L		.00	92,109.38 L
01F0726C9	FNMA	TBA DEC 30 SINGLE FAM	2099/12/01	7.500	31OCT00	13DEC00	1.000000	
** MB1F **	500	947,996.09	951,187.50	-3,191.41			.00	-3,191.41
	950,000.000							
** MB1E **	005	4,984,375.00	5,027,617.19	-43,242.19	06NOV00	15DEC00	1.000000	-43,242.19
	5,000,000.000						.00	
** MB1E **	329	6,479,687.50	6,533,261.72	-53,574.22	06NOV00	13DEC00	1.000000	-53,574.22
	6,500,000.000						.00	
** MB1E **	CXL 329	-6,479,687.50	-6,533,261.72	53,574.22	06NOV00	13DEC00	1.000000	53,574.22
	-6,500,000.000						.00	
** MB1E **	337	4,984,375.00	4,998,554.69	-14,179.69	06NOV00	13DEC00	1.000000	-14,179.69
	5,000,000.000						.00	
** MB1E **	CXL 337	-4,984,375.00	-4,998,554.69	14,179.69	06NOV00	13DEC00	1.000000	14,179.69
	-5,000,000.000						.00	
** MB1E **	523	3,987,500.00	4,022,500.00	-35,000.00	06NOV00	13DEC00	1.000000	-35,000.00
	4,000,000.000						.00	
** MB1E **	CXL 523	-3,987,500.00	-4,022,500.00	35,000.00	06NOV00	13DEC00	1.000000	35,000.00
							.00	



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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
SHARES/PAR	BASE	PRINCIPAL NET	BASE	BASE COST	SECTY GN/LS			
		-4,000,000.000						
** MB1E **	338	3,002,109.38	3,016,367.18	-14,257.80	15NOV00	13DEC00	1.000000	-14,257.80
	3,000,000.000						.00	
** MB1E **	CXL 338	-3,002,109.38	-3,016,367.18	14,257.80	15NOV00	13DEC00	1.000000	14,257.80
	-3,000,000.000						.00	
** MB1E **	352	4,002,812.50	4,020,468.75	-17,656.25	15NOV00	13DEC00	1.000000	-17,656.25
	4,000,000.000						.00	
** MB1E **	497	3,002,109.38	3,018,398.44	-16,289.06	15NOV00	13DEC00	1.000000	-16,289.06
	3,000,000.000						.00	
** MB1E **	CXL 497	-3,002,109.38	-3,018,398.44	16,289.06	15NOV00	13DEC00	1.000000	16,289.06
	-3,000,000.000						.00	
** MB1E **	687	3,002,109.38	3,015,351.56	-13,242.18	15NOV00	13DEC00	1.000000	-13,242.18
	3,000,000.000						.00	
** MB1F **	718	13,054,843.75	13,016,250.00	38,593.75	28NOV00	13DEC00	1.000000	38,593.75
	13,000,000.000						.00	
** MB1H **	648	1,709,562.50	1,697,343.75	12,218.75	01DEC00	13DEC00	1.000000	12,218.75
	1,700,000.000						.00	
** MB1E **	453	2,020,937.50	2,010,234.37	10,703.13	07DEC00	13DEC00	1.000000	10,703.13
	2,000,000.000						.00	
** MB1E **	CXL 453	-2,020,937.50	-2,010,234.37	-10,703.13	07DEC00	13DEC00	1.000000	-10,703.13
	-2,000,000.000						.00	
** MB1E **	690	2,020,937.50	2,010,234.38	10,703.12	07DEC00	13DEC00	1.000000	10,703.12
	2,000,000.000						.00	



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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
SHARES/PAR	BASE PRINCIPAL NET	BASE	BASE	SECTY GN/LS	GN/LS		
01F0726C9	TOTAL						
	29,722,636.72		29,738,453.13	-15,816.41 L		.00	-15,816.41 L
01F072613	FNMA TBA JAN 30 SINGLE FAM	2099/12/01	7.500	05JAN00	19JAN00	1.000000	
** NB1H **	774	2,462,988.28	2,496,484.38	-33,496.10		.00	-33,496.10
2,500,000.000							
** NB1P **	047	7,858,750.00	7,913,750.00	-55,000.00	12JAN00	19JAN00	1.000000
8,000,000.000						.00	-55,000.00
** NB10 **	122	14,773,828.13	14,795,312.50	-21,484.37	14JAN00	19JAN00	1.000000
15,000,000.000						.00	-21,484.37
** NB1E **	345	5,021,875.00	5,027,734.38	-5,859.38	29NOV00	16JAN01	1.000000
5,000,000.000						.00	-5,859.38
** NB1E **	346	3,013,125.00	3,016,640.62	-3,515.62	29NOV00	16JAN01	1.000000
3,000,000.000						.00	-3,515.62
01F072613	TOTAL						
	10,497,988.28		10,540,859.38	-42,871.10 L		.00	-42,871.10 L
	22,632,578.13		22,709,062.50	-76,484.37 S		.00	-76,484.37 S
01F072621	FNMA TBA FEB 30 SINGLE FAM	2099/12/31	7.500	07JAN00	14FEB00	1.000000	
** NB10 **	084	2,950,781.25	2,956,875.00	-6,093.75		.00	-6,093.75
3,000,000.000							
** NB10 **	134	3,923,125.00	3,935,000.00	-11,875.00	11JAN00	14FEB00	1.000000
4,000,000.000						.00	-11,875.00
** NB10 **	130	980,781.25	983,750.00	-2,968.75	14JAN00	14FEB00	1.000000
1,000,000.000						.00	-2,968.75
** NB10 **	130	-980,781.25	-983,750.00	2,968.75	14JAN00	14FEB00	1.000000
-1,000,000.000						.00	2,968.75
** NB1H **	119	2,445,117.19	2,459,375.00	-14,257.81	01FEB00	14FEB00	1.000000
						.00	-14,257.81



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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
SHARES/PAR	BASE PRINCIPAL NET	BASE	BASE	SECTY GN/LS	GN/LS		
	2,500,000.000						
** NB10 **	213	10,740,898.44	10,821,250.00	-80,351.56	02FEB00	14FEB00	1.000000
11,000,000.000						.00	-80,351.56
** NB1P **	252	7,822,187.50	7,847,500.00	-25,312.50	08FEB00	14FEB00	1.000000
8,000,000.000						.00	-25,312.50
** NB1F **	355	9,218,917.97	9,429,328.13	-210,410.16	09FEB00	14FEB00	1.000000
9,450,000.000						.00	-210,410.16
** NB10 **	304	2,956,875.00	2,950,781.25	6,093.75	10FEB00	14FEB00	1.000000
3,000,000.000						.00	6,093.75
** NB10 **	305	3,935,000.00	3,923,125.00	11,875.00	10FEB00	14FEB00	1.000000
4,000,000.000						.00	11,875.00
01F072621	TOTAL						
	11,664,035.16		11,888,703.13	-224,667.97 L		.00	-224,667.97 L
	32,328,867.19		32,434,531.25	-105,664.06 S		.00	-105,664.06 S
01F072639	FNMA TBA MAR 30 SINGLE FAM	2099/12/31	7.500	04FEB00	15MAR00	1.000000	
** NB10 **	232	2,439,453.13	2,436,718.75	2,734.38		.00	2,734.38
2,500,000.000							
** NB10 **	255	2,634,820.31	2,631,656.25	3,164.06	08FEB00	15MAR00	1.000000
2,700,000.000						.00	3,164.06
** NB1H **	224	2,430,078.13	2,440,625.00	-10,546.87	17FEB00	15MAR00	1.000000
2,500,000.000						.00	-10,546.87
** NB10 **	362	1,944,062.50	1,949,375.00	-5,312.50	17FEB00	15MAR00	1.000000
2,000,000.000						.00	-5,312.50
** NB10 **	408	1,766,531.25	1,754,437.50	12,093.75	25FEB00	15MAR00	1.000000
1,800,000.000						.00	12,093.75
** NB10 **					25FEB00	15MAR00	1.000000
						.00	



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SH SELL/BTC	LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	BASE	SECTY GN/LS	BASE CURR	GN/LS	GN/LS
SHARES/PAR	BASE	PRINCIPAL NET	BASE	BASE	BASE	SECTY GN/LS	GN/LS	GN/LS	NET BAS SECTY GN/LS
	409	1,962,812.50	1,949,375.00	1,949,375.00		13,437.50		.00	13,437.50
2,000,000.000									
** HB10 **						25FEB00	15MAR00	1.000000	
	410	2,453,515.63	2,433,593.75	2,433,593.75		19,921.88		.00	19,921.88
2,500,000.000									
** HB1P **						07MAR00	15MAR00	1.000000	
	363	7,858,437.50	7,807,500.00	7,807,500.00		50,937.50		.00	50,937.50
8,000,000.000									
** HB1F **						07MAR00	15MAR00	1.000000	
	396	9,282,779.30	9,201,937.50	9,201,937.50		80,841.80		.00	80,841.80
9,450,000.000									
** HB1E **						09MAR00	15MAR00	1.000000	
	114	15,729,375.00	15,690,000.00	15,690,000.00		39,375.00		.00	39,375.00
16,000,000.000									
** HB10 **						10MAR00	15MAR00	1.000000	
	513	1,962,500.00	1,968,750.00	1,968,750.00		-6,250.00		.00	-6,250.00
2,000,000.000									
** HB10 **						10MAR00	15MAR00	1.000000	
	514	7,850,000.00	7,875,000.00	7,875,000.00		-25,000.00		.00	-25,000.00
8,000,000.000									
** HB1H **						13MAR00	15MAR00	1.000000	
	393	2,440,625.00	2,430,078.13	2,430,078.13		10,546.87		.00	10,546.87
2,500,000.000									
** HB10 **						13MAR00	15MAR00	1.000000	
	524	1,949,375.00	1,827,062.50	1,827,062.50		122,312.50		.00	122,312.50
2,000,000.000									
** HB10 **						13MAR00	15MAR00	1.000000	
	524	-1,949,375.00	-1,827,062.50	-1,827,062.50		-122,312.50		.00	-122,312.50
-2,000,000.000									
** HB10 **						13MAR00	15MAR00	1.000000	
	526	1,949,375.00	1,944,062.50	1,944,062.50		5,312.50		.00	5,312.50
2,000,000.000									
** HB10 **						13MAR00	15MAR00	1.000000	
	547	2,631,656.25	2,634,820.31	2,634,820.31		-3,164.06		.00	-3,164.06
2,700,000.000									



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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	GN/LS
SHARES/PAR	BASE	PRINCIPAL NET	BASE	BASE	BASE	SECTY GN/LS	GN/LS	GN/LS	NET BAS SECTY GN/LS
01F072639	TOTAL	29,882,857.43	29,762,640.63	29,762,640.63		120,216.80 L		.00	120,216.80 L
		35,453,164.07	35,385,289.06	35,385,289.06		67,875.01 S		.00	67,875.01 S
01F072647	FNMA	TBA APR 30 SINGLE FAM	2099/12/31	7.500		03APR00	13APR00	1.000000	
** HB10 **								.00	
	683	9,837,500.00	9,800,000.00	9,800,000.00		37,500.00		.00	37,500.00
10,000,000.000									
** HB1P **						05APR00	13APR00	1.000000	
	513	7,924,062.50	7,847,500.00	7,847,500.00		76,562.50		.00	76,562.50
8,000,000.000									
** HB1E **						07APR00	13APR00	1.000000	
	544	15,802,500.00	15,710,000.00	15,710,000.00		92,500.00		.00	92,500.00
16,000,000.000									
** HB1F **						10APR00	13APR00	1.000000	
	446	2,273,765.63	2,256,156.25	2,256,156.25		17,609.38		.00	17,609.38
2,300,000.000									
** HB1F **						10APR00	13APR00	1.000000	
	447	9,342,210.94	9,273,812.51	9,273,812.51		68,398.43		.00	68,398.43
9,450,000.000									
** HB10 **						11APR00	13APR00	1.000000	
	770	9,800,000.00	9,837,500.00	9,837,500.00		-37,500.00		.00	-37,500.00
10,000,000.000									
01F072647	TOTAL	27,418,476.57	27,239,968.76	27,239,968.76		178,507.81 L		.00	178,507.81 L
		27,561,562.50	27,485,000.00	27,485,000.00		76,562.50 S		.00	76,562.50 S
01F072654	FNMA	TBA MAY 30 SINGLE FAM	2099/12/31	7.500		26APR00	15MAY00	1.000000	
** HB1P **								.00	
	597	7,865,937.50	7,912,500.00	7,912,500.00		-46,562.50		.00	-46,562.50
8,000,000.000									
** HB10 **						08MAY00	15MAY00	1.000000	
	121	4,819,531.25	4,929,687.50	4,929,687.50		110,156.25		.00	110,156.25
5,000,000.000									
** HB1E **						09MAY00	15MAY00	1.000000	
	122	15,430,625.00	15,780,000.00	15,780,000.00		-349,375.00		.00	-349,375.00
16,000,000.000									



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WILLIAM H. GATES FOUNDATION  
 COMPOSITE  
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SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SHARES/PAR	BASE	BASE	BASE	BASE	GN/LS	BASE	GN/LS	NET BAS SECTY GN/LS
** WB1F **	479	9,131,062.50	9,328,921.88	-197,859.38	10MAY00	15MAY00	1.000000	-197,859.38
	9,450,000.000						.00	
** WB1F **	486	2,224,531.25	2,270,531.25	-46,000.00	11MAY00	15MAY00	1.000000	-46,000.00
	2,300,000.000						.00	
01F072654	TOTAL	26,786,218.75	27,379,453.13	-593,234.38 L			.00	-593,234.38 L
		12,685,468.75	12,842,187.50	63,593.75 S			.00	63,593.75 S
01F072662	FNMA TBA JUN 30 SINGLE FAM	2099/12/31	7.500	07JUN00	14JUN00	1.000000		
** HB1E **	531	5,404,609.38	5,303,203.13	101,406.25			.00	101,406.25
	5,500,000.000							
** HB1E **	533	15,727,500.00	15,415,000.00	312,500.00	07JUN00	14JUN00	1.000000	312,500.00
	16,000,000.000						.00	
** HB1H **	140	1,666,199.22	1,671,179.69	-4,980.47	08JUN00	14JUN00	1.000000	-4,980.47
	1,700,000.000						.00	
** HB10 **	434	1,177,265.63	1,179,656.25	-2,390.62	09JUN00	14JUN00	1.000000	-2,390.62
	1,200,000.000						.00	
** HB10 **	490	4,903,515.63	4,814,843.75	-88,671.88	12JUN00	14JUN00	1.000000	-88,671.88
	5,000,000.000						.00	
** HB1F **	541	2,253,371.09	2,220,218.75	33,152.34	12JUN00	14JUN00	1.000000	33,152.34
	2,300,000.000						.00	
** HB1F **	542	9,264,691.41	9,124,359.38	140,332.03	12JUN00	14JUN00	1.000000	140,332.03
	9,450,000.000						.00	
** HB1P **	736	7,851,250.00	7,857,500.00	-6,250.00	12JUN00	14JUN00	1.000000	-6,250.00
	8,000,000.000						.00	



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WB2C ANNUAL

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SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SHARES/PAR	BASE	BASE	BASE	BASE	GN/LS	BASE	GN/LS	NET BAS SECTY GN/LS
01F072662	TOTAL	34,316,371.10	33,733,960.95	582,410.15 L			.00	582,410.15 L
		13,932,031.26	13,852,000.00	-97,312.50 S			.00	-97,312.50 S
01F072670	FNMA TBA JUL 30 SINGLE FAM	2099/12/31	7.500	11JUL00	17JUL00	1.000000		
** HB1E **	136	15,810,000.00	15,708,281.25	101,718.75			.00	101,718.75
	16,000,000.000							
** HB1E **	137	5,434,687.50	5,400,312.50	34,375.00	11JUL00	17JUL00	1.000000	34,375.00
	5,500,000.000						.00	
** HB1H **	347	1,677,156.25	1,664,406.25	12,750.00	12JUL00	17JUL00	1.000000	12,750.00
	1,700,000.000						.00	
** HB1F **	567	9,332,059.57	9,253,656.25	78,403.32	12JUL00	17JUL00	1.000000	78,403.32
	9,450,000.000						.00	
** HB10 **	758	1,184,062.50	1,176,000.00	8,062.50	12JUL00	17JUL00	1.000000	8,062.50
	1,200,000.000						.00	
** HB10 **	772	4,935,156.25	4,898,437.50	-36,718.75	12JUL00	17JUL00	1.000000	-36,718.75
	5,000,000.000						.00	
** HB1F **	573	2,273,406.25	2,252,562.50	20,843.75	13JUL00	17JUL00	1.000000	20,843.75
	2,300,000.000						.00	
01F072670	TOTAL	34,527,309.57	34,279,218.75	248,090.82 L			.00	248,090.82 L
		6,119,218.75	6,074,437.50	-28,656.25 S			.00	-28,656.25 S
01F072688	FNMA TBA AUG 30 SINGLE FAM	2099/12/31	7.500	27JUL00	16AUG00	1.000000		
** HB1E **	376	987,968.75	987,500.00	468.75			.00	468.75
	1,000,000.000							
** HB1E **	376	-987,968.75	-987,500.00	-468.75	27JUL00	16AUG00	1.000000	-468.75
	-1,000,000.000						.00	



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** HB1E **	443	987,968.75	987,500.00			27JUL00 468.75	16AUG00	1.000000 .00	468.75
	1,000,000.000								
** HB1E **	424	493,281.25	493,750.00			01AUG00 -468.75	16AUG00	1.000000 .00	-468.75
	500,000.000								
** HB1H **	539	1,677,222.66	1,676,093.75			01AUG00 1,128.91	16AUG00	1.000000 .00	1,128.91
	1,700,000.000								
** HB1F **	602	9,347,194.34	9,325,968.75			03AUG00 21,225.59	16AUG00	1.000000 .00	21,225.59
	9,450,000.000								
** HB1F **	602	-9,347,194.34	-9,325,968.75			03AUG00 -21,225.59	16AUG00	1.000000 .00	-21,225.59
	-9,450,000.000								
** HB1F **	644	9,347,194.34	9,325,968.75			03AUG00 21,225.59	16AUG00	1.000000 .00	21,225.59
	9,450,000.000								
** HB1E **	515	4,959,375.00	4,937,500.00			09AUG00 21,875.00	16AUG00	1.000000 .00	21,875.00
	5,000,000.000								
** HB1E **	516	17,853,750.00	17,787,421.87			09AUG00 66,328.13	16AUG00	1.000000 .00	66,328.13
	18,000,000.000								
** HB1E **	517	14,878,125.00	14,874,609.38			09AUG00 3,515.62	16AUG00	1.000000 .00	3,515.62
	15,000,000.000								
** HB1F **	658	2,281,222.66	2,271,968.75			14AUG00 9,253.91	16AUG00	1.000000 .00	9,253.91
	2,300,000.000								
01F072688	TOTAL	52,478,139.66	52,354,812.50			123,327.16 L		.00	123,327.16 L



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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	LOCAL BASE	TRD DT SECTY GN/LS SECTY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
01F072696	FNMA	TBA SEP 30 SINGLE FAM	2099/12/01	7.500		01SEP00	14SEP00	1.000000	
** HB1E **	235	995,156.25	991,250.00			3,906.25		.00	3,906.25
	1,000,000.000								
** HB1E **	235	-995,156.25	-991,250.00			01SEP00 -3,906.25	14SEP00	1.000000 .00	-3,906.25
	-1,000,000.000								
** HB1H **	025	1,691,433.59	1,676,093.75			06SEP00 15,339.84	18SEP00	1.000000 .00	15,339.84
	1,700,000.000								
** HB1E **	301	3,975,937.50	3,965,000.00			07SEP00 10,937.50	18SEP00	1.000000 .00	10,937.50
	4,000,000.000								
** HB1E **	302	993,671.88	991,250.00			07SEP00 2,421.88	18SEP00	1.000000 .00	2,421.88
	1,000,000.000								
** HB1E **	303	993,671.88	991,250.00			07SEP00 2,421.88	18SEP00	1.000000 .00	2,421.88
	1,000,000.000								
** HB1E **	304	14,905,078.13	14,868,750.00			07SEP00 36,328.13	18SEP00	1.000000 .00	36,328.13
	15,000,000.000								
** HB1E **	305	2,484,179.69	2,478,125.00			07SEP00 6,054.69	14SEP00	1.000000 .00	6,054.69
	2,500,000.000								
** HB1E **	306	17,886,093.75	17,842,500.00			07SEP00 43,593.75	14SEP00	1.000000 .00	43,593.75
	18,000,000.000								
** HB1E **	306	-17,886,093.75	-17,842,500.00			07SEP00 -43,593.75	14SEP00	1.000000 .00	-43,593.75
	-18,000,000.000								
** HB1E **	410	17,886,093.75	17,842,500.00			07SEP00 43,593.75	14SEP00	1.000000 .00	43,593.75
	18,000,000.000								
** HB1E **	410	-17,886,093.75	-17,842,500.00			07SEP00 -43,593.75	14SEP00	1.000000 .00	-43,593.75
	-18,000,000.000								



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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 COST	BASE SECTY GN/LS	BASE	GN/LS	NET BAS SECTY GN/LS
** MB1E **	411	17,886,093.75	17,844,765.63	07SEP00	18SEP00	1.000000	41,328.12
	18,000,000.000			41,328.12		.00	
** MB1F **	097	13,853,003.91	13,807,335.94	08SEP00	18SEP00	1.000000	45,667.97
	13,950,000.000			45,667.97		.00	
** MB1F **	150	2,279,875.00	2,279,875.00	11SEP00	14SEP00	1.000000	.00
	2,300,000.000			.00		.00	
01F072696	TOTAL	2,279,875.00	2,279,875.00	.00		.00	.00
		56,783,070.33	56,622,570.32	160,500.01 L		.00	160,500.01 L
01F0804A8	FNMA TBA OCT 15 SINGLE FAM	2099/12/01	8.000	160CT00	190CT00	1.000000	
** MB1H **	339	610,968.75	608,437.50	2,531.25		.00	2,531.25
	600,000.000						
** MB1H **	341	509,140.63	506,953.12	160CT00	190CT00	1.000000	2,187.51
	500,000.000			2,187.51		.00	
01F0804A8	TOTAL	1,120,109.38	1,115,390.62	4,718.76 L		.00	4,718.76 L
01F0806A6	FNMA TBA OCT 30 SINGLE FAM	2099/12/01	8.000	110CT00	160CT00	1.000000	
** MB1F **	371	7,846,269.53	7,810,546.88	35,722.65		.00	35,722.65
	7,750,000.000						
** MB1E **	809	14,173,906.25	14,140,000.00	110CT00	160CT00	1.000000	33,906.25
	14,000,000.000			33,906.25		.00	
01F0806A6	TOTAL	22,020,175.78	21,950,546.88	69,628.90 L		.00	69,628.90 L
01F0806B4	FNMA TBA NOV 30 SINGLE FAM	2099/12/01	8.000	06NOV00	13NOV00	1.000000	
** MB1E **	580	14,176,640.63	14,161,875.00	14,765.63		.00	14,765.63
	14,000,000.000						
** MB1F **	584	7,848,388.67	7,839,609.38	07NOV00	13NOV00	1.000000	8,779.29
	7,750,000.000			8,779.29		.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
** MB1F **	CXL 584	-7,848,388.67	-7,839,609.38	07NOV00	13NOV00	1.000000	-8,779.29
	-7,750,000.000			-8,779.29		.00	
** MB1F **	585	7,848,388.67	7,839,609.38	08NOV00	13NOV00	1.000000	8,779.29
	7,750,000.000			8,779.29		.00	
01F0806B4	TOTAL	22,025,029.30	22,001,484.38	23,544.92 L		.00	23,544.92 L
01F0806C2	FNMA TBA DEC 30 SINGLE FAM	2099/12/01	8.000	27NOV00	13DEC00	1.000000	
** MB1E **	284	14,226,406.25	14,161,875.00	64,531.25		.00	64,531.25
	14,000,000.000						
** MB1F **	003	7,914,687.50	7,839,609.38	06DEC00	13DEC00	1.000000	75,078.12
	7,750,000.000			75,078.12		.00	
01F0806C2	TOTAL	22,141,093.75	22,001,484.38	139,609.37 L		.00	139,609.37 L
01F080616	FNMA TBA JAN 30 SINGLE FAM	2099/12/01	8.000	12JAN00	19JAN00	1.000000	
** MB1O **	105	5,018,750.00	5,039,453.13	-20,703.13		.00	-20,703.13
	5,000,000.000						
** MB1E **	190	5,122,265.63	5,075,000.00	20DEC00	16JAN01	1.000000	47,265.63
	5,000,000.000			47,265.63		.00	
** MB1E **	192	6,145,781.25	6,090,000.00	20DEC00	16JAN01	1.000000	55,781.25
	6,000,000.000			55,781.25		.00	
01F080616	TOTAL	11,268,046.88	11,165,000.00	103,046.88 L		.00	103,046.88 L
		5,018,750.00	5,039,453.13	-20,703.13 S		.00	-20,703.13 S
01F080624	FNMA TBA FEB 30 SINGLE FAM	2099/12/31	8.000	02FEB00	14FEB00	1.000000	
** MB1O **	212	14,970,703.13	15,011,718.75	-41,015.62		.00	-41,015.62
	15,000,000.000						



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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 8.000	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
01F080632	FNMA	TBA MAR 30 SINGLE FAM	2099/12/31	8.000	13MAR00	15MAR00	1.000000	
** WB10 **	523	15,046,289.06	14,934,375.00		111,914.06		.00	111,914.06
	15,000,000.000							
01F080640	FNMA	TBA APR 30 SINGLE FAM	2099/12/31	8.000	04APR00	13APR00	1.000000	
** WB10 **	699	15,089,062.50	15,018,750.00		70,312.50		.00	70,312.50
	15,000,000.000							
** WB10 **	767	8,043,750.00	8,075,000.00		11APR00 -31,250.00	13APR00	1.000000 .00	-31,250.00
** WB10 **	768	8,010,000.00	8,047,031.25		11APR00 -37,031.25	13APR00	1.000000 .00	-37,031.25
** WB10 **	769	7,008,750.00	7,038,281.25		11APR00 -29,531.25	13APR00	1.000000 .00	-29,531.25
	7,000,000.000							
01F080640	TOTAL	38,151,562.50	38,179,062.50		-27,500.00 S		.00	-27,500.00 S
01F080657	FNMA	TBA MAY 30 SINGLE FAM	2099/12/31	8.000	13APR00	15MAY00	1.000000	
** WB10 **	017	41,326,816.41	41,250,015.63		76,800.78		.00	76,800.78
	41,150,000.000							
** WB10 **	CXL 017	-41,326,816.41	-41,250,015.63		13APR00 -76,800.78	15MAY00	1.000000 .00	-76,800.78
	-41,150,000.000							
** WB10 **	700	41,326,816.41	41,256,890.63		13APR00 69,925.78	15MAY00	1.000000 .00	69,925.78
	41,150,000.000							
** WB10 **	174	41,240,015.63	41,309,941.41		11MAY00 -69,925.78	15MAY00	1.000000 .00	-69,925.78
	41,150,000.000							
** WB10 **	688	5,017,187.50	5,021,484.38		11MAY00 -4,296.88	15MAY00	1.000000 .00	-4,296.88
	5,000,000.000							
** WB10 **	CXL 688	-5,017,187.50	-5,021,484.38		11MAY00 4,296.88	15MAY00	1.000000 .00	-4,296.88
	-5,000,000.000							



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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 8.000	TRD DT LOCAL SECY GN/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 **	536	7,885,937.50	8,027,500.00		23MAY00 -141,562.50	16JUN00	1.000000 .00	-141,562.50
	8,000,000.000							
01F080657	TOTAL	90,452,769.54	90,594,332.04		-141,562.50 S		.00	-141,562.50 S
01F080665	FNMA	TBA JUN 30 SINGLE FAM	2099/12/31	8.000	25MAY00	14JUN00	1.000000	
** WB10 **	396	9,867,187.50	9,863,125.00		4,062.50		.00	4,062.50
	10,000,000.000							
** WB10 **	431	5,000,976.56	4,925,000.00		09JUN00 75,976.56	14JUN00	1.000000 .00	75,976.56
	5,000,000.000							
** WB10 **	445	1,973,750.00	1,973,437.50		12JUN00 312.50	14JUN00	1.000000 .00	312.50
	2,000,000.000							
** WB10 **	522	7,880,000.00	7,893,750.00		12JUN00 -13,750.00	14JUN00	1.000000 .00	-13,750.00
	8,000,000.000							
01F080665	TOTAL	24,721,914.06	24,655,312.50		66,601.56 S		.00	66,601.56 S
01F080673	FNMA	TBA JUL 30 SINGLE FAM	2099/12/31	8.000	22JUN00	17JUL00	1.000000	
** WB10 **	629	2,999,531.25	2,995,312.50		4,218.75		.00	4,218.75
	3,000,000.000							
** WB10 **	CXL 629	-2,999,531.25	-2,995,312.50		22JUN00 -4,218.75	17JUL00	1.000000 .00	-4,218.75
	-3,000,000.000							
** WB10 **	632	2,996,718.75	2,999,375.00		23JUN00 -2,656.25	17JUL00	1.000000 .00	-2,656.25
	3,000,000.000							
** WB10 **	705	11,048,125.00	11,025,312.50		30JUN00 22,812.50	17JUL00	1.000000 .00	22,812.50
	11,000,000.000							
** WB10 **	037	3,014,179.69	2,995,312.50		10JUL00 18,867.19	17JUL00	1.000000 .00	18,867.19
	3,000,000.000							
** WB10 **	038	5,023,632.81	5,000,156.25		10JUL00 23,476.56	17JUL00	1.000000 .00	23,476.56



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WILLIAM H. GATES FOUNDATION  
 - COMPOSITE -  
 SUMMARY REALIZED GAIN/LOSS REPORT  
 JANUARY 1, 2000 TO DECEMBER 31, 2000

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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	LOCAL BASE	TRD DT SECY GN/LS SECY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
5,000,000.000									
** MB1E **	139	3,017,929.69	3,000,937.50			11JUL00 16,992.19	17JUL00	1.000000 .00	16,992.19
3,000,000.000									
01F080673	TOTAL	3,017,929.69	3,000,937.50			16,992.19 L		.00	16,992.19 L
22,082,656.25									
22,020,156.25									
62,500.00 S									
01F080681	FNMA	TBA AUG 30 SINGLE FAM	2099/12/31	8.000		12JUL00	16AUG00	1.000000	
** MB1H **	350	903,937.50	904,218.75			-281.25		.00	-281.25
900,000.000									
** MB10 **	761	5,017,968.75	5,018,750.00			12JUL00 -781.25	16AUG00	1.000000 .00	-781.25
5,000,000.000									
** MB10 **	762	3,010,781.25	3,011,250.00			12JUL00 -468.75	16AUG00	1.000000 .00	-468.75
3,000,000.000									
** MB1H **	590	2,317,250.00	2,315,093.75			07AUG00 2,156.25	16AUG00	1.000000 .00	2,156.25
2,300,000.000									
** MB1E **	514	3,024,375.00	3,015,000.00			09AUG00 9,375.00	16AUG00	1.000000 .00	9,375.00
3,000,000.000									
01F080681	TOTAL	6,245,562.50	6,234,312.50			11,250.00 L		.00	11,250.00 L
8,028,750.00									
8,030,000.00									
-1,250.00 S									
.00									
-1,250.00 S									
01F080699	FNMA	TBA SEP 30 SINGLE FAM	2099/12/01	8.000		10AUG00	15SEP00	1.000000	
** MB1H **	640	2,320,843.75	2,315,093.75			5,750.00		.00	5,750.00
2,300,000.000									
** MB1H **	641	1,110,312.50	1,108,765.63			10AUG00 1,546.87	18SEP00	1.000000 1.000000	1,546.87
1,100,000.000									
** MB1E **	079	3,024,843.75	3,021,562.50			22AUG00 3,281.25	14SEP00	1.000000 1.000000	



HB2C ANNUAL WILLIAM H. GATES FOUNDATION - COMPOSITE - SUMMARY REALIZED GAIN/LOSS REPORT JANUARY 1, 2000 TO DECEMBER 31, 2000

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	LOCAL BASE	TRD DT SECY GN/LS SECY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
3,000,000.000									
** MB1E **	079	-3,024,843.75	-3,021,562.50			22AUG00 -3,281.25	14SEP00	1.000000 .00	-3,281.25
-3,000,000.000									
** MB1F **	098	7,819,628.91	7,812,363.28			08SEP00 7,265.63	18SEP00	1.000000 .00	7,265.63
7,750,000.000									
01F080699	TOTAL	11,250,785.16	11,236,222.66			14,562.50 L		.00	14,562.50 L
01F082638	FNMA	TBA MAR 30 SINGLE FAM	2099/12/31	8.500		13MAR00	15MAR00	1.000000	
** MB10 **	522	6,462,421.88	6,439,781.25			22,640.63		.00	22,640.63
6,300,000.000									
01F082646	FNMA	TBA APR 30 SINGLE FAM	2099/12/31	8.500		10APR00	13APR00	1.000000	
** MB10 **	749	6,426,738.28	6,426,000.00			738.28		.00	738.28
6,300,000.000									
01F082653	FNMA	TBA MAY 30 SINGLE FAM	2099/12/31	8.500		10MAY00	15MAY00	1.000000	
** MB10 **	142	6,337,406.25	6,414,187.50			-76,781.25		.00	-76,781.25
6,300,000.000									
01F082661	FNMA	TBA JUN 30 SINGLE FAM	2099/12/31	8.500		12JUN00	14JUN00	1.000000	
** MB10 **	448	6,327,562.50	6,327,562.50			.00		.00	.00
6,300,000.000									
01F082695	FNMA	TBA SEP 30 SINGLE FAM	2099/12/01	8.500		12SEP00	18SEP00	1.000000	
** MB1F **	189	4,385,328.13	4,382,640.63			2,687.50		.00	2,687.50
4,300,000.000									
01N062649	GNMA I	TBA APR 30 SINGLE FAM	2099/12/31	6.500		22MAR00	19APR00	1.000000	
** MB1P **	487	1,874,687.50	1,866,250.00			8,437.50		.00	8,437.50
2,000,000.000									
** MB1P **	490	2,825,625.00	2,799,375.00			23MAR00 26,250.00	19APR00	1.000000 .00	26,250.00
3,000,000.000									
** MB1P **	541	9,487,500.00	9,331,250.00			12APR00 156,250.00	19APR00	1.000000 1.000000	
10,000,000.000									



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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	LOCAL COST	LOCAL COST	BASE	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 CURR	GN/LS	NET BAS SECTY GN/LS
** HB1Q **	642	1,897,812.50	1,870,937.50	1,870,937.50	26,875.00	12APR00	19APR00	1.000000 .00	26,875.00
2,000,000.000									
** HB1Q **	642	-1,897,812.50	-1,870,937.50	-1,870,937.50	-26,875.00	12APR00	19APR00	1.000000 .00	-26,875.00
-2,000,000.000									
** HB1E **	661	3,080,136.80	3,032,656.25	3,032,656.25	47,480.55	12APR00	19APR00	1.000000 .00	47,480.55
3,250,000.000									
01N062649	TOTAL	3,080,136.80	3,032,656.25	3,032,656.25	47,480.55	L		.00	47,480.55 L
		14,187,812.50	13,996,875.00	13,996,875.00	190,937.50	S		.00	190,937.50 S
01N062656	GNMA I	TBA MAY 30 SINGLE FAM	2099/12/31	6.500		12APR00	22MAY00	1.000000	
** HB1P **	554	9,468,750.00	9,478,125.00	9,478,125.00	-9,375.00			.00	-9,375.00
10,000,000.000									
** HB1P **	554	-9,468,750.00	-9,478,125.00	-9,478,125.00	9,375.00	12APR00	22MAY00	1.000000 .00	9,375.00
-10,000,000.000									
** HB10 **	114	9,356,250.00	9,374,218.75	9,374,218.75	-17,968.75	03MAY00	22MAY00	1.000000 .00	-17,968.75
10,000,000.000									
** HB1E **	109	2,995,712.89	3,077,343.75	3,077,343.75	-81,630.86	08MAY00	22MAY00	1.000000 .00	-81,630.86
3,250,000.000									
** HB10 **	269	919,843.75	937,421.88	937,421.88	-17,578.13	12MAY00	22MAY00	1.000000 .00	-17,578.13
1,000,000.000									
** HB10 **	269	-919,843.75	-937,421.88	-937,421.88	17,578.13	12MAY00	22MAY00	1.000000 .00	17,578.13
-1,000,000.000									
** HB10 **	409	919,843.75	924,140.63	924,140.63	-4,296.88	12MAY00	23MAY00	1.000000 .00	-4,296.88
1,000,000.000									
** HB10 **	134	9,230,468.75	9,374,218.75	9,374,218.75	-143,750.00	17MAY00	23MAY00	1.000000 .00	-143,750.00
10,000,000.000									



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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	LOCAL COST	LOCAL COST	BASE	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 CURR	GN/LS	NET BAS SECTY GN/LS
** HB10 **	347	9,230,468.75	9,357,109.37	9,357,109.37	-126,640.62	17MAY00	22MAY00	1.000000 .00	-126,640.62
10,000,000.000									
** HB10 **	347	-9,230,468.75	-9,357,109.37	-9,357,109.37	126,640.62	17MAY00	22MAY00	1.000000 .00	126,640.62
-10,000,000.000									
01N062656	TOTAL	2,995,712.89	3,077,343.75	3,077,343.75	-81,630.86	L		.00	-81,630.86 L
		19,506,562.50	19,672,578.13	19,672,578.13	-166,015.63	S		.00	-166,015.63 S
01N062664	GNMA I	TBA JUN 30 SINGLE FAM	2099/12/31	6.500		05JUN00	22JUN00	1.000000	
** HB1E **	497	3,071,250.00	2,994,062.50	2,994,062.50	77,187.50			.00	77,187.50
3,250,000.000									
** HB1E **	497	-3,071,250.00	-2,994,062.50	-2,994,062.50	-77,187.50	05JUN00	22JUN00	1.000000 .00	-77,187.50
-3,250,000.000									
** HB10 **	554	9,544,140.63	9,225,000.00	9,225,000.00	319,140.63	19JUN00	22JUN00	1.000000 .00	319,140.63
10,000,000.000									
01N062664	TOTAL	.00	.00	.00	.00	L		.00	.00 L
		9,544,140.63	9,225,000.00	9,225,000.00	319,140.63	S		.00	319,140.63 S
01N062672	GNMA I	TBA JUL 30 SINGLE FAM	2099/12/15	6.500		19JUN00	24JUL00	1.000000	
** HB10 **	589	4,768,750.00	4,770,312.50	4,770,312.50	-1,562.50			.00	-1,562.50
5,000,000.000									
** HB10 **	776	9,504,687.50	9,523,437.50	9,523,437.50	-18,750.00	12JUL00	24JUL00	1.000000 .00	-18,750.00
10,000,000.000									
** HB10 **	117	9,540,625.00	9,504,687.50	9,504,687.50	35,937.50	20JUL00	24JUL00	1.000000 .00	35,937.50
10,000,000.000									



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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 GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY NET BAS	GN/LS GN/LS
01N062672	TOTAL	23,814,062.50	23,798,437.50		15,625.00 S		.00		15,625.00 S
01N0706A8	GNMA I	TBA OCT 30 SINGLE FAM	2099/12/15	7.000	17OCT00	23OCT00	1.000000		
** HB1H **	361	789,000.00	783,000.00		6,000.00		.00		6,000.00
	800,000.000								
01N0706B6	GNMA I	TBA NOV 30 SINGLE FAM	2099/12/15	7.000	14NOV00	20NOV00	1.000000		
** HB1H **	554	789,406.25	788,750.00		656.25		.00		656.25
	800,000.000								
01N0706C4	GNMA I	TBA DEC 30 SINGLE FAM	2099/12/15	7.000	10NOV00	20DEC00	1.000000		
** HB1E **	200	1,871,500.00	1,880,109.38		-8,609.38		.00		-8,609.38
	1,900,000.000								
** HB1H **	767	800,843.75	789,000.00		11,843.75	20DEC00	1.000000		11,843.75
	800,000.000						.00		
01N0706C4	TOTAL	2,672,343.75	2,669,109.38		3,234.37 L		.00		3,234.37 L
01N070618	GNMA I	TBA JAN 30 SINGLE FAM	2099/12/15	7.000	24NOV99	09MAR00	1.000000		
** HB1E **	112	14,764,968.75	14,760,250.00		4,718.75		.00		4,718.75
	15,100,000.000								
** HB1E **	401	14,764,968.75	14,760,250.00		4,718.75	25JAN00	1.000000		4,718.75
	15,100,000.000						.00		
** HB1E **	CXL 401	-14,764,968.75	-14,760,250.00		-4,718.75	25JAN00	1.000000		-4,718.75
	-15,100,000.000						.00		
** HB1E **	CXL 464	-4,791,281.25	-4,742,281.25		-49,000.00	25JAN00	1.000000		-49,000.00
	-4,900,000.000						.00		
** HB1E **	CXL 465	-14,764,968.75	-14,636,734.38		-128,234.37	25JAN00	1.000000		-128,234.37
	-15,100,000.000						.00		
** HB1E **	CXL 535	-7,813,125.00	-7,820,000.00		6,875.00	25JAN00	1.000000		6,875.00
	-8,000,000.000						.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 GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY NET BAS	GN/LS GN/LS
** HB1E **	370	2,898,750.00	2,903,437.50		20DEC99	25JAN00	1.000000		-4,687.50
	3,000,000.000						.00		
** HB1E **	CXL 370	-2,898,750.00	-2,903,437.50		4,687.50	25JAN00	1.000000		4,687.50
	-3,000,000.000						.00		
** HB1E **	396	2,898,750.00	2,903,437.50		20DEC99	25JAN00	1.000000		-4,687.50
	3,000,000.000						.00		
** HB1E **	CXL 396	-2,898,750.00	-2,903,437.50		4,687.50	25JAN00	1.000000		4,687.50
	-3,000,000.000						.00		
** HB1E **	CXL 669	-4,589,687.50	-4,643,125.00		53,437.50	25JAN00	1.000000		53,437.50
	-4,750,000.000						.00		
01N070618	TOTAL	-17,194,093.75	-17,081,890.63		-112,203.12 L		.00		-112,203.12 L
01N070659	GNMA I	TBA MAY 30 SINGLE FAM	2099/12/31	7.000	16MAY00	22MAY00	1.000000		
** HB1E **	270	8,439,355.47	8,537,046.88		97,691.41		.00		97,691.41
	8,900,000.000								
01N070667	GNMA I	TBA JUN 30 SINGLE FAM	2099/12/31	7.000	16MAY00	22JUN00	1.000000		
** HB1E **	623	3,316,250.00	3,387,070.31		-70,820.31		.00		-70,820.31
	3,500,000.000								
** HB1E **	CXL 623	-3,316,250.00	-3,387,070.31		70,820.31	22JUN00	1.000000		70,820.31
	-3,500,000.000						.00		
** HB10 **	421	29,095,312.50	29,081,125.00		14,187.50	22JUN00	1.000000		14,187.50
	30,000,000.000						.00		
** HB1E **	Y 659	5,259,093.75	5,116,500.00		-142,593.75	22JUN00	1.000000		-142,593.75
	5,400,000.000						.00		
** HB1H **	193	194,812.50	193,875.00		937.50	22JUN00	1.000000		937.50
	200,000.000						.00		
** HB1H **					19JUN00	22JUN00	1.000000		



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WILLIAM H. GATES FOUNDATION  
COMPOSITE  
SUMMARY REALIZED GAIN/LOSS REPORT  
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Statement 31

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	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		
210	781,968.75		775,500.00	6,468.75		.00	6,468.75
800,000.000							
** HB1H **				20JUN00	22JUN00	1.000000	
224	193,875.00		194,875.00	-1,000.00		.00	-1,000.00
200,000.000							
** HB1H **				20JUN00	22JUN00	1.000000	
236	194,875.00		194,812.50	62.50		.00	62.50
200,000.000							
** HB10 **				20JUN00	22JUN00	1.000000	
618	775,375.00		775,500.00	-125.00		.00	-125.00
800,000.000							
01N070667	TOTAL		6,475,562.50	-136,125.00 L		.00	-136,125.00 L
	29,870,687.50		29,856,625.00	14,062.50 S		.00	14,062.50 S
01N070675	GNMA I TBA JUL 30 SINGLE FAM	2099/12/31	7.000	14JUN00	24JUL00	1.000000	
** HB1E **							
113	3,405,937.50		3,392,812.50	13,125.00		.00	13,125.00
3,500,000.000							
** HB1E **				14JUN00	24JUL00	1.000000	
CXL 113	-3,405,937.50		-3,392,812.50	-13,125.00		.00	-13,125.00
-3,500,000.000							
** HB1E **				14JUN00	24JUL00	1.000000	
138	1,848,937.50		1,851,609.38	-2,671.88		.00	-2,671.88
1,900,000.000							
** HB1H **				12JUL00	24JUL00	1.000000	
346	778,375.00		781,500.00	-3,125.00		.00	-3,125.00
800,000.000							
01N070675	TOTAL		2,633,109.38	-5,796.88 L		.00	-5,796.88 L
	2,627,312.50						
01N070683	GNMA I TBA AUG 30 SINGLE FAM	2099/12/31	7.000	03AUG00	23AUG00	1.000000	
** HB1H **							
571	780,593.75		778,000.00	2,593.75		.00	2,593.75
800,000.000							
** HB1E **				16AUG00	23AUG00	1.000000	
Y 196	1,861,554.69		1,850,718.75	-10,835.94		.00	-10,835.94
1,900,000.000							



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WILLIAM H. GATES FOUNDATION  
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SUMMARY REALIZED GAIN/LOSS REPORT  
JANUARY 1, 2000 TO DECEMBER 31, 2000

ASSET ID	SECURITY DESCRIPTION	MAT 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	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS		
01N070683	TOTAL		2,628,718.75	-8,242.19 L		.00	-8,242.19 L
	2,642,148.44						
01N070691	GNMA I TBA SEP 30 SINGLE FAM	2099/12/31	7.000	14SEP00	21SEP00	1.000000	
** HB1E **							
Y 580	1,864,300.78		1,860,812.50	-3,488.28		.00	-3,488.28
1,900,000.000							
** HB1H **				18SEP00	21SEP00	1.000000	
144	783,468.75		780,250.00	3,218.75		.00	3,218.75
800,000.000							
01N070691	TOTAL		2,641,062.50	-269.53 L		.00	-269.53 L
	2,647,769.53						
01N072644	GNMA I TBA OCT 30 SINGLE FAM	2099/12/15	7.500	22SEP00	23OCT00	1.000000	
** HB1E **							
430	3,000,468.75		2,994,375.00	6,093.75		.00	6,093.75
3,000,000.000							
** HB1E **				22SEP00	23OCT00	1.000000	
635	3,000,468.75		2,994,375.00	6,093.75		.00	6,093.75
3,000,000.000							
** HB1E **				22SEP00	23OCT00	1.000000	
CXL 635	-3,000,468.75		-2,994,375.00	-6,093.75		.00	-6,093.75
-3,000,000.000							
** HB1E **				22SEP00	23OCT00	1.000000	
676	3,000,468.75		2,994,375.00	6,093.75		.00	6,093.75
3,000,000.000							
** HB1E **				22SEP00	23OCT00	1.000000	
CXL 676	-3,000,468.75		-2,994,375.00	-6,093.75		.00	-6,093.75
-3,000,000.000							
** HB1E **				04OCT00	23OCT00	1.000000	
185	9,809,187.50		9,781,625.00	27,562.50		.00	27,562.50
9,800,000.000							
** HB1E **				04OCT00	23OCT00	1.000000	
CXL 185	-9,809,187.50		-9,781,625.00	-27,562.50		.00	-27,562.50
-9,800,000.000							
** HB1E **				04OCT00	23OCT00	1.000000	
196	4,203,937.50		4,192,125.00	11,812.50		.00	11,812.50
4,200,000.000							
** HB1E **				04OCT00	23OCT00	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	BASE COST	BASE SECTY GN/LS	BASE	GN/LS	NET BAS SECTY GN/LS
	CXL 196	-4,203,937.50		-4,192,125.00	-11,812.50		.00	-11,812.50
-4,200,000.000								
** HB1E **	432	4,203,937.50		4,192,125.00	11,812.50	230CT00	1.000000	11,812.50
4,200,000.000							.00	
** HB1E **	751	14,013,125.00		13,973,750.00	39,375.00	230CT00	1.000000	39,375.00
14,000,000.000							.00	
** HB1E **	CXL 751	-14,013,125.00		-13,973,750.00	-39,375.00	230CT00	1.000000	-39,375.00
-14,000,000.000							.00	
** HB1E **	153	14,351,390.63		14,273,187.50	78,203.13	230CT00	1.000000	78,203.13
14,300,000.000							.00	
** HB1E **	154	4,014,375.00		3,992,500.00	21,875.00	230CT00	1.000000	21,875.00
4,000,000.000							.00	
** HB1E **	CXL 154	-4,014,375.00		-3,992,500.00	-21,875.00	230CT00	1.000000	-21,875.00
-4,000,000.000							.00	
** HB1E **	343	4,014,375.00		4,005,000.00	9,375.00	230CT00	1.000000	9,375.00
4,000,000.000							.00	
01N0726A4	TOTAL	25,570,171.88		25,464,687.50	105,484.38 L		.00	105,484.38 L
01N0726B2	GNMA I	TBA NOV 30 SINGLE FAM	2099/12/15	7.500	230CT00	20NOV00	1.000000	
** HB1E **	365	6,054,375.00		6,009,843.75	44,531.25		.00	44,531.25
6,000,000.000								
** HB1E **	367	3,027,187.50		3,009,375.00	17,812.50	20NOV00	1.000000	17,812.50
3,000,000.000							.00	
** HB1E **	CXL 367	-3,027,187.50		-3,009,375.00	-17,812.50	20NOV00	1.000000	-17,812.50
-3,000,000.000							.00	
** HB1E **	532	3,027,187.50		3,009,375.00	17,812.50	20NOV00	1.000000	17,812.50
3,000,000.000							.00	



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HB2C ANNUAL

ASSET ID	SECURITY	DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	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
** HB1E **	CXL 532	-3,027,187.50		-3,009,375.00	-17,812.50	20NOV00	1.000000	-17,812.50
-3,000,000.000							.00	
** HB1E **	256	302,437.50		300,937.50	1,500.00	20NOV00	1.000000	1,500.00
300,000.000							.00	
** HB1E **	418	302,437.50		300,937.50	1,500.00	20NOV00	1.000000	1,500.00
300,000.000							.00	
** HB1E **	CXL 418	-302,437.50		-300,937.50	-1,500.00	20NOV00	1.000000	-1,500.00
-300,000.000							.00	
** HB1E **	445	7,052,500.00		7,021,875.00	30,625.00	20NOV00	1.000000	30,625.00
7,000,000.000							.00	
** HB1E **	CXL 445	-7,052,500.00		-7,021,875.00	-30,625.00	20NOV00	1.000000	-30,625.00
-7,000,000.000							.00	
** HB1E **	507	8,040,000.00		8,025,000.00	15,000.00	20NOV00	1.000000	15,000.00
8,000,000.000							.00	
** HB1E **	CXL 507	-8,040,000.00		-8,025,000.00	-15,000.00	20NOV00	1.000000	-15,000.00
-8,000,000.000							.00	
01N0726B2	TOTAL	6,356,812.50		6,310,781.25	46,031.25 L		.00	46,031.25 L
01N0726C0	GNMA I	TBA DEC 30 SINGLE FAM	2099/12/15	7.500	29NOV00	20DEC00	1.000000	
** HB1E **	341	10,089,453.13		10,057,812.50	31,640.63		.00	31,640.63
10,000,000.000								
** HB1E **	728	10,135,156.25		10,096,093.75	39,062.50	20DEC00	1.000000	39,062.50
10,000,000.000							.00	



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ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE	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
01N0726C0	TOTAL	20,224,609.38		20,153,906.25	70,703.13 L		.00	70,703.13 L
01N072630	GNMA I	TBA MAR 30 SINGLE FAM	2099/12/31	7.500	16MAR00	22MAR00	1.000000	
** HB1E **	361	8,463,273.44		8,481,750.00	-18,476.56		.00	-18,476.56
	8,600,000.000							
** HB1E **	362	13,768,671.88		13,711,250.00	16MAR00	22MAR00	1.000000	57,421.88
	14,000,000.000				57,421.88		.00	
01N072630	TOTAL	22,231,945.32		22,193,000.00	38,945.32 L		.00	38,945.32 L
01N072648	GNMA I	TBA APR 30 SINGLE FAM	2099/12/31	7.500	17APR00	19APR00	1.000000	
** HB10 **	035	9,976,562.50		9,921,875.00	54,687.50		.00	54,687.50
	10,000,000.000							
** HB1E **	740	13,955,156.25		13,750,625.00	17APR00	19APR00	1.000000	204,531.25
	14,000,000.000				204,531.25		.00	
01N072648	TOTAL	13,955,156.25		13,750,625.00	204,531.25 L		.00	204,531.25 L
		9,976,562.50		9,921,875.00	54,687.50 S		.00	54,687.50 S
01N072655	GNMA I	TBA MAY 30 SINGLE FAM	2099/12/31	7.500	01MAY00	22MAY00	1.000000	
** HB1E **	044	4,917,187.50		4,976,562.50	-59,375.00		.00	-59,375.00
	5,000,000.000							
** HB1E **	044	-4,917,187.50		-4,976,562.50	01MAY00	22MAY00	1.000000	59,375.00
	-5,000,000.000				59,375.00		.00	
** HB1E **	074	8,828,437.50		8,957,812.50	03MAY00	22MAY00	1.000000	-129,375.00
	9,000,000.000				-129,375.00		.00	
** HB1E **	094	4,862,109.38		4,976,562.50	05MAY00	22MAY00	1.000000	-114,453.12
	5,000,000.000				-114,453.12		.00	
** HB1E **	094	-4,862,109.38		-4,976,562.50	05MAY00	22MAY00	1.000000	114,453.12
	-5,000,000.000				114,453.12		.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	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
		-5,000,000.000						
** HB1E **	303	3,889,687.50		3,981,250.00	05MAY00	22MAY00	1.000000	-91,562.50
	4,000,000.000				-91,562.50		.00	
** HB1E **	303	-3,889,687.50		-3,981,250.00	05MAY00	22MAY00	1.000000	91,562.50
	-4,000,000.000				91,562.50		.00	
** HB1E **	273	4,863,671.88		4,976,562.50	16MAY00	22MAY00	1.000000	-112,890.62
	5,000,000.000				-112,890.62		.00	
** HB1E **	273	-4,863,671.88		-4,976,562.50	16MAY00	22MAY00	1.000000	112,890.62
	-5,000,000.000				112,890.62		.00	
** HB1E **	276	8,365,851.56		8,565,437.50	16MAY00	22MAY00	1.000000	-199,585.94
	8,600,000.000				-199,585.94		.00	
** HB1E **	276	-8,365,851.56		-8,565,437.50	16MAY00	22MAY00	1.000000	199,585.94
	-8,600,000.000				199,585.94		.00	
** HB1E **	372	8,365,851.56		8,559,687.50	16MAY00	22MAY00	1.000000	-193,835.94
	8,600,000.000				-193,835.94		.00	
** HB1E **	372	-8,365,851.56		-8,559,687.50	16MAY00	22MAY00	1.000000	193,835.94
	-8,600,000.000				193,835.94		.00	
** HB1E **	379	8,365,851.56		8,508,500.00	16MAY00	22MAY00	1.000000	-142,648.44
	8,600,000.000				-142,648.44		.00	
** HB1E **	380	4,863,671.88		4,905,468.75	16MAY00	22MAY00	1.000000	-41,796.87
	5,000,000.000				-41,796.87		.00	
** HB10 **	346	9,717,578.13		9,962,500.00	17MAY00	22MAY00	1.000000	-244,921.87
	10,000,000.000				-244,921.87		.00	



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SH SELL/BTC	LOT LOCAL	PRINCIPAL NET			BASE COST	GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
01N072655	TOTAL	22,057,960.94			22,371,781.25	-313,820.31 L		.00	-313,820.31 L
		9,717,578.13			9,962,500.00	-244,921.87 S		.00	-244,921.87 S
01N072663	GNMA I TBA JUN 30 SINGLE FAM	2099/12/31	7.500	14JUN00	22JUN00	1.000000			
** MB1E **	624	8,551,625.00			8,428,000.00	123,625.00		.00	123,625.00
	8,600,000.000								
** MB1E **	628	4,965,625.00			4,859,375.00	106,250.00		.00	106,250.00
	5,000,000.000								
** MB1E **	629	8,938,125.00			8,750,125.00	188,000.00		.00	188,000.00
	9,000,000.000								
** MB1H **	205	99,437.50			99,476.56	-39.06		.00	-39.06
	100,000.000								
** MB1H **	CXL 205	-99,437.50			-99,476.56	39.06		.00	39.06
	-100,000.000								
** MB1O **	539	9,943,750.00			9,709,375.00	234,375.00		.00	234,375.00
	10,000,000.000								
** MB1O **	573	9,709,375.00			9,947,656.25	-238,281.25		.00	-238,281.25
	10,000,000.000								
** MB1O **	617	9,947,656.25			9,943,750.00	3,906.25		.00	3,906.25
	10,000,000.000								
01N072663	TOTAL	22,455,375.00			22,037,500.00	417,875.00 L		.00	417,875.00 L



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SH SELL/BTC	LOT LOCAL	PRINCIPAL NET			BASE COST	GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
		29,600,781.25			29,600,781.25	.00 S		.00	.00 S
01N072671	GNMA I TBA JUL 30 SINGLE FAM	2099/12/31	7.500	14JUN00	24JUL00	1.000000			
** MB1E **	790	12,700,000.00			12,636,000.00	-64,000.00		.00	-64,000.00
	12,800,000.000								
** MB1E **	715	8,505,937.50			8,543,562.50	-37,625.00		.00	-37,625.00
	8,600,000.000								
** MB1E **	716	1,186,875.00			1,190,625.00	-3,750.00		.00	-3,750.00
	1,200,000.000								
01N072671	TOTAL	22,392,812.50			22,370,187.50	-105,375.00 L		.00	-105,375.00 L
01N072689	GNMA I TBA AUG 30 SINGLE FAM	2099/12/31	7.500	16AUG00	23AUG00	1.000000			
** MB1E **	689	1,198,031.25			1,186,125.00	11,906.25		.00	11,906.25
	1,200,000.000								
01N072697	GNMA I TBA SEP 30 SINGLE FAM	2099/12/15	7.500	14SEP00	21SEP00	1.000000			
** MB1E **	454	21,477,324.22			21,380,742.19	96,582.03		.00	96,582.03
	21,500,000.000								
** MB1E **	455	1,198,734.38			1,198,687.50	46.88		.00	46.88
	1,200,000.000								
** MB1E **	458	8,590,929.69			8,589,281.25	1,648.44		.00	1,648.44
	8,600,000.000								
01N072697	TOTAL	31,266,988.29			31,168,710.94	98,277.35 L		.00	98,277.35 L
01N0806A7	GNMA I TBA OCT 30 SINGLE FAM	2099/12/15	8.000	10OCT00	23OCT00	1.000000			
** MB1E **	344	5,086,328.13			5,062,812.50	23,515.63		.00	23,515.63
	5,000,000.000								
** MB1E **	CXL 344	-5,086,328.13			-5,062,812.50	23,515.63		.00	-23,515.63
	-5,000,000.000								



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ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL BASE	PRINCIPAL PRINCIPAL	NET NET	MAT DATE	MAT RATE LOCAL COST BASE COST	LOCAL BASE	TRD DT SECTY GN/LS SECTY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY NET BAS	GN/LS SECTY GN/LS
** MB1E **	433		5,086,328.13			5,062,906.25		100CT00 23,421.88	230CT00	1.000000 .00		23,421.88
	5,000,000.000											
** MB1E **	771		5,086,328.13			5,065,625.00		100CT00 20,703.13	230CT00	1.000000 .00		20,703.13
	5,000,000.000											
** MB1E **	771		-5,086,328.13			-5,065,625.00		100CT00 -20,703.13	230CT00	1.000000 .00		-20,703.13
	-5,000,000.000											
** MB1E **	345		8,142,500.00			8,115,625.00		110CT00 26,875.00	230CT00	1.000000 .00		26,875.00
	8,000,000.000											
** MB1E **	345		-8,142,500.00			-8,115,625.00		110CT00 -26,875.00	230CT00	1.000000 .00		-26,875.00
	-8,000,000.000											
** MB1E **	820		8,142,500.00			8,100,406.25		110CT00 42,093.75	230CT00	1.000000 .00		42,093.75
	8,000,000.000											
** MB1E **	820		-8,142,500.00			-8,100,406.25		110CT00 -42,093.75	230CT00	1.000000 .00		-42,093.75
	-8,000,000.000											
** MB1E **	151		1,018,164.06			1,014,062.50		160CT00 4,101.56	230CT00	1.000000 .00		4,101.56
	1,000,000.000											
** MB1E **	151		-1,018,164.06			-1,014,062.50		160CT00 -4,101.56	230CT00	1.000000 .00		-4,101.56
	-1,000,000.000											
** MB1E **	152		3,763,738.28			3,747,812.50		160CT00 15,925.78	230CT00	1.000000 .00		15,925.78
	3,700,000.000											
** MB1E **	152		-3,763,738.28			-3,747,812.50		160CT00 -15,925.78	230CT00	1.000000 .00		-15,925.78
	-3,700,000.000											
** MB1E **	155		3,054,492.19			3,037,500.00		160CT00 16,992.19	230CT00	1.000000 .00		16,992.19
	3,000,000.000											
** MB1E **	155		-3,054,492.19			-3,037,500.00		160CT00 -16,992.19	230CT00	1.000000 .00		-16,992.19
	-3,000,000.000											



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ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL BASE	PRINCIPAL PRINCIPAL	NET NET	MAT DATE	MAT RATE LOCAL COST BASE COST	LOCAL BASE	TRD DT SECTY GN/LS SECTY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY NET BAS	GN/LS SECTY GN/LS
			-3,000,000.000									
** MB1E **	434		3,054,492.19			3,038,437.50		160CT00 16,054.69	230CT00	1.000000 .00		16,054.69
	3,000,000.000											
** MB1E **	435		1,018,164.06			1,012,812.50		160CT00 5,351.56	230CT00	1.000000 .00		5,351.56
	1,000,000.000											
** MB1E **	436		3,763,738.28			3,760,531.25		160CT00 3,207.03	230CT00	1.000000 .00		3,207.03
	3,700,000.000											
01N0806A7	TOTAL		12,922,722.66			12,874,687.50		48,035.16 L		.00		48,035.16 L
01N0806B5	GNMA I	TBA NOV 30 SINGLE FAM			2099/12/15	8.000		09NOV00	20NOV00	1.000000		
** MB1E **	768		5,089,453.13			5,086,562.50		2,890.63		.00		2,890.63
	5,000,000.000											
** MB1E **	768		-5,089,453.13			-5,086,562.50		09NOV00 -2,890.63	20NOV00	1.000000 .00		-2,890.63
	-5,000,000.000											
** MB1E **	054		6,110,156.25			6,108,914.06		13NOV00 1,242.19	20NOV00	1.000000 .00		1,242.19
	6,000,000.000											
** MB1E **	054		-6,110,156.25			-6,108,914.06		13NOV00 -1,242.19	20NOV00	1.000000 .00		-1,242.19
	-6,000,000.000											
** MB1E **	257		6,110,156.25			6,105,937.50		13NOV00 4,218.75	20NOV00	1.000000 .00		4,218.75
	6,000,000.000											
** MB1E **	132		7,136,992.19			7,134,148.44		15NOV00 2,843.75	20NOV00	1.000000 .00		2,843.75
	7,000,000.000											
** MB1E **	133		1,019,570.31			1,019,429.69		15NOV00 140.62	20NOV00	1.000000 .00		140.62
	1,000,000.000											
** MB1E **	131		7,141,367.19			7,119,687.50		16NOV00 21,679.69	20NOV00	1.000000 .00		21,679.69
	7,000,000.000											



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SH SELL/BTC	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE	BASE	BASE	SECTY GN/LS			
** MB1E **	134	3,777,035.16	3,771,687.50	16NOV00 5,347.66	20NOV00	1.000000 .00	5,347.66
3,700,000.000							
** MB1E **	199	3,060,468.75	3,058,125.00	16NOV00 2,343.75	20NOV00	1.000000 .00	2,343.75
3,000,000.000							
01N0806B5	TOTAL	28,245,589.85	28,209,015.63	36,574.22 L		.00	36,574.22 L
01N0806C3	GNMA I TBA DEC 30 SINGLE FAM	2099/12/15	8.000	17NOV00	20DEC00	1.000000	
** MB1E **	198	14,266,875.00	14,255,000.00	11,875.00		.00	11,875.00
14,000,000.000							
** MB1E **	198	-14,266,875.00	-14,255,000.00	17NOV00 -11,875.00	20DEC00	1.000000 .00	-11,875.00
-14,000,000.000							
** MB1E **	240	6,128,437.50	6,105,000.00	01DEC00 23,437.50	20DEC00	1.000000 .00	23,437.50
6,000,000.000							
** MB1E **	240	-6,128,437.50	-6,105,000.00	01DEC00 -23,437.50	20DEC00	1.000000 .00	-23,437.50
-6,000,000.000							
** MB1E **	313	6,128,437.50	6,105,000.00	01DEC00 23,437.50	20DEC00	1.000000 .00	23,437.50
6,000,000.000							
** MB1E **	360	10,214,062.50	10,193,750.00	01DEC00 20,312.50	20DEC00	1.000000 .00	20,312.50
10,000,000.000							
** MB1E **	360	-10,214,062.50	-10,193,750.00	01DEC00 -20,312.50	20DEC00	1.000000 .00	-20,312.50
-10,000,000.000							
** MB1E **	749	4,085,625.00	4,077,500.00	01DEC00 8,125.00	20DEC00	1.000000 .00	8,125.00
4,000,000.000							
** MB1E **	749	-4,085,625.00	-4,077,500.00	01DEC00 -8,125.00	20DEC00	1.000000 .00	-8,125.00
-4,000,000.000							
** MB1E **	750	6,128,437.50	6,118,562.50	01DEC00 9,875.00	20DEC00	1.000000 .00	



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SH SELL/BTC	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE	BASE	BASE	SECTY GN/LS			
6,000,000.000							
** MB1E **	750	-6,128,437.50	-6,118,562.50	01DEC00 -9,875.00	20DEC00	1.000000 .00	-9,875.00
-6,000,000.000							
** MB1E **	748	3,789,175.78	3,771,687.50	13DEC00 17,488.28	20DEC00	1.000000 .00	17,488.28
3,700,000.000							
** MB1E **	748	-3,789,175.78	-3,771,687.50	13DEC00 -17,488.28	20DEC00	1.000000 .00	-17,488.28
-3,700,000.000							
01N0806C3	TOTAL	6,128,437.50	6,105,000.00	23,437.50 L		.00	23,437.50 L
01N080617	GNMA I TBA JAN 30 SINGLE FAM	2099/12/15	8.000	13JAN00	25JAN00	1.000000	
** MB10 **	113	4,021,875.00	4,040,000.00	-18,125.00		.00	-18,125.00
4,000,000.000							
** MB10 **	163	4,040,000.00	4,021,875.00	21JAN00 18,125.00	25JAN00	1.000000 .00	18,125.00
4,000,000.000							
01N080617	TOTAL	8,061,875.00	8,061,875.00	.00 S		.00	.00 S
01N080633	GNMA I TBA MAR 30 SINGLE FAM	2099/12/31	8.000	14MAR00	22MAR00	1.000000	
** MB1E **	314	1,094,853.91	1,086,253.13	8,600.78		.00	8,600.78
1,090,000.000							
01N080641	GNMA I TBA APR 30 SINGLE FAM	2099/12/15	8.000	05APR00	19APR00	1.000000	
** MB10 **	703	8,150,000.00	8,122,500.00	27,500.00		.00	27,500.00
8,000,000.000							
** MB1E **	669	1,104,646.88	1,092,384.38	13APR00 12,262.50	19APR00	1.000000 .00	12,262.50
1,090,000.000							
** MB1E **	669	-1,104,646.88	-1,092,384.38	13APR00 -12,262.50	19APR00	1.000000 .00	-12,262.50
-1,090,000.000							
** MB10 **	036	7,104,453.13	7,107,187.50	17APR00 -2,734.37	19APR00	1.000000 .00	-2,734.37
7,000,000.000							



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SH SELL/BTC	LOCAL PRINCIPAL NET	LOCAL COST	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE	BASE COST			
01N080641	TOTAL				
	.00	.00	.00 L	.00	.00 L
	15,254,453.13	15,229,687.50	24,765.63 S	.00	24,765.63 S
01N080658	GNMA I TBA MAY 30 SINGLE FAM	2099/12/31 8.000	03MAY00	22MAY00	1.000000
** MB1E **	071 5,800,000.000	5,822,906.25	-22,906.25	.00	-22,906.25
** MB1E **	073 1,090,000.000	1,092,384.38	-2,384.38	22MAY00	1.000000
** MB10 **	345 7,000,000.000	7,091,875.00	-144,101.53	22MAY00	1.000000
01N080658	TOTAL				
	6,890,000.00	6,915,290.63	-25,290.63 L	.00	-25,290.63 L
	6,947,773.47	7,091,875.00	-144,101.53 S	.00	-144,101.53 S
01N080666	GNMA I TBA JUN 30 SINGLE FAM	2099/12/31 8.000	22MAY00	22JUN00	1.000000
** MB10 **	359 7,000,000.000	6,970,468.75	31,718.75	.00	31,718.75
** MB10 **	429 1,000,000.000	1,002,421.87	3,203.13	28JUL00	1.000000
** MB1E **	583 5,800,000.000	5,792,750.00	64,796.88	22JUN00	1.000000
** MB1E **	602 1,090,000.000	1,088,637.50	11,836.72	22JUN00	1.000000
** MB10 **	491 11,000,000.000	11,043,828.13	17,187.50	22JUN00	1.000000
** MB10 **	CXL 491 -11,000,000.000	-11,043,828.13	-17,187.50	22JUN00	1.000000



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SH SELL/BTC	LOCAL PRINCIPAL NET	LOCAL COST	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE	BASE COST			
** MB10 **	546 11,153,828.13	11,026,640.63	127,187.50	28JUL00	1.000000
01N080666	TOTAL				
	6,958,021.10	6,881,387.50	76,633.60 L	.00	76,633.60 L
	19,129,921.88	18,967,812.50	162,109.38 S	.00	162,109.38 S
01N080674	GNMA I TBA JUL 30 SINGLE FAM	2099/12/31 8.000	13JUN00	24JUL00	1.000000
** MB10 **	493 11,000,000.000	11,122,031.25	94,531.25	.00	94,531.25
** MB10 **	CXL 493 -11,000,000.000	-11,027,500.00	-94,531.25	24JUL00	1.000000
** MB10 **	545 11,000,000.000	11,122,031.25	-15,468.75	31AUG00	1.000000
** MB1E **	600 1,250,000.000	1,260,546.88	4,296.88	24JUL00	1.000000
** MB1E **	CXL 600 -1,250,000.000	-1,260,546.88	-4,296.88	24JUL00	1.000000
** MB1E **	601 1,750,000.000	1,764,765.63	6,015.63	24JUL00	1.000000
** MB1E **	533 4,640,000.000	4,689,300.00	26,100.00	24JUL00	1.000000
** MB1E **	CXL 533 -4,640,000.000	-4,689,300.00	-26,100.00	24JUL00	1.000000
** MB1E **	124 20,000,000.000	20,124,218.75	22,421.87	24JUL00	1.000000
** MB1E **	125 1,000,000.000	1,006,210.94	1,210.94	24JUL00	1.000000



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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 GN/LS 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
01N080674	TOTAL	22,895,195.32	22,865,546.88		29,648.44 L		.00		29,648.44 L
		11,122,031.25	11,137,500.00		-15,468.75 S		.00		-15,468.75 S
01N080682	GNMA I	TBA AUG 30 SINGLE FAM	2099/12/31	8.000	16AUG00	23AUG00	1.000000		
** HB1E **	169	9,826,175.78	9,751,531.25		74,644.53		.00		74,644.53
	9,700,000.000								
** HB1E **	170	1,013,007.81	1,005,312.50		16AUG00	23AUG00	1.000000		7,695.31
	1,000,000.000				7,695.31		.00		
** HB1E **	171	5,065,039.06	5,073,437.50		16AUG00	23AUG00	1.000000		-8,398.44
	5,000,000.000				-8,398.44		.00		
** HB1E **	690	9,826,175.78	9,751,531.25		16AUG00	23AUG00	1.000000		74,644.53
	9,700,000.000				74,644.53		.00		
** HB1E **	CXL 690	-9,826,175.78	-9,751,531.25		16AUG00	23AUG00	1.000000		-74,644.53
	-9,700,000.000				-74,644.53		.00		
** HB1E **	694	1,013,007.81	1,005,312.50		16AUG00	23AUG00	1.000000		7,695.31
	1,000,000.000				7,695.31		.00		
** HB1E **	CXL 694	-1,013,007.81	-1,005,312.50		16AUG00	23AUG00	1.000000		-7,695.31
	-1,000,000.000				-7,695.31		.00		
** HB1E **	695	5,065,039.06	5,026,562.50		16AUG00	23AUG00	1.000000		38,476.56
	5,000,000.000				38,476.56		.00		
** HB1E **	CXL 695	-5,065,039.06	-5,026,562.50		16AUG00	23AUG00	1.000000		-38,476.56
	-5,000,000.000				-38,476.56		.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 GN/LS 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
01N080682	TOTAL	15,904,222.65	15,830,281.25		73,941.40 L		.00		73,941.40 L
01N080690	GNMA I	TBA SEP 30 SINGLE FAM	2099/12/31	8.000	14SEP00	21SEP00	1.000000		
** HB1E **	456	9,831,859.38	9,818,218.75		13,640.63		.00		13,640.63
	9,700,000.000								
** HB1E **	457	6,083,437.50	6,073,125.00		14SEP00	21SEP00	1.000000		10,312.50
	6,000,000.000				10,312.50		.00		
01N080690	TOTAL	15,915,296.88	15,891,343.75		23,953.13 L		.00		23,953.13 L
01N0826A3	GNMA I	TBA OCT 30 SINGLE FAM	2099/12/31	8.500	17OCT00	23OCT00	1.000000		
** HB1E **	199	7,609,859.38	7,594,250.00		15,609.38		.00		15,609.38
	7,400,000.000								
01N0826B1	GNMA I	TBA NOV 30 SINGLE FAM	2099/12/15	8.500	25OCT00	20NOV00	1.000000		
** HB1E **	444	7,195,781.25	7,194,687.50		1,093.75		.00		1,093.75
	7,000,000.000								
** HB1E **	CXL 444	-7,195,781.25	-7,194,687.50		25OCT00	20NOV00	1.000000		-1,093.75
	-7,000,000.000				-1,093.75		.00		
** HB1E **	079	411,281.25	411,125.00		15NOV00	20NOV00	1.000000		156.25
	400,000.000				156.25		.00		
01N0826B1	TOTAL	411,281.25	411,125.00		156.25 L		.00		156.25 L
01N0826C9	GNMA I	TBA DEC 30 SINGLE FAM	2099/12/31	8.500	18DEC00	20DEC00	1.000000		
** HB1E **	160	411,812.50	411,000.00		812.50		.00		812.50
	400,000.000								
01N082662	GNMA I	TBA JUN 30 SINGLE FAM	2099/12/31	8.500	19JUN00	22JUN00	1.000000		
** HB10 **	577	6,457,500.00	6,410,742.19		46,757.81		.00		46,757.81
	6,300,000.000								



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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	GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE	COST	SECTY GN/LS			
01N082670	GNMA I TBA JUL 30 SINGLE FAM	2099/12/31	8.500	12JUL00	24JUL00	1.000000	
** MB10 **	757 6,442,242.19	6,449,625.00		-7,382.81		.00	-7,382.81
6,300,000.000							
** MB1E **	126 6,528,000.00	6,544,000.00		-16,000.00	19JUL00	1.000000	-16,000.00
6,400,000.000					24JUL00	.00	
01N082670	TOTAL			-16,000.00 L		.00	-16,000.00 L
	6,442,242.19	6,449,625.00		-7,382.81 S		.00	-7,382.81 S
01N082688	GNMA I TBA AUG 30 SINGLE FAM	2099/12/31	8.500	08AUG00	23AUG00	1.000000	
** MB1E **	471 7,182,656.25	7,161,875.00		20,781.25		.00	20,781.25
7,000,000.000							
** MB1E **	CXL 471 -7,182,656.25	-7,161,875.00		-20,781.25	08AUG00	1.000000	-20,781.25
-7,000,000.000					23AUG00	.00	
** MB1E **	197 6,553,500.00	6,548,000.00		5,500.00	16AUG00	1.000000	5,500.00
6,400,000.000					23AUG00	.00	
** MB1E **	198 7,167,890.63	7,135,875.00		32,015.63	16AUG00	1.000000	32,015.63
7,000,000.000					23AUG00	.00	
** MB1E **	697 6,553,500.00	6,548,000.00		5,500.00	16AUG00	1.000000	5,500.00
6,400,000.000					23AUG00	.00	
** MB1E **	CXL 697 -6,553,500.00	-6,548,000.00		-5,500.00	16AUG00	1.000000	-5,500.00
-6,400,000.000					23AUG00	.00	
** MB1E **	698 7,167,890.63	7,161,875.00		6,015.63	16AUG00	1.000000	6,015.63
7,000,000.000					23AUG00	.00	
** MB1E **	CXL 698 -7,167,890.63	-7,161,875.00		-6,015.63	16AUG00	1.000000	-6,015.63
-7,000,000.000					23AUG00	.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	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE	COST	SECTY GN/LS			
01N082688	TOTAL			37,515.63 L		.00	37,515.63 L
	13,721,390.63	13,683,875.00					
01N082696	GNMA I TBA SEP 30 SINGLE FAM	2099/12/31	8.500	13SEP00	21SEP00	1.000000	
** MB1E **	422 3,078,984.38	3,069,375.00		9,609.38		.00	9,609.38
3,000,000.000							
** MB1E **	CXL 422 -3,078,984.38	-3,069,375.00		-9,609.38	13SEP00	1.000000	-9,609.38
-3,000,000.000					21SEP00	.00	
** MB1E **	576 3,078,984.38	3,069,375.00		9,609.38	13SEP00	1.000000	9,609.38
3,000,000.000					21SEP00	.00	
** MB1E **	CXL 576 -3,078,984.38	-3,069,375.00		-9,609.38	13SEP00	1.000000	-9,609.38
-3,000,000.000					21SEP00	.00	
** MB1E **	563 10,684,375.00	10,640,500.00		43,875.00	18SEP00	1.000000	43,875.00
10,400,000.000					21SEP00	.00	
01N082696	TOTAL			43,875.00 L		.00	43,875.00 L
	10,684,375.00	10,640,500.00					
013051BA4	ALBERTA PROV CDA	2000/04/01	9.250	01APR00	03APR00	1.000000	
** MB1A **	001 9,880,000.00	9,968,524.80		-88,524.80		.00	-88,524.80
9,880,000.000							
02R052412	FHLMC TBA JAN 15 GOLD SINGLE	2099/12/31	5.500	11JAN00	24JAN00	1.000000	
** MB1H **	787 2,576,000.00	2,633,750.00		-57,750.00		.00	-57,750.00
2,800,000.000							
** MB1H **	049 752,500.00	736,000.00		16,500.00	20JAN00	1.000000	16,500.00
800,000.000					24JAN00	.00	
** MB1H **	059 1,881,250.00	1,840,000.00		41,250.00	21JAN00	1.000000	41,250.00
2,000,000.000					24JAN00	.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			NET BAS SECTY GN/LS
02R052412	TOTAL	5,209,750.00	5,209,750.00		.00 L		.00	.00 L
02R0604B3	FHLMC	TBA NOV 15 GOLDBALLOON	2099/12/01	6.000	13NOV00	16NOV00	1.000000	
** HB1Q **	788	964,140.63	964,062.50		78.13		.00	78.13
	1,000,000.000							
** HB1Q **	CXL 788	-964,140.63	-964,062.50		13NOV00	16NOV00	1.000000	
	-1,000,000.000				-78.13		.00	-78.13
** HB1Q **	794	964,140.63	965,078.13		13NOV00	16NOV00	1.000000	
	1,000,000.000				-937.50		.00	-937.50
02R0604B3	TOTAL	964,140.63	965,078.13		-937.50 S		.00	-937.50 S
02R0604C1	FHLMC	TBA DEC 15 GOLDBALLOON	2099/12/01	6.000	12DEC00	18DEC00	1.000000	
** HB1Q **	238	979,062.50	964,062.50		15,000.00		.00	15,000.00
	1,000,000.000							
** HB1Q **	CXL 238	-979,062.50	-964,062.50		12DEC00	18DEC00	1.000000	
	-1,000,000.000				-15,000.00		.00	-15,000.00
02R0604C1	TOTAL	.00	.00		.00 S		.00	.00 S
02R060449	FHLMC	TBA APR 15 GOLD SINGLE	2099/12/31	6.000	14APR00	18APR00	1.000000	
** HB1Q **	646	1,891,953.13	1,876,406.25		15,546.88		.00	15,546.88
	2,000,000.000							
02R060456	FHLMC	TBA MAY 15 GOLD SINGLE	2099/12/31	6.000	12MAY00	18MAY00	1.000000	
** HB1Q **	116	4,164,257.81	4,255,117.19		-90,859.38		.00	-90,859.38
	4,500,000.000							
** HB1Q **	CXL 116	-4,164,257.81	-4,255,117.19		12MAY00	18MAY00	1.000000	
	-4,500,000.000				90,859.38		.00	90,859.38
** HB1Q **	149	4,164,257.81	4,241,875.00		12MAY00	18MAY00	1.000000	
	4,500,000.000				-77,617.19		.00	-77,617.19



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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	GN/LS	NET SECTY GN/LS
	SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS			NET BAS SECTY GN/LS
** HB1Q **	CXL 149	-4,164,257.81	-4,241,875.00		12MAY00	18MAY00	1.000000	
	-4,500,000.000				77,617.19		.00	77,617.19
** HB1Q **	150	4,164,257.81	4,241,875.00		12MAY00	18MAY00	1.000000	
	4,500,000.000				-77,617.19		.00	-77,617.19
** HB1Q **	CXL 150	-4,164,257.81	-4,241,875.00		12MAY00	18MAY00	1.000000	
	-4,500,000.000				77,617.19		.00	77,617.19
** HB1Q **	155	4,164,257.81	4,218,593.75		12MAY00	18MAY00	1.000000	
	4,500,000.000				-54,335.94		.00	-54,335.94
02R060456	TOTAL	4,164,257.81	4,218,593.75		-54,335.94 S		.00	-54,335.94 S
02R060480	FHLMC	TBA AUG 15 GOLD SINGLE	2099/12/31	6.000	28JUL00	21AUG00	1.000000	
** HB1Q **	038	4,733,984.38	4,744,531.25		10,546.87		.00	10,546.87
	5,000,000.000							
** HB1Q **	743	477,695.31	473,475.86		08AUG00	21AUG00	1.000000	
	500,000.000				4,219.45		.00	4,219.45
** HB1Q **	CXL 743	-477,695.31	-473,475.86		08AUG00	21AUG00	1.000000	
	-500,000.000				-4,219.45		.00	-4,219.45
** HB1Q **	791	478,476.56	473,475.84		10AUG00	21AUG00	1.000000	
	500,000.000				5,000.72		.00	5,000.72
** HB1Q **	CXL 791	-478,476.56	-473,475.84		10AUG00	21AUG00	1.000000	
	-500,000.000				-5,000.72		.00	-5,000.72
02R060480	TOTAL	4,733,984.38	4,744,531.25		10,546.87 S		.00	10,546.87 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	GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	SECTY GN/LS			
02R0606A3	FHLMC TBA OCT 30 GOLD SINGLE	2099/12/01	6.000	100CT00	160CT00	1.000000	
** MB1E **	124 4,658,789.06	4,657,812.50		976.56		.00	976.56
5,000,000.000							
** MB1E **	772 4,658,789.06	4,654,687.50		4,101.56	160CT00	1.000000	4,101.56
5,000,000.000						.00	
** MB1E **	CXL 772 -4,658,789.06	-4,654,687.50		-4,101.56	160CT00	1.000000	-4,101.56
-5,000,000.000						.00	
** MB1F **	372 16,810,312.50	16,702,031.25		108,281.25	160CT00	1.000000	108,281.25
18,000,000.000						.00	
** MB1E **	063 8,415,703.13	8,378,437.50		37,265.63	160CT00	1.000000	37,265.63
9,000,000.000						.00	
02R0606A3	TOTAL	29,884,804.69	29,738,281.25	146,523.44 L		.00	146,523.44 L
02R0606B1	FHLMC TBA NOV 30 GOLD SINGLE	2099/12/01	6.000	260CT00	13NOV00	1.000000	
** MB1E **	488 8,484,257.81	8,397,812.50		86,445.31		.00	86,445.31
9,000,000.000							
** MB1E **	489 4,715,039.06	4,675,000.00		40,039.06	13NOV00	1.000000	40,039.06
5,000,000.000						.00	
** MB1F **	616 4,692,187.50	4,668,750.00		23,437.50	13NOV00	1.000000	23,437.50
5,000,000.000						.00	
** MB1F **	066 12,178,867.19	12,138,750.00		40,117.19	13NOV00	1.000000	40,117.19
13,000,000.000						.00	
** MB1F **	615 12,220,000.00	12,138,750.00		81,250.00	13NOV00	1.000000	81,250.00
13,000,000.000						.00	
** MB1F **	CXL 615 -12,220,000.00	-12,138,750.00		-81,250.00	13NOV00	1.000000	-81,250.00
-13,000,000.000						.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	GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	SECTY GN/LS			
02R0606B1	TOTAL	30,070,351.56	29,880,312.50	190,039.06 L		.00	190,039.06 L
02R0606C9	FHLMC TBA DEC 30 GOLD SINGLE	2099/12/01	6.000	29NOV00	13DEC00	1.000000	
** MB1E **	335 8,524,687.50	8,482,500.00		42,187.50		.00	42,187.50
9,000,000.000							
** MB1E **	336 4,735,937.50	4,714,062.50		21,875.00	13DEC00	1.000000	21,875.00
5,000,000.000						.00	
** MB1F **	007 12,488,125.00	12,178,867.19		309,257.81	13DEC00	1.000000	309,257.81
13,000,000.000						.00	
** MB1F **	CXL 007 -12,488,125.00	-12,178,867.19		-309,257.81	13DEC00	1.000000	-309,257.81
-13,000,000.000						.00	
** MB1F **	154 12,488,125.00	12,175,312.50		312,812.50	13DEC00	1.000000	312,812.50
13,000,000.000						.00	
** MB1F **	CXL 154 -12,488,125.00	-12,175,312.50		-312,812.50	13DEC00	1.000000	-312,812.50
-13,000,000.000						.00	
** MB1F **	157 12,488,125.00	12,175,312.50		312,812.50	13DEC00	1.000000	312,812.50
13,000,000.000						.00	
** MB1F **	CXL 157 -12,488,125.00	-12,175,312.50		-312,812.50	13DEC00	1.000000	-312,812.50
-13,000,000.000						.00	
** MB1F **	158 12,488,125.00	12,175,312.50		312,812.50	13DEC00	1.000000	312,812.50
13,000,000.000						.00	
02R0606C9	TOTAL	25,748,750.00	25,371,875.00	376,875.00 L		.00	376,875.00 L



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— COMPOSITE —  
SUMMARY REALIZED GAIN/LOSS REPORT  
JANUARY 1, 2000 TO DECEMBER 31, 2000

AS-OF DATE: 31DEC00

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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
02R060613	FHLMC	TBA JAN 30 GOLD SINGLE	2099/12/01	6.000	08DEC00	16JAN01	1.000000	
** NB1E **	489	13,431,250.00		13,260,625.00	170,625.00		.00	170,625.00
	14,000,000.000							
02R060647	FHLMC	TBA APR 30 GOLD SINGLE	2099/12/31	6.000	17MAR98	13APR98	1.000000	
** NB1E **	497	3,686,000.00		3,686,000.00	.00		.00	.00
	3,800,000.000							
** NB1E **	CXL 497	-3,686,000.00		-3,686,000.00	.00	13APR98	1.000000	.00
	-3,800,000.000							
** NB1E **	499	972,500.00		965,468.75	7,031.25	01FEB00	1.000000	7,031.25
	1,000,000.000							
** NB1E **	500	3,695,500.00		3,686,000.00	9,500.00	01FEB00	1.000000	9,500.00
	3,800,000.000							
02R060647	TOTAL			.00	.00		.00	.00
		4,668,000.00		4,651,468.75	16,531.25 L		.00	16,531.25 L
02R060662	FHLMC	TBA JUN 30 GOLD SINGLE	2099/12/31	6.000	08JUN00	14JUN00	1.000000	
** NB1E **	552	4,552,343.75		4,525,000.00	27,343.75		.00	27,343.75
	5,000,000.000							
02R060670	FHLMC	TBA JUL 30 GOLD SINGLE	2099/12/31	6.000	11JUL00	17JUL00	1.000000	
** NB1E **	142	460,175.78		454,843.75	5,332.03		.00	5,332.03
	500,000.000							
** NB1E **	143	9,482,839.84		9,404,218.75	78,621.09	17JUL00	1.000000	78,621.09
	10,300,000.000							
** NB1E **	144	4,603,320.31		4,578,046.88	25,273.43	17JUL00	1.000000	25,273.43
	5,000,000.000						.00	



**STATE STREET**  
Serving Institutional Investors Worldwide

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WILLIAM H. GATES FOUNDATION  
— COMPOSITE —  
SUMMARY REALIZED GAIN/LOSS REPORT  
JANUARY 1, 2000 TO DECEMBER 31, 2000

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AS-OF DATE: 31DEC00

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
02R060670	TOTAL	14,546,335.93		14,437,109.38	109,226.55 L		.00	109,226.55 L
02R060688	FHLMC	TBA AUG 30 GOLD SINGLE	2099/12/31	6.000	31JUL00	16AUG00	1.000000	
** NB1E **	410	458,750.00		460,093.75	-1,343.75		.00	-1,343.75
	500,000.000							
** NB1E **	411	275,203.13		276,000.00	-796.87	16AUG00	1.000000	-796.87
	300,000.000						.00	
** NB1E **	521	9,256,250.00		9,203,125.00	53,125.00	16AUG00	1.000000	53,125.00
	10,000,000.000						.00	
** NB1E **	523	4,634,375.00		4,601,562.50	32,812.50	16AUG00	1.000000	32,812.50
	5,000,000.000						.00	
02R060688	TOTAL	14,624,578.13		14,540,781.25	83,796.88 L		.00	83,796.88 L
02R060696	FHLMC	TBA SEP 30 GOLD SINGLE	2099/12/01	6.000	10AUG00	18SEP00	1.000000	
** NB1E **	341	930,937.50		925,312.50	5,625.00		.00	5,625.00
	1,000,000.000							
** NB1E **	563	930,937.50		926,562.50	4,375.00	14SEP00	1.000000	4,375.00
	1,000,000.000						.00	
** NB1E **	CXL 563	-930,937.50		-926,562.50	-4,375.00	14SEP00	1.000000	-4,375.00
	-1,000,000.000						.00	
** NB1E **	298	8,380,898.44		8,327,812.50	53,085.94	18SEP00	1.000000	53,085.94
	9,000,000.000						.00	
** NB1E **	300	4,659,179.69		4,632,812.50	26,367.19	18SEP00	1.000000	26,367.19
	5,000,000.000						.00	
** NB1E **	158	16,706,250.00		16,690,781.25	15,468.75	18SEP00	1.000000	15,468.75
	18,000,000.000						.00	



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02R060696	TOTAL	30,677,265.63		30,576,718.75	100,546.88 L		.00	100,546.88 L
02R0626A9	FHLMC	TBA OCT 30 GOLD SINGLE	2099/12/01	6.500	07SEP00	16OCT00	1.000000	
** NB1E **	711	3,825,000.00		3,846,250.00	-21,250.00		.00	-21,250.00
	4,000,000.000							
** NB1E **	712	5,163,750.00		5,192,300.78	-28,550.78	16OCT00	1.000000	-28,550.78
	5,400,000.000						.00	
** NB1E **	713	3,346,875.00		3,365,468.75	-18,593.75	16OCT00	1.000000	-18,593.75
	3,500,000.000						.00	
** NB1F **	365	16,308,710.94		16,213,750.00	94,960.94	16OCT00	1.000000	94,960.94
	17,000,000.000						.00	
** NB1F **	366	23,983,398.44		23,843,750.00	139,648.44	16OCT00	1.000000	139,648.44
	25,000,000.000						.00	
** NB1Q **	485	959,296.88		957,447.92	1,848.96	16OCT00	1.000000	1,848.96
	1,000,000.000						.00	
** NB1Q **	501	1,918,593.75		1,914,895.83	3,697.92	16OCT00	1.000000	3,697.92
	2,000,000.000						.00	
02R0626A9	TOTAL	52,627,734.38		52,461,519.53	166,214.85 L		.00	166,214.85 L
		2,877,890.63		2,872,343.75	5,546.88 S		.00	5,546.88 S
02R0626B7	FHLMC	TBA NOV 30 GOLD SINGLE	2099/12/01	6.500	13OCT00	13NOV00	1.000000	
** NB1Q **	498	960,781.25		959,062.50	1,718.75		.00	1,718.75
	1,000,000.000							
** NB1Q **	780	482,304.69		481,875.00	429.69	13NOV00	1.000000	429.69
	500,000.000						.00	
** NB1Q **	776	289,265.62		289,125.00	140.62	13NOV00	1.000000	
							.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 SECTY GN/LS SECTY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
		300,000.000						
** NB1F **	496	14,428,125.00		14,385,937.50	42,187.50	13NOV00	1.000000	42,187.50
	15,000,000.000						.00	
** NB1Q **	633	289,359.38		289,125.00	234.38	13NOV00	1.000000	234.38
	300,000.000						.00	
** NB1Q **	633	-289,359.38		-289,125.00	-234.38	13NOV00	1.000000	-234.38
	-300,000.000						.00	
** NB1Q **	778	289,359.38		289,125.00	234.38	13NOV00	1.000000	234.38
	300,000.000						.00	
** NB1Q **	782	675,226.56		674,953.13	-273.43	13NOV00	1.000000	-273.43
	700,000.000						.00	
** NB1F **	586	25,906,289.06		25,894,687.50	11,601.56	13NOV00	1.000000	11,601.56
	27,000,000.000						.00	
02R0626B7	TOTAL	40,334,414.06		40,280,625.00	53,789.06 L		.00	53,789.06 L
		2,696,937.50		2,694,140.63	2,250.01 S		.00	2,250.01 S
02R0626C5	FHLMC	TBA DEC 30 GOLD SINGLE	2099/12/01	6.500	22NOV00	13DEC00	1.000000	
** NB1Q **	021	386,687.50		383,600.00	3,087.50		.00	3,087.50
	400,000.000							
** NB1Q **	021	-386,687.50		-383,600.00	-3,087.50	13DEC00	1.000000	-3,087.50
	-400,000.000						.00	
** NB1Q **	228	972,656.25		959,000.00	13,656.25	13DEC00	1.000000	13,656.25
	1,000,000.000						.00	
** NB1Q **	228	-972,656.25		-959,000.00	-13,656.25	13DEC00	1.000000	-13,656.25
	-1,000,000.000						.00	
** NB1Q **					30NOV00	13DEC00	1.000000	
							.00	



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ASSET ID	SECURITY	DESCRIPTION	MAT DATE	MAT RATE	LOCAL	TRD DT	STL DT	SELL RATE	NET	SECY GN/LS
SH SELL/BTC	LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	BASE	SECY GN/LS	BASE CURR	GN/LS	NET	BAS SECY GN/LS
SHARES/PAR	BASE	PRINCIPAL NET	BASE	BASE	BASE	GN/LS	GN/LS	GN/LS	NET	GN/LS
	288	972,656.25		965,000.00		7,656.25		.00		7,656.25
1,000,000.000										
** HB1F **	018	26,455,781.25		25,894,687.50		561,093.75	08DEC00	13DEC00	1.000000	561,093.75
27,000,000.000										
02R0626C5	TOTAL	26,455,781.25		25,894,687.50		561,093.75 L			.00	561,093.75 L
		972,656.25		965,000.00		7,656.25 S			.00	7,656.25 S
02R062619	FHLMC	TBA JAN 30 GOLD SINGLE	2099/12/01	6.500		14JAN00	19JAN00	1.000000		
** HB1H **	004	5,187,375.00		5,162,484.38		24,890.62			.00	24,890.62
5,400,000.000										
** HB1E **	239	1,962,500.00		1,956,406.25		6,093.75	13DEC00	16JAN01	1.000000	6,093.75
2,000,000.000										
** HB1E **	755	1,962,500.00		1,956,406.25		6,093.75	13DEC00	16JAN01	1.000000	6,093.75
2,000,000.000										
** HB1E **	CXL 755	-1,962,500.00		-1,956,406.25		-6,093.75	13DEC00	16JAN01	1.000000	-6,093.75
-2,000,000.000										
** HB1E **	175	1,081,265.63		1,076,023.44		5,242.19	19DEC00	16JAN01	1.000000	5,242.19
1,100,000.000										
** HB1Q **	281	592,921.88		590,062.50		2,859.38	20DEC00	16JAN01	1.000000	2,859.38
600,000.000										
02R062619	TOTAL	8,231,140.63		8,194,914.07		36,226.56 L			.00	36,226.56 L
		592,921.88		590,062.50		2,859.38 S			.00	2,859.38 S



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SH SELL/BTC	LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	BASE	SECY GN/LS	BASE CURR	GN/LS	NET	BAS SECY GN/LS
SHARES/PAR	BASE	PRINCIPAL NET	BASE	BASE	BASE	GN/LS	GN/LS	GN/LS	NET	GN/LS
02R062635	FHLMC	TBA MAR 30 GOLD SINGLE	2099/12/31	6.500		07MAR00	15MAR00	1.000000		
** HB1P **	359	1,873,203.13		1,856,875.00		16,328.13			.00	16,328.13
2,000,000.000										
02R062643	FHLMC	TBA APR 30 GOLD SINGLE	2099/12/31	6.500		30MAR00	13APR00	1.000000		
** HB1Q **	637	467,890.63		473,593.75		-5,703.12			.00	-5,703.12
500,000.000										
** HB1P **	507	1,892,578.13		1,871,250.00		21,328.13	04APR00	13APR00	1.000000	21,328.13
2,000,000.000										
02R062643	TOTAL	2,360,468.76		2,344,843.75		15,625.01 S			.00	15,625.01 S
02R062650	FHLMC	TBA MAY 30 GOLD SINGLE	2099/12/31	6.500		27APR00	15MAY00	1.000000		
** HB1Q **	759	1,406,718.75		1,413,046.88		-6,328.13			.00	-6,328.13
1,500,000.000										
** HB1Q **	CXL 759	-1,406,718.75		-1,413,046.88		6,328.13	27APR00	15MAY00	1.000000	6,328.13
-1,500,000.000										
** HB1Q **	767	2,798,437.50		2,826,093.75		-27,656.25	02MAY00	15MAY00	1.000000	-27,656.25
3,000,000.000										
** HB1Q **	CXL 767	-2,798,437.50		-2,826,093.75		27,656.25	02MAY00	15MAY00	1.000000	27,656.25
-3,000,000.000										
** HB1P **	612	1,861,328.13		1,890,625.00		-29,296.87	03MAY00	15MAY00	1.000000	-29,296.87
2,000,000.000										
02R062650	TOTAL	1,861,328.13		1,890,625.00		-29,296.87 S			.00	-29,296.87 S
02R062668	FHLMC	TBA JUN 30 GOLD SINGLE	2099/12/31	6.500		30MAY00	14JUN00	1.000000		
** HB1Q **	217	647,281.25		642,332.03		4,949.22			.00	4,949.22
700,000.000										
** HB1Q **	CXL 217	-647,281.25		-642,332.03		-4,949.22	30MAY00	14JUN00	1.000000	-4,949.22
-700,000.000										



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** HB1Q **	291 500,000.000	470,000.00		458,808.60	05JUN00 11,191.40	14JUN00	1.000000 .00	11,191.40
** HB1Q **	CXL 291 -500,000.000	-470,000.00		-458,808.60	-11,191.40	14JUN00	1.000000 .00	-11,191.40
** HB1E **	Y 525 5,400,000.000	5,080,851.56		5,038,453.13	-42,398.43	14JUN00	1.000000 .00	-42,398.43
** HB1P **	735 2,000,000.000	1,857,500.00		1,860,000.00	-2,500.00	14JUN00	1.000000 .00	-2,500.00
** HB1P **	CXL 735 -2,000,000.000	-1,857,500.00		-1,860,000.00	2,500.00	14JUN00	1.000000 .00	2,500.00
** HB1P **	770 2,000,000.000	1,877,500.00		1,860,000.00	17,500.00	14JUN00	1.000000 .00	17,500.00
02R062668	TOTAL	5,080,851.56		5,038,453.13	-42,398.43 L		.00	-42,398.43 L
		1,877,500.00		1,860,000.00	17,500.00 S		.00	17,500.00 S
02R062676	FHLMC	TBA JUL 30 GOLD SINGLE	2099/12/31	6.500	13JUN00	17JUL00	1.000000	
** HB1Q **	364 200,000.000	188,750.00		188,312.50	437.50		.00	437.50
** HB1E **	Y 145 5,400,000.000	5,115,656.25		5,076,000.00	-39,656.25	17JUL00	1.000000 .00	-39,656.25
02R062676	TOTAL	5,115,656.25		5,076,000.00	-39,656.25 L		.00	-39,656.25 L
		188,750.00		188,312.50	437.50 S		.00	437.50 S



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02R062684	FHLMC	TBA AUG 30 GOLD SINGLE	2099/12/31	6.500	20JUL00	16AUG00	1.000000	
** HB1Q **	009 2,500,000.000	2,356,640.63		2,369,799.60	-13,158.97		.00	-13,158.97
** HB1Q **	CXL 009 -2,500,000.000	-2,356,640.63		-2,369,799.60	13,158.97	16AUG00	1.000000 .00	13,158.97
** HB1Q **	011 2,500,000.000	2,356,640.63		2,357,439.01	-798.38	16AUG00	1.000000 .00	-798.38
** HB1Q **	Y 654 3,200,000.000	3,032,750.00		3,017,521.93	15,228.07	16AUG00	1.000000 .00	15,228.07
** HB1E **	Y 662 4,000,000.000	3,813,125.00		3,790,937.50	-22,187.50	16AUG00	1.000000 .00	-22,187.50
** HB1E **	Y 663 5,400,000.000	5,144,343.75		5,116,953.13	-27,390.62	16AUG00	1.000000 .00	-27,390.62
** HB1E **	Y 665 3,500,000.000	3,335,937.50		3,314,062.50	-21,875.00	16AUG00	1.000000 .00	-21,875.00
02R062684	TOTAL	12,293,406.25		12,221,953.13	-71,453.12 L		.00	-71,453.12 L
		5,389,390.63		5,374,960.94	14,429.69 S		.00	14,429.69 S
02R062692	FHLMC	TBA SEP 30 GOLD SINGLE	2099/12/01	6.500	07SEP00	18SEP00	1.000000	
** HB1E **	Y 276 3,500,000.000	3,348,515.63		3,332,656.25	-15,859.38		.00	-15,859.38
** HB1E **	Y 287 4,000,000.000	3,826,875.00		3,809,734.38	-17,140.62	18SEP00	1.000000 .00	-17,140.62
** HB1E **	Y 288 5,400,000.000	5,166,281.25		5,144,968.75	-21,312.50	18SEP00	1.000000 .00	-21,312.50



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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	BASE	GN/LS	NET BAS SECTY GN/LS
02R062692	TOTAL	12,341,671.88	12,287,359.38	-54,312.50	L		.00	-54,312.50
02R070414	FHLMC	TBA JAN 15 GOLD SINGLE	2099/12/01	7.000	06JAN00	24JAN00	1.000000	
** HB1Q **		21,000,000.000	20,693,203.14	-39,296.87			.00	-39,296.87
	024							
** HB1Q **	CXL	-21,000,000.000	-20,693,203.14	39,296.87	06JAN00	24JAN00	1.000000	39,296.87
	024							
** HB1Q **		20,000,000.000	19,707,812.50	10,937.50	06JAN00	24JAN00	1.000000	10,937.50
	090							
02R070414	TOTAL	19,707,812.50	19,696,875.00	10,937.50	S		.00	10,937.50
02R070497	FHLMC	TBA SEP 15 GOLD SINGLE	2099/12/31	7.000	23AUG00	19SEP00	1.000000	
** HB1Q **		300,000.000	296,953.13	468.75			.00	468.75
	061							
** HB1Q **	CXL	-300,000.000	-296,953.13	-468.75	23AUG00	19SEP00	1.000000	-468.75
	061							
02R070497	TOTAL	.00	.00	.00	S		.00	.00
02R0706A2	FHLMC	TBA OCT 30 GOLD SINGLE	2099/12/01	7.000	07SEP00	16OCT00	1.000000	
** HB1E **		8,000,000.000	7,812,500.00	24,375.00			.00	24,375.00
	805							
** HB1E **		10,000,000.000	9,765,625.00	-11,406.25	07SEP00	16OCT00	1.000000	-11,406.25
	806							
02R0706A2	TOTAL	17,578,125.00	17,565,156.25	12,968.75	L		.00	12,968.75



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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	BASE	GN/LS	NET BAS SECTY GN/LS
02R0706B0	FHLMC	TBA NOV 30 GOLD SINGLE	2099/12/01	7.000	17OCT00	13NOV00	1.000000	
** HB1E **		25,000,000.000	24,530,273.44	40,742.19			.00	40,742.19
	219							
** HB1E **	CXL	-25,000,000.000	-24,530,273.44	-40,742.19	17OCT00	13NOV00	1.000000	-40,742.19
	219							
02R0706B0	TOTAL	.00	.00	.00	L		.00	.00
02R0706C8	FHLMC	TBA DEC 30 GOLD SINGLE	2099/12/01	7.000	05DEC00	13DEC00	1.000000	
** HB1E **		25,000,000.000	24,802,734.38	291,640.63			.00	291,640.63
	393							
** HB1E **		3,000,000.000	2,977,265.63	36,328.13	05DEC00	13DEC00	1.000000	36,328.13
	394							
** HB1E **		5,000,000.000	4,962,109.38	45,703.13	05DEC00	13DEC00	1.000000	45,703.13
	395							
** HB1E **		8,500,000.000	8,435,585.94	93,320.31	05DEC00	13DEC00	1.000000	93,320.31
	396							
02R0706C8	TOTAL	41,177,695.33	40,710,703.13	466,992.20	L		.00	466,992.20
02R070612	FHLMC	TBA JAN 30 GOLD SINGLE	2099/12/01	7.000	14JAN00	19JAN00	1.000000	
** HB1H **		2,300,000.000	2,264,062.50	12,039.06			.00	12,039.06
	005							
** HB1E **		4,000,000.000	3,985,625.00	16,875.00	06DEC00	16JAN01	1.000000	16,875.00
	412							
** HB1E **		4,000,000.000	3,985,625.00	18,125.00	06DEC00	16JAN01	1.000000	18,125.00
	429							
** HB1E **	CXL	-4,000,000.000	-3,985,625.00	-18,125.00	06DEC00	16JAN01	1.000000	-18,125.00
	429							



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** MB1E **	468	24,925,781.25	24,798,125.00		07DEC00 127,656.25	16JAN01	1.000000 .00	127,656.25
25,000,000.000								
** MB1E **	468	-24,925,781.25	-24,798,125.00		07DEC00 -127,656.25	16JAN01	1.000000 .00	-127,656.25
-25,000,000.000								
02R070612	TOTAL	6,249,687.50	6,220,773.44		28,914.06 L		.00	28,914.06 L
02R070695	FHLMC	TBA SEP 30 GOLD SINGLE 2099/12/31	7.000		07SEP00	18SEP00	1.000000	
** MB1E **	277	17,588,671.88	17,580,937.50		-7,734.38		.00	-7,734.38
Y 18,000,000.000								
02R072493	FHLMC	TBA SEP 15 GOLD SINGLE 2099/12/31	7.500		23AUG00	19SEP00	1.000000	
** MB1Q **	060	301,218.75	300,515.63		703.12		.00	703.12
300,000.000								
02R0726A8	FHLMC	TBA OCT 30 GOLD SINGLE 2099/12/01	7.500		22SEP00	16OCT00	1.000000	
** MB1Q **	306	996,640.63	992,687.50		3,953.13		.00	3,953.13
1,000,000.000								
** MB1Q **	306	-996,640.63	-992,687.50		-3,953.13		.00	-3,953.13
-1,000,000.000								
** MB1Q **	309	1,993,437.50	1,985,375.00		8,062.50		.00	8,062.50
2,000,000.000								
** MB1Q **	309	-1,993,437.50	-1,985,375.00		-8,062.50		.00	-8,062.50
-2,000,000.000								
** MB1Q **	500	1,495,078.13	1,489,765.63		5,312.50		.00	5,312.50
1,500,000.000								
** MB1Q **	503	996,640.63	993,177.08		3,463.55		.00	3,463.55
1,000,000.000								
** MB1Q **	322	498,125.00	496,343.76		1,781.24		.00	1,781.24
500,000.000								



1,781.24  
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** MB1Q **	322	-498,125.00	-496,343.76		27SEP00 -1,781.24	16OCT00	1.000000 .00	-1,781.24
-500,000.000								
** MB1Q **	502	498,125.00	496,588.54		27SEP00 1,536.46	16OCT00	1.000000 .00	1,536.46
500,000.000								
** MB1F **	303	2,689,031.25	2,684,812.50		05OCT00 4,218.75	16OCT00	1.000000 .00	4,218.75
2,700,000.000								
** MB1F **	367	3,992,812.50	3,970,750.00		11OCT00 22,062.50	16OCT00	1.000000 .00	22,062.50
4,000,000.000								
** MB1F **	368	10,980,664.06	10,912,312.50		11OCT00 68,351.56	16OCT00	1.000000 .00	68,351.56
11,000,000.000								
** MB1E **	808	1,997,812.50	1,988,750.00		11OCT00 9,062.50	16OCT00	1.000000 .00	9,062.50
2,000,000.000								
02R0726A8	TOTAL	19,660,320.31	19,556,625.00		103,695.31 L		.00	103,695.31 L
		2,989,843.76	2,979,531.25		10,312.51 S		.00	10,312.51 S
02R0726B6	FHLMC	TBA NOV 30 GOLD SINGLE 2099/12/01	7.500		26OCT00	13NOV00	1.000000	
** MB1E **	483	2,004,921.88	1,992,578.13		12,343.75		.00	12,343.75
2,000,000.000								
** MB1E **	483	-2,004,921.88	-1,992,578.13		-12,343.75		.00	-12,343.75
-2,000,000.000								
** MB1E **	502	14,034,453.13	13,951,718.75		82,734.38		.00	82,734.38
14,000,000.000								
** MB1E **	590	2,004,921.88	1,992,578.13		12,343.75		.00	12,343.75
2,000,000.000								
** MB1F **	497	2,699,156.25	2,687,343.75		11,812.50		.00	11,812.50
2,700,000.000								



11,812.50  
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** MB1F **	503 4,000,000.000	4,003,906.25		3,990,000.00	01NOV00 13,906.25	13NOV00	1.000000 .00	13,906.25
** MB1F **	611 11,000,000.000	10,983,242.19		10,972,500.00	08NOV00 10,742.19	13NOV00	1.000000 .00	10,742.19
** MB1Q **	755 3,000,000.000	2,998,359.38		2,993,437.50	09NOV00 4,921.88	13NOV00	1.000000 .00	4,921.88
02R0726B6	TOTAL	33,725,679.70		33,594,140.63	131,539.07 L		.00	131,539.07 L
		2,998,359.38		2,993,437.50	4,921.88 S		.00	4,921.88 S
02R0726C4	FHLMC	TBA DEC 30 GOLD SINGLE	2099/12/01	7.500	02NOV00	13DEC00	1.000000	
** MB1E **	560 10,000,000.000	10,012,500.00		10,015,625.00	-3,125.00		.00	-3,125.00
** MB1E **	CXL 560 -10,000,000.000	-10,012,500.00		-10,015,625.00	02NOV00 3,125.00	13DEC00	1.000000 .00	3,125.00
** MB1E **	766 6,000,000.000	5,994,375.00		6,009,375.00	-15,000.00	13DEC00	1.000000 .00	-15,000.00
** MB1E **	CXL 766 -6,000,000.000	-5,994,375.00		-6,009,375.00	09NOV00 15,000.00	13DEC00	1.000000 .00	15,000.00
** MB1F **	726 4,000,000.000	4,021,875.00		4,000,000.00	21,875.00	13DEC00	1.000000 .00	21,875.00
** MB1F **	008 11,000,000.000	11,129,765.63		10,972,500.00	07DEC00 157,265.63	13DEC00	1.000000 .00	157,265.63



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02R0726C4	TOTAL	15,151,640.63		14,972,500.00	179,140.63 L		.00	179,140.63 L
02R072618	FHLMC	TBA JAN 30 GOLD SINGLE	2099/12/01	7.500	21DEC99	19JAN00	1.000000	
** MB1E **	683 -20,000,000.000	-19,796,875.00		-19,984,375.00	187,500.00		.00	187,500.00
** MB1Q **	CXL 011 -1,000,000.000	-992,812.50		-990,468.75	30DEC99 -2,343.75	19JAN00	1.000000 .00	-2,343.75
** MB1E **	024 9,500,000.000	9,383,476.52		9,458,437.50	-74,960.98	19JAN00	1.000000 .00	-74,960.98
** MB1E **	CXL 024 -9,500,000.000	-9,383,476.52		-9,458,437.50	74,960.98	19JAN00	1.000000 .00	74,960.98
** MB1E **	171 2,000,000.000	2,025,937.50		2,021,406.25	4,531.25	16JAN01	1.000000 .00	4,531.25
** MB1E **	176 17,000,000.000	17,211,171.88		17,183,046.88	28,125.00	16JAN01	1.000000 .00	28,125.00
** MB1E **	CXL 176 -17,000,000.000	-17,211,171.88		-17,183,046.88	-28,125.00	16JAN01	1.000000 .00	-28,125.00
** MB1E **	414 17,000,000.000	17,211,171.88		17,183,281.25	27,890.63	16JAN01	1.000000 .00	27,890.63
** MB1E **	191 2,000,000.000	2,032,031.25		2,021,562.50	10,468.75	16JAN01	1.000000 .00	10,468.75
** MB1E **	CXL 191 -2,000,000.000	-2,032,031.25		-2,021,562.50	-10,468.75	16JAN01	1.000000 .00	-10,468.75
** MB1E **	415 2,000,000.000	2,032,031.25		2,021,562.50	10,468.75	16JAN01	1.000000 .00	10,468.75



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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	BASE CURR	GN/LS	NET BAS	SECY GN/LS
02R072618	TOTAL	1,472,265.63	1,241,875.00	230,390.63 L	.00			230,390.63 L	
		-992,812.50	-990,468.75	-2,343.75 S	.00			-2,343.75 S	
02R072626	FHLMC	TBA FEB 30 GOLD SINGLE	2099/12/31	7.500	21JAN00	14FEB00	1.000000		
** MB1E **	373	9,297,382.81	9,369,375.00	-71,992.19			.00	-71,992.19	
	9,500,000.000								
** MB1E **	CXL 373	-9,297,382.81	-9,369,375.00	71,992.19	21JAN00	14FEB00	1.000000	71,992.19	
	-9,500,000.000						.00		
** MB1F **	356	10,737,460.94	10,941,562.50	-204,101.56	09FEB00	14FEB00	1.000000	-204,101.56	
	11,000,000.000						.00		
02R072626	TOTAL	10,737,460.94	10,941,562.50	-204,101.56 L	.00			-204,101.56 L	
02R072634	FHLMC	TBA MAR 30 GOLD SINGLE	2099/12/31	7.500	21JAN00	15MAR00	1.000000		
** MB1E **	372	19,535,937.50	19,731,250.00	-195,312.50			.00	-195,312.50	
	20,000,000.000								
** MB1E **	CXL 372	-19,535,937.50	-19,731,250.00	195,312.50	21JAN00	15MAR00	1.000000	195,312.50	
	-20,000,000.000						.00		
** MB1E **	766	13,718,359.38	13,656,562.50	61,796.88	23FEB00	15MAR00	1.000000	61,796.88	
	14,000,000.000						.00		
** MB1E **	CXL 766	-13,718,359.38	-13,656,562.50	-61,796.88	23FEB00	15MAR00	1.000000	-61,796.88	
	-14,000,000.000						.00		
** MB1F **	403	10,821,250.00	10,718,125.00	103,125.00	09MAR00	15MAR00	1.000000	103,125.00	
	11,000,000.000						.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	LOCAL SECY GN/LS	BASE CURR	GN/LS	NET BAS	SECY GN/LS
	SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS	BASE CURR	GN/LS	NET BAS	SECY GN/LS
02R072634	TOTAL	10,821,250.00	10,718,125.00	103,125.00 L	.00			103,125.00 L	
02R072642	FHLMC	TBA APR 30 GOLD SINGLE	2099/12/31	7.500	07APR00	13APR00	1.000000		
** MB1F **	441	2,668,464.84	2,652,750.00	15,714.84			.00	15,714.84	
	2,700,000.000								
** MB1F **	448	10,905,039.06	10,809,609.38	95,429.68	11APR00	13APR00	1.000000	95,429.68	
	11,000,000.000						.00		
02R072642	TOTAL	13,573,503.90	13,462,359.38	111,144.52 L	.00			111,144.52 L	
02R072659	FHLMC	TBA MAY 30 GOLD SINGLE	2099/12/31	7.500	10MAY00	15MAY00	1.000000		
** MB1F **	480	10,630,898.44	10,881,562.50	-250,664.06			.00	-250,664.06	
	11,000,000.000								
** MB1F **	487	2,615,941.41	2,673,000.00	-57,058.59	11MAY00	15MAY00	1.000000	-57,058.59	
	2,700,000.000						.00		
02R072659	TOTAL	13,246,839.85	13,554,562.50	-307,722.65 L	.00			-307,722.65 L	
02R072667	FHLMC	TBA JUN 30 GOLD SINGLE	2099/12/31	7.500	09JUN00	14JUN00	1.000000		
** MB1F **	535	10,809,218.75	10,618,437.50	190,781.25			.00	190,781.25	
	11,000,000.000								
** MB1F **	543	2,652,960.94	2,613,093.75	39,867.19	12JUN00	14JUN00	1.000000	39,867.19	
	2,700,000.000						.00		
02R072667	TOTAL	13,462,179.69	13,231,531.25	230,648.44 L	.00			230,648.44 L	
02R072675	FHLMC	TBA JUL 30 GOLD SINGLE	2099/12/31	7.500	12JUL00	17JUL00	1.000000		
** MB1F **	568	2,667,199.22	2,650,218.75	16,980.47			.00	16,980.47	
	2,700,000.000								
** MB1F **	569	10,870,234.38	10,797,187.50	73,046.88	12JUL00	17JUL00	1.000000	73,046.88	
	11,000,000.000						.00		



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02R072675	TOTAL	13,537,433.60	13,447,406.25			90,027.35 L		.00	90,027.35 L
02R072683	FHLMC	TBA AUG 30 GOLD SINGLE	2099/12/31	7.500		03AUG00	16AUG00	1.000000	
** MB1F **	064	2,672,367.19	2,665,406.25			6,960.94		.00	6,960.94
	2,700,000.000								
** MB1F **	599	2,672,367.19	2,665,406.25			03AUG00 6,960.94	16AUG00	1.000000 .00	6,960.94
	2,700,000.000								
** MB1F **	CXL 599	-2,672,367.19	-2,665,406.25			03AUG00 -6,960.94	16AUG00	1.000000 .00	-6,960.94
	-2,700,000.000								
** MB1F **	640	10,953,593.75	10,862,500.00			10AUG00 91,093.75	16AUG00	1.000000 .00	91,093.75
	11,000,000.000								
02R072683	TOTAL	13,625,960.94	13,527,906.25			98,054.69 L		.00	98,054.69 L
02R072691	FHLMC	TBA SEP 30 GOLD SINGLE	2099/12/31	-7.500		06SEP00	14SEP00	1.000000	
** MB1F **	088	3,981,562.50	3,961,734.38			19,828.12		.00	19,828.12
	4,000,000.000								
** MB1F **	CXL 088	-3,981,562.50	-3,961,734.38			06SEP00 -19,828.12	14SEP00	1.000000 .00	-19,828.12
	-4,000,000.000								
** MB1F **	534	3,981,562.50	3,961,734.38			06SEP00 19,828.12	18SEP00	1.000000 .00	19,828.12
	4,000,000.000								
** MB1Q **	185	1,491,093.75	1,491,132.82			07SEP00 -39.07	14SEP00	1.000000 .00	-39.07
	1,500,000.000								
** MB1Q **	CXL 185	-1,491,093.75	-1,491,132.82			07SEP00 39.07	14SEP00	1.000000 .00	39.07
	-1,500,000.000								
** MB1Q **	255	1,491,093.75	1,491,427.28			07SEP00 -333.53	14SEP00	1.000000 .00	-333.53
	1,500,000.000								
** MB1E **						07SEP00	18SEP00	1.000000 1.000000	



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	299	1,990,703.13	1,990,312.50			390.63		.00	390.63
	2,000,000.000								
** MB1F **	183	10,922,656.25	10,940,359.37			11SEP00 -17,703.12	14SEP00	1.000000 .00	-17,703.12
	11,000,000.000								
** MB1F **	CXL 183	-10,922,656.25	-10,940,359.37			11SEP00 17,703.12	14SEP00	1.000000 .00	17,703.12
	-11,000,000.000								
** MB1F **	184	2,682,703.13	2,686,500.00			11SEP00 -3,796.87	14SEP00	1.000000 .00	-3,796.87
	2,700,000.000								
** MB1F **	CXL 184	-2,682,703.13	-2,686,500.00			11SEP00 3,796.87	14SEP00	1.000000 .00	3,796.87
	-2,700,000.000								
** MB1Q **	190	1,488,925.78	1,491,132.80			11SEP00 -2,207.02	14SEP00	1.000000 .00	-2,207.02
	1,500,000.000								
** MB1Q **	CXL 190	-1,488,925.78	-1,491,132.80			11SEP00 2,207.02	14SEP00	1.000000 .00	2,207.02
	-1,500,000.000								
** MB1Q **	254	1,091,878.91	1,093,713.34			11SEP00 -1,834.43	14SEP00	1.000000 .00	-1,834.43
	1,100,000.000								
** MB1F **	535	10,922,656.25	10,940,359.37			11SEP00 -17,703.12	18SEP00	1.000000 .00	-17,703.12
	11,000,000.000								
** MB1F **	536	2,682,703.13	2,686,500.00			11SEP00 -3,796.87	18SEP00	1.000000 .00	-3,796.87
	2,700,000.000								
02R072691	TOTAL	19,577,625.01	19,578,906.25			-1,281.24 L		.00	-1,281.24 L
		2,582,972.66	2,585,140.62			-2,167.96 S		.00	-2,167.96 S



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02R080488	FHLMC	TBA AUG 15 GOLD SINGLE	2099/12/31	8.000	26JUL00	21AUG00	1.000000	
** MB1Q **	650	404,687.50		405,000.00	-312.50		.00	-312.50
	400,000.000							
02R080496	FHLMC	TBA SEP 15 GOLD SINGLE	2099/12/31	8.000	29AUG00	19SEP00	1.000000	
** MB1Q **	074	709,625.00		709,515.63	109.37		.00	109.37
	700,000.000							
02R0806A1	FHLMC	TBA OCT 30 GOLD SINGLE	2099/12/01	8.000	06SEP00	16OCT00	1.000000	
** MB1H **	038	403,875.00		404,000.00	-125.00		.00	-125.00
	400,000.000							
** MB1H **	087	302,789.06		303,000.00	-210.94	16OCT00	1.000000	-210.94
** MB1F **	363	8,114,062.50		8,058,750.00	55,312.50	16OCT00	1.000000	55,312.50
** MB1H **	319	1,114,996.09		1,111,000.00	3,996.09	16OCT00	1.000000	3,996.09
** MB1H **	320	1,621,312.50		1,615,875.00	5,437.50	16OCT00	1.000000	5,437.50
	1,600,000.000							
02R0806A1	TOTAL	11,557,035.15		11,492,625.00	64,410.15 L		.00	64,410.15 L
02R0806B9	FHLMC	TBA NOV 30 GOLD SINGLE	2099/12/01	8.000	31OCT00	13NOV00	1.000000	
** MB1F **	498	3,041,718.75		3,040,312.50	1,406.25		.00	1,406.25
	3,000,000.000							
** MB1H **	457	1,624,125.00		1,620,000.00	4,125.00	13NOV00	1.000000	4,125.00
** MB1H **	459	1,115,210.94		1,114,093.75	1,117.19	13NOV00	1.000000	1,117.19
** MB1F **	587	5,067,578.13		5,067,187.50	390.63	13NOV00	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 SECY GN/LS SECY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
		5,000,000.000						
02R0806B9	TOTAL	10,848,632.82		10,841,593.75	7,039.07 L		.00	7,039.07 L
02R0806C7	FHLMC	TBA DEC 30 GOLD SINGLE	2099/12/01	8.000	07DEC00	13DEC00	1.000000	
** MB1H **	686	1,125,265.63		1,115,468.75	9,796.88		.00	9,796.88
	1,100,000.000							
** MB1F **	019	5,105,664.06		5,062,500.00	43,164.06	13DEC00	1.000000	43,164.06
** MB1F **	CXL 019	-5,105,664.06		-5,062,500.00	-43,164.06	13DEC00	1.000000	-43,164.06
** MB1F **	046	5,108,398.44		5,062,500.00	45,898.44	13DEC00	1.000000	45,898.44
** MB1H **	749	1,634,500.00		1,621,125.00	13,375.00	13DEC00	1.000000	13,375.00
	1,600,000.000							
02R0806C7	TOTAL	7,868,164.07		7,799,093.75	69,070.32 L		.00	69,070.32 L
02R080645	FHLMC	TBA APR 30 GOLD SINGLE	2099/12/31	8.000	05APR00	13APR00	1.000000	
** MB10 **	704	5,046,875.00		5,016,015.63	30,859.37		.00	30,859.37
	5,000,000.000							
02R080652	FHLMC	TBA MAY 30 GOLD SINGLE	2099/12/31	8.000	09MAY00	15MAY00	1.000000	
** MB10 **	129	4,909,765.63		5,037,500.00	-127,734.37		.00	-127,734.37
** MB10 **	CXL 129	-4,909,765.63		-5,037,500.00	127,734.37	15MAY00	1.000000	127,734.37
** MB10 **	146	4,941,015.63		5,037,500.00	-96,484.37	07JUL00	1.000000	-96,484.37
	5,000,000.000							



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02R080652	TOTAL	4,941,015.63		5,037,500.00	-96,484.37 S		.00	-96,484.37 S
02R080660	FHLMC	TBA JUN 30 GOLD SINGLE	2099/12/31	8.000	09JUN00	14JUN00	1.000000	
** HB10 **	432	5,008,789.06		4,931,250.00	77,539.06		.00	77,539.06
	5,000,000.000							
02R080678	FHLMC	TBA JUL 30 GOLD SINGLE	2099/12/31	8.000	11JUL00	17JUL00	1.000000	
** HB10 **	749	11,069,179.69		11,034,453.12	34,726.57		.00	34,726.57
	11,000,000.000							
** HB10 **	750	5,034,375.00		5,028,710.94	5,664.06	17JUL00	1.000000	5,664.06
	5,000,000.000						.00	
02R080678	TOTAL	16,103,554.69		16,063,164.06	40,390.63 S		.00	40,390.63 S
02R080686	FHLMC	TBA AUG 30 GOLD SINGLE	2099/12/31	8.000	12JUL00	16AUG00	1.000000	
** HB10 **	759	5,024,414.06		5,026,562.50	-2,148.44		.00	-2,148.44
	5,000,000.000							
** HB10 **	760	11,055,000.00		11,061,562.50	-6,562.50	16AUG00	1.000000	-6,562.50
	11,000,000.000						.00	
02R080686	TOTAL	16,079,414.06		16,088,125.00	-8,710.94 S		.00	-8,710.94 S
02R080694	FHLMC	TBA SEP 30 GOLD SINGLE	2099/12/31	8.000	06SEP00	19SEP00	1.000000	
** HB1H **	023	1,112,289.06		1,111,558.59	730.47		.00	730.47
	1,100,000.000							
** HB1H **	024	2,325,695.31		2,323,449.22	2,246.09	18SEP00	1.000000	2,246.09
	2,300,000.000						.00	
** HB1F **	185	8,067,500.00		8,073,125.00	-5,625.00	14SEP00	1.000000	-5,625.00
	8,000,000.000						.00	
** HB1F **	185	-8,067,500.00		-8,073,125.00	5,625.00	14SEP00	1.000000	5,625.00
	-8,000,000.000						.00	



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** HB1F **	533	8,067,500.00		8,073,125.00	-5,625.00	18SEP00	1.000000	-5,625.00
	8,000,000.000						.00	
02R080694	TOTAL	11,505,484.37		11,508,132.81	-2,648.44 L		.00	-2,648.44 L
02R0826A7	FHLMC	TBA OCT 30 GOLD SINGLE	2099/12/31	8.500	11OCT00	16OCT00	1.000000	
** HB1F **	364	4,405,148.44		4,390,031.25	15,117.19		.00	15,117.19
	4,300,000.000							
** HB1F **	380	4,091,875.00		4,083,750.00	8,125.00	16OCT00	1.000000	8,125.00
	4,000,000.000						.00	
02R0826A7	TOTAL	8,497,023.44		8,473,781.25	23,242.19 L		.00	23,242.19 L
02R0826B5	FHLMC	TBA NOV 30 GOLD SINGLE	2099/12/31	8.500	31OCT00	13NOV00	1.000000	
** HB1F **	499	1,331,281.25		1,328,843.75	2,437.50		.00	2,437.50
	1,300,000.000							
** HB1F **	612	3,073,125.00		3,067,031.25	6,093.75	13NOV00	1.000000	6,093.75
	3,000,000.000						.00	
** HB1F **	613	4,100,312.50		4,095,000.00	5,312.50	13NOV00	1.000000	5,312.50
	4,000,000.000						.00	
02R0826B5	TOTAL	8,504,718.75		8,490,875.00	13,843.75 L		.00	13,843.75 L
02R0826C3	FHLMC	TBA DEC 30 GOLD SINGLE	2099/12/01	8.500	08DEC00	13DEC00	1.000000	
** HB1F **	020	3,087,421.88		3,070,312.50	17,109.38		.00	17,109.38
	3,000,000.000							
** HB1F **	021	4,116,562.50		4,096,250.00	20,312.50	13DEC00	1.000000	20,312.50
	4,000,000.000						.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 SECTY GN/LS
	SHARES/PAR BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS			NET BAS SECTY GN/LS
02R0826C3	TOTAL	7,203,984.38	7,166,562.50	37,421.88 L		.00	37,421.88 L
02R082690	FHLMC TBA SEP 30 GOLD SINGLE	2099/12/31	8.500	08SEP00	18SEP00	1.000000	
** MB1F **		4,088,281.25	4,085,625.00	2,656.25		.00	2,656.25
	099						
	4,000,000.000						
02311PAJ3	AMATEK INDS PTY LET SUB NT	2009/02/15	14.500	15FEB00	24MAY00	1.000000	
** MB1J **		432.00	429.96	2.04		.00	2.04
	548						
	432.000						
02582JAG5	AMERICAN EXPRESS CR SER 1999	2006/11/15	5.600	30SEP00	30SEP00	1.000000	
** MB1A **		11,475,434.43	11,476,116.55	-682.12		.00	-682.12
	147						
	10,000,000.000						
** MB1A **		11,475,434.43	11,476,116.55	-682.12		.00	-682.12
	369						
	10,000,000.000						
** MB1A **		-11,475,434.43	-11,476,116.55	682.12		.00	682.12
	CXL 369						
	-10,000,000.000						
** MB1A **		9,980,428.00	11,476,116.55	-1,495,688.55		.00	-1,495,688.55
	696						
	10,000,000.000						
** MB1A **		-9,980,428.00	-11,476,116.55	1,495,688.55		.00	1,495,688.55
	CXL 696						
	-10,000,000.000						
02582JAG5	TOTAL	11,475,434.43	11,476,116.55	-682.12 L		.00	-682.12 L
02582JANO	AMERICAN EXPRESS CR SER 1999	2005/02/15	1.000	12JUL00	17JUL00	1.000000	
** MB10 **		2,004,062.50	2,003,671.87	390.63		.00	390.63
	788						
	2,000,000.000						



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SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET SECTY GN/LS
	SHARES/PAR BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS			NET BAS SECTY GN/LS
02582JBC3	AMERICAN EXPRESS CR SER 2000	2008/04/15	1.000	30SEP00	30SEP00	1.000000	
** MB1A **		1,993,991.11	2,000,000.00	-6,008.89		.00	-6,008.89
	763						
	2,000,000.000						
** MB1A **		-1,993,991.11	-2,000,000.00	6,008.89		.00	6,008.89
	CXL 763						
	-2,000,000.000						
** MB1A **		9,969,955.56	10,000,000.00	-30,044.44		.00	-30,044.44
	764						
	10,000,000.000						
** MB1A **		-9,969,955.56	-10,000,000.00	30,044.44		.00	30,044.44
	CXL 764						
	-10,000,000.000						
02582JBC3	TOTAL	.00	.00	.00 L		.00	.00 L
03061NCM9	AMERICREDIT AUTOMOBIL 2000 A AS	2001/02/05	6.040	07SEP00	07SEP00	1.000000	
** MB1A **		1,188,474.38	1,188,474.40	-.02		.00	-.02
	055						
	1,188,474.400						
03061NCT4	AMERICREDIT AUTOMOBIL 2000 B AS	2004/09/05	1.000	12JUL00	17JUL00	1.000000	
** MB10 **		1,999,375.00	2,000,000.00	-625.00		.00	-625.00
	787						
	2,000,000.000						
03061NCM7	AMERICREDIT AUTOMOBIL 2000 C AS	2004/01/12	6.970	30SEP00	30SEP00	1.000000	
** MB1A **		14,999,183.98	14,999,183.31	.67		.00	.67
	442						
	15,000,000.000						
** MB1A **		14,991,346.48	14,999,183.31	-7,836.83		.00	-7,836.83
	765						
	15,000,000.000						
** MB1A **		-14,991,346.48	-14,999,183.31	7,836.83		.00	7,836.83
	CXL 765						
	-15,000,000.000						



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03061NCH7	TOTAL		14,999,183.31			.00	.67 L
039006BS9	ARCADIA AUTO RECEIVA SER 1999	2002/07/15	5.715	15DEC99	05JAN00	1.000000	
** MB10 **	078 70.590		70.31			.00	.28
** MB10 **	010 240,616.920		239,413.84	12JUL00 -263.18	20JUL00	1.000000 .00	-263.18
** MB10 **	044 1,407.290		1,407.29	15JUL00 5.50	17JUL00	1.000000 .00	5.50
** MB10 **	CXL 044 -1,407.290		-1,407.29	15JUL00 -5.50	17JUL00	1.000000 .00	-5.50
** MB10 **	137 36,409.160		36,409.16	15JUL00 141.95	17JUL00	1.000000 .00	141.95
039006BS9	TOTAL		275,893.59			.00	-120.95 S
040114AR1	ARGENTINA REP	BD	2017/01/30	11.375	25JAN00	28JAN00	1.000000
** MB10 **	177 65,000.000		62,790.00			.00	-1,625.00
** MB10 **	178 60,000.000		57,970.20	25JAN00 -1,489.80	28JAN00	1.000000 .00	-1,489.80
040114AR1	TOTAL		120,760.20			.00	-3,114.80 S
040114AV2	ARGENTINA REP	GLOBAL BD	2027/09/19	9.750	22MAR00	27MAR00	1.000000
** MB10 **	606 50,000.000		44,550.00			.00	-325.00
** MB10 **	416 60,000.000		46,575.00	06JUN00 1,275.00	09JUN00	1.000000 .00	1,275.00
** MB10 **				06JUN00	09JUN00	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	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
	CXL 416 -60,000.000		-46,575.00			.00	-1,275.00
** MB10 **	422 60,000.000		46,575.00	07JUN00 1,275.00	09JUN00	1.000000 .00	1,275.00
040114AV2	TOTAL		91,125.00			.00	950.00 S
040114AZ3	ARGENTINA REP	GLOBAL BD	2005/12/04	11.000	13JAN00	19JAN00	1.000000
** MB1A **	240 10,000,000.000		9,670,000.00			.00	70,000.00
040114BE9	ARGENTINA REP	NT	2009/04/07	11.750	09FEB00	14FEB00	1.000000
** MB10 **	263 130,000.000		129,155.00			.00	-1,300.00
** MB10 **	468 20,000.000		20,162.00	06MAR00 92.00	15MAR00	1.000000 .00	92.00
** MB10 **	486 20,000.000		20,080.00	07MAR00 10.00	15MAR00	1.000000 .00	10.00
** MB10 **	650 5,000.000		4,617.50	26JUN00 -400.00	29JUN00	1.000000 .00	-400.00
040114BE9	TOTAL		174,014.50			.00	-1,598.00 S
040114BJ8	ARGENTINA REP	SERIES D	2002/10/15	0.010	08MAR00	13MAR00	1.000000
** MB1H **	369 120,000.000		94,800.00			.00	4,923.60
** MB1H **	374 180,000.000		142,200.00	09MAR00 7,385.40	14MAR00	1.000000 .00	7,385.40
** MB1A **	200 12,000,000.000		9,727,500.00	08SEP00 -87,814.65	13SEP00	1.000000 .00	-87,814.65



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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
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
040114BJ8	TOTAL						
	9,964,500.00	10,040,005.65	-75,505.65 L			.00	-75,505.65 L
040114FB1	ARGENTINA REP	GLOBAL BD	2020/02/01	12.000	26JAN00	24FEB00	1.000000
** MB1N **	085	2,000,000.00	1,988,060.00	11,940.00		.00	11,940.00
2,000,000.000							
** MB10 **	651	46,125.00	49,701.50	-3,576.50	26JUN00	29JUN00	1.000000
50,000.000						.00	-3,576.50
** MB10 **	074	38,000.00	39,761.20	-1,761.20	20JUL00	20JUL00	1.000000
40,000.000						.00	-1,761.20
** MB1H **	529	37,950.00	38,000.97	-50.97	31JUL00	03AUG00	1.000000
40,000.000						.00	-50.97
040114FB1	TOTAL						
	37,950.00	38,000.97	-50.97 L			.00	-50.97 L
	2,084,125.00	2,077,522.70	6,602.30 S			.00	6,602.30 S
040114FC9	ARGENTINA REP	GLOBAL BD	2010/03/15	11.375	03MAY00	08MAY00	1.000000
** MB1A **	016	9,500,000.00	9,782,700.00	-282,700.00		.00	-282,700.00
10,000,000.000							
** MB10 **	075	37,180.00	39,125.40	-1,945.40	20JUL00	20JUL00	1.000000
40,000.000						.00	-1,945.40
** MB1H **	523	36,800.00	37,185.98	-385.98	31JUL00	03AUG00	1.000000
40,000.000						.00	-385.98
** MB1A **	340	9,065,000.00	9,788,133.86	-723,133.86	24AUG00	29AUG00	1.000000
10,000,000.000						.00	-723,133.86



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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
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
040114FC9	TOTAL						
	18,601,800.00	19,608,019.84	-1,006,219.84 L			.00	-1,006,219.84 L
040114GA2	ARGENTINA REP	GLOBAL BD	2015/06/15	11.750	20JUN00	23JUN00	1.000000
** MB10 **	190	5,505.00	.00	5,505.00		.00	5,505.00
6,000.000							
** MB10 **	190	-5,505.00	.00	-5,505.00	20JUN00	23JUN00	1.000000
-6,000.000						.00	-5,505.00
** MB10 **	244	5,505.00	5,454.72	50.28	20JUN00	23JUN00	1.000000
6,000.000						.00	50.28
** MB10 **	130	5,598.00	.00	5,598.00	14JUL00	19JUL00	1.000000
6,000.000						.00	5,598.00
** MB10 **	130	-5,598.00	.00	-5,598.00	14JUL00	19JUL00	1.000000
-6,000.000						.00	-5,598.00
** MB10 **	136	5,505.00	.00	5,505.00	14JUL00	19JUL00	1.000000
6,000.000						.00	5,505.00
** MB10 **	136	-5,505.00	.00	-5,505.00	14JUL00	19JUL00	1.000000
-6,000.000						.00	-5,505.00
** MB10 **	189	5,505.00	.00	5,505.00	14JUL00	19JUL00	1.000000
6,000.000						.00	5,505.00
** MB10 **	189	-5,505.00	.00	-5,505.00	14JUL00	19JUL00	1.000000
-6,000.000						.00	-5,505.00
** MB10 **	193	5,598.00	.00	5,598.00	14JUL00	19JUL00	1.000000
6,000.000						.00	5,598.00
** MB10 **	193	-5,598.00	.00	-5,598.00	14JUL00	19JUL00	1.000000
-6,000.000						.00	-5,598.00



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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	BASE	BASE	BASE	NET BAS SECY GN/LS
	-6,000.000						
** HB10 **	245 5,598.00		5,454.71	14JUL00 143.29	19JUL00	1.000000 .00	143.29
	6,000.000						
040114GA2	TOTAL		10,909.43	193.57 S		.00	193.57 S
040420AM1	ARISTAR INC NT	2001/06/15	7.250	30SEP00	30SEP00	1.000000	
** HB1A **	443 5,463,171.06		5,463,183.05	-11.99		.00	-11.99
	5,460,000.000						
** HB1A **	725 5,346,615.23		5,463,183.05	-116,567.82	30SEP00	1.000000 .00	-116,567.82
	5,460,000.000						
** HB1A **	CXL 725 -5,346,615.23		-5,463,183.05	116,567.82	30SEP00	1.000000 .00	116,567.82
	-5,460,000.000						
040420AM1	TOTAL		5,463,171.06	-11.99 L		.00	-11.99 L
045424BF4	ASSET SECURITIZATION COML MTG	2029/02/14	1.000	03JAN00	06JAN00	1.000000	
** HB10 **	068 2,246,216.56		2,233,593.32	12,623.24		.00	12,623.24
	2,308,250.800						
** HB1H **	418 3,060.96		3,223.57	-162.61	15MAR00	1.000000 .00	-162.61
	3,060.960						
** HB10 **	553 1,472.62		1,424.99	47.63	15MAR00	1.000000 .00	47.63
	1,472.620						
** HB10 **	133 612,518.61		616,700.40	-4,181.79	12MAY00	1.000000 .00	-4,181.79
	637,313.510						
** HB10 **	770 613,834.37		616,700.40	-2,866.03	12MAY00	1.000000 .00	-2,866.03
	637,313.510						
** HB10 **	CXL 770 -613,834.37		-616,700.40	2,866.03	12MAY00	1.000000 .00	2,866.03
	-637,313.510						



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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	BASE	BASE	BASE	NET BAS SECY GN/LS
045424BF4	TOTAL		3,060.96	3,223.57	-162.61 L	.00	-162.61 L
			2,860,207.79	2,851,718.71	8,489.08 S	.00	8,489.08 S
045424CH6	ASSET SECURITIZATION COML MTG	2026/11/13	7.040	15DEC00	20DEC00	1.000000	
** HB1E **	020 3,589,140.62		3,448,347.29	140,793.33		.00	140,793.33
	3,500,000.000						
045424FJ2	ASSET SECURITIZATION COML MTG	2041/02/14	1.000	12MAY00	17MAY00	1.000000	
** HB10 **	295 376,572.21		347,129.79	29,442.42		.00	29,442.42
	4,652,629.680						
** HB10 **	CXL 295 -376,572.21		-347,129.79	-29,442.42	12MAY00	1.000000 .00	-29,442.42
	-4,652,629.680						
** HB10 **	653 376,091.91		346,687.04	29,404.87	12MAY00	1.000000 .00	29,404.87
	4,646,695.440						
** HB10 **	148 .00		2,036.93	-2,036.93	31JUL00	1.000000 .00	-2,036.93
	27,301.250						
** HB1H **	714 383,287.76		379,127.49	4,160.27	17AUG00	1.000000 .00	4,160.27
	4,630,564.780						
045424FJ2	TOTAL		383,287.76	379,127.49	4,160.27 L	.00	4,160.27 L
			376,091.91	348,723.97	27,367.94 S	.00	27,367.94 S
046004AA5	ASSOCIATES CR CARD M SER 2000	2006/05/17	1.000	30SEP00	30SEP00	1.000000	
** HB1A **	444 10,000,000.00		10,000,000.00	.00		.00	.00
	10,000,000.000						
** HB1A **	766 9,973,672.22		10,000,000.00	-26,327.78	30SEP00	1.000000 .00	-26,327.78
	10,000,000.000						
** HB1A **	CXL 766 -9,973,672.22		-10,000,000.00	26,327.78	30SEP00	1.000000 .00	26,327.78
	-10,000,000.000						



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		-10,000,000.000						
** MB1A **	445	10,001,146.02	2006/05/17	6.770	30SEP00	30SEP00	1.000000	
				10,001,146.62	-60		.00	-60
		10,000,000.000						
** MB1A **	767	9,974,818.24	10,001,146.62		30SEP00	30SEP00	1.000000	
					-26,328.38		.00	-26,328.38
		10,000,000.000						
** MB1A **	767	-9,974,818.24	-10,001,146.62		30SEP00	30SEP00	1.000000	
					26,328.38		.00	26,328.38
		-10,000,000.000						
046004AA5	TOTAL	10,000,000.00	10,000,000.00		.00		.00	.00
		10,001,146.02	10,001,146.62		-60 L		.00	-60 L
05535DCD4	BCF L L C	MTG 1997	2028/11/25	7.220	25MAY00	25MAY00	1.000000	
** MB10 **	401	4,628.13	4,382.26		245.87		.00	245.87
		4,628.130						
** MB10 **	094	267,942.99	258,201.23		20JUL00	20JUL00	1.000000	
					9,741.76		.00	9,741.76
		272,687.760						
** MB10 **	142	.00	.01		31JUL00	31JUL00	1.000000	
					-01		.00	-01
		.010						
05535DCD4	TOTAL	272,571.12	262,583.50		9,987.62 S		.00	9,987.62 S
05959EAA7	BANCO HIPOTECARO SA	TRANCHE T	2003/04/17	10.000	22JUN00	27JUN00	1.000000	
** MB1N **	197	1,017,500.00	1,039,500.00		-22,000.00		.00	-22,000.00
		1,100,000.000						
06050TAV4	BANK AMER NA CHARLOT	TRANCHE T	2001/12/17	1.000	30SEP00	30SEP00	1.000000	
** MB1A **	726	14,963,985.57	15,000,000.00		-36,014.43		.00	-36,014.43
		15,000,000.000						
** MB1A **	726	-14,963,985.57	-15,000,000.00		36,014.43		1.000000	36,014.43
							.00	



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06050TAV4	TOTAL	.00		.00	.00 L		.00	.00 L
060505AD6	BANK OF AMERICA	NT DTD	2010/02/15	7.800	09FEB00	14FEB00	1.000000	
** MB1H **	150	1,916,160.00	1,914,873.60		1,286.40		.00	1,286.40
		1,920,000.000						
06423EEX9	BANK ONE NA CHICAGO	TRANCHE T	2002/02/07	1.000	30SEP00	30SEP00	1.000000	
** MB1A **	447	20,000,986.93	20,000,988.91		-1.98		.00	-1.98
		20,000,000.000						
** MB1A **	727	19,819,103.78	20,000,988.91		-181,885.13		1.000000	-181,885.13
							.00	
		20,000,000.000						
** MB1A **	727	-19,819,103.78	-20,000,988.91		181,885.13		1.000000	181,885.13
							.00	
		-20,000,000.000						
06423EEX9	TOTAL	20,000,986.93	20,000,988.91		-1.98 L		.00	-1.98 L
06423EGS8	BANK ONE N A CHICAGO	TRANCHE T	2002/03/07	1.000	13APR00	18APR00	1.000000	
** MB1A **	461	14,991,300.00	15,000,000.00		-8,700.00		.00	-8,700.00
		15,000,000.000						
** MB1A **	728	24,897,802.20	25,000,000.00		-102,197.80		1.000000	-102,197.80
							.00	
		25,000,000.000						
** MB1A **	728	-24,897,802.20	-25,000,000.00		102,197.80		1.000000	102,197.80
							.00	
		-25,000,000.000						
06423EGS8	TOTAL	14,991,300.00	15,000,000.00		-8,700.00 L		.00	-8,700.00 L
06478VBL4	BANK SCOTLAND TREAS	TRANCHE S	2002/01/07	1.000	30SEP00	30SEP00	1.000000	
** MB1A **	449	24,995,089.26	24,995,079.10		10.16		.00	10.16
		25,000,000.000						
** MB1A **	729	24,601,970.91	24,995,079.10		-393,108.19		1.000000	-393,108.19
							.00	
		25,000,000.000						



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** MB1A **	CXL 729	-24,601,970.91		-24,995,079.10	30SEP00 393,108.19	30SEP00	1.000000 .00	393,108.19
	-25,000,000.000							
06478VBL4	TOTAL	24,995,089.26		24,995,079.10	10.16 L		.00	10.16 L
065379AB5	BANK TOKYO MITSUBISHI GLOBAL SR 2010/04/15	8.400			05JUL00	10JUL00	1.000000	
** MB1H **	298	50,932.50		49,955.00	977.50		.00	977.50
	50,000.000							
** MB1E **	168	1,059,370.00		1,004,571.81	19DEC00 54,798.19	22DEC00	1.000000 .00	54,798.19
	1,000,000.000							
065379AB5	TOTAL	1,110,302.50		1,054,526.81	55,775.69 L		.00	55,775.69 L
06605LGQ6	BANKAMERICA CORP MTN TRANCHE S 2001/09/11	1.000			30SEP00	30SEP00	1.000000	
** MB1A **	354	10,007,562.73		10,007,584.79	-22.06		.00	-22.06
	10,000,000.000							
** MB1A **	CXL 354	-10,007,562.73		-10,007,584.79	30SEP00 22.06	30SEP00	1.000000 .00	22.06
	-10,000,000.000							
** MB1A **	450	10,007,562.73		10,007,584.79	30SEP00 -22.06	30SEP00	1.000000 .00	-22.06
	10,000,000.000							
06605LGQ6	TOTAL	10,007,562.73		10,007,584.79	-22.06 L		.00	-22.06 L
066050CA1	BANKAMERICA CORP SUB NT 2003/08/15	1.000			30SEP00	30SEP00	1.000000	
** MB1A **	451	995,885.18		995,881.34	3.84		.00	3.84
	1,000,000.000							
** MB1A **	730	988,035.34		995,881.34	-7,846.00	30SEP00	1.000000 .00	-7,846.00
	1,000,000.000							
** MB1A **	CXL 730	-988,035.34		-995,881.34	30SEP00 7,846.00	30SEP00	1.000000 .00	7,846.00
	-1,000,000.000							



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066050CA1	TOTAL	995,885.18		995,881.34	3.84 L		.00	3.84 L
066050CJ2	BANKAMERICA CORP SR NT 2001/05/01	6.650			30SEP00	30SEP00	1.000000	
** MB1A **	452	7,543,074.99		7,543,271.17	-196.18		.00	-196.18
	7,500,000.000							
** MB1A **	731	7,335,262.49		7,543,271.17	-208,008.68	30SEP00	1.000000 .00	-208,008.68
	7,500,000.000							
** MB1A **	CXL 731	-7,335,262.49		-7,543,271.17	30SEP00 208,008.68	30SEP00	1.000000 .00	208,008.68
	-7,500,000.000							
066050CJ2	TOTAL	7,543,074.99		7,543,271.17	-196.18 L		.00	-196.18 L
066716AB7	BANQUE CENTRALE DE T BD 2027/09/19	8.250			05DEC00	12DEC00	1.000000	
** MB1S **	394	340,000.00		352,908.98	-12,908.98		.00	-12,908.98
	400,000.000							
** MB1S **	CXL 394	-340,000.00		-352,908.98	05DEC00 12,908.98	12DEC00	1.000000 .00	12,908.98
	-400,000.000							
** MB1S **	408	340,000.00		352,908.98	-12,908.98	05DEC00	1.000000 .00	-12,908.98
	400,000.000							
066716AB7	TOTAL	340,000.00		352,908.98	-12,908.98 S		.00	-12,908.98 S
07262UAE1	BAY VIEW 1999 LG1 AU AUTO RECE 2008/11/15	0.000			30APR00	30APR00	1.000000	
** MB10 **	525	.00		242,474.59	-242,474.59		.00	-242,474.59
	16,641,687.700							
** MB10 **	291	967,862.09		1,107,400.49	-139,538.40	12MAY00	1.000000 .00	-139,538.40
	76,003,894.300							
** MB10 **	CXL 291	-967,862.09		-1,107,400.49	12MAY00 139,538.40	17MAY00	1.000000 .00	139,538.40
	-76,003,894.300							
** MB10 **					12MAY00	12MAY00	1.000000	



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	526 967,862.09	1,107,400.49		-139,538.40		.00	-139,538.40
76,003,894.300							
** NB10 **	CXL 526 -967,862.09	-1,107,400.49		12MAY00 139,538.40	12MAY00	1.000000 .00	139,538.40
-76,003,894.300							
** NB10 **	775 924,452.32	1,107,400.49		12MAY00 -182,948.17	12JUN00	1.000000 .00	-182,948.17
76,003,894.300							
07262UAE1	TOTAL	924,452.32	1,349,875.08	-425,422.76 S		.00	-425,422.76 S
072699AA9	BAYAN TELECOMMUNICAT SR NT 144 2006/07/15 15.000			100CT00	170CT00	1.000000	
** NB1N **	257 166,500.00	402,303.26		-235,803.26		.00	-235,803.26
450,000.000							
073928JP9	BEAR STEARNS COS INC TRANCHE T 2002/05/28 1.000			30SEP00	30SEP00	1.000000	
** NB1A **	453 19,984,533.57	19,984,508.46		25.11		.00	25.11
20,000,000.000							
** NB1A **	732 19,867,723.24	19,984,508.46		30SEP00 -116,785.22	30SEP00	1.000000 .00	-116,785.22
20,000,000.000							
** NB1A **	CXL 732 -19,867,723.24	-19,984,508.46		30SEP00 116,785.22	30SEP00	1.000000 .00	116,785.22
-20,000,000.000							
073928JP9	TOTAL	19,984,533.57	19,984,508.46	25.11 L		.00	25.11 L
07785HCY2	BELL ALANTIC FINL SV TRANCHE T 2002/03/21 1.000			30SEP00	30SEP00	1.000000	
** NB1A **	733 9,972,000.00	10,000,000.00		-28,000.00		.00	-28,000.00
10,000,000.000							
** NB1A **	CXL 733 -9,972,000.00	-10,000,000.00		30SEP00 28,000.00	30SEP00	1.000000 .00	28,000.00
-10,000,000.000							
** NB1A **	734 11,966,400.00	12,000,000.00		30SEP00 -33,600.00	30SEP00	1.000000 .00	-33,600.00
12,000,000.000							
** NB1A **	CXL 734 -11,966,400.00	-12,000,000.00		30SEP00 33,600.00	30SEP00	1.000000 .00	33,600.00
-12,000,000.000							



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07785HCY2	TOTAL	.00	.00	.00 L		.00	.00 L
081905AG6	BENEFICIAL HOME EQUI SER 1996 2026/04/28 1.000			28JUN00	28JUN00	1.000000	
** NB1E **	018 32,806.42	32,632.14		174.28		.00	174.28
32,806.420							
090572AE8	BIO RAD LABS INC SR SUB NT 2007/02/15 11.625			06SEP00	11SEP00	1.000000	
** NB1J **	641 1,039,500.00	978,660.98		60,839.02		.00	60,839.02
990,000.000							
097014AA2	BOEING CAP CORP SR NT 2002/09/27 1.000			30SEP00	30SEP00	1.000000	
** NB1A **	735 19,997,802.20	20,000,000.00		-2,197.80		.00	-2,197.80
20,000,000.000							
** NB1A **	CXL 735 -19,997,802.20	-20,000,000.00		30SEP00 2,197.80	30SEP00	1.000000 .00	2,197.80
-20,000,000.000							
097014AA2	TOTAL	.00	.00	.00 L		.00	.00 L
09774LADO	BOMBARDIER CAP INC M TRANCHE T 2002/07/26 1.000			30SEP00	30SEP00	1.000000	
** NB1A **	736 9,981,944.44	10,000,000.00		-18,055.56		.00	-18,055.56
10,000,000.000							
** NB1A **	CXL 736 -9,981,944.44	-10,000,000.00		30SEP00 18,055.56	30SEP00	1.000000 .00	18,055.56
-10,000,000.000							
09774LADO	TOTAL	.00	.00	.00 L		.00	.00 L
105756AK6	BRAZIL FEDERATIVE RE GLOBAL BD 2020/01/15 12.750			19JAN00	26JAN00	1.000000	
** NB1E **	287 3,206,610.00	3,181,002.00		25,608.00		.00	25,608.00
3,300,000.000							
** NB1E **	CXL 287 -3,206,610.00	-3,181,002.00		19JAN00 -25,608.00	26JAN00	1.000000 .00	-25,608.00
-3,300,000.000							
** NB1E **	305 3,206,610.00	3,181,002.00		19JAN00 25,608.00	26JAN00	1.000000 .00	25,608.00
3,300,000.000							



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3,300,000.000							
105756AK6	TOTAL	3,206,610.00	3,181,002.00	25,608.00 L		.00	25,608.00 L
105756AM2	BRAZIL FEDERATIVE RE US GLOBAL	2007/07/26	11.250	28AUG00	31AUG00	1.000000	
** MB1A **	463	12,909,000.00	12,302,892.02	606,107.98		.00	606,107.98
13,000,000.000							
** MB1A **	470	4,960,000.00	4,731,881.55	228,118.45	28AUG00	31AUG00	1.000000
5,000,000.000							
105756AM2	TOTAL	17,869,000.00	17,034,773.57	834,226.43 L		.00	834,226.43 L
106238FS2	BRAZOS TX HIGHER ED TAXABLE S	2034/12/01	1.000	30SEP00	30SEP00	1.000000	
** MB1A **	737	9,996,944.45	10,000,000.00	-3,055.55		.00	-3,055.55
10,000,000.000							
** MB1A **	737	-9,996,944.45	-10,000,000.00	3,055.55	30SEP00	30SEP00	1.000000
-10,000,000.000							
106238FS2	TOTAL	.00	.00	.00 L		.00	.00 L
106238FU7	BRAZOS TX HIGHER ED TAXABLESR	2034/12/01	1.000	30SEP00	30SEP00	1.000000	
** MB1A **	738	9,997,222.22	10,000,000.00	-2,777.78		.00	-2,777.78
10,000,000.000							
** MB1A **	738	-9,997,222.22	-10,000,000.00	2,777.78	30SEP00	30SEP00	1.000000
-10,000,000.000							
106238FU7	TOTAL	.00	.00	.00 L		.00	.00 L
108151VU2	BRIDGEPORT CT TAXABLE P	2030/01/15	7.640	22AUG00	29AUG00	1.000000	
** MB1E **	081	9,010,440.00	9,000,000.00	10,440.00		.00	10,440.00
9,000,000.000							



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12189TAP9	BURLINGTON NORHTN SA NT	2007/04/15	7.875	30SEP00	30SEP00	1.000000	
** MB1A **	739	19,263,301.27	19,993,924.36	-730,623.09		.00	-730,623.09
20,000,000.000							
** MB1A **	739	-19,263,301.27	-19,993,924.36	730,623.09	30SEP00	30SEP00	1.000000
-20,000,000.000							
12189TAP9	TOTAL	.00	.00	.00 L		.00	.00 L
125577AE6	CIT GROUP INC NT	2002/10/01	1.000	20JUL00	20JUL00	1.000000	
** MB10 **	076	400,592.00	400,244.00	348.00		.00	348.00
400,000.000							
** MB1H **	079	401,554.00	400,551.88	1,002.12	08SEP00	13SEP00	1.000000
400,000.000							
125577AE6	TOTAL	401,554.00	400,551.88	1,002.12 L		.00	1,002.12 L
400,592.00							
400,244.00							
348.00 S							
.00							
348.00 S							
12560PBS9	CIT GROUP INC MTNS B TRANCHE S	2002/09/13	1.000	09NOV00	14NOV00	1.000000	
** MB1H **	522	497,990.00	500,000.00	-2,010.00		.00	-2,010.00
500,000.000							
12613XAB7	CNH EQUIP TR 2000 A LN	2003/08/15	6.800	30SEP00	30SEP00	1.000000	
** MB1A **	366	10,000,000.00	10,745,995.40	-745,995.40		.00	-745,995.40
10,000,000.000							
** MB1A **	366	-10,000,000.00	-10,745,995.40	745,995.40	30SEP00	30SEP00	1.000000
-10,000,000.000							
** MB1A **	524	10,745,395.11	10,745,995.40	-600.29	30SEP00	30SEP00	1.000000
10,000,000.000							



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12613XAB7	TOTAL		10,745,395.11	10,745,995.40	-600.29 L	.00	-600.29 L
126342FK5	CS FIRST BOSTON MTG PFD MTG A	2009/09/25	6.620	25MAR00	27MAR00	1.000000	
** HB10 **	652	28,600.73	28,314.72	286.01		.00	286.01
	28,600.730						
** HB10 **	095	229,644.63	229,380.50	264.13	20JUL00	1.000000	264.13
	231,697.470					.00	
** HB10 **	143	.00	.01	-01	31JUL00	1.000000	-01
	.010					.00	
126342FK5	TOTAL		258,245.36	257,695.23	550.13 S	.00	550.13 S
126545AD4	CUC INTL INC SUB NT CO	2002/02/15	3.000	27OCT00	01NOV00	1.000000	
** HB1H **	426	202,400.00	202,254.57	145.43		.00	145.43
	220,000.000						
** HB1H **	437	488,262.50	487,335.60	926.90	30OCT00	1.000000	926.90
	530,000.000				02NOV00	.00	
126545AD4	TOTAL		690,662.50	689,590.17	1,072.33 L	.00	1,072.33 L
12669ACC6	CHMBS VAR 25OCT	2028/10/25	1.000	25JAN00	25JAN00	1.000000	
** HB10 **	424	132,413.77	132,268.94	144.83		.00	144.83
	132,413.770						
** HB10 **	425	74,652.33	74,570.68	81.65	25FEB00	1.000000	81.65
	74,652.330				25FEB00	.00	
** HB10 **	653	125,257.28	125,120.28	137.00	25MAR00	1.000000	137.00
	125,257.280					.00	
** HB10 **	032	437,964.44	441,764.99	-3,800.55	17JUL00	1.000000	-3,800.55
	442,248.700					.00	



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12669ACC6	TOTAL		770,287.82	773,724.89	-3,437.07 S	.00	-3,437.07 S
12682NAF6	CABLE + WIRELESS OPT GTD NT	2010/06/22	8.000	19JUN00	22JUN00	1.000000	
** HB1H **	223	949,933.50	946,390.00	3,543.50		.00	3,543.50
	950,000.000						
12682PAA2	CABLE + WIRELESS COM NT	2003/03/06	6.375	12JUN00	12JUN00	1.000000	
** HB1H **	148	610,000.00	607,175.70	2,824.30		.00	2,824.30
	610,000.000						
12682PAC8	CABLE + WIRELESS COM NT	2008/03/06	6.750	12JUN00	12JUN00	1.000000	
** HB1H **	149	1,546,170.00	1,506,660.00	39,510.00		.00	39,510.00
	1,500,000.000						
128017AC4	CAITHNESS COSO FDG C SR SECD N	2001/12/15	6.800	27NOV00	30NOV00	1.000000	
** MB1E **	288	201,140.55	205,245.32	-4,104.77		.00	-4,104.77
	205,245.320						
** MB1E **	288	-201,140.55	-205,245.32	4,104.77	27NOV00	1.000000	4,104.77
	-205,245.320				30NOV00	.00	
** MB1E **	379	201,140.55	123,031.82	78,108.73	27NOV00	1.000000	78,108.73
	123,031.820				30NOV00	.00	
128017AC4	TOTAL		201,140.55	123,031.82	78,108.73 L	.00	78,108.73 L
139732BE0	CAPITAL AUTO RECEIVA 1999 2 AS	2002/06/15	6.060	15SEP00	15SEP00	1.000000	
** MB1F **	206	2,675,000.00	2,674,023.20	976.80		.00	976.80
	2,675,000.000						
14911RAB5	CATERPILLAR FINL SVC NT	2002/08/01	1.000	17JUL00	18JUL00	1.000000	
** MB10 **	015	1,001,398.00	1,002,580.00	-1,182.00		.00	-1,182.00
	1,000,000.000						
** MB1A **	460	10,026,597.30	10,026,636.43	-39.13	30SEP00	1.000000	-39.13
	10,000,000.000				30SEP00	.00	
** MB1A **					30SEP00	1.000000	



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	740 10,000,000.000	9,915,682.56	10,026,636.43	-110,953.87		.00	-110,953.87
** MB1A **	CXL 740 -10,000,000.000	-9,915,682.56	-10,026,636.43	30SEP00 110,953.87	30SEP00	1.000000 .00	110,953.87
14911RAB5	TOTAL	10,026,597.30	10,026,636.43	-39.13 L		.00	-39.13 L
		1,001,398.00	1,002,580.00	-1,182.00 S		.00	-1,182.00 S
149114AP5	CATERPILLAR FINL ASS 1997 A AS 2003/05/25 6.450			12JUL00	17JUL00	1.000000	
** MB10 **	031 125,774.840	125,656.92	125,750.27	-93.35		.00	-93.35
14912LG21	CATERPILLAR FINL SVC TRANCHE T 2002/11/04 1.000			30SEP00	30SEP00	1.000000	
** MB1A **	461 23,000,000.000	22,999,636.78	22,999,636.31	.47		.00	.47
** MB1A **	741 23,000,000.000	22,774,886.78	22,999,636.31	-224,749.53	30SEP00	1.000000 .00	-224,749.53
** MB1A **	CXL 741 -23,000,000.000	-22,774,886.78	-22,999,636.31	224,749.53	30SEP00	1.000000 .00	224,749.53
14912LG21	TOTAL	22,999,636.78	22,999,636.31	.47 L		.00	.47 L
14912LM46	CATERPILLAR FINL SVC TRANCHE T 2001/12/10 1.000			01MAY00	04MAY00	1.000000	
** MB1A **	776 20,000,000.000	20,003,380.00	20,000,000.00	3,380.00		.00	3,380.00
14912LH95	CATERPILLAR FINL SVC TRANCHE T 2002/04/05 1.000			30SEP00	30SEP00	1.000000	
** MB1A **	742 25,000,000.000	24,620,604.62	25,000,000.00	-379,395.38		.00	-379,395.38
** MB1A **	CXL 742 -25,000,000.000	-24,620,604.62	-25,000,000.00	379,395.38	30SEP00	1.000000 .00	379,395.38



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14912LH95	TOTAL		.00	.00 L		.00	.00 L
14912LJ36	CATERPILLAR FINL SVC TRANCHE T 2003/04/11 1.000			30SEP00	30SEP00	1.000000	
** MB1A **	378 25,000,000.000	24,980,999.70	24,980,979.47	20.23		.00	20.23
** MB1A **	CXL 378 -25,000,000.000	-24,980,999.70	-24,980,979.47	-20.23	30SEP00	1.000000 .00	-20.23
** MB1A **	463 25,000,000.000	24,980,999.70	24,980,979.47	20.23	30SEP00	1.000000 .00	20.23
14912LJ36	TOTAL	24,980,999.70	24,980,979.47	20.23 L		.00	20.23 L
151313AD5	CENDANT CORP NT 2003/12/01 7.750			21SEP00	26SEP00	1.000000	
** MB1H **	173 750,000.000	732,787.50	767,260.86	-34,473.36		.00	-34,473.36
152314BY5	CENTEX HOME EQUITY L 2000 A AS 2018/05/25 7.510			25NOV00	27NOV00	1.000000	
** MB1F **	697 38,319.350	38,319.35	38,192.91	126.44		.00	126.44
** MB1F **	796 21,623.950	.00	21,552.60	-21,552.60	25NOV00	1.000000 .00	-21,552.60
152314BY5	TOTAL	38,319.35	59,745.51	-21,426.16 L		.00	-21,426.16 L
16H062651	GNMA II TBA MAY 30 ARMS 2099/12/31 1.000			12MAY00	24MAY00	1.000000	
** MB1E **	253 21,500,000.000	21,070,000.00	21,281,640.63	-211,640.63		.00	-211,640.63
16H062669	GNMA II TBA JUN 30 ARMS 2099/12/31 1.000			22MAY00	26JUN00	1.000000	
** MB1E **	378 21,500,000.000	21,056,562.50	21,070,860.00	-14,297.50		.00	-14,297.50
** MB1E **	CXL 378 -21,500,000.000	-21,056,562.50	-21,070,860.00	14,297.50	26JUN00	1.000000 .00	14,297.50



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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	BASE	BASE	GN/LS	NET BAS SECY GN/LS
** HB1A **	374 68,840,625.00	68,764,062.50	68,764,062.50	01JUN00 76,562.50	26JUN00	1.000000 .00	76,562.50
70,000,000.000							
** HB1A **	375 49,171,875.00	49,117,187.50	49,117,187.50	01JUN00 54,687.50	26JUN00	1.000000 .00	54,687.50
50,000,000.000							
** HB1E **	654 1,981,875.00	1,967,812.50	1,967,812.50	15JUN00 14,062.50	26JUN00	1.000000 .00	14,062.50
2,000,000.000							
** HB1E **	CXL 654 -1,981,875.00	-1,967,812.50	-1,967,812.50	15JUN00 -14,062.50	26JUN00	1.000000 .00	-14,062.50
-2,000,000.000							
** HB1E **	777 1,981,875.00	2099/12/31 1,967,812.50	1,967,812.50	15JUN00 14,062.50	26JUN00	1.000000 .00	14,062.50
2,000,000.000							
16HO62669	TOTAL	119,994,375.00	119,849,062.50	145,312.50 L		.00	145,312.50 L
16HO62677	GNMA II TBA JUL 30 ARMS	2099/12/31 1.000	1.000	30JUN00	25JUL00	1.000000	
** HB1E **	030 3,460,625.00	3,418,249.80	3,418,249.80	42,375.20		.00	42,375.20
3,500,000.000							
** HB1E **	CXL 030 -3,460,625.00	-3,418,249.80	-3,418,249.80	30JUN00 -42,375.20	25JUL00	1.000000 .00	-42,375.20
-3,500,000.000							
** HB1E **	203 1,985,000.00	1,981,887.06	1,981,887.06	20JUL00 3,112.94	25JUL00	1.000000 .00	3,112.94
2,000,000.000							
16HO62677	TOTAL	1,985,000.00	1,981,887.06	3,112.94 L		.00	3,112.94 L
16HO62693	GNMA II TBA SEP 30 ARMS	2099/12/31 1.000	1.000	30AUG00	25SEP00	1.000000	
** HB1E **	201 5,968,125.00	5,955,000.00	5,955,000.00	13,125.00		.00	13,125.00
6,000,000.000							
** HB1E **	CXL 201 -5,968,125.00	-5,955,000.00	-5,955,000.00	30AUG00 -13,125.00	25SEP00	1.000000 .00	-13,125.00
-6,000,000.000							



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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	BASE	BASE	GN/LS	NET BAS SECY GN/LS
16HO62693	TOTAL	.00	.00	.00 L		.00	.00 L
16151RAG8	CHASE CR CARD OMNER 2000 2 AS	2005/07/15 1.000	1.000	30SEP00	30SEP00	1.000000	
** HB1A **	768 4,986,155.56	5,000,000.00	5,000,000.00	-13,844.44		.00	-13,844.44
5,000,000.000							
** HB1A **	CXL 768 -4,986,155.56	-5,000,000.00	-5,000,000.00	13,844.44	30SEP00	1.000000 .00	13,844.44
-5,000,000.000							
16151RAG8	TOTAL	.00	.00	.00 L		.00	.00 L
16161ABY3	CHASE MANHATTAN CORP SUB NT	2010/06/15 7.875	7.875	05JUN00	09JUN00	1.000000	
** HB1H **	107 1,001,210.00	998,680.00	998,680.00	2,530.00		.00	2,530.00
1,000,000.000							
16161LDL5	CHASE MANHATTAN CORP TRANCHE T	2002/09/11 1.000	1.000	30SEP00	30SEP00	1.000000	
** HB1A **	465 15,041,322.22	15,000,000.00	15,000,000.00	41,322.22		.00	41,322.22
15,000,000.000							
** HB1A **	744 14,944,833.34	15,000,000.00	15,000,000.00	-55,166.66	30SEP00	1.000000 .00	-55,166.66
15,000,000.000							
** HB1A **	CXL 744 -14,944,833.34	-15,000,000.00	-15,000,000.00	55,166.66	30SEP00	1.000000 .00	55,166.66
-15,000,000.000							
16161LDL5	TOTAL	15,041,322.22	15,000,000.00	41,322.22 L		.00	41,322.22 L
16161LDM3	CHASE MANHATTAN CORP	2003/09/15 1.000	1.000	30SEP00	30SEP00	1.000000	
** HB1A **	466 14,994,260.76	15,000,000.00	15,000,000.00	-5,739.24		.00	-5,739.24
15,000,000.000							
** HB1A **	745 14,950,572.58	15,000,000.00	15,000,000.00	-49,427.42	30SEP00	1.000000 .00	-49,427.42
15,000,000.000							
** HB1A **	CXL 745 -14,950,572.58	-15,000,000.00	-15,000,000.00	49,427.42	30SEP00	1.000000 .00	49,427.42
-15,000,000.000							



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16161LDM3	TOTAL	14,994,260.76	15,000,000.00		-5,739.24 L		.00	-5,739.24 L
16165NAA4	CHASERS	00 1 CTF	2001/01/04	1.000	30SEP00	30SEP00	1.000000	
** MB1A **	467	15,190,898.67	15,000,000.00		190,898.67		.00	190,898.67
	15,000,000.000							
** MB1A **	746	14,759,673.91	15,000,000.00		-240,326.09	30SEP00	1.000000	-240,326.09
	15,000,000.000						.00	
** MB1A **	CXL 746	-14,759,673.91	-15,000,000.00		240,326.09	30SEP00	1.000000	240,326.09
	-15,000,000.000						.00	
16165NAA4	TOTAL	15,190,898.67	15,000,000.00		190,898.67 L		.00	190,898.67 L
163762AC1	CHEMICAL MASTER CR C 95 2 ASSE	2003/06/15	6.230		30SEP00	30SEP00	1.000000	
** MB1A **	521	11,752,466.97	11,959,676.92		-207,209.95		.00	-207,209.95
	11,960,000.000							
** MB1A **	769	11,926,561.24	11,959,676.92		-33,115.68	30SEP00	1.000000	-33,115.68
	11,960,000.000						.00	
** MB1A **	CXL 769	-11,926,561.24	-11,959,676.92		33,115.68	30SEP00	1.000000	33,115.68
	-11,960,000.000						.00	
** MB1U **	720	11,960,000.00	11,752,466.97		207,533.03	16OCT00	1.000000	207,533.03
	11,960,000.000						.00	
163762AC1	TOTAL	11,752,466.97	11,959,676.92		-207,209.95 L		.00	-207,209.95 L
		11,960,000.00	11,752,466.97		207,533.03 S		.00	207,533.03 S



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164452AB0	CHEROKEE INTL LLC / SR SUB NT	2009/05/01	10.500		04FEB00	09FEB00	1.000000	
** MB1J **	466	3,176,000.00	3,970,000.00		-794,000.00		.00	-794,000.00
	3,970,000.000							
166778AT7	CHEVY CHASE AUTO REC 2000 2 NT	2003/09/15	6.800		30SEP00	30SEP00	1.000000	
** MB1A **	522	14,994,209.28	14,996,155.15		-1,945.87		.00	-1,945.87
	15,000,000.000							
** MB1A **	770	14,964,991.85	14,996,155.15		-31,163.30	30SEP00	1.000000	-31,163.30
	15,000,000.000						.00	
** MB1A **	CXL 770	-14,964,991.85	-14,996,155.15		31,163.30	30SEP00	1.000000	31,163.30
	-15,000,000.000						.00	
166778AT7	TOTAL	14,994,209.28	14,996,155.15		-1,945.87 L		.00	-1,945.87 L
17305EAE5	CITIBANK CR CARD ISS SER 2000	2007/10/17	6.900		20NOV00	24NOV00	1.000000	
** MB1Q **	010	1,182,068.36	1,173,783.23		8,285.13		.00	8,285.13
	1,175,000.000							
182743AR5	CLASSNOTES TR	1998 1 AS	2020/06/01	1.000	30SEP00	30SEP00	1.000000	
** MB1A **	771	9,997,500.00	10,000,000.00		-2,500.00		.00	-2,500.00
	10,000,000.000							
** MB1A **	CXL 771	-9,997,500.00	-10,000,000.00		2,500.00	30SEP00	1.000000	2,500.00
	-10,000,000.000						.00	
182743AR5	TOTAL	.00	.00		.00 L		.00	.00 L
182743AT1	CLASSNOTES TR	1998 1 AS	2020/08/01	1.000	30SEP00	30SEP00	1.000000	
** MB1A **	772	9,997,222.22	10,000,000.00		-2,777.78		.00	-2,777.78
	10,000,000.000							
** MB1A **	CXL 772	-9,997,222.22	-10,000,000.00		2,777.78	30SEP00	1.000000	2,777.78
	-10,000,000.000						.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	GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE	BASE COST	SECTY GN/LS			
182743AT1	TOTAL		.00	.00 L		.00	.00 L
187168AC3	CLIMACHEM INC	2007/12/01	10.750	21JUN00	26JUN00	1.000000	
** HB1J **	582	594,000.00	1,905,750.00	-1,311,750.00		.00	-1,311,750.00
	1,980,000.000						
** HB1J **	591	1,348,100.00	3,816,312.50	-2,468,212.50	29JUN00	1.000000	-2,468,212.50
	3,965,000.000				05JUL00	.00	
187168AC3	TOTAL		5,722,062.50	-3,779,962.50 L		.00	-3,779,962.50 L
195325AT2	COLUMBIA REP	2009/04/23	9.750	09FEB00	14FEB00	1.000000	
** HB10 **	267	47,500.00	47,937.50	-437.50		.00	-437.50
	50,000.000						
** HB10 **	077	45,187.50	47,937.50	-2,750.00	20JUL00	1.000000	-2,750.00
	50,000.000					.00	
** HB1H **	511	45,500.00	45,198.39	301.61	01AUG00	1.000000	301.61
	50,000.000					.00	
195325AT2	TOTAL		45,198.39	301.61 L		.00	301.61 L
		92,687.50	95,875.00	-3,187.50 S		.00	-3,187.50 S
195325AU9	COLOMBIA REP	2020/02/25	11.750	06MAR00	09MAR00	1.000000	
** HB10 **	466	19,450.00	19,506.00	-56.00		.00	-56.00
	20,000.000						
** HB10 **	078	77,512.50	87,053.00	-9,540.50	20JUL00	1.000000	-9,540.50
	90,000.000					.00	
** HB1H **	526	77,850.00	77,517.72	332.28	03AUG00	1.000000	332.28
	90,000.000					.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	GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE	BASE COST	SECTY GN/LS			
195325AU9	TOTAL		77,517.72	332.28 L		.00	332.28 L
		96,962.50	106,559.00	-9,596.50 S		.00	-9,596.50 S
197677AE7	COLUMBIA/HCA HEALTHC NT	2000/06/15	6.410	15JUN00	15JUN00	1.000000	
** HB1E **	637	2,000,000.00	1,987,500.00	12,500.00		.00	12,500.00
	2,000,000.000						
20033TAB1	COMED TRANSITION FDG SER 1998	2003/06/25	5.290	12JUL00	17JUL00	1.000000	
** HB10 **	035	394,719.64	394,469.66	249.98		.00	249.98
	399,969.240						
201730AC2	COMMERCIAL MTG ASSET MTG PSSTH	2010/09/17	6.640	23FEB00	28FEB00	1.000000	
** HB10 **	392	278,156.25	278,484.38	-328.13		.00	-328.13
	300,000.000						
205887AT9	CONAGRA INC	2000/06/12	1.000	12JUN00	12JUN00	1.000000	
** HB1E **	572	1,000,000.00	998,600.00	1,400.00		.00	1,400.00
	1,000,000.000						
20846QBK3	CONSECO FIN SECS COR 2000 1 MF	2031/05/01	6.840	31JUL00	31JUL00	1.000000	
** HB1F **	090	23,858.37	23,787.54	70.83		.00	70.83
	23,858.370						
** HB1F **	CXL 090	-23,858.37	-23,787.54	-70.83	31JUL00	1.000000	-70.83
	-23,858.370					.00	
** HB1F **	091	23,858.37	23,787.54	70.83	01SEP00	1.000000	70.83
	23,858.370					.00	
20846QBK3	TOTAL		23,787.54	70.83 L		.00	70.83 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
209864AS6 ** HB1A **	CONSOLIDATED RAIL CORP 675 1,550,000.000	2000/06/01	9.750 1,558,370.00	01JUN00 -8,370.00	01JUN00	1.000000 .00	-8,370.00
21H0806A2 ** HB1E **	GNMA II TBA OCT 30 JUMBOS 200 2,000,000.000	2099/12/20	8.000 2,023,750.00	17OCT00 7,656.25	23OCT00	1.000000 .00	7,656.25
21H0806B0 ** HB1E **	GNMA II TBA NOV 30 JUMBOS 055 2,000,000.000	2099/12/20	8.000 2,030,000.00	13NOV00 546.88	20NOV00	1.000000 .00	546.88
21H0806C8 ** HB1E **	GNMA II TBA DEC 30 JUMBOS 668 2,000,000.000	2099/12/20	8.000 2,028,750.00	11DEC00 10,468.75	20DEC00	1.000000 .00	10,468.75
** HB1E **	CXL 668 -2,000,000.000		-2,039,218.75	11DEC00 -10,468.75	20DEC00	1.000000 .00	-10,468.75
21H0806C8	TOTAL		.00	.00 L		.00	.00 L
22237LEN8 ** HB1A **	COUNTRYWIDE FDG CORP TR.001090 468 5,000,000.000	2002/10/08	6.380 4,913,293.44	30SEP00 107.24	30SEP00	1.000000 .00	107.24
** HB1A **	747 5,000,000.000		4,845,949.00	30SEP00 -67,237.20	30SEP00	1.000000 .00	-67,237.20
** HB1A **	CXL 747 -5,000,000.000		-4,845,949.00	30SEP00 67,237.20	30SEP00	1.000000 .00	67,237.20
22237LEN8	TOTAL		4,913,293.44	107.24 L		.00	107.24 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
22237UAB8 ** HB1E **	COUNTRY HOME LN INC NT 172 750,000.000	2004/06/15	6.850 749,632.48	17OCT00 -10,664.98	20OCT00	1.000000 .00	-10,664.98
224044AU1 ** HB1A **	COX COMMUNICATION IN NT 345 7,850,000.000	2000/08/15	1.000 7,859,043.20	31MAR00 56,663.74	31MAR00	1.000000 .00	56,663.74
** HB1A **	777 7,850,000.000		7,859,043.20	31MAR00 -9,043.20	31MAR00	1.000000 .00	-9,043.20
** HB1A **	CXL 777 -7,850,000.000		-7,850,000.00	31MAR00 9,043.20	31MAR00	1.000000 .00	9,043.20
224044AU1	TOTAL		7,915,706.94	56,663.74 L		.00	56,663.74 L
228372AC2 ** HB1E **	CROWN HOME EQUITY LN 1996 1 AS 185 154,756.760	2011/06/25	6.810 153,501.09	25AUG00 1,255.67	25AUG00	1.000000 .00	1,255.67
232745I12 ** HB1A **	ARGENTINA 028 10,000,000.000	2005/12/04	11.000 9,450,000.00	05JAN00 300,000.00	10JAN00	1.000000 .00	300,000.00
23383FAM7 ** HB1A **	DAIMLERCHRYSLER NORT TRANCHE T 526 10,000,000.000	2001/02/07	6.680 10,001,697.71	30SEP00 -13.01	30SEP00	1.000000 .00	-13.01
** HB1A **	751 10,000,000.000		9,569,120.33	30SEP00 -432,570.39	30SEP00	1.000000 .00	-432,570.39
** HB1A **	CXL 751 -10,000,000.000		-9,569,120.33	30SEP00 432,570.39	30SEP00	1.000000 .00	432,570.39



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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 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
23383FAM7	TOTAL						
	10,001,677.71	10,001,690.72		-13.01 L		.00	-13.01 L
23383VAAB	DAIMLERCHRYSLER AUTO 2000 A AS	2003/01/06	6.760	06OCT00	06OCT00	1.000000	
** HB1U **	709	62,730.09	62,728.90	1.19		.00	1.19
	62,730.090						
** HB1A **	773	9,952,865.56	2003/02/06 9,999,810.00	30SEP00 -46,944.44	30SEP00	1.000000	-46,944.44
	10,000,000.000					.00	
** HB1A **	CXL 773	-9,952,865.56	-9,999,810.00	30SEP00 46,944.44	30SEP00	1.000000	46,944.44
	-10,000,000.000					.00	
** HB1A **	774	4,976,432.77	4,999,905.00	30SEP00 -23,472.23	30SEP00	1.000000	-23,472.23
	5,000,000.000					.00	
** HB1A **	CXL 774	-4,976,432.77	-4,999,905.00	30SEP00 23,472.23	30SEP00	1.000000	23,472.23
	-5,000,000.000					.00	
23383VAAB	TOTAL						
	.00	.00		.00 L		.00	.00 L
	62,730.09	62,728.90		1.19 S		.00	1.19 S
23383VAJ9	DAIMLERCHRYSLER AUTO 2000 C AS	2003/07/06	6.810	30SEP00	30SEP00	1.000000	
** HB1A **	471	19,998,673.44	19,998,672.69	.75		.00	.75
	20,000,000.000						
** HB1A **	775	19,930,573.44	19,998,672.69	30SEP00 -68,099.25	30SEP00	1.000000	-68,099.25
	20,000,000.000					.00	
** HB1A **	CXL 775	-19,930,573.44	-19,998,672.69	30SEP00 68,099.25	30SEP00	1.000000	68,099.25
	-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	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
23383VAJ9	TOTAL						
	19,998,673.44	19,998,672.69		.75 L		.00	.75 L
233835AE7	DAIMLERCHRYSLER NA H GTD NT FL	2002/01/18	1.000	30SEP00	30SEP00	1.000000	
** HB1A **	472	10,003,527.52	10,003,534.88	-7.36		.00	-7.36
	10,000,000.000						
** HB1A **	748	9,877,984.04	10,003,534.88	30SEP00 -125,550.84	30SEP00	1.000000	-125,550.84
	10,000,000.000					.00	
** HB1A **	CXL 748	-9,877,984.04	-10,003,534.88	30SEP00 125,550.84	30SEP00	1.000000	125,550.84
	-10,000,000.000					.00	
233835AE7	TOTAL						
	10,003,527.52	10,003,534.88		-7.36 L		.00	-7.36 L
233835AF4	DAIMLER CHRYSLER NO NT	2002/03/01	7.125	30SEP00	30SEP00	1.000000	
** HB1A **	473	14,995,368.50	14,995,359.81	8.69		.00	8.69
	15,000,000.000						
** HB1A **	474	14,995,368.50	14,995,359.81	30SEP00 8.69	30SEP00	1.000000	8.69
	15,000,000.000					.00	
** HB1A **	749	14,906,306.00	14,995,359.81	30SEP00 -89,053.81	30SEP00	1.000000	-89,053.81
	15,000,000.000					.00	
** HB1A **	CXL 749	-14,906,306.00	-14,995,359.81	30SEP00 89,053.81	30SEP00	1.000000	89,053.81
	-15,000,000.000					.00	
** HB1A **	750	14,906,306.00	14,995,359.81	30SEP00 -89,053.81	30SEP00	1.000000	-89,053.81
	15,000,000.000					.00	
** HB1A **	CXL 750	-14,906,306.00	-14,995,359.81	30SEP00 89,053.81	30SEP00	1.000000	89,053.81
	-15,000,000.000					.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 SECTY GN/LS SECTY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
233835AF4	TOTAL		29,990,737.00	29,990,719.62	17.38 L	.00	17.38 L
233835AJ6	DAIMLER CHRYSLER NOR GTD NT	2005/06/15	7.750	27DEC00	02JAN01	1.000000	
** WB1H **	043 1,000,000.000		1,018,680.00	1,016,577.43	2,102.57	.00	2,102.57
240028AB6	DAYTON SUPERIOR CORP SR SUB NT	2009/06/15	13.000	07SEP00	26SEP00	1.000000	
** WB1J **	653 4,880,000.000		4,664,154.38	4,665,265.67	-1,111.29	.00	-1,111.29
240028AD2	DAYTON SUPERIOR CORP UNIT 1000	2009/06/15	13.000	07AUG00	07AUG00	1.000000	
** WB1J **	620 4,880,000.000		4,754,974.40	4,756,045.20	-1,070.80	.00	-1,070.80
244217BD6	DEERE JOHN CAP CORP SR NT	2002/10/15	7.000	30SEP00	30SEP00	1.000000	
** WB1A **	475 10,000,000.000		9,997,160.91	9,941,166.69	55,994.22	.00	55,994.22
** WB1A **	476 25,000,000.000		24,853,096.95	24,908,907.44	-55,810.49	.00	-55,810.49
** WB1A **	752 25,000,000.000		24,046,152.51	24,852,916.73	-806,764.22	.00	-806,764.22
** WB1A **	CXL 752 -25,000,000.000		-24,046,152.51	-24,852,916.73	806,764.22	.00	806,764.22
** WB1A **	753 10,000,000.000		9,674,383.13	9,997,157.40	-322,774.27	.00	-322,774.27
** WB1A **	CXL 753 -10,000,000.000		-9,674,383.13	-9,997,157.40	322,774.27	.00	322,774.27



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WB2C ANNUAL

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT SECTY GN/LS SECTY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
244217BD6	TOTAL		34,850,257.86	34,850,074.13	183.73 L	.00	183.73 L
24422EHH5	DEERE JOHN CAP CORP TRANCHE T	2002/01/15	6.750	30SEP00	30SEP00	1.000000	
** WB1A **	477 12,500,000.000		12,408,683.67	12,408,499.02	184.65	.00	184.65
** WB1A **	754 12,500,000.000		12,371,183.67	12,408,499.02	-37,315.35	.00	-37,315.35
** WB1A **	CXL 754 -12,500,000.000		-12,371,183.67	-12,408,499.02	37,315.35	.00	37,315.35
24422EHH5	TOTAL		12,408,683.67	12,408,499.02	184.65 L	.00	184.65 L
24422ELG2	DEERE JOHN CAP CORP TRANCHE T	2001/07/30	1.000	30SEP00	30SEP00	1.000000	
** WB1A **	478 8,000,000.000		8,009,128.35	8,009,158.20	-29.85	.00	-29.85
** WB1A **	755 8,000,000.000		7,923,393.56	8,009,158.20	-85,764.64	.00	-85,764.64
** WB1A **	CXL 755 -8,000,000.000		-7,923,393.56	-8,009,158.20	85,764.64	.00	85,764.64
** WB1U **	206 8,000,000.000		8,010,088.00	8,008,013.64	2,074.36	.00	2,074.36
24422ELG2	TOTAL		8,009,128.35	8,009,158.20	-29.85 L	.00	-29.85 L
			8,010,088.00	8,008,013.64	2,074.36 S	.00	2,074.36 S



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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
24422ELV9	DEERE JOHN CAP CORP TRANCHE T	2002/02/11	1.000	30SEP00	30SEP00	1.000000	
** HB1A **	479 15,002,643.17	15,002,648.43		-5.26	.00	-5.26	
15,000,000.000							
** HB1A **	756 14,981,855.13	15,002,648.43		-20,793.30	1.000000	-20,793.30	
15,000,000.000					.00		
** HB1A **	CXL 756 -14,981,855.13	-15,002,648.43		20,793.30	1.000000	20,793.30	
-15,000,000.000					.00		
24422ELV9	TOTAL	15,002,643.17	15,002,648.43	-5.26 L	.00	-5.26 L	
24422ELH7	DEERE JOHN CAP CORP TRANCHE T	2003/03/03	1.000	30SEP00	30SEP00	1.000000	
** HB1A **	757 14,927,293.26	15,000,000.00		-72,706.74	.00	-72,706.74	
15,000,000.000							
** HB1A **	CXL 757 -14,927,293.26	-15,000,000.00		72,706.74	1.000000	72,706.74	
-15,000,000.000					.00		
24422ELH7	TOTAL	.00	.00	.00 L	.00	.00 L	
24422EMD8	DEERE JOHN CAP CORP TRANCHE T	2003/04/21	1.000	30SEP00	30SEP00	1.000000	
** HB1A **	481 14,992,978.11	14,992,970.72		7.39	.00	7.39	
15,000,000.000							
** HB1A **	482 14,992,132.79	14,992,124.50		8.29	1.000000	8.29	
15,000,000.000					.00		
** HB1A **	758 14,802,509.15	14,992,970.72		-190,461.57	1.000000	-190,461.57	
15,000,000.000					.00		
** HB1A **	CXL 758 -14,802,509.15	-14,992,970.72		190,461.57	1.000000	190,461.57	
-15,000,000.000					.00		
** HB1A **	759 14,992,978.11	14,992,124.50		853.61	1.000000	853.61	
15,000,000.000					.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	NET BAS SECTY GN/LS	NET BAS SECTY GN/LS
** HB1A **	CXL 759 -14,992,978.11	-14,992,124.50		-853.61	30SEP00	30SEP00	1.000000
-15,000,000.000					.00	-853.61	
24422EMD8	TOTAL	29,985,110.90	29,985,095.22	15.68 L	.00	15.68 L	
24763LFC9	DELTA FDG HOME EQUIT 1999 1 AS	2002/03/15	6.000	31JUL00	31JUL00	1.000000	
** HB1H **	787 562,528.910	556,435.53		-556,435.53	.00	-556,435.53	
** HB1H **	CXL 787 -562,528.910	-556,435.53		556,435.53	1.000000	556,435.53	
** HB1H **	789 562,528.910	48,430.22		-48,430.22	1.000000	-48,430.22	
** HB1H **	480 102,698.540	8,841.70		-8,841.70	1.000000	-8,841.70	
24763LFC9	TOTAL	.00	57,271.92	-57,271.92 L	.00	-57,271.92 L	
24763LFT2	DELTA FDG HOME EQUIT SER 1999	2002/07/15	6.000	31JUL00	31JUL00	1.000000	
** HB1H **	786 698,279.110	665,040.55		-665,040.55	.00	-665,040.55	
** HB1H **	CXL 786 -698,279.110	-665,040.55		665,040.55	1.000000	665,040.55	
** HB1H **	788 698,279.110	65,838.64		-65,838.64	1.000000	-65,838.64	
** HB1H **	481 52,353.110	4,936.22		-4,936.22	1.000000	-4,936.22	
** HB1H **	200 251,663.500	23,728.60		-23,728.60	1.000000	-23,728.60	



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24763LFTZ	TOTAL		.00	94,503.46	-94,503.46 L	.00	-94,503.46 L
25466KAQZ	DISCOVER CARD MT 1 SER 95 2	2003/02/18	6.550	15AUG00	15AUG00	1.000000	
** MB1A **	041 10,000,000.000	10,000,000.00	10,005,427.51	-5,427.51		.00	-5,427.51
25466KAM9	DISCOVER CARD MT 1 SER 96 2	2005/07/18	1.000	30SEP00	30SEP00	1.000000	
** MB1A **	483 20,000,000.000	20,073,082.83	20,073,105.00	-22.17		.00	-22.17
** MB1A **	776 20,000,000.000	20,019,749.50	20,073,105.00	-53,355.50	30SEP00	1.000000	-53,355.50
** MB1A **	CXL 776 -20,000,000.000	-20,019,749.50	-20,073,105.00	53,355.50	30SEP00	1.000000	53,355.50
25466KAM9	TOTAL		20,073,082.83	20,073,105.00	-22.17 L	.00	-22.17 L
25466KBDO	DISCOVER CARD MT 1 SER 97 1	2005/02/16	1.000	12JUL00	17JUL00	1.000000	
** MB10 **	789 1,000,000.000	1,000,312.50	999,375.00	937.50		.00	937.50
25766CCA0	DONALDSON LUFKIN+JEN TRANCHE T	2002/03/15	1.000	30SEP00	30SEP00	1.000000	
** MB1A **	760 15,000,000.000	14,956,945.06	15,000,000.00	-43,054.94		.00	-43,054.94
** MB1A **	CXL 760 -15,000,000.000	-14,956,945.06	-15,000,000.00	43,054.94	30SEP00	1.000000	43,054.94
25766CCA0	TOTAL		.00	.00	.00 L	.00	.00 L
26156FAA1	DRESDNER FDG TR I SILENT PA	2031/06/30	8.151	10AUG00	15AUG00	1.000000	
** MB1E **	548 1,500,000.000	1,359,585.00	1,435,438.21	-75,853.21		.00	-75,853.21



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264399CG9	DUKE ENERGY CO	2000/07/01	7.000	01JUL00	03JUL00	1.000000	
** MB1A **	546 10,000,000.000	10,000,000.00	10,032,400.00	-32,400.00		.00	-32,400.00
268617AP2	EMAC OWNER TR	1999 1 NT	2023/10/15	1.240	16MAY00	19MAY00	1.000000
** MB1H **	021 2,233,587.370	139,337.46	153,367.04	-14,029.58		.00	-14,029.58
** MB1H **	CXL 021 -2,233,587.370	-139,337.46	-153,367.04	14,029.58	16MAY00	1.000000	14,029.58
** MB1H **	031 2,227,378.480	138,950.13	152,940.72	-13,990.59	16MAY00	1.000000	-13,990.59
** MB1H **	047 82,621.520	.00	5,973.52	-5,973.52	31AUG00	1.000000	-5,973.52
268617AP2	TOTAL		138,950.13	158,914.24	-19,964.11 L	.00	-19,964.11 L
268737AU7	EMT CORP	STUDENT A	2030/12/01	1.000	30SEP00	30SEP00	1.000000
** MB1A **	777 10,000,000.000	9,951,394.45	10,000,000.00	-48,605.55		.00	-48,605.55
** MB1A **	CXL 777 -10,000,000.000	-9,951,394.45	-10,000,000.00	48,605.55	30SEP00	1.000000	48,605.55
268737AU7	TOTAL		.00	.00	.00 L	.00	.00 L
268737AV5	EMT CORP	STUDENT L	2030/12/01	1.000	30SEP00	30SEP00	1.000000
** MB1A **	778 10,000,000.000	9,964,375.00	10,000,000.00	-35,625.00		.00	-35,625.00
** MB1A **	CXL 778 -10,000,000.000	-9,964,375.00	-10,000,000.00	35,625.00	30SEP00	1.000000	35,625.00



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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	GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	PAR	BASE	BASE	BASE	SECTY GN/LS	GN/LS		
268737AY5	TOTAL							
		.00		.00	.00 L		.00	.00 L
293561CA2	ENRON CORP	144A	2001/09/10	1.000	30SEP00	30SEP00	1.000000	
** MB1A **	097	9,998,610.42		9,998,561.74	48.68		.00	48.68
	10,000,000.000							
** MB1A **	098	24,996,414.85		24,996,448.99	-34.14	30SEP00	30SEP00	1.000000
	25,000,000.000						.00	-34.14
** MB1A **	487	9,941,668.12		24,996,404.36	-15,054,736.24	30SEP00	30SEP00	1.000000
	25,000,000.000						.00	-15,054,736.24
** MB1A **	487	-9,941,668.12		-24,996,404.36	15,054,736.24	30SEP00	30SEP00	1.000000
	-25,000,000.000						.00	15,054,736.24
** MB1A **	488	25,053,357.15		9,998,606.37	15,054,750.78	30SEP00	30SEP00	1.000000
	10,000,000.000						.00	15,054,750.78
** MB1A **	488	-25,053,357.15		-9,998,606.37	-15,054,750.78	30SEP00	30SEP00	1.000000
	-10,000,000.000						.00	-15,054,750.78
** MB1A **	779	24,901,511.01		24,996,404.36	-94,893.35	30SEP00	30SEP00	1.000000
	25,000,000.000						.00	-94,893.35
** MB1A **	779	-24,901,511.01		-24,996,404.36	94,893.35	30SEP00	30SEP00	1.000000
	-25,000,000.000						.00	94,893.35
** MB1A **	780	9,960,648.88		9,998,606.37	-37,957.49	30SEP00	30SEP00	1.000000
	10,000,000.000						.00	-37,957.49
** MB1A **	780	-9,960,648.88		-9,998,606.37	37,957.49	30SEP00	30SEP00	1.000000
	-10,000,000.000						.00	37,957.49
** MB1H **	526	1,000,370.00		1,000,000.00	370.00	09NOV00	16NOV00	1.000000
	1,000,000.000						.00	370.00
** MB1A **			2001/09/10	6.580	30SEP00	30SEP00	1.000000	



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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
SHARES/PAR	PAR	BASE	BASE	BASE	SECTY GN/LS	GN/LS		
	099	4,998,542.00		4,998,537.80	4.20		.00	4.20
	5,000,000.000							
** MB1A **	489	4,998,542.00		4,998,537.80	4.20	30SEP00	30SEP00	1.000000
	5,000,000.000						.00	4.20
** MB1A **	489	-4,998,542.00		-4,998,537.80	-4.20	30SEP00	30SEP00	1.000000
	-5,000,000.000						.00	-4.20
** MB1A **	781	4,979,561.23		4,998,537.80	-18,976.57	30SEP00	30SEP00	1.000000
	5,000,000.000						.00	-18,976.57
** MB1A **	781	-4,979,561.23		-4,998,537.80	18,976.57	30SEP00	30SEP00	1.000000
	-5,000,000.000						.00	18,976.57
293561CA2	TOTAL	40,993,937.27		40,993,548.53	388.74 L		.00	388.74 L
301915AM6	EXXON CAP VENTURES I GTD NT ZE		2001/02/15	0.010	30SEP00	30SEP00	1.000000	
** MB1A **	782	6,767,603.69		6,765,907.37	1,696.32		.00	1,696.32
	7,000,000.000							
301965AN9	FFCA SECD LENDING CO SER 1997		2015/07/18	1.000	31DEC00	31DEC00	1.000000	
** MB1H **	201	.00		10,645.78	-10,645.78		.00	-10,645.78
	230,178.960							
3019909H2	FHA 221D4 PC OAK PARK		2017/10/01	7.450	25JAN00	25JAN00	1.000000	
** MB1E **	457	1,555.64		1,612.03	-56.39		.00	-56.39
	1,555.640							
** MB1E **	093	1,555.64		1,612.03	-56.39	25FEB00	25FEB00	1.000000
	1,555.640						.00	-56.39
** MB1E **	530	1,575.15		1,632.25	-57.10	06APR00	06APR00	1.000000
	1,575.150						.00	-57.10
** MB1E **	294	1,584.99		1,642.45	-57.46	25APR00	25APR00	1.000000
	1,584.990						.00	-57.46
** MB1E **					25MAY00	25MAY00	1.000000	



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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
SHARES/PAR	BASE PRINCIPAL NET	BASE	BASE COST	SECTY GN/LS	GN/LS		
	613	1,594.90	1,652.72	-57.82		.00	-57.82
1,594.900							
** MB1E **	780	1,604.87	1,663.05	-58.18	01JUN00	1.000000	-58.18
1,604.870						.00	
** MB1E **	274	1,560.85	1,613.22	-52.37	26JUL00	1.000000	-52.37
1,560.850						.00	
** MB1E **	CXL 274	-1,560.85	-1,613.22	52.37	26JUL00	1.000000	52.37
-1,560.850						.00	
** MB1E **	762	1,614.90	1,669.08	-54.18	26JUL00	1.000000	-54.18
1,614.900						.00	
** MB1E **	556	1,645.37	1,699.95	-54.58	25OCT00	1.000000	-54.58
1,645.370						.00	
** MB1E **	298	1,655.65	1,710.54	-54.89	01NOV00	1.000000	-54.89
1,655.650						.00	
** MB1E **	242	1,666.00	1,720.87	-54.87	22DEC00	1.000000	-54.87
1,666.000						.00	
3019909H2	TOTAL	16,053.11	16,614.97	-561.86	L	.00	-561.86
3019949K7	FHA	221D4 P3	2022/03/25	7.450	25JAN00	1.000000	
** MB1E **	456	1,457.04	1,511.91	-54.87		.00	-54.87
1,457.040							
** MB1E **	092	1,466.15	1,521.36	-55.21	25FEB00	1.000000	-55.21
1,466.150						.00	
** MB1E **	295	1,475.31	1,530.86	-55.55	27MAR00	1.000000	-55.55
1,475.310						.00	
** MB1E **	296	1,484.53	1,540.43	-55.90	25APR00	1.000000	-55.90
1,484.530						.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	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE	BASE COST	SECTY GN/LS	GN/LS		
** MB1E **	640	1,493.81	1,550.06	-56.25	25MAY00	1.000000	-56.25
1,493.810						.00	
** MB1E **	734	.00	.01	-.01	21JUN00	1.000000	-.01
.010						.00	
** MB1E **	CXL 734	.00	-.01	.01	21JUN00	1.000000	.01
-.010						.00	
** MB1E **	024	1,434.84	1,488.87	-54.03	26JUN00	1.000000	-54.03
1,434.840						.00	
** MB1E **	768	1,580.85	1,636.37	-55.52	25JUL00	1.000000	-55.52
1,580.850						.00	
** MB1E **	684	1,142.78	1,182.66	-39.88	25SEP00	1.000000	-39.88
1,142.780						.00	
** MB1E **	563	1,391.43	1,439.85	-48.42	25OCT00	1.000000	-48.42
1,391.430						.00	
** MB1E **	421	3,146.16	3,255.53	-109.37	27NOV00	1.000000	-109.37
3,146.160						.00	
3019949K7	TOTAL	16,072.90	16,657.90	-585.00	L	.00	-585.00
303471AA4	FAIRBANKS CAP MTG LN SER 1999	2028/05/25	1.000	19JAN00	20JAN00	1.000000	
** MB10 **	100	587,262.230	586,711.68	1,468.15		.00	1,468.15
587,262.230							
** MB10 **	CXL 100	-587,262.230	-586,711.68	-1,468.15	19JAN00	1.000000	-1,468.15
-587,262.230						.00	
** MB10 **	102	34,813.81	34,781.17	32.64	24JAN00	1.000000	32.64
34,813.810						.00	
** MB10 **	228	34,813.81	34,781.17	32.64	24JAN00	1.000000	32.64
						.00	

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ASSET ID	SECURITY	DESCRIPTION	LOCAL PRINCIPAL NET	MAT DATE	MAT RATE	LOCAL COST	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT	LOCAL PRINCIPAL NET	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE	BASE	BASE	BASE	BASE	BASE	BASE	BASE	BASE	BASE
34,813.810										
** MB10 **	CXL	228	-34,813.81			-34,781.17	24JAN00	24JAN00	1.000000	-32.64
							-32.64		.00	-32.64
-34,813.810										
** MB10 **		103	22,277.59			22,256.71	24FEB00	28APR00	1.000000	20.88
		22,277.590					20.88		.00	20.88
** MB10 **		104	29,990.99			29,962.87	25MAR00	28APR00	1.000000	28.12
		29,990.990					28.12		.00	28.12
** MB10 **		105	37,262.92			37,227.99	25APR00	25APR00	1.000000	34.93
		37,262.920					34.93		.00	34.93
** MB10 **	CXL	105	-37,262.92			-37,227.99	25APR00	25APR00	1.000000	-34.93
		-37,262.920					-34.93		.00	-34.93
** MB10 **		529	36,202.44			36,168.50	25APR00	15JUN00	1.000000	33.94
		36,202.440					33.94		.00	33.94
** MB10 **		096	1,088,054.66			1,088,447.85	20JUL00	20JUL00	1.000000	-393.19
		1,088,054.660					-393.19		.00	-393.19
** MB10 **		144	.00			.02	31JUL00	31JUL00	1.000000	-.02
		.020					-.02		.00	-.02
** MB1H **		540	981,951.07			981,649.62	13NOV00	16NOV00	1.000000	301.45
		981,649.620					301.45		.00	301.45
303471AA4	TOTAL		981,951.07			981,649.62	301.45	L	.00	301.45 L
			1,211,339.49			1,211,617.12	-277.63	S	.00	-277.63 S



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ASSET ID	SECURITY	DESCRIPTION	LOCAL PRINCIPAL NET	MAT DATE	MAT RATE	LOCAL COST	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT	LOCAL PRINCIPAL NET	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE	BASE	BASE	BASE	BASE	BASE	BASE	BASE	BASE	BASE
3099929X5	FHA 221/D4		P10 00 CS	2021/12/01	7.450		01JAN00	31JAN00	1.000000	
** MB1E **		477	2,814.54			2,895.46			.00	-80.92
		2,814.540					-80.92			-80.92
** MB1E **		027	2,832.13			2,913.55	01FEB00	01MAR00	1.000000	-81.42
		2,832.130					-81.42		.00	-81.42
** MB1E **		502	2,849.84			2,931.77	01MAR00	03APR00	1.000000	-81.93
		2,849.840					-81.93		.00	-81.93
** MB1E **		020	2,867.65			2,950.09	01APR00	28APR00	1.000000	-82.44
		2,867.650					-82.44		.00	-82.44
** MB1E **		638	2,885.57			2,968.53	25MAY00	25MAY00	1.000000	-82.96
		2,885.570					-82.96		.00	-82.96
** MB1E **		020	2,903.61			2,987.09	26JUN00	26JUN00	1.000000	-83.48
		2,903.610					-83.48		.00	-83.48
** MB1E **		769	2,921.75			2,999.69	25JUL00	25JUL00	1.000000	-77.94
		2,921.750					-77.94		.00	-77.94
** MB1E **		683	2,958.39			3,036.86	25SEP00	25SEP00	1.000000	-78.47
		2,958.390					-78.47		.00	-78.47
** MB1E **		564	2,976.88			3,055.64	25OCT00	25OCT00	1.000000	-78.76
		2,976.880					-78.76		.00	-78.76
** MB1E **		436	8,374.64			8,594.96	25NOV00	25NOV00	1.000000	-220.32
		8,374.640					-220.32		.00	-220.32
** MB1E **		418	3,014.00			3,092.85	25DEC00	25DEC00	1.000000	-78.85
		3,014.000					-78.85		.00	-78.85



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3099929X5	TOTAL		37,399.00	38,426.49				-1,027.49 L
3099999E2	FEDERAL HOUSING AUTH 220 NP PR	2023/12/01	7.430	24DEC99	08MAY00	1.000000		
** HB1E **	096		912.86	924.23		.00		-11.37
	912.860							
** HB1E **	097		918.57	930.01		.00		-11.44
	918.570							
** HB1E **	074		924.31	935.82		.00		-11.51
	924.310							
** HB1E **	491		930.09	941.67		.00		-11.58
	930.090							
** HB1E **	036		935.90	947.55		.00		-11.65
	935.900							
** HB1E **	454		941.75	953.47		.00		-11.72
	941.750							
** HB1E **	033		947.64	959.44		.00		-11.80
	947.640							
** HB1E **	433		953.56	964.33		.00		-10.77
	953.560							
** HB1E **	209		959.52	970.33		.00		-10.81
	959.520							
3099999E2	TOTAL		8,424.20	8,526.85				-102.65 L



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3128GBBGB	FED HM LN PC E76339	2014/04/01	5.500	21JAN00	24JAN00	1.000000		
** HB1H **	055		919,999.74	940,624.74		.00		-20,625.00
	999,999.720							
3128GBBR4	FED HM LN PC E76348	2014/04/01	6.000	26SEP00	19OCT00	1.000000		
** HB1Q **	541		173,119.41	169,683.91		.00		3,435.50
	180,296.030							
3128GBGM8	FED HM LN PC E76513	2014/04/01	5.500	20JAN00	24JAN00	1.000000		
** HB1H **	053		735,999.84	752,499.84		.00		-16,500.00
	799,999.830							
3128GBP65	FED HM LN PC E76745	2014/05/01	6.000	26SEP00	19OCT00	1.000000		
** HB1Q **	544		161,491.040	151,983.22		.00		3,079.72
** HB1Q **	550		235,653.74	230,973.40		.00		4,680.34
	245,422.710							
3128GBP65	TOTAL		390,716.68	382,956.62				7,760.06 S
3128GBVU5	FED HM LN PC E76927	2014/05/01	6.000	26SEP00	19OCT00	1.000000		
** HB1Q **	554		432,224.41	423,639.99		.00		8,584.42
	450,142.180							
3128GB2M5	FED HM LN PC POOL E77080	2014/05/01	6.000	08AUG00	21AUG00	1.000000		
** HB1Q **	026		477,694.55	498,193.79		.00		-20,499.24
	499,999.210							
3128GB5L4	FED HM LN PC E77151	2014/06/01	6.000	26SEP00	19OCT00	1.000000		
** HB1Q **	543		622,832.840	586,153.76		.00		11,887.41



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3128GCJE3 ** MB1Q **	FED HM LN PC 545 217,237.900	E77461	2014/06/01 6.000 204,444.59	26SEP00 4,146.22	19OCT00	1.000000 .00	4,146.22
3128GCKE1 ** MB1H **	FED HM LN PC 057 999,999.730	E77493	2014/06/01 5.500 940,624.75	21JAN00 -20,625.00	24JAN00	1.000000 .00	-20,625.00
3128GCMD1 ** MB1Q **	FED HM LN PC E77556 005 4,989.020	2014/06/01 6.000	15MAR00 4,684.22	05MAY00 304.80	1.000000 .00	304.80	
** MB1Q **	007 4,564.860	4,564.86	15APR00 4,285.98	05MAY00 278.88	1.000000 .00	278.88	
** MB1Q **	010 244.290	244.29	15APR00 229.37	08MAY00 14.92	1.000000 .00	14.92	
** MB1Q **	124 3,026.370	3,026.37	15MAY00 2,841.48	15MAY00 184.89	1.000000 .00	184.89	
** MB1Q **	551 524,499.350	503,621.81	493,611.19	26SEP00 10,010.62	19OCT00	1.000000 .00	10,010.62
3128GCMD1	TOTAL	516,446.35	505,652.24	10,794.11 S		.00	10,794.11 S
3128GCMX7 ** MB1Q **	FED HM LN PC 552 267,843.250	E77574	2014/06/01 6.000 252,069.76	26SEP00 5,112.07	19OCT00	1.000000 .00	5,112.07
3128GCP63 ** MB1Q **	FED HM LN PC 615 569,044.260	E77645	2014/07/01 6.000 539,525.09	26JUN00 -3,200.87	20JUL00	1.000000 .00	-3,200.87
** MB1Q **	025 99,999.670	94,765.31	96,653.68	14JUL00 -1,888.37	21AUG00	1.000000 .00	-1,888.37
** MB1Q **				10AUG00	10OCT00	1.000000 .00	

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3128GCP63	TOTAL	1,109,565.38	1,118,218.38	-8,653.00 S		.00	-8,653.00 S
3128GCU91 ** MB1Q **	FED HM LN PC 549 230,077.240	E77808	2014/07/01 6.000 216,524.27	26SEP00 4,394.82	19OCT00	1.000000 .00	4,394.82
3128GCVF6 ** MB1Q **	FED HM LN PC 542 196,870.570	E77814	2014/07/01 6.000 185,273.69	26SEP00 3,760.51	19OCT00	1.000000 .00	3,760.51
3128GCXD9 ** MB1Q **	FED HM LN PC E77876 553 282,014.530	2014/07/01 6.000	26SEP00 265,402.14	19OCT00 5,386.89	1.000000 .00	5,386.89	
3128GDE97 ** MB1Q **	FED HM LN PC E78260 692 325,191.550	2014/08/01 6.000	14APR00 305,324.38	18APR00 3,277.32	1.000000 .00	3,277.32	
3128GDKM1 ** MB1Q **	FED HM LN PC 691 317,758.650	E78400	2014/09/01 6.000 298,345.59	14APR00 3,202.40	18APR00	1.000000 .00	3,202.40
3128GDNF3 ** MB1Q **	FED HM LN PC 693 357,049.050	E78490	2014/09/01 6.000 335,235.58	14APR00 3,598.39	18APR00	1.000000 .00	3,598.39
3128GDPUB ** MB1Q **	FED HOME LN PC POOL E78535 688 246,795.870	2014/09/01 6.000	14APR00 231,718.18	18APR00 2,487.25	1.000000 .00	2,487.25	
3128GEBK3 ** MB1Q **	FED HM LN PC 382 576,595.140	E79042	2014/11/01 6.000 545,062.59	23MAY00 -11,622.00	19JUN00	1.000000 .00	-11,622.00
** MB1Q **	614 30,954.870	29,174.97	29,262.03	26JUN00 -87.06	20JUL00	1.000000 .00	-87.06

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3128GEBK3	TOTAL	562,615.56		574,324.62		-11,709.06 S		.00	-11,709.06 S
3128GEYK8	FED HM LN PC	E79714	2014/12/01	7.000		20JAN00	17FEB00	1.000000	
** WB1Q **	250	651,920.87		657,635.83		-5,714.96		.00	-5,714.96
	665,013.320								
** WB1Q **	254	170,129.67		171,621.08		-1,491.41	20JAN00	17FEB00	1.000000
	173,546.360							.00	-1,491.41
** WB1Q **	261	980,312.00		988,905.74		-8,593.74	20JAN00	17FEB00	1.000000
	999,999.490							.00	-8,593.74
** WB1Q **	262	980,312.00		988,905.74		-8,593.74	20JAN00	17FEB00	1.000000
	999,999.490							.00	-8,593.74
** WB1Q **	263	142,706.14		143,957.15		-1,251.01	20JAN00	17FEB00	1.000000
	145,572.090							.00	-1,251.01
3128GEYK8	TOTAL	2,925,380.68		2,951,025.54		-25,644.86 S		.00	-25,644.86 S
3128GEZ68	FED HM LN PCE79765		2014/12/01	6.000		23MAY00	19JUN00	1.000000	
** WB1Q **	380	48,138.86		49,187.66		-1,048.80		.00	-1,048.80
	52,033.220								
3128GE5U8	FED HM LN PC	E79859	2015/01/01	7.000		20JAN00	17FEB00	1.000000	
** WB1Q **	251	488,718.18		493,002.46		-4,284.28		.00	-4,284.28
	498,533.050								
3128GE6H6	FED HM LN PC	E79872	2015/01/01	6.000		12DEC00	18DEC00	1.000000	
** WB1Q **	251	416,635.05		410,251.88		6,383.17		.00	6,383.17
	425,544.900								



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3128GFAM7	FED HM LN PC	E79912	2015/01/01	7.000		20JAN00	17FEB00	1.000000	
** WB1Q **	257	927,655.66		935,787.81		-8,132.15		.00	-8,132.15
	946,285.660								
** WB1Q **	CXL 257	-927,655.66		-935,787.81		8,132.15	20JAN00	17FEB00	1.000000
	-946,285.660							.00	8,132.15
** WB1Q **	271	927,655.66		935,787.81		-8,132.15	20JAN00	17FEB00	1.000000
	946,285.660							.00	-8,132.15
3128GFAM7	TOTAL	927,655.66		935,787.81		-8,132.15 S		.00	-8,132.15 S
3128GFA62	FED HM LN PC	E79929	2015/01/01	6.000		14APR00	18APR00	1.000000	
** WB1Q **	690	437,160.16		432,517.56		4,642.60		.00	4,642.60
	460,661.080								
** WB1Q **	381	343,576.69		350,836.39		-7,259.70	23MAY00	19JUN00	1.000000
	371,371.530							.00	-7,259.70
3128GFA62	TOTAL	780,736.85		783,353.95		-2,617.10 S		.00	-2,617.10 S
3128GFBK0	FED HM LN PC	E79942	2015/01/01	7.000		20JAN00	17FEB00	1.000000	
** WB1Q **	245	62,429.74		62,977.02		-547.28		.00	-547.28
	63,683.510								
3128GFCJ2	FED HM LN PC	E79973	2015/01/01	7.000		05JUL00	20JUL00	1.000000	
** WB1Q **	609	48,212.10		47,179.32		1,032.78		.00	1,032.78
	48,961.830								
3128GFC29	FED HM LN PC	E79989	2015/02/01	7.000		20JAN00	17FEB00	1.000000	
** WB1Q **	259	67,406.73		67,997.64		-590.91		.00	-590.91
	68,760.450								
** WB1Q **	264	837,605.70		844,948.44		-7,342.74	20JAN00	17FEB00	1.000000
	854,427.240							.00	-7,342.74
** WB1Q **	265	980,316.77		988,910.56		-8,593.79	20JAN00	17FEB00	1.000000
								.00	



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1,000,004.350									
** HB1Q **	266	440,791.25		444,655.37	20JAN00	17FEB00	1.000000		-3,864.12
	449,643.610						.00		
** HB1Q **	267	980,311.88		988,905.61	20JAN00	17FEB00	1.000000		-8,593.73
	999,999.360						.00		
3128GFC29	TOTAL	3,306,432.33		3,335,417.62			.00		-28,985.29 S
3128GFC86	FED HM LN PC	E79995	2015/02/01	7.000	20JAN00	17FEB00	1.000000		
** HB1Q **	255	652,859.87		658,583.06			.00		-5,723.19
	665,971.180								
3128GGBA0	FED HM LN PC	E80033	2015/02/01	7.000	20JAN00	17FEB00	1.000000		
** HB1Q **	252	491,594.23		495,903.71			.00		-4,309.48
	501,466.860								
** HB1Q **	253	157,322.08		158,701.22	20JAN00	17FEB00	1.000000		-1,379.14
	160,481.560						.00		
3128GGBA0	TOTAL	648,916.31		654,604.93			.00		-5,688.62 S
3128GK1	FED HM LN PC	E80305	2015/03/01	7.000	05JUL00	20JUL00	1.000000		
** HB1Q **	612	389,754.10		381,404.89			.00		8,349.21
	395,815.020								
3128GQ6	FED HM LN PC	E80469	2015/05/01	7.000	05JUL00	20JUL00	1.000000		
** HB1Q **	610	225,196.68		220,372.55			.00		4,824.13
	228,698.620								
3128GGS80	FED HM LN PC	E80514	2015/05/01	7.000	05JUL00	20JUL00	1.000000		
** HB1Q **	611	711,277.94		696,041.11			.00		15,236.83
	722,338.750								
** HB1Q **	613	594,932.54		582,188.02	05JUL00	20JUL00	1.000000		12,744.52
	604,184.100						.00		



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3128GGS80	TOTAL	1,306,210.48		1,278,229.13			.00		27,981.35 S
3128GHK67	FED HM LN PC	E81217	2015/09/01	7.000	23AUG00	19SEP00	1.000000		
** HB1Q **	271	296,924.37		296,455.67			.00		468.70
	299,970.950								
3128GJFG7	FED HM LN PC	E81967	2015/12/01	6.000	12DEC00	18DEC00	1.000000		
** HB1Q **	252	562,428.32		553,811.48			.00		8,616.84
	574,456.000								
31283HM8	FED HM LN PC	G01137	2030/09/01	7.500	09NOV00	13DEC00	1.000000		
** HB1E **	574	614,402.54		615,939.98			.00		-1,537.44
	614,979.080								
312902KR9	FEDERAL HOME LN MTG	00232	2001/01/16	0.010	30SEP00	30SEP00	1.000000		
** HB1A **	692	9,727,040.58		9,724,489.97			.00		2,550.61
	10,000,000.000								
312902RH4	FEDERAL HOME LN MTG CORP MTN		2001/02/08	6.400	30SEP00	30SEP00	1.000000		
** HB1A **	514	34,517,159.73		34,516,791.73			.00		368.00
	34,565,000.000								
** HB1A **	693	34,375,827.28		34,516,791.73	30SEP00	30SEP00	1.000000		-140,964.45
	34,565,000.000						.00		
** HB1A **	CXL 693	-34,375,827.28		-34,516,791.73	30SEP00	30SEP00	1.000000		140,964.45
	-34,565,000.000						.00		
312902RH4	TOTAL	34,517,159.73		34,516,791.73			.00		368.00 L
312908MD5	FEDERAL HOME LN MTG SER	1198	2005/07/15	6.750	15FEB99	15FEB99	1.000000		
** HB1E **	727	58,664.10		58,911.59			.00		-247.49
	58,664.100								



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312913A63 ** HB1E **	FEDERAL 728 18,280.900	HOME LN MTG SER 1430 18,280.90	2017/05/15	6.500 18,332.31	15JUL99 -51.41	15JUL99	1.000000 .00		-51.41
312915VY4 ** HB1E **	FEDERAL 360 .010	HOME LN MTG SER 1507 .00	2023/05/15	7.000 .01	15JUN00 -.01	15JUN00	1.000000 .00		-.01
31292GVH3 ** HB1Q **	FED HM LN PC 631 479,754.690	C00712 448,945.44	2029/02/01	6.500 446,696.60	30MAR00 2,248.84	13APR00	1.000000 .00		2,248.84
31292GVH3 ** HB1Q **	633 198,843.060	186,073.61		185,141.53	30MAR00 932.08	13APR00	1.000000 .00		932.08
31292GVH3	TOTAL	635,019.05		631,838.13	3,180.92 S		.00		3,180.92 S
31292GZ72 ** HB1P **	FED HM LN PC 756 2,932,488.620	C00760 2,759,288.51	2029/05/01	6.500 2,731,796.49	13JUN00 27,492.02	16JUN00	1.000000 .00		27,492.02
31292G2S4 ** HB1Q **	FED HM LN PC 406 299,033.910	C00785 277,096.97	2029/06/01	6.500 278,428.60	11FEB00 -1,331.63	15MAR00	1.000000 .00		-1,331.63
31292G2S4 ** HB1Q **	206 67,884.820	63,663.23		63,949.62	27APR00 -286.39	24MAY00	1.000000 .00		-286.39
31292G2S4	TOTAL	340,760.20		342,378.22	-1,618.02 S		.00		-1,618.02 S
31292G4U7 ** HB1Q **	FED HM LN PC 403 245,523.950	C00835 229,238.81	2029/07/01	6.500 228,989.44	29FEB00 249.37	15MAR00	1.000000 .00		249.37
31292G4U7 ** HB1Q **	405 498,239.060	465,191.79		464,685.78	29FEB00 506.01	15MAR00	1.000000 .00		506.01
31292G4U7 ** HB1Q **					29FEB00	15MAR00	1.000000 .00		



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31292G4U7	409 270,602.910	252,654.33		252,379.49	274.84		.00		274.84
31292G6L5 ** HB1E **	FED HM LN PC 234 509,925.030	C00875 498,093.18	2029/10/01	7.500 503,072.91	21JAN00 -4,979.73	15MAR00	1.000000 .00		1,030.22 S -4,979.73
31292G6T8 ** HB1E **	FED HM LN PC 250 524,350.520	C00882 512,183.95	2029/11/01	7.500 517,304.56	21JAN00 -5,120.61	15MAR00	1.000000 .00		-5,120.61
31292G7H3 ** HB1E **	FED HM LN PC 254 157,875.920	C00896 156,272.49	2029/12/01	7.500 157,752.58	21DEC99 -1,480.09	19JAN00	1.000000 .00		-1,480.09
31292G7H3 ** HB1E **	268 959,762.710	950,015.12		959,012.90	21DEC99 -8,997.78	19JAN00	1.000000 .00		-8,997.78
31292G7H3 ** HB1E **	270 37,300.680	36,921.84		37,271.54	21DEC99 -349.70	19JAN00	1.000000 .00		-349.70
31292G7H3 ** HB1E **	235 254,743.820	248,832.97		251,320.70	21JAN00 -2,487.73	15MAR00	1.000000 .00		-2,487.73
31292G7H3 ** HB1E **	236 254,747.780	248,836.84		251,324.61	21JAN00 -2,487.77	15MAR00	1.000000 .00		-2,487.77
31292G7H3	TOTAL	1,640,879.26		1,656,682.33	-15,803.07 L		.00		-15,803.07 L
31292HAJ3 ** NB10 **	FED HN LNPC C00909 263 1,000,099.280	966,189.66	2030/01/01	7.000 966,970.99	11MAY00 -781.33	15MAY00	1.000000 .00		-781.33
31292HAJ3 ** NB10 **	CXL 263 -1,000,099.280	-966,189.66		-966,970.99	11MAY00 781.33	15MAY00	1.000000 .00		781.33



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31292HAJ3	TOTAL	.00		.00	.00 S		.00	.00 S
31292HAK0	FED HM LN PC C00910		2030/01/01	7.500	22MAR00	13APR00	1.000000	
** MB1Q **	614	984,413.51		990,468.19	-6,054.68		.00	-6,054.68
	999,999.440							
** MB1Q **	CXL 614	-984,413.51		-990,468.19	6,054.68	13APR00	1.000000	6,054.68
	-999,999.440						.00	
** MB1Q **	761	984,413.51		990,468.19	-6,054.68	13APR00	1.000000	-6,054.68
	999,999.440						.00	
** MB1Q **	123	1,260.70		1,248.68	15APR00 12.02	15APR00	1.000000	12.02
	1,260.700						.00	
** MB1Q **	179	566.40		560.54	15APR00 5.86	01MAY00	1.000000	5.86
	566.400						.00	
** MB1Q **	180	506.39		501.15	15MAY00 5.24	15MAY00	1.000000	5.24
	506.390						.00	
** MB1Q **	CXL 180	-506.39		-501.15	15MAY00 -5.24	15MAY00	1.000000	-5.24
	-506.390						.00	
** MB1Q **	184	506.39		501.15	15MAY00 5.24	15MAY00	1.000000	5.24
	506.390						.00	
** MB1Q **	210	1,127.11		1,116.37	16MAY00 10.74	16MAY00	1.000000	10.74
	1,127.110						.00	
** MB1Q **	788	4,902.31		4,851.71	01JUN00 50.60	15JUN00	1.000000	50.60
	4,902.310						.00	
** MB1Q **	CXL 788	-4,902.31		-4,851.71	01JUN00 -50.60	15JUN00	1.000000	-50.60
	-4,902.310						.00	
** MB1Q **					15JUN00	15JUN00	1.000000	



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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	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
	176	6,545.11		6,477.57	67.54		.00	67.54
	6,545.110							
** MB1Q **	643	1,072.79		1,061.73	27JUN00 11.06	27JUN00	1.000000	11.06
	1,072.790						.00	
** MB1Q **	CXL 643	-1,072.79		-1,061.73	27JUN00 -11.06	27JUN00	1.000000	-11.06
	-1,072.790						.00	
** MB1Q **	789	1,072.79		1,061.73	27JUN00 11.06	27JUN00	1.000000	11.06
	1,072.790						.00	
** MB1Q **	CXL 789	-1,072.79		-1,061.73	27JUN00 -11.06	27JUN00	1.000000	-11.06
	-1,072.790						.00	
** MB1Q **	041	11,225.65		11,110.09	01JUL00 115.56	15JUL00	1.000000	115.56
	11,225.650						.00	
** MB1Q **	CXL 041	-11,225.65		-11,110.09	01JUL00 -115.56	15JUL00	1.000000	-115.56
	-11,225.650						.00	
** MB1Q **	644	11,225.65		11,110.09	01JUL00 115.56	15JUL00	1.000000	115.56
	11,225.650						.00	
** MB1Q **	CXL 644	-11,225.65		-11,110.09	01JUL00 -115.56	15JUL00	1.000000	-115.56
	-11,225.650						.00	
** MB1Q **	790	11,225.65		1,111,009.41	01JUL00 -1,099,783.76	15JUL00	1.000000	-1,099,783.76
	1,122,565.000						.00	
** MB1Q **	CXL 790	-11,225.65		-1,111,009.41	01JUL00 1,099,783.76	15JUL00	1.000000	1,099,783.76
	-1,122,565.000						.00	
** MB1Q **	174	11,225.65		11,110.09	15JUL00 115.56	15JUL00	1.000000	115.56
	11,225.650						.00	
** MB1Q **	792	2,817.60		2,788.61	18JUL00 28.99	18JUL00	1.000000	
	2,817.600						.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 SECTY GN/LS BASE SECTY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
** MB1Q **	CXL 792 -2,817.600	-2,817.60		-2,788.61	18JUL00 -28.99	18JUL00	1.000000 .00	-28.99
** MB1Q **	177 10,682.810	10,682.81		10,573.13	15AUG00 109.68	15AUG00	1.000000 .00	109.68
** MB1Q **	CXL 177 -10,682.810	-10,682.81		-10,573.13	15AUG00 -109.68	15AUG00	1.000000 .00	-109.68
** MB1Q **	178 9,627.020	9,627.02		9,528.18	15AUG00 98.84	15AUG00	1.000000 .00	98.84
** MB1Q **	248 399,999.170	397,046.65		395,902.43	11SEP00 1,144.22	14SEP00	1.000000 .00	1,144.22
** MB1Q **	CXL 248 -399,999.170	-397,046.65		-395,902.43	11SEP00 -1,144.22	14SEP00	1.000000 .00	-1,144.22
** MB1Q **	250 399,999.170	397,046.65		395,902.43	11SEP00 1,144.22	14SEP00	1.000000 .00	1,144.22
** MB1Q **	272 8,001.460	8,001.46		7,919.53	15SEP00 81.93	15SEP00	1.000000 .00	81.93
** MB1Q **	511 2,681.350	2,681.35		2,653.94	03OCT00 27.41	03OCT00	1.000000 .00	27.41
** MB1Q **	CXL 511 -2,681.350	-2,681.35		-2,653.94	03OCT00 -27.41	03OCT00	1.000000 .00	-27.41
** MB1Q **	556 2,681.350	2,681.35		2,656.33	03OCT00 25.02	03OCT00	1.000000 .00	25.02
** MB1Q **	516 559,028.530	558,198.72		553,318.48	11OCT00 4,880.24	16OCT00	1.000000 .00	4,880.24
** MB1Q **	529	4,879.77		4,829.92	15OCT00 49.85	16OCT00	1.000000 .00	49.85



ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL BASE	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
		4,879.770						
** MB1Q **	799 2,260.300	2,260.30		2,239.28	09NOV00 21.02	09NOV00	1.000000 .00	21.02
** MB1Q **	005 3,417.830	3,417.83		3,386.06	15NOV00 31.77	15NOV00	1.000000 .00	31.77
** MB1Q **	432 6,214.790	.00		6,157.25	31DEC00 -6,157.25	31DEC00	1.000000 .00	-6,157.25
** MB1E **	248 374,691.000	370,095.18	2030/01/01	7.500 373,051.73	10JAN00 -2,956.55	19JAN00	1.000000 .00	-2,956.55
** MB1E **	250 356,001.000	351,634.43		354,443.50	10JAN00 -2,809.07	19JAN00	1.000000 .00	-2,809.07
** MB1E **	251 331,595.000	327,527.78		330,144.27	10JAN00 -2,616.49	19JAN00	1.000000 .00	-2,616.49
** MB1E **	252 140,563.000	138,838.91		139,948.04	10JAN00 -1,109.13	19JAN00	1.000000 .00	-1,109.13
** MB1E **	253 947,324.000	935,704.48		943,179.46	10JAN00 -7,474.98	19JAN00	1.000000 .00	-7,474.98
** MB1E **	648 999,900.500	978,574.50		986,151.87	21JAN00 -7,577.37	14FEB00	1.000000 .00	-7,577.37
** MB1E **	649 499,950.250	489,287.25		493,075.93	21JAN00 -3,788.68	14FEB00	1.000000 .00	-3,788.68
** MB1E **	650 999,900.500	978,574.50		986,151.87	21JAN00 -7,577.37	14FEB00	1.000000 .00	-7,577.37
** MB1E **	651 999,900.500	978,574.50		986,151.87	21JAN00 -7,577.37	14FEB00	1.000000 .00	-7,577.37



ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL BASE PRINCIPAL NET	MAT DATE LOCAL BASE	MAT RATE COST	TRD DT LOCAL SECTY BASE SECTY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY NET BAS SECTY GN/LS
** MB1E **	652	978,574.50		986,151.87	21JAN00 -7,577.37	14FEB00	1.000000 .00	-7,577.37
	999,900.500							
** MB1E **	653	978,574.50		986,151.87	21JAN00 -7,577.37	14FEB00	1.000000 .00	-7,577.37
	999,900.500							
** MB1E **	654	978,574.50		986,151.87	21JAN00 -7,577.37	14FEB00	1.000000 .00	-7,577.37
	999,900.500							
** MB1E **	655	978,574.50		986,151.87	21JAN00 -7,577.37	14FEB00	1.000000 .00	-7,577.37
	999,900.500							
** MB1E **	656	978,574.50		986,151.87	21JAN00 -7,577.37	14FEB00	1.000000 .00	-7,577.37
	999,900.500							
** MB1E **	658	978,574.50		986,151.87	21JAN00 -7,577.37	14FEB00	1.000000 .00	-7,577.37
	999,900.500							
31292HAKO	TOTAL	11,420,258.53		11,515,367.01	-95,108.48 L		.00	-95,108.48 L
		1,991,757.97		1,991,262.80	495.17 S		.00	495.17 S
31292HAK4	FED HM LN PC C00921		2030/02/01	7.500	02NOV00	13DEC00	1.000000	
** MB1E **	587	80,037.68		80,062.66	-24.98		.00	-24.98
	79,937.760							
** MB1E **	588	93,478.70		93,507.88	02NOV00 -29.18	13DEC00	1.000000 .00	-29.18
	93,362.000							
** MB1E **	589	537,445.10		537,612.84	02NOV00 -167.74	13DEC00	1.000000 .00	-167.74
	536,774.130							
** MB1E **	590	706,040.38		706,260.74	02NOV00 -220.36	13DEC00	1.000000 .00	-220.36
	705,158.930							
** MB1E **	662	946,284.78		946,580.12	02NOV00 -295.34	13DEC00	1.000000 .00	-295.34
	945,103.400							



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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 COST	TRD DT LOCAL SECTY BASE SECTY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY NET BAS SECTY GN/LS
** MB1E **	684	292,852.37		292,943.77	02NOV00 -91.40	13DEC00	1.000000 .00	-91.40
	292,486.760							
31292HAK4	TOTAL	2,656,139.01		2,656,968.01	-829.00 L		.00	-829.00 L
31292HAB7	FED HM LN PC C00931		2030/02/01	6.500	29FEB00	15MAR00	1.000000	
** MB1Q **	390	558,888.79		557,345.55	1,543.24		.00	1,543.24
	598,592.300							
** MB1Q **	620	64,759.72		64,435.33	30MAR00 324.39	13APR00	1.000000 .00	324.39
	69,203.910							
** MB1Q **	246	449,440.05		443,099.63	11SEP00 6,340.42	14SEP00	1.000000 .00	6,340.42
	470,463.910							
** MB1Q **	247	477,655.34		470,916.88	11SEP00 6,738.46	14SEP00	1.000000 .00	6,738.46
	499,999.050							
31292HAB7	TOTAL	1,550,743.90		1,535,797.39	14,946.51 S		.00	14,946.51 S
31292HBA1	FED HM LN PC C00933		2030/03/01	7.500	21JAN00	15MAR00	1.000000	
** MB1E **	237	263,101.22		265,731.60	-2,630.38		.00	-2,630.38
	269,351.000							
** MB1E **	238	263,104.15	2030/03/01	7.500	21JAN00	15MAR00	1.000000	
	269,354.000			265,734.56	-2,630.41		.00	-2,630.41
31292HBA1	TOTAL	526,205.37		531,466.16	-5,260.79 L		.00	-5,260.79 L
31292HCG7	FED HM LN PC C00971		2030/04/01	7.500	02NOV00	13DEC00	1.000000	
** MB1E **	591	158,294.12		158,343.53	-49.41		.00	-49.41
	158,096.500							



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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 BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE	BASE	BASE	GN/LS		
31292HD43	FED HM LN PC C01023	2030/07/01	7.000	12JUL00	16AUG00	1.000000	
** MB1E **	624	76,339.78	76,595.48	-255.70		.00	-255.70
	78,865.960						
** MB1E **	593	57,456.07	57,264.27	-191.80	04AUG00	1.000000	-191.80
Y	59,159.210				16AUG00	.00	
31292HD43	TOTAL		133,859.75	-447.50 L		.00	-447.50 L
31292HEV2	FED HM LN PC C01048	2030/08/01	7.000	04AUG00	16AUG00	1.000000	
** MB1E **	592	430,669.89	429,232.19	-1,437.70		.00	-1,437.70
Y	443,436.000						
** MB1E **	595	517,764.21	516,035.76	-1,728.45	04AUG00	1.000000	-1,728.45
Y	533,112.000				16AUG00	.00	
31292HEV2	TOTAL		945,267.95	-3,166.15 L		.00	-3,166.15 L
31292HEX8	FED HM LN PC C01050	2030/09/01	7.500	11OCT00	17OCT00	1.000000	
** MB1Q **	523	399,100.25	598,212.34	-199,112.09		.00	-199,112.09
	399,693.550						
31292HFB5	FED HM LN PC C01062	2030/07/01	6.500	26OCT00	13NOV00	1.000000	
** MB1Q **	765	40,995.17	40,775.95	219.22		.00	219.22
	42,516.470						
31292HFU3	FED HM LN PC C01079	2030/10/01	7.500	02NOV00	13DEC00	1.000000	
** MB1E **	593	174,947.11	175,001.71	-54.60		.00	-54.60
	174,728.700						
31292HF33	FED HOME LN PC C01086	2030/11/01	7.500	02NOV00	13DEC00	1.000000	
** MB1E **	592	28,651.22	28,660.16	-8.94		.00	-8.94
	28,615.450						



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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	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE	BASE	BASE	GN/LS		
31292HGL2	FED HM LN PC C01103	2030/12/01	7.500	09NOV00	13DEC00	1.000000	
** MB1E **	594	999,082.48	1,001,582.53	-2,500.05		.00	-2,500.05
	1,000,020.000						
** MB1E **	595	999,082.48	1,001,582.53	-2,500.05	09NOV00	1.000000	-2,500.05
	1,000,020.000				13DEC00	.00	
** MB1E **	596	999,082.48	1,001,582.53	-2,500.05	09NOV00	1.000000	-2,500.05
	1,000,020.000				13DEC00	.00	
31292HGL2	TOTAL		3,004,747.59	-7,500.15 L		.00	-7,500.15 L
31292HG40	FED HM LN PC C01119	2030/11/01	6.500	26OCT00	13NOV00	1.000000	
** MB1Q **	774	219,367.48	218,194.40	1,173.08		.00	1,173.08
	227,508.000						
31293LUA0	FED HM LN PC C23277	2029/03/01	6.000	21AUG00	14SEP00	1.000000	
** MB1Q **	236	265,814.24	259,640.51	6,173.73		.00	6,173.73
	286,399.180						
31293PTV7	FED HM LN PC C25964	2029/05/01	6.500	25APR00	15MAY00	1.000000	
** MB1Q **	059	857,085.66	860,071.03	2,985.37		.00	2,985.37
Y	909,827.200						
31293PMG6	FED HM LN PC C26047	2029/04/01	6.000	21AUG00	14SEP00	1.000000	
** MB1Q **	238	334,313.64	326,547.39	7,766.25		.00	7,766.25
	360,203.250						
31293QM7	FED HM LN PC C26670	2029/05/01	6.500	30MAR00	13APR00	1.000000	
** MB1Q **	630	332,270.87	329,385.90	2,884.97		.00	2,884.97
	355,073.230						
31293QNF6	FED HM LN PC C26690	2029/05/01	6.000	21AUG00	14SEP00	1.000000	
** MB1Q **	237	327,996.27	322,464.90	5,531.37		.00	5,531.37
	353,396.660						



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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	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
31293QTE3	FED HM LN PC C26849	2029/05/01	6.500	11FEB00	15MAR00	1.000000	
** HB1Q **	395	159,119.24	159,293.64	-174.40		.00	-174.40
	171,716.240						
** HB1Q **	420	133,366.14	133,512.31	-146.17	11FEB00	1.000000	-146.17
	143,924.340				15MAR00	.00	
31293QTE3	TOTAL						
	292,485.38	292,805.95		-320.57 S		.00	-320.57 S
31293QXR9	FED HM LN PC C26988	2029/05/01	6.500	30MAR00	13APR00	1.000000	
** HB1Q **	627	192,849.60	191,883.58	966.02		.00	966.02
	206,084.060						
** HB1Q **	634	386,689.24	384,752.24	1,937.00	30MAR00	1.000000	1,937.00
	413,226.090				13APR00	.00	
31293QXR9	TOTAL						
	579,538.84	576,635.82		2,903.02 S		.00	2,903.02 S
31293QYA5	FED HM LN PC C27005	2029/06/01	6.500	11FEB00	15MAR00	1.000000	
** HB1Q **	415	314,614.87	316,126.81	-1,511.94		.00	-1,511.94
	339,522.000						
** HB1Q **	416	210,166.77	211,176.75	-1,009.98	11FEB00	1.000000	-1,009.98
	226,805.040				15MAR00	.00	
** HB1Q **	617	47,323.90	47,086.84	237.06	30MAR00	1.000000	237.06
	50,571.540				13APR00	.00	
31293QYA5	TOTAL						
	572,105.54	574,390.40		-2,284.86 S		.00	-2,284.86 S
31293Q2M2	FED HM LN PC C27089	2029/06/01	6.500	30MAR00	13APR00	1.000000	
** HB1Q **	628	772,878.62	770,297.61	2,581.01		.00	2,581.01
	825,918.040						
** HB1Q **	629	154,564.29	154,048.13	516.16	30MAR00	1.000000	516.16
	165,171.390				13APR00	.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	BASE	BASE	SECTY GN/LS	BASE	GN/LS	NET BAS SECTY GN/LS
31293Q2M2	TOTAL						
	927,442.91	924,345.74		3,097.17 S		.00	3,097.17 S
31293Q2Y8	FED HM LN PC C27091	2029/06/01	6.500	02MAY00	15MAY00	1.000000	
** HB1Q **	077	875,429.68	884,081.33	-8,651.65		.00	-8,651.65
	938,484.080						
** HB1Q **	079	126,671.64	127,923.50	-1,251.86	02MAY00	1.000000	-1,251.86
	135,795.390				15MAY00	.00	
31293Q2Y8	TOTAL						
	1,002,101.32	1,012,004.83		-9,903.51 S		.00	-9,903.51 S
31293RCC3	FED HOME LN PC POOL C27267	2029/06/01	6.500	29FEB00	15MAR00	1.000000	
** HB1Q **	394	360,953.92	359,957.23	996.69		.00	996.69
	386,596.120						
** HB1Q **	398	209,079.19	208,501.86	577.33	29FEB00	1.000000	577.33
	223,932.190				15MAR00	.00	
** HB1Q **	513	.00	.01	-.01	14MAR00	1.000000	-.01
	.010					.00	
31293RCC3	TOTAL						
	570,033.11	568,459.10		1,574.01 S		.00	1,574.01 S
31293REK3	FED HM LN PC C27338	2029/06/01	6.500	05JUN00	14JUN00	1.000000	
** HB1Q **	347	469,999.64	471,015.27	-1,015.63		.00	-1,015.63
	499,999.620						
31293RFLO	FED HM LN PC C27371	2029/06/01	6.500	11FEB00	15MAR00	1.000000	
** HB1Q **	414	307,027.41	307,363.93	-336.52		.00	-336.52
	331,333.860						
31293RJP7	FED HM LN PC C27470	2029/06/01	6.500	11FEB00	15MAR00	1.000000	
** HB1Q **	484	313,470.42	313,813.99	-343.57		.00	-343.57
	338,286.930						



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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
31293RPS4	FEDHM LN PC C27633	2029/06/01	6.500	11FEB00	15MAR00	1.000000	
** HB1Q **	408 493,248.26		493,788.88	-540.62		.00	-540.62
	532,297.250						
31293RQ79	FED HM LN PC C27678	2029/06/01	6.000	11MAY00	14JUN00	1.000000	
** HB1Q **	351 271,776.55		276,063.26	-4,286.71		.00	-4,286.71
	304,831.740						
31293R5J6	FED HM LN PC C28049	2029/06/01	6.500	27APR00	24MAY00	1.000000	
** HB1Q **	208 793,772.05		797,342.83	-3,570.78		.00	-3,570.78
	846,408.050						
31293SC31	FED HOME LN PC POOL C28190	2029/06/01	6.500	11FEB00	15MAR00	1.000000	
** HB1Q **	397 249,676.03		251,296.89	-1,620.86		.00	-1,620.86
	269,442.140						
** HB1Q **	407 214,828.27		214,594.59	29FEB00 233.68	15MAR00	1.000000	233.68
	230,089.690					.00	
** HB1Q **	622 466,664.57		465,106.17	30MAR00 1,558.40	13APR00	1.000000	1,558.40
	498,689.810					.00	
31293SC31	TOTAL		930,997.65	171.22 S		.00	171.22 S
31293SDY2	FED HM LN PC C28219	2029/06/01	6.500	11FEB00	15MAR00	1.000000	
** HB1Q **	412 303,063.68		304,520.10	-1,456.42		.00	-1,456.42
	327,056.330						
31293SF61	FED HM LN PC C28289	2029/07/01	6.500	29FEB00	15MAR00	1.000000	
** HB1Q **	396 448,728.24		448,240.11	488.13		.00	488.13
	480,605.920						
** HB1Q **	618 53,360.11		53,181.92	30MAR00 178.19	13APR00	1.000000	178.19
	57,021.990					.00	



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31293SF61	TOTAL		501,422.03	666.32 S		.00	666.32 S
31293SF79	FED HM LN PC C28290	2029/07/01	6.500	27APR00	15MAY00	1.000000	
** HB1Q **	112 468,930.74		471,040.22	-2,109.48		.00	-2,109.48
	500,026.110						
** HB1P **	755 1,856,288.17		1,837,793.10	13JUN00 18,495.07	16JUN00	1.000000	18,495.07
	1,972,807.090					.00	
31293SF79	TOTAL		2,308,833.32	16,385.59 S		.00	16,385.59 S
31293SJZ3	FED HM LN PC C28380	2029/07/01	6.500	11FEB00	15MAR00	1.000000	
** HB1Q **	401 156,295.28		156,466.58	-171.30		.00	-171.30
	168,668.710						
31293SXC8	FED HM LN PC C28775	2029/07/01	6.500	29FEB00	15MAR00	1.000000	
** HB1Q **	400 265,960.90		265,671.59	289.31		.00	289.31
	284,854.780						
** HB1Q **	404 239,240.80		238,980.56	29FEB00 260.24	15MAR00	1.000000	260.24
	256,236.490					.00	
** HB1Q **	410 466,188.98		465,681.88	29FEB00 507.10	15MAR00	1.000000	507.10
	499,307.090					.00	
** HB1Q **	411 373,468.66		373,062.41	29FEB00 406.25	15MAR00	1.000000	406.25
	399,999.900					.00	
** HB1Q **	619 835,097.21		832,308.43	30MAR00 2,788.78	13APR00	1.000000	2,788.78
	892,406.440					.00	
** HB1Q **	621 98,142.02		97,814.28	30MAR00 327.74	13APR00	1.000000	327.74
	104,877.100					.00	



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ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL BASE PRINCIPAL NET	MAT DATE	MAT RATE LOCAL COST BASE COST	TRD DT GN/LS SECTY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY NET BAS	GN/LS GN/LS
31293SXC8	TOTAL	2,278,098.57		2,273,519.15	4,579.42 S		.00		4,579.42 S
31293S3D9	FED HM LN PC	C28896	2029/06/01	6.500	11FEB00	15MAR00	1.000000		
** MB1Q **	413	304,997.68		305,331.97	-334.29		.00		-334.29
	329,143.440								
31293S6H7	FED HM LN PC	C28972	2029/06/01	6.500	02MAY00	15MAY00	1.000000		
** MB1Q **	075	856,718.36		865,185.09	-8,466.73		.00		-8,466.73
	918,425.040								
31293TD61	FED HM LN PC	C29125	2029/07/01	6.500	02MAY00	15MAY00	1.000000		
** MB1Q **	080	421,303.60		425,467.23	-4,163.63		.00		-4,163.63
	451,648.750								
31293THX8	FED HM LN PC	C29246	2029/08/01	6.500	13JUN00	16JUN00	1.000000		
** MB1P **	754	1,855,863.83		1,837,372.98	18,490.85		.00		18,490.85
	1,972,356.120								
31293TJEB	FED HM LN PC	C29261	2029/07/01	6.500	11FEB00	15MAR00	1.000000		
** MB1Q **	399	517,844.73		520,333.33	-2,488.60		.00		-2,488.60
	558,840.960								
** MB1Q **	625	104,358.76		103,836.00	522.76	13APR00	1.000000		522.76
	111,520.460						.00		
31293TJEB	TOTAL	622,203.49		624,169.33	-1,965.84 S		.00		-1,965.84 S
31293TR41	FED HM LN PC	C29507	2029/08/01	6.500	29FEB00	15MAR00	1.000000		
** MB1Q **	393	123,989.50		123,647.13	342.37		.00		342.37
	132,797.720								
31293TTP2	FED HM LN PC	C29558	2029/08/01	6.500	22NOV00	13DEC00	1.000000		
** MB1Q **	210	386,687.33		367,002.39	19,684.94		.00		19,684.94
	399,999.830								



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31293UB45	FED HM LN PC	C29959	2029/08/01	7.000	04AUG00	16AUG00	1.000000		
** MB1E **	596	406,963.11		405,604.55	-1,358.56		.00		-1,358.56
Y	419,026.490								
** MB1E **	597	432,960.36		431,515.01	-1,445.35	16AUG00	1.000000		-1,445.35
Y	445,794.360						.00		
31293UB45	TOTAL	839,923.47		837,119.56	-2,803.91 L		.00		-2,803.91 L
31293VF23	FED HM LN PC	C30185	2029/08/01	6.000	11MAY00	14JUN00	1.000000		
** MB1Q **	350	498,935.36		506,805.00	-7,869.64		.00		-7,869.64
	559,619.050								
31293VF56	FED HM LN PC	C30188	2029/08/01	6.500	29FEB00	15MAR00	1.000000		
** MB1Q **	402	458,631.27		455,676.33	2,954.94		.00		2,954.94
	491,212.480								
31293VNE8	FED HM LN PC	C30389	2029/08/01	6.500	30MAY00	14JUN00	1.000000		
** MB1Q **	354	373,513.37		380,519.12	-7,005.75		.00		-7,005.75
	403,934.700								
31293VY55	FED HM LN PC	C30732	2029/09/01	7.500	21DEC99	19JAN00	1.000000		
** MB1E **	256	52,936.59		53,437.96	-501.37		.00		-501.37
	53,479.740								
31293V4U3	FED HM LN PC	C30835	2029/09/01	6.500	11FEB00	15MAR00	1.000000		
** MB1Q **	417	403,003.25		405,619.49	-2,616.24		.00		-2,616.24
	434,907.820								
** MB1Q **	418	313,470.42		315,505.41	-2,034.99	15MAR00	1.000000		-2,034.99
	338,286.930						.00		
** MB1Q **	418	-313,470.42		-315,505.41	2,034.99	15MAR00	1.000000		2,034.99
CXL	418						.00		
	-338,286.930								
** MB1Q **	623	251,011.81		250,173.57	838.24	13APR00	1.000000		838.24
	268,237.700						.00		



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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 COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
** HB1Q **	624	276,266.54	275,343.95	30MAR00 922.59	13APR00	1.000000 .00	922.59
295,225.560							
<b>31293V4U3</b>	<b>TOTAL</b>	<b>930,281.60</b>	<b>931,137.01</b>	<b>-855.41 S</b>		<b>.00</b>	<b>-855.41 S</b>
31293WB41	FED HM LN PC	C30959	2029/09/01	6.500	25APR00	15MAY00	1.000000
** HB1Q **	061	860,014.29	863,009.86	2,995.57		.00	2,995.57
Y	912,936.050						
31293WFN5	FED HM LN PC	C31073	2029/09/01	7.500	21JAN00	15MAR00	1.000000
** HB1E **	239	59,349.28	59,942.63	-593.35		.00	-593.35
	60,759.080						
31293WLE8	FED HM LN PC	C31225	2029/09/01	6.500	14JAN00	19JAN00	1.000000
** HB1H **	008	956,110.75	960,720.58	-4,609.83		.00	-4,609.83
	1,000,099.500						
** HB1H **	009	956,110.75	960,720.58	-4,609.83	14JAN00	19JAN00	1.000000
	1,000,099.500					.00	-4,609.83
<b>31293WLE8</b>	<b>TOTAL</b>	<b>1,912,221.50</b>	<b>1,921,441.16</b>	<b>-9,219.66 L</b>		<b>.00</b>	<b>-9,219.66 L</b>
31293XCU0	FED HM LN PC	C31883	2029/10/01	7.500	21JAN00	15MAR00	1.000000
** HB1E **	240	37,613.45	37,989.49	-376.04		.00	-376.04
	38,506.930						
31293XMF2	FED HM LN PC	C32158	2029/10/01	7.000	04AUG00	16AUG00	1.000000
** HB1E **	581	471,223.13	469,650.05	-1,573.08		.00	-1,573.08
Y	485,191.330						
** HB1E **	598	453,349.82	451,836.41	-1,513.41	04AUG00	16AUG00	1.000000
Y	466,788.220					.00	-1,513.41



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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 COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
<b>31293XMF2</b>	<b>TOTAL</b>	<b>924,572.95</b>	<b>921,486.46</b>	<b>-3,086.49 L</b>		<b>.00</b>	<b>-3,086.49 L</b>
31293XNH7	FED HM LN PC	C32192	2029/10/01	6.500	11FEB00	15MAR00	1.000000
** HB1Q **	419	490,210.53	492,566.31	-2,355.78		.00	-2,355.78
	529,019.030						
** HB1Q **	626	105,158.17	104,631.42	526.75	30MAR00	13APR00	1.000000
	112,374.740					.00	526.75
<b>31293XNH7</b>	<b>TOTAL</b>	<b>595,368.70</b>	<b>597,197.73</b>	<b>-1,829.03 S</b>		<b>.00</b>	<b>-1,829.03 S</b>
31293XNN4	FED HM LN PC	C32197	2029/10/01	6.500	14JAN00	19JAN00	1.000000
** HB1H **	014	382,444.40	384,288.34	-1,843.94		.00	-1,843.94
	400,039.910						
** HB1H **	015	956,111.02	960,720.85	-4,609.83	14JAN00	19JAN00	1.000000
	1,000,099.780					.00	-4,609.83
** HB1H **	016	956,111.02	960,720.85	-4,609.83	14JAN00	19JAN00	1.000000
	1,000,099.780					.00	-4,609.83
** HB1H **	017	956,111.02	960,720.85	-4,609.83	14JAN00	19JAN00	1.000000
	1,000,099.780					.00	-4,609.83
<b>31293XNN4</b>	<b>TOTAL</b>	<b>3,250,777.46</b>	<b>3,266,450.89</b>	<b>-15,673.43 L</b>		<b>.00</b>	<b>-15,673.43 L</b>
31293XRH3	FED HOME LN PC POOL	C32288	2029/10/01	7.500	21JAN00	15MAR00	1.000000
** HB1E **	241	40,578.87	40,984.56	-405.69		.00	-405.69
	41,542.790						
31293XSN9	FED HM LN PC	C32325	2029/10/01	6.500	30MAY00	14JUN00	1.000000
** HB1Q **	352	273,767.35	278,902.21	-5,134.86		.00	-5,134.86
	296,064.720						
** HB1Q **	244	211,522.83	208,662.71	2,860.12	11SEP00	14SEP00	1.000000
	221,417.430					.00	2,860.12



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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	SECTY GN/LS			
31293XSN9	TOTAL		485,290.18	487,564.92	-2,274.74 S	.00	-2,274.74 S
31293YEC6	FED HM LN PC C32831	2029/11/01	6.500	30MAR00	13APROO	1.000000	
** HB1Q **							
	632		363,017.51	361,199.08	1,818.43	.00	1,818.43
	387,929.880						
31293YGM0	FED HM LN PC C32913	2029/11/01	7.500	30DEC99	19JAN00	1.000000	
** HB1Q **							
	044		242,321.79	241,749.74	572.05	.00	572.05
	244,076.090						
** HB1Q **							
	607		978,671.33	990,468.20	-11,796.87	1.000000	-11,796.87
	999,999.440					.00	
** HB1Q **							
	608		978,671.33	990,468.21	-11,796.88	1.000000	-11,796.88
	999,999.440					.00	
** HB1Q **							
	609		978,671.33	990,468.20	-11,796.87	1.000000	-11,796.87
	999,999.440					.00	
** HB1Q **							
	610		978,671.33	990,468.20	-11,796.87	1.000000	-11,796.87
	999,999.440					.00	
** HB1Q **							
	611		978,671.33	990,468.20	-11,796.87	1.000000	-11,796.87
	999,999.440					.00	
** HB1Q **							
	612		978,671.33	990,468.21	-11,796.88	1.000000	-11,796.88
	999,999.440					.00	
** HB1Q **							
	613		978,671.33	990,468.20	-11,796.87	1.000000	-11,796.87
	999,999.440					.00	
** HB1Q **							
	615		984,413.51	990,468.20	-6,054.69	1.000000	-6,054.69
	999,999.440					.00	
** HB1Q **							
	616		984,413.51	990,468.21	-6,054.70	1.000000	-6,054.70
	999,999.440					.00	



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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	SECTY GN/LS			
** HB1Q **							
	346		786,187.38	792,374.92	-6,187.54	1.000000	-6,187.54
	799,999.880					.00	
31293YGM0	TOTAL		9,848,035.50	9,948,338.49	-100,302.99 S	.00	-100,302.99 S
31293YHD1	FED HM LN PC C32928	2029/11/01	6.500	27APROO	15MAY00	1.000000	
** HB1Q **							
	084		857,576.20	861,434.00	-3,857.80	.00	-3,857.80
	914,443.130						
** HB1Q **							
	CXL 084		-857,576.20	-861,434.00	3,857.80	1.000000	3,857.80
	-914,443.130					.00	
31293YHD1	TOTAL		.00	.00	.00 S	.00	.00 S
31293YH82	FED HM LN PC C32955	2029/11/01	7.500	21JAN00	15MAR00	1.000000	
** HB1E **							
	242		53,117.80	53,648.85	-531.05	.00	-531.05
	54,379.580						
31293YLG9	FED HM LN PC C33027	2029/11/01	7.500	21JAN00	15MAR00	1.000000	
** HB1E **							
	243		191,768.22	193,685.44	-1,917.22	.00	-1,917.22
	196,323.540						
31294BKJ3	FED HM LN PC C34797	2029/12/01	7.500	11OCT00	16OCT00	1.000000	
** HB1Q **							
	517		92,926.35	92,279.26	647.09	.00	647.09
	93,064.490						
31294BND3	FED HM LN PC C34888	2029/12/01	7.500	21JAN00	15MAR00	1.000000	
** HB1E **							
	247		80,443.15	81,247.39	-804.24	.00	-804.24
	82,354.020						
31294BQU2	FED HOME LN PC POOL C34967	2029/12/01	7.500	21JAN00	15MAR00	1.000000	
** HB1E **							
	248		493,233.61	498,164.76	-4,931.15	.00	-4,931.15
	504,950.030						



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31294BRK3 ** HB1Q **	FED HM LN PC 392 631,523.440	C34990 589,635.68	2029/12/01 588,007.54	6.500 1,628.14	29FEB00 15MAR00	1.000000 .00	1,628.14
31294BRZ0 ** HB1E **	FED HM LN PC 259 466,543.360	C35004 461,805.03	2029/12/01 466,178.87	7.500 -4,373.84	21DEC99 19JAN00	1.000000 .00	-4,373.84
31294BU37 ** HB1E **	FED HM LN PC POOL 271 128,867.770	C35102 127,558.96	2030/01/01 128,767.09	7.500 -1,208.13	21DEC99 19JAN00	1.000000 .00	-1,208.13
31294BXEO ** HB1Q **	FED HM LN PC 053 756,023.000	C35177 750,589.08	2030/01/01 748,817.15	7.500 1,771.93	30DEC99 19JAN00	1.000000 .00	1,771.93
31294B3D5 ** HB1E **	FED HM LN PC 257 817,653.150	C35296 809,348.86	2030/01/01 817,014.36	7.500 -7,665.50	21DEC99 19JAN00	1.000000 .00	-7,665.50
					21DEC99 19JAN00	1.000000 .00	-4,447.71
					21DEC99 19JAN00	1.000000 .00	-1,461.30
31294B3D5 TOTAL		1,433,241.71	1,446,816.22	-13,574.51 L		.00	-13,574.51 L
31294B3J2 ** HB1E **	FED HM LN PC 169 158,293.000	C35301 156,685.34	2030/01/01 158,169.33	7.500 -1,483.99	21DEC99 19JAN00	1.000000 .00	-1,483.99
					21DEC99 19JAN00	1.000000 .00	-9,375.00
					21DEC99 19JAN00	1.000000 .00	-9,375.00
					21DEC99 19JAN00	1.000000 .00	-9,375.00



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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 SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
** HB1E **	172 1,000,000.000	989,843.75	999,218.75	21DEC99 -9,375.00	19JAN00	1.000000 .00	-9,375.00
31294B3J2 TOTAL		3,126,216.59	3,155,825.58	-29,608.99 L		.00	-29,608.99 L
31294B6A8 ** HB1E **	FED HOME LN PC POOL 244 484,739.630	C35365 473,492.16	2030/01/01 478,225.94	7.500 -4,733.78	21JAN00 15MAR00	1.000000 .00	-4,733.78
31294B6B6 ** HB1Q **	FED HOME LN PC 521 499,999.800	C35366 499,257.61	2030/01/01 495,279.15	7.500 3,978.46	11OCT00 16OCT00	1.000000 .00	3,978.46
					11OCT00 16OCT00	1.000000 .00	328.45
31294B6B6 TOTAL		540,473.79	536,166.88	4,306.91 S		.00	4,306.91 S
31294B6G5 ** HB1H **	FED HM LN PC 027 300,030.000	C35371 293,771.56	2030/01/01 295,342.03	7.000 -1,570.47	14JAN00 19JAN00	1.000000 .00	-1,570.47
					14JAN00 19JAN00	1.000000 .00	-5,234.90
					14JAN00 19JAN00	1.000000 .00	-5,234.90
31294B6G5 TOTAL		2,252,248.64	2,264,288.91	-12,040.27 L		.00	-12,040.27 L
31294B6K6 ** HB1E **	FED HOME LN PC 245 29,626.640	C35374 28,939.21	2030/01/01 29,228.53	7.500 -289.32	21JAN00 15MAR00	1.000000 .00	-289.32



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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
31294B6L4	FED HM LN PC	C35375	2030/01/01	7.500	21JAN00	15MAR00	1.000000	
** WB1E **	246	421,890.50		426,108.39	-4,217.89		.00	-4,217.89
	431,912.210							
31294B7D1	FED HM LN PC	C35392	2030/01/01	7.500	10JAN00	19JAN00	1.000000	
** WB1E **	173	52,128.67		52,545.11	-416.44		.00	-416.44
	52,776.000							
** WB1E **	174	117,890.05		118,831.83	-941.78	10JAN00	1.000000	-941.78
	119,354.000						.00	
** WB1E **	175	493,916.57		497,862.28	-3,945.71	10JAN00	1.000000	-3,945.71
	500,050.000						.00	
31294B7D1	TOTAL	663,935.29		669,239.22	-5,303.93 L		.00	-5,303.93 L
31294CC27	FED HM LN PC	C35489	2030/01/01	6.500	29FEB00	15MAR00	1.000000	
** HB1Q **	389	374,782.62		373,747.74	1,034.88		.00	1,034.88
	401,407.210							
** HB1Q **	391	250,668.82		249,976.65	692.17	29FEB00	1.000000	692.17
	268,476.350						.00	
** HB1Q **	512	.00		.01	15MAR00	15MAR00	1.000000	-0.01
	.010				-.01		.00	
31294CC27	TOTAL	625,451.44		623,724.40	1,727.04 S		.00	1,727.04 S
31294CDR1	FED HM LN PC	C35512	2030/01/01	7.500	21DEC99	19JAN00	1.000000	
** WB1E **	255	833,158.41		841,049.42	-7,891.01		.00	-7,891.01
	841,707.000							
** WB1E **	269	952,923.57		961,948.89	-9,025.32	21DEC99	1.000000	-9,025.32
	962,701.000						.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/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
31294CDR1	TOTAL	1,786,081.98		1,802,998.31	-16,916.33 L		.00	-16,916.33 L
31294CEF6	FED HM LN PC	C35534	2030/01/01	7.500	21JAN00	15MAR00	1.000000	
** WB1E **	266	629,245.58		635,536.53	-6,290.95		.00	-6,290.95
	644,192.870							
31294CEZ2	FED HM LN PC	C35552	2030/01/01	7.500	10JAN00	19JAN00	1.000000	
** WB1E **	149	811,639.12		818,122.98	-6,483.86		.00	-6,483.86
	821,718.000							
** WB1E **	176	308,448.70		310,912.78	-2,464.08	10JAN00	1.000000	-2,464.08
	312,279.000						.00	
** WB1E **	177	308,526.73		310,991.43	-2,464.70	10JAN00	1.000000	-2,464.70
	312,358.000						.00	
** WB1E **	178	332,905.99		335,565.45	-2,659.46	10JAN00	1.000000	-2,659.46
	337,040.000						.00	
** WB1E **	179	341,436.07		344,163.67	-2,727.60	10JAN00	1.000000	-2,727.60
	345,676.000						.00	
31294CEZ2	TOTAL	2,102,956.61		2,119,756.31	-16,799.70 L		.00	-16,799.70 L
31294CFE8	FED HM LN PC	C35565	2030/01/01	7.500	10JAN00	19JAN00	1.000000	
** WB1E **	134	176,194.03		177,601.58	-1,407.55		.00	-1,407.55
	178,382.000							
** WB1E **	135	318,869.30		321,416.62	-2,547.32	10JAN00	1.000000	-2,547.32
	322,829.000						.00	
** WB1E **	136	321,112.45		323,677.69	-2,565.24	10JAN00	1.000000	-2,565.24
	325,100.000						.00	
** WB1E **	137	342,336.88		345,071.68	-2,734.80	10JAN00	1.000000	-2,734.80
	346,588.000						.00	



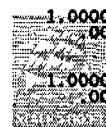
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WILLIAM H. GATES FOUNDATION  
 — COMPOSITE —  
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ASSET ID SH SELL/BTC	SECURITY LOT	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE	TRD DT GN/LS SECTY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
** MB1E **	138	869,943.10	876,892.74		10JAN00	19JAN00	1.000000 .00	-6,949.64
	880,746.000							
31294CFE8	TOTAL	2,028,455.76	2,044,660.31		-16,204.55 L		.00	-16,204.55 L
31294CH89	FED HOME LN PC	C35655	2030/01/01	7.500	21JAN00	15MAR00	1.000000	
** MB1E **	251	256,281.32	258,843.52				.00	-2,562.20
	262,369.100							
** MB1E **	252	488,544.29	493,428.56		21JAN00	15MAR00	1.000000 .00	-4,884.27
	500,149.320							
31294CH89	TOTAL	744,825.61	752,272.08		-7,446.47 L		.00	-7,446.47 L
31294CJKO	FED HM LN PC	C35666	2030/01/01	7.500	21DEC99	19JAN00	1.000000	
** MB1E **	139	833,601.86	841,497.07				.00	-7,895.21
	842,155.000							
** MB1E **	140	989,843.75	999,218.75		21DEC99	19JAN00	1.000000 .00	-9,375.00
	1,000,000.000							
** MB1E **	141	989,843.75	999,218.75		21DEC99	19JAN00	1.000000 .00	-9,375.00
	1,000,000.000							
** MB1E **	142	989,843.75	999,218.75		21DEC99	19JAN00	1.000000 .00	-9,375.00
	1,000,000.000							
** MB1E **	143	989,843.75	999,218.75		21DEC99	19JAN00	1.000000 .00	-9,375.00
	1,000,000.000							
** MB1E **	144	989,843.75	999,218.75		21DEC99	19JAN00	1.000000 .00	-9,375.00
	1,000,000.000							
** MB1E **	145	989,843.75	999,218.75		21DEC99	19JAN00	1.000000 .00	-9,375.00
	1,000,000.000							
** MB1E **	146	989,843.75	999,218.75		21DEC99	19JAN00	1.000000 .00	-9,375.00
	1,000,000.000							



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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	TRD DT GN/LS SECTY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
		1,000,000.000						
** MB1E **	147	989,843.75	999,218.75		21DEC99	19JAN00	1.000000 .00	-9,375.00
	1,000,000.000							
31294CJKO	TOTAL	8,752,351.86	8,835,247.07		-82,895.21 L		.00	-82,895.21 L
31294CJ46	FED HM LN PC	C35683	2030/01/01	6.500	09FEB00	14FEB00	1.000000	
** MB1P **	256	1,858,102.07	1,861,771.28				.00	-3,669.21
	1,998,546.830							
31294CM75	FED HM LN PC	C35782	2030/01/01	7.500	21DEC99	19JAN00	1.000000	
** MB1E **	260	93,783.74	94,671.98				.00	-888.24
	94,746.000							
** MB1E **	261	520,240.10	525,167.39		21DEC99	19JAN00	1.000000 .00	-4,927.29
	525,578.000							
31294CM75	TOTAL	614,023.84	619,839.37		-5,815.53 L		.00	-5,815.53 L
31294CPC1	FED HM LN PC	C35819	2030/01/01	7.500	10JAN00	19JAN00	1.000000	
** MB1E **	150	309,289.26	311,760.06				.00	-2,470.80
	313,130.000							
** MB1E **	151	322,726.40	325,304.54		10JAN00	19JAN00	1.000000 .00	-2,578.14
	326,734.000							
** MB1E **	152	333,814.71	336,481.43		10JAN00	19JAN00	1.000000 .00	-2,666.72
	337,960.000							
** MB1E **	153	848,994.24	855,776.53		10JAN00	19JAN00	1.000000 .00	-6,782.29
	859,537.000							
** MB1E **	165	293,861.84	296,209.39		10JAN00	19JAN00	1.000000 .00	-2,347.55
	297,511.000							



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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 COST	BASE COST	SECTY GN/LS	BASE CURR GN/LS	NET BAS SECTY GN/LS	NET BAS SECTY GN/LS
<b>31294CPC1</b>	<b>TOTAL</b>						
	2,108,686.45	2,125,531.95		-16,845.50 L		.00	-16,845.50 L
<b>31294CP00</b>	FED HOME LN PC C35831	2030/01/01	7.500	21JAN00	15MAR00	1.000000	
** NB1E **	253	372,147.55	375,868.13	-3,720.58		.00	-3,720.58
	380,987.650						
<b>31294CP23</b>	FED HM LN PC C35841	2030/01/01	7.500	10JAN00	19JAN00	1.000000	
** NB1E **	148	356,580.01	359,428.59	-2,848.58		.00	-2,848.58
	361,008.000						
<b>31294COT3</b>	FED HM LN PC C35866	2030/02/01	7.500	21JAN00	15MAR00	1.000000	
** NB1E **	254	52,176.33	52,697.97	-521.64		.00	-521.64
	53,415.740						
<b>31294CRT2</b>	FED HM LN PC C35898	2030/01/01	7.500	21DEC99	19JAN00	1.000000	
** NB1E **	264	835,555.81	843,469.52	-7,913.71		.00	-7,913.71
	844,129.000						
** NB1E **	265	193,725.29	195,560.10	-1,834.81		.00	-1,834.81
	195,713.000						
<b>31294CRT2</b>	<b>TOTAL</b>						
	1,029,281.10	1,039,029.62		-9,748.52 L		.00	-9,748.52 L
<b>31294CS95</b>	FED HM LN PC C35944	2030/01/01	7.500	21DEC99	19JAN00	1.000000	
** NB1E **	266	796,118.46	803,658.65	-7,540.19		.00	-7,540.19
	804,287.000						
** NB1E **	267	39,829.33	40,206.56	-377.23		.00	-377.23
	40,238.000						
<b>31294CS95</b>	<b>TOTAL</b>						
	835,947.79	843,865.21		-7,917.42 L		.00	-7,917.42 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	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
<b>31294CTJ2</b>	FED HM LN PC C35953	2030/01/01	7.500	21DEC99	19JAN00	1.000000	
** NB1E **	258	434,255.34	438,368.26	-4,112.92		.00	-4,112.92
	438,711.000						
<b>31294CTP8</b>	FED HM LN PC C35958	2030/01/01	7.500	21DEC99	19JAN00	1.000000	
** NB1E **	154	156,241.89	157,721.68	-1,479.79		.00	-1,479.79
	157,845.000						
** NB1E **	154	-156,241.89	-157,721.68	1,479.79		.00	1,479.79
	-157,845.000						
** NB1E **	155	833,158.41	841,049.42	-7,891.01		.00	-7,891.01
	841,707.000						
** NB1E **	155	-833,158.41	-841,049.42	7,891.01		.00	7,891.01
	-841,707.000						
** NB1E **	156	989,843.75	999,218.75	-9,375.00		.00	-9,375.00
	1,000,000.000						
** NB1E **	156	-989,843.75	-999,218.75	9,375.00		.00	9,375.00
	-1,000,000.000						
** NB1E **	157	989,843.75	999,218.75	-9,375.00		.00	-9,375.00
	1,000,000.000						
** NB1E **	157	-989,843.75	-999,218.75	9,375.00		.00	9,375.00
	-1,000,000.000						
** NB1E **	158	989,843.75	999,218.75	-9,375.00		.00	-9,375.00
	1,000,000.000						
** NB1E **	158	-989,843.75	-999,218.75	9,375.00		.00	9,375.00
	-1,000,000.000						
** NB1E **	159	989,843.75	999,218.75	-9,375.00		.00	-9,375.00
	1,000,000.000						



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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 COST COST	TRD DT SECY GN/LS SECY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
** MBIE ** CXL 159 -1,000,000.000		-989,843.75		-999,218.75	21DEC99 9,375.00	19JAN00	1.000000 .00	9,375.00
** MBIE ** 160 1,000,000.000		989,843.75		999,218.75	21DEC99 -9,375.00	19JAN00	1.000000 .00	-9,375.00
** MBIE ** CXL 160 -1,000,000.000		-989,843.75		-999,218.75	21DEC99 9,375.00	19JAN00	1.000000 .00	9,375.00
** MBIE ** 161 1,000,000.000		989,843.75		999,218.75	21DEC99 -9,375.00	19JAN00	1.000000 .00	-9,375.00
** MBIE ** CXL 161 -1,000,000.000		-989,843.75		-999,218.75	21DEC99 9,375.00	19JAN00	1.000000 .00	9,375.00
** MBIE ** 162 1,000,000.000		989,843.75		999,218.75	21DEC99 -9,375.00	19JAN00	1.000000 .00	-9,375.00
** MBIE ** CXL 162 -1,000,000.000		-989,843.75		-999,218.75	21DEC99 9,375.00	19JAN00	1.000000 .00	9,375.00
31294CTP8	TOTAL	.00		.00	.00 L		.00	.00 L
31294CTTO	FED HM LN PC	C35962	2030/01/01	7.500	10JAN00	19JAN00	1.000000	
** MBIE ** 163 140,563.000		138,838.91		139,948.04	-1,109.13		.00	-1,109.13
** MBIE ** CXL 163 -140,563.000		-138,838.91		-139,948.04	10JAN00 1,109.13	19JAN00	1.000000 .00	1,109.13
** MBIE ** 164 331,595.000		327,527.78		330,144.27	-2,616.49		.00	-2,616.49
** MBIE ** CXL 164 -331,595.000		-327,527.78		-330,144.27	10JAN00 2,616.49	19JAN00	1.000000 .00	2,616.49
** MBIE ** 166		370,095.18		373,051.73	-2,956.55		.00	-2,956.55



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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 SECY GN/LS SECY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
		374,691.000						
** MBIE ** CXL 166 -374,691.000		-370,095.18		-373,051.73	10JAN00 2,956.55	19JAN00	1.000000 .00	2,956.55
** MBIE ** 167 947,324.000		935,704.48		943,179.46	-7,474.98		.00	-7,474.98
** MBIE ** CXL 167 -947,324.000		-935,704.48		-943,179.46	10JAN00 7,474.98	19JAN00	1.000000 .00	7,474.98
** MBIE ** 168 356,001.000		351,634.43		354,443.50	-2,809.07		.00	-2,809.07
** MBIE ** CXL 168 -356,001.000		-351,634.43		-354,443.50	10JAN00 2,809.07	19JAN00	1.000000 .00	2,809.07
31294CTTO	TOTAL	.00		.00	.00 L		.00	.00 L
31294CT86	FED HM LN PC	C35975	2030/01/01	7.000	04AUG00	16AUG00	1.000000	
** MBIE ** Y 582 443,435.880		430,669.78		429,232.07	-1,437.71		.00	-1,437.71
** MBIE ** Y 583 556,464.640		540,444.54		538,640.38	-1,804.16		.00	-1,804.16
31294CT86	TOTAL	971,114.32		967,872.45	-3,241.87 L		.00	-3,241.87 L
31294CVX8	FED HM LN PC	C36030	2030/01/01	7.000	04AUG00	16AUG00	1.000000	
** MBIE ** Y 584 443,435.490		430,669.40		429,231.70	-1,437.70		.00	-1,437.70
** MBIE ** Y 585 556,465.000		540,444.89		538,640.73	-1,804.16		.00	-1,804.16



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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	SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
	SHARES/PAR	BASE	BASE	SECTY GN/LS			
31294CVX8	TOTAL	971,114.29	967,872.43	-3,241.86 L		.00	-3,241.86 L
31294CHT6	FED HM LN PC C36058	2030/02/01	7.500	21JAN00	15MAR00	1.000000	
** HB1E **	255	161,061.99	162,672.22	-1,610.23		.00	-1,610.23
	164,887.900						
31294CY72	FED HM LN PC C36134	2030/02/01	7.000	04AUG00	16AUG00	1.000000	
** HB1E **	586	540,444.44	538,640.28	-1,804.16		.00	-1,804.16
Y	556,464.530						
31294CZX4	FED HM LN CP C36158	2030/02/01	7.000	04AUG00	16AUG00	1.000000	
** HB1E **	587	430,669.47	429,231.76	-1,437.71		.00	-1,437.71
Y	443,435.560						
** HB1E **	588	540,444.78	538,640.61	-1,804.17	16AUG00	1.000000	-1,804.17
Y	556,464.880					.00	
31294CZX4	TOTAL	971,114.25	967,872.37	-3,241.88 L		.00	-3,241.88 L
31294C7E7	FED HM LN PC C36293	2030/02/01	7.500	21JAN00	15MAR00	1.000000	
** HB1E **	249	48,261.41	48,743.91	-482.50		.00	-482.50
	49,407.830						
31294DAK7	FED HM LN PC C36310	2030/02/01	7.500	21JAN00	15MAR00	1.000000	
** HB1E **	269	109,087.47	110,178.09	-1,090.62		.00	-1,090.62
	111,678.770						
31294DAT8	FED HM LN PC C36318	2030/02/01	7.000	04AUG00	16AUG00	1.000000	
** HB1E **	589	430,669.53	429,231.83	-1,437.70		.00	-1,437.70
Y	443,435.630						
** HB1E **	590	540,444.46	538,640.29	-1,804.17	16AUG00	1.000000	-1,804.17
Y	556,464.550					.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			
31294DAT8	TOTAL	971,113.99	967,872.12	-3,241.87 L		.00	-3,241.87 L
31294DD32	FED HM LN PC C36422	2030/02/01	7.500	21JAN00	15MAR00	1.000000	
** HB1E **	270	275,619.95	278,375.49	-2,755.54		.00	-2,755.54
	282,167.110						
31294DD73	FED HM LN PC C36426	2030/02/01	6.500	08SEP00	14SEP00	1.000000	
** HB1Q **	232	89,511.71	86,516.48	2,995.23		.00	2,995.23
	93,622.320						
** HB1Q **	234	658,643.69	636,604.23	22,039.46	14SEP00	1.000000	22,039.46
	688,890.280					.00	
** HB1Q **	245	294,349.19	284,732.36	9,616.83	14SEP00	1.000000	9,616.83
	308,118.210					.00	
31294DD73	TOTAL	1,042,504.59	1,007,853.07	34,651.52 S		.00	34,651.52 S
31294DEL1	FED HM LN PC C36439	2030/02/01	7.500	21JAN00	15MAR00	1.000000	
** HB1E **	274	871,503.45	880,216.39	-8,712.94		.00	-8,712.94
	892,205.400						
31294DE31	FED HM LN PC C36454	2030/02/01	7.500	21JAN00	15MAR00	1.000000	
** HB1E **	271	48,495.56	48,980.40	-484.84		.00	-484.84
	49,647.540						
** HB1E **	272	379,505.93	383,300.08	-3,794.15	15MAR00	1.000000	-3,794.15
	388,520.830					.00	
** HB1E **	273	450,688.86	455,194.67	-4,505.81	15MAR00	1.000000	-4,505.81
	461,394.660					.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
SHARES/PAR	BASE	PRINCIPAL NET	BASE	BASE	SECTY GN/LS	GN/LS		
31294DE31	TOTAL	878,690.35	887,475.15		-8,784.80 L		.00	-8,784.80 L
31294DFR7	FED HM LN PC	C36476	2030/03/01	7.500	21JAN00	15MAR00	1.000000	
** MB1E **	275	202,682.29	204,708.63		-2,026.34		.00	-2,026.34
	207,496.870							
31294DHU8	FED HOME LN PC	CE6543	2030/03/01	7.500	21JAN00	15MAR00	1.000000	
** MB1E **	276	223,040.14	225,270.01		-2,229.87		.00	-2,229.87
	228,338.300							
** MB1E **	277	478,801.20	483,588.06		-4,786.86	21JAN00	1.000000	-4,786.86
	490,174.790					15MAR00	.00	
31294DHU8	TOTAL	701,841.34	708,858.07		-7,016.73 L		.00	-7,016.73 L
31294DNM7	FED HM LN PC	C36697	2030/03/01	7.500	21JAN00	15MAR00	1.000000	
** MB1E **	278	488,349.60	493,231.92		-4,882.32		.00	-4,882.32
	499,950.000							
31294DUY5	FED HM LN PC	C36899	2030/03/01	7.500	21JAN00	15MAR00	1.000000	
** MB1E **	280	880,040.26	888,838.55		-8,798.29		.00	-8,798.29
	900,945.000							
31294DU90	FED HM LN PC	C36908	2030/03/01	7.500	21JAN00	15MAR00	1.000000	
** MB1E **	279	488,349.60	493,231.92		-4,882.32		.00	-4,882.32
	499,950.000							
31294DXV8	FED HM LN PC	C36992	2030/03/01	7.500	21JAN00	15MAR00	1.000000	
** MB1E **	285	479,224.36	484,015.46		-4,791.10		.00	-4,791.10
	490,608.000							
** MB1E **	286	497,572.51	502,547.05		-4,974.54	21JAN00	1.000000	-4,974.54
	509,392.000					15MAR00	.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
SHARES/PAR	BASE	PRINCIPAL NET	BASE	BASE	SECTY GN/LS	GN/LS		
31294DXV8	TOTAL	976,796.87	986,562.51		-9,765.64 L		.00	-9,765.64 L
31294DX55	FED HM LN PC	C37000	2030/03/01	7.500	23FEB00	15MAR00	1.000000	
** MB1E **	281	489,843.42	487,636.83		2,206.59		.00	2,206.59
	499,900.000							
** MB1E **	283	489,843.42	487,636.83		2,206.59	23FEB00	1.000000	2,206.59
	499,900.000					15MAR00	.00	
** MB1E **	284	489,843.42	487,636.83		2,206.59	23FEB00	1.000000	2,206.59
	499,900.000					15MAR00	.00	
** MB1E **	298	489,843.42	487,636.83		2,206.59	23FEB00	1.000000	2,206.59
	499,900.000					15MAR00	.00	
31294DX55	TOTAL	1,959,373.68	1,950,547.32		8,826.36 L		.00	8,826.36 L
31294DYD7	FED HM LN PC	C37008	2030/03/01	7.500	23FEB00	15MAR00	1.000000	
** MB1E **	287	79,858.49	79,498.75		359.74		.00	359.74
	81,498.000							
** MB1E **	288	489,941.41	487,734.38		2,207.03	23FEB00	1.000000	2,207.03
	500,000.000					15MAR00	.00	
** MB1E **	289	489,941.41	487,734.38		2,207.03	23FEB00	1.000000	2,207.03
	500,000.000					15MAR00	.00	
** MB1E **	290	979,784.82	975,371.20		4,413.62	23FEB00	1.000000	4,413.62
	999,900.000					15MAR00	.00	
** MB1E **	291	979,784.82	975,371.20		4,413.62	23FEB00	1.000000	4,413.62
	999,900.000					15MAR00	.00	
** MB1E **	292	979,784.82	975,371.20		4,413.62	23FEB00	1.000000	4,413.62
	999,900.000					15MAR00	.00	



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WILLIAM H. GATES FOUNDATION  
 - COMPOSITE -  
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 JANUARY 1, 2000 TO DECEMBER 31, 2000

ASSET ID SH SELL/BTC	SECURITY LOT	DESCRIPTION LOCAL PRINCIPAL NET	MAT DATE LOCAL BASE	MAT RATE LOCAL COST	TRD DT GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY NET BAS	GN/LS GN/LS
31294D484	TOTAL	3,999,095.77		3,981,081.11	18,014.66 L		.00		18,014.66 L
31294D3L3	FED HM LN PC	C37103	2030/03/01	7.500	21JAN00	15MAR00	1.000000		
** MB1E **	256	48,630.81		49,117.00	-486.19		.00		-486.19
	49,786.000								
31294D4B4	FED HM LN PC	C37118	2030/03/01	7.500	23FEB00	15MAR00	1.000000		
** MB1E **	257	489,843.42		487,636.83	2,206.59		.00		2,206.59
	499,900.000								
** MB1E **	258	489,843.42		487,636.83	2,206.59	15MAR00	1.000000		2,206.59
	499,900.000						.00		
** MB1E **	259	489,941.41		487,734.38	2,207.03	15MAR00	1.000000		2,207.03
	500,000.000						.00		
** MB1E **	260	489,941.41		487,734.38	2,207.03	15MAR00	1.000000		2,207.03
	500,000.000						.00		
** MB1E **	261	489,941.41		487,734.38	2,207.03	15MAR00	1.000000		2,207.03
	500,000.000						.00		
** MB1E **	262	489,941.41		487,734.37	2,207.04	15MAR00	1.000000		2,207.04
	500,000.000						.00		
** MB1E **	263	979,784.82		975,371.20	4,413.62	15MAR00	1.000000		4,413.62
	999,900.000						.00		
** MB1E **	264	979,784.82		975,371.20	4,413.62	15MAR00	1.000000		4,413.62
	999,900.000						.00		
** MB1E **	265	979,784.82		975,371.20	4,413.62	15MAR00	1.000000		4,413.62
	999,900.000						.00		
** MB1E **	282	979,784.82		975,371.21	4,413.61	15MAR00	1.000000		4,413.61
	999,900.000						.00		



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ASSET ID SH SELL/BTC	SECURITY LOT	DESCRIPTION LOCAL PRINCIPAL NET	MAT DATE LOCAL BASE	MAT RATE LOCAL COST	TRD DT GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY NET BAS	GN/LS GN/LS
31294D4B4	TOTAL	6,858,591.76		6,827,695.98	30,895.78 L		.00		30,895.78 L
31294D6S5	FED HM LN PC	C37181	2030/03/01	7.500	21JAN00	15MAR00	1.000000		
** MB1E **	267	159,799.08		161,396.69	-1,597.61		.00		-1,597.61
	163,595.000								
31294D7K1	FED HM LN PC	C37198	2030/04/01	7.500	21JAN00	15MAR00	1.000000		
** MB1E **	268	338,647.66		342,033.33	-3,385.67		.00		-3,385.67
	346,692.000								
31294EBF5	FED HM LN PC	C37238	2030/04/01	7.500	23FEB00	15MAR00	1.000000		
** MB1E **	294	899,926.33		895,872.45	4,053.88		.00		4,053.88
	918,402.000								
31294EB24	FED HM LN PC	C37257	2030/03/01	7.500	21JAN00	15MAR00	1.000000		
** MB1E **	293	488,300.76		493,182.59	-4,881.83		.00		-4,881.83
	499,900.000								
31294ECG2	FED HM LN PC	C37271	2030/03/01	6.500	02MAY00	15MAY00	1.000000		
** MB1Q **	081	384,930.42		388,734.59	-3,804.17		.00		-3,804.17
	412,655.720								
31294EDQ9	FED HM LN PC	C37311	2030/03/01	7.500	21JAN00	15MAR00	1.000000		
** MB1E **	295	182,661.99		184,488.17	-1,826.18		.00		-1,826.18
	187,001.000								
** MB1E **	296	347,454.46		350,928.17	-3,473.71	15MAR00	1.000000		-3,473.71
	355,708.000						.00		
** MB1E **	297	362,431.69		366,055.14	-3,623.45	15MAR00	1.000000		-3,623.45
	371,041.000						.00		
** MB1E **	299	483,465.61		488,299.11	-4,833.50	15MAR00	1.000000		-4,833.50
	494,950.000						.00		
** MB1E **	300	488,399.41		493,282.24	-4,882.83	15MAR00	1.000000		-4,882.83
	500,001.000						.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	SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
** HB1E **	301 515,161.000	503,207.65	508,238.53	21JAN00 -5,030.88	15MAR00	1.000000 .00	-5,030.88
** HB1E **	302 596,080.000	582,249.08	588,070.17	21JAN00 -5,821.09	15MAR00	1.000000 .00	-5,821.09
** HB1E **	303 671,418.000	655,839.00	662,395.82	21JAN00 -6,556.82	15MAR00	1.000000 .00	-6,556.82
** HB1E **	304 856,787.000	836,906.86	845,273.93	21JAN00 -8,367.07	15MAR00	1.000000 .00	-8,367.07
** HB1E **	305 908,572.000	887,490.29	896,363.06	21JAN00 -8,872.77	15MAR00	1.000000 .00	-8,872.77
** HB1E **	306 931,767.000	910,147.09	919,246.37	21JAN00 -9,099.28	15MAR00	1.000000 .00	-9,099.28
** HB1E **	307 475,550.000	464,515.75	469,159.80	21JAN00 -4,644.05	15MAR00	1.000000 .00	-4,644.05
31294EDQ9	TOTAL	6,704,768.88	6,771,800.51	-67,031.63 L		.00	-67,031.63 L
31294EFUB	FED HM LN PC C37379	2030/03/01	7.000	04AUG00	16AUG00	1.000000	
** HB1E **	591 443,435.690	430,669.59	429,231.89	-1,437.70		.00	-1,437.70
** HB1E **	599 556,464.700	540,444.60	538,640.44	-1,804.16	04AUG00 16AUG00	1.000000 .00	-1,804.16
31294EFUB	TOTAL	971,114.19	967,872.33	-3,241.86 L		.00	-3,241.86 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	SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
31294ETF6	FED HM LN PC C37750	2030/04/01	7.000	04AUG00	16AUG00	1.000000	
** HB1E **	600 443,435.700	430,669.60	429,231.90	-1,437.70		.00	-1,437.70
** HB1E **	614 556,464.890	540,444.79	538,640.62	-1,804.17	04AUG00 16AUG00	1.000000 .00	-1,804.17
31294ETF6	TOTAL	971,114.39	967,872.52	-3,241.87 L		.00	-3,241.87 L
31294FH58	FED HM LN PC C38352	2030/05/01	6.500	25APR00	15MAY00	1.000000	
** HB1Q **	197 87,163.000	82,110.27	82,396.27	286.00		.00	286.00
** HB1Q **	198 90,272.000	85,039.04	85,335.25	296.21	25APR00 15MAY00	1.000000 .00	296.21
** HB1Q **	199 85,656.000	80,329.27	80,690.63	-361.36	27APR00 15MAY00	1.000000 .00	-361.36
** HB1Q **	200 81,674.000	76,186.53	76,939.45	-752.92	27APR00 15MAY00	1.000000 .00	-752.92
** HB1Q **	200 -81,674.000	-76,186.53	-76,939.45	752.92	27APR00 15MAY00	1.000000 .00	752.92
** HB1Q **	201 61,615.000	57,475.24	58,043.26	-568.02	02MAY00 15MAY00	1.000000 .00	-568.02
** HB1Q **	202 81,674.000	76,186.53	76,939.45	-752.92	02MAY00 15MAY00	1.000000 .00	-752.92
** HB1Q **	060 90,272.000	65,039.04	65,335.25	20,296.21	25APR00 15MAY00	1.000000 .00	20,296.21
** HB1Q **	060 -90,272.000	-65,039.04	-85,335.25	-20,296.21	25APR00 15MAY00	1.000000 .00	-20,296.21



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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	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
** MB1Q ** Y	062 87,163.000	82,110.27	82,396.27		25APROO 286.00	15MAY00	1.000000 .00	286.00
** MB1Q ** Y	CXL 062 -87,163.000	-82,110.27	-82,396.27		-286.00	15MAY00	1.000000 .00	-286.00
** MB1Q ** Y	119 90,272.000	85,039.04	85,335.25		25APROO 296.21	15MAY00	1.000000 .00	296.21
** MB1Q ** Y	CXL 119 -90,272.000	-85,039.04	-85,335.25		-296.21	15MAY00	1.000000 .00	-296.21
** MB1Q ** Y	170 90,272.000	85,039.04	85,335.25		25APROO 296.21	15MAY00	1.000000 .00	296.21
** MB1Q ** Y	CXL 170 -90,272.000	-85,039.04	-85,335.25		-296.21	15MAY00	1.000000 .00	-296.21
** MB1Q ** Y	171 87,163.000	82,110.27	82,396.27		25APROO 286.00	15MAY00	1.000000 .00	286.00
** MB1Q ** Y	CXL 171 -87,163.000	-82,110.27	-82,396.27		-286.00	15MAY00	1.000000 .00	-286.00
** MB1Q ** Y	179 87,163.000	82,110.27	82,396.27		25APROO 286.00	15MAY00	1.000000 .00	286.00
** MB1Q ** Y	CXL 179 -87,163.000	-82,110.27	-82,396.27		-286.00	15MAY00	1.000000 .00	-286.00
** MB1Q ** Y	180 90,272.000	85,039.04	85,335.25		25APROO 296.21	15MAY00	1.000000 .00	296.21
** MB1Q ** Y	CXL 180 -90,272.000	-85,039.04	-85,335.25		-296.21	15MAY00	1.000000 .00	-296.21
** MB1Q ** Y	184 85,039.04	85,039.04	85,335.25		25APROO 296.21	15MAY00	1.000000 .00	296.21



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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	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
		90,272.000						
** MB1Q ** Y	CXL 184 -90,272.000	-85,039.04	-85,335.25		25APROO -296.21	15MAY00	1.000000 .00	-296.21
** MB1Q ** Y	185 87,163.000	82,110.27	82,396.27		25APROO 286.00	15MAY00	1.000000 .00	286.00
** MB1Q ** Y	CXL 185 -87,163.000	-82,110.27	-82,396.27		-286.00	15MAY00	1.000000 .00	-286.00
** MB1Q ** Y	186 87,163.000	82,110.27	82,396.27		25APROO 286.00	15MAY00	1.000000 .00	286.00
** MB1Q ** Y	CXL 186 -87,163.000	-82,110.27	-82,396.27		-286.00	15MAY00	1.000000 .00	-286.00
** MB1Q ** Y	188 90,272.000	85,039.04	85,335.25		25APROO 296.21	15MAY00	1.000000 .00	296.21
** MB1Q ** Y	CXL 188 -90,272.000	-85,039.04	-85,335.25		-296.21	15MAY00	1.000000 .00	-296.21
** MB1Q ** Y	085 85,656.000	80,329.27	80,690.63		27APROO -361.36	15MAY00	1.000000 .00	-361.36
** MB1Q ** Y	CXL 085 -85,656.000	-80,329.27	-80,690.63		361.36	15MAY00	1.000000 .00	361.36
** MB1Q ** Y	169 85,656.000	80,329.27	80,690.63		27APROO -361.36	15MAY00	1.000000 .00	-361.36
** MB1Q ** Y	CXL 169 -85,656.000	-80,329.27	-80,690.63		361.36	15MAY00	1.000000 .00	361.36
** MB1Q ** Y	178 85,656.000	80,329.27	80,690.62		27APROO -361.35	15MAY00	1.000000 .00	-361.35



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** WB1Q ** CXL 178 -85,656.000		-80,329.27		-80,690.62	27APR00 361.35	15MAY00	1.000000 .00		361.35
** WB1Q ** 183 85,656.000		80,329.27		80,690.62	27APR00 -361.35	15MAY00	1.000000 .00		-361.35
** WB1Q ** CXL 183 -85,656.000		-80,329.27		-80,690.62	27APR00 361.35	15MAY00	1.000000 .00		361.35
** WB1Q ** 076 81,674.000		76,186.53		76,939.46	02MAY00 -752.93	15MAY00	1.000000 .00		-752.93
** WB1Q ** CXL 076 -81,674.000		-76,186.53		-76,939.46	02MAY00 752.93	15MAY00	1.000000 .00		752.93
** WB1Q ** 078 61,615.000		57,475.24		58,043.25	02MAY00 -568.01	15MAY00	1.000000 .00		-568.01
** WB1Q ** CXL 078 -61,615.000		-57,475.24		-58,043.25	02MAY00 568.01	15MAY00	1.000000 .00		568.01
** WB1Q ** 167 61,615.000		57,475.24		58,043.25	02MAY00 -568.01	15MAY00	1.000000 .00		-568.01
** WB1Q ** CXL 167 -61,615.000		-57,475.24		-58,043.25	02MAY00 568.01	15MAY00	1.000000 .00		568.01
** WB1Q ** 168 81,674.000		76,186.53		76,939.46	02MAY00 -752.93	15MAY00	1.000000 .00		-752.93
** WB1Q ** CXL 168 -81,674.000		-76,186.53		-76,939.46	02MAY00 752.93	15MAY00	1.000000 .00		752.93
** WB1Q ** 177 61,615.000		57,475.24		58,043.26	02MAY00 -568.02	15MAY00	1.000000 .00		-568.02
** WB1Q ** CXL 177 -57,475.24		-57,475.24		-58,043.26	02MAY00 568.02	15MAY00	1.000000 .00		568.02



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		-61,615.000							
** WB1Q ** 181 81,674.000		76,186.53		76,939.46	02MAY00 -752.93	15MAY00	1.000000 .00		-752.93
** WB1Q ** CXL 181 -81,674.000		-76,186.53		-76,939.46	02MAY00 752.93	15MAY00	1.000000 .00		752.93
31294FM58	TOTAL	381,140.35		383,404.86	-1,100.09 S		.00		-1,100.09 S
31294FQC3	FED HM LN PC C38551		2030/05/01	7.000	17OCT00	13NOV00	1.000000		
** WB1E ** 777 50,134.580		49,192.60		49,124.05	68.55		.00		68.55
31294FQN9	FED HM LN PC C38561		2030/05/01	6.500	24AUG00	14SEP00	1.000000		
** WB1Q ** 235 499,999.340		479,061.87		476,049.64	3,012.23		.00		3,012.23
** WB1Q ** 233 217,486.550		207,937.54		207,069.06	08SEP00 868.48	14SEP00	1.000000 .00		868.48
31294FQN9	TOTAL	686,999.41		683,118.70	3,880.71 S		.00		3,880.71 S
31294FSA5	FED HM LN PC C38613		2030/06/01	7.500	09NOV00	13DEC00	1.000000		
** WB1E ** 597 113,055.140		112,949.15		113,231.79	-282.64		.00		-282.64
31294GXT6	FED HM LN PC C39690		2030/06/01	6.500	26OCT00	13NOV00	1.000000		
** WB1Q ** 763 105,824.480		102,037.94		101,492.29	545.65		.00		545.65
31294G3S1	FED HM LN PC C39809		2030/07/01	7.000	04AUG00	16AUG00	1.000000		
** WB1E ** Y 613 443,435.940		430,669.84		429,232.13	-1,437.71		.00		-1,437.71
** WB1E ** Y 615 556,464.210		540,444.13		538,639.97	04AUG00 -1,804.16	16AUG00	1.000000 .00		-1,804.16



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31294G3S1	TOTAL	971,113.97		967,872.10			.00		-3,241.87 L
31294G5J9	FED HM LN PC	C39849	2030/06/01	7.000	17OCT00	13NOV00	1.000000		
** NB1E **	778	92,890.29		92,683.20	207.09		.00		207.09
	94,669.030								
** NB1E **	779	308,097.56		307,410.69	686.87	13NOV00	1.000000	.00	686.87
	313,997.270								
** NB1E **	780	327,168.58		326,439.19	729.39	13NOV00	1.000000	.00	729.39
	333,433.480								
** NB1E **	781	338,571.53		337,816.73	754.80	13NOV00	1.000000	.00	754.80
	345,054.790								
31294G5J9	TOTAL	1,066,727.96		1,064,349.81			.00		2,378.15 L
31294JY44	FED HM LN PC	E00731	2014/09/01	6.000	26SEP00	19OCT00	1.000000		
** NB1Q **	546	596,541.47		584,655.48	11,885.99		.00		11,885.99
	621,270.960								
31294JZP6	FED HM LN PC	E00750	2014/10/01	6.000	14APR00	18APR00	1.000000		
** NB1Q **	689	277,617.95		274,669.68	2,948.27		.00		2,948.27
	292,542.170								
31294JZ76	FED HM LN PC	E00776	2014/12/01	7.000	06JAN00	24JAN00	1.000000		
** NB1Q **	089	985,488.66		989,004.63	-3,515.97		.00		-3,515.97
	1,000,099.490								
** NB1Q **	256	52,656.57		53,118.18	-461.61	17FEB00	1.000000	.00	-461.61
	53,714.070								
** NB1Q **	258	980,312.49		988,906.23	-8,593.74	17FEB00	1.000000	.00	-8,593.74
	999,999.990								
** NB1Q **	260	912,905.71		920,908.53	-8,002.82	17FEB00	1.000000	.00	-8,002.82
	931,239.490								



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31294JZ76	TOTAL	2,931,363.43		2,951,937.57			.00		-20,574.14 S
31294J2U1	FED HM LN PC	E00787	2015/01/01	7.000	20JAN00	17FEB00	1.000000		
** NB1Q **	248	265,961.84		268,293.35	-2,331.51		.00		-2,331.51
	271,303.120								
** NB1Q **	268	854.88		845.40	9.48	15FEB00	1.000000	.00	9.48
	854.880								
31294J2U1	TOTAL	266,816.72		269,138.75			.00		-2,322.03 S
31294J3J5	FED HM LN PC	E00801	2015/02/01	7.000	20SEP00	19OCT00	1.000000		
** NB1Q **	539	368,533.71		358,613.25	9,920.46		.00		9,920.46
	371,874.770								
31294J4Q8	FED HM LN PC	E00831	2015/04/01	7.000	20SEP00	19OCT00	1.000000		
** NB1Q **	538	101,217.34		98,491.63	2,725.71		.00		2,725.71
	102,134.960								
** NB1Q **	540	521,263.78		507,226.49	14,037.29	19OCT00	1.000000	.00	14,037.29
	525,989.460								
31294J4Q8	TOTAL	622,481.12		605,718.12			.00		16,763.00 S
31297XAQ7	FED HM LN PC	C40015	2030/07/01	7.000	17OCT00	13NOV00	1.000000		
** NB1E **	782	252,170.28		251,608.09	562.19		.00		562.19
	256,999.050								
** NB1E **	783	290,998.20		290,349.45	648.75	13NOV00	1.000000	.00	648.75
	296,570.480								
** NB1E **	784	310,251.81		309,560.14	691.67	13NOV00	1.000000	.00	691.67
	316,192.780								
** NB1E **	785	329,219.95		328,485.99	733.96	13NOV00	1.000000	.00	733.96
	335,524.130								



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** HB1E **	786 885,630.130	868,989.97	867,052.65		17OCT00 1,937.32	13NOV00	1.000000 .00		1,937.32
31297XAQ7	TOTAL	2,051,630.21	2,047,056.32		4,573.89 L		.00		4,573.89 L
31297XFE9	FED HM LN PC C40165	2030/07/01	7.000		17OCT00	13NOV00	1.000000		
** HB1E **	787 114,270.140	112,123.11	111,873.15		249.96		.00		249.96
** HB1E **	788 330,943.060	324,724.95	324,001.01		17OCT00 723.94	13NOV00	1.000000 .00		723.94
** HB1E **	789 331,885.510	325,649.69	324,923.69		17OCT00 726.00	13NOV00	1.000000 .00		726.00
** HB1E **	790 356,332.550	349,637.40	348,857.92		17OCT00 779.48	13NOV00	1.000000 .00		779.48
31297XFE9	TOTAL	1,112,135.15	1,109,655.77		2,479.38 L		.00		2,479.38 L
31297XT87	FED HOME LN PC C40575	2030/07/01	7.500		02NOV00	13DEC00	1.000000		
** HB1E **	598 136,645.240	136,816.05	136,858.75		-42.70		.00		-42.70
31297X5X8	FED HM LN POOL C40862	2030/07/01	7.000		04AUG00	16AUG00	1.000000		
** HB1E **	616 373,472.970	362,721.03	361,510.16		-1,210.87		.00		-1,210.87
** HB1E **	617 514,709.340	499,891.34	498,222.56		04AUG00 -1,668.78	16AUG00	1.000000 .00		-1,668.78
31297X5X8	TOTAL	862,612.37	859,732.72		-2,879.65 L		.00		-2,879.65 L



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31297X7B4	FED HM LN POOL C40890	2030/07/01	7.000		04AUG00	16AUG00	1.000000		
** HB1E **	618 287,184.840	278,917.06	277,985.95		-931.11		.00		-931.11
** HB1E **	619 554,106.000	538,153.81	536,357.29		04AUG00 -1,796.52	16AUG00	1.000000 .00		-1,796.52
31297X7B4	TOTAL	817,070.87	814,343.24		-2,727.63 L		.00		-2,727.63 L
31297YEN8	FED HM LN POOL C41041	2030/08/01	7.000		04AUG00	16AUG00	1.000000		
** HB1E **	620 580,874.000	564,151.18	562,267.88		-1,883.30		.00		-1,883.30
31297YLD2	FED HM LN PC C41224	2030/08/01	7.500		09NOV00	13DEC00	1.000000		
** HB1E **	600 32,828.410	32,797.63	32,879.70		-82.07		.00		-82.07
** HB1E **	601 783,697.170	782,962.45	784,921.70		09NOV00 -1,959.25	13DEC00	1.000000 .00		-1,959.25
31297YLD2	TOTAL	815,760.08	817,801.40		-2,041.32 L		.00		-2,041.32 L
31297YL91	FED HM LN POOL C41252	2030/08/01	7.000		04AUG00	16AUG00	1.000000		
** HB1E **	621 567,268.000	550,936.89	549,097.70		-1,839.19		.00		-1,839.19
31297YVQ2	FED HM LN PC C41523	2030/08/01	8.000		12OCT00	16OCT00	1.000000		
** HB1H **	324 399,960.580	403,835.20	403,960.19		-124.99		.00		-124.99
31297YZQ8	FED HM LN POOL C41651	2030/08/01	7.000		04AUG00	16AUG00	1.000000		
** HB1E **	622 633,850.000	615,602.05	613,546.99		-2,055.06		.00		-2,055.06



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31297YZH5 ** MB1E **	FED HM LN PC 602 109,126.570	C41657	2030/08/01 7.500 109,297.08	09NOV00 -272.82	13DEC00	1.000000 .00	-272.82
31297Y2R2 ** MB1E **	FED HM LN PC C41684 599 854,115.570	2030/09/01 7.500	855,450.13	09NOV00 -2,135.29	13DEC00	1.000000 .00	-2,135.29
31298ADB6 ** MB1E **	FED HM LN PC 791 959,335.050	C41898	2030/09/01 7.000 939,211.50	17OCT00 2,098.54	13NOV00	1.000000 .00	2,098.54
31298ADL4 ** MB1Q **	FED HM LN PC 518 337,628.080	C41907	2030/09/01 7.500 334,779.34	11OCT00 2,347.57	16OCT00	1.000000 .00	2,347.57
31298AP98 ** MB1E **	FED HM LN PC 603 942,650.080	C42248	2030/09/01 7.500 944,122.97	02NOV00 -294.58	13DEC00	1.000000 .00	-294.58
31298AHF6 ** MB1E **	FED HM LN PC 604 416,021.680	C42446	2030/09/01 7.500 416,671.71	02NOV00 -130.00	13DEC00	1.000000 .00	-130.00
31298AXP3 ** MB1E **	FED HM LN PC 792 40,565.410	C42486	2030/09/01 7.000 39,714.49	17OCT00 88.73	13NOV00	1.000000 .00	88.73
** MB1E **	793 262,687.260		257,176.98	17OCT00 574.63	13NOV00	1.000000 .00	574.63
** MB1E **	794 905,231.320		888,222.87	17OCT00 1,980.19	13NOV00	1.000000 .00	1,980.19



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31298AXP3	TOTAL		1,185,777.70	1,183,134.15		.00	2,643.55 L
31298AX81 ** MB1E **	FED HM LN PC 605 55,752.700	C42503	2030/09/01 7.500 55,839.81	02NOV00 -17.42	13DEC00	1.000000 .00	-17.42
** MB1E **	606 56,814.800		56,885.82	02NOV00 -17.75	13DEC00	1.000000 .00	-17.75
** MB1E **	607 57,250.640		57,322.20	02NOV00 -17.89	13DEC00	1.000000 .00	-17.89
** MB1E **	608 337,650.470		337,333.92	09NOV00 -844.13	13DEC00	1.000000 .00	-844.13
31298AX81	TOTAL		507,364.33	508,261.52		.00	-897.19 L
31298AZA4 ** MB1E **	FED HM LN PC 609 288,397.830	C42537	2030/09/01 7.500 288,848.45	02NOV00 -90.12	13DEC00	1.000000 .00	-90.12
31298A6T5 ** MB1Q **	FED HM LN PC 520 500,000.070	C42682	2030/09/01 7.500 495,781.32	11OCT00 3,476.57	16OCT00	1.000000 .00	3,476.57
31298A6V0 ** MB1Q **	FED HM LN PC 764 851,576.660	C42684	2030/09/01 6.500 816,715.25	26OCT00 4,390.94	13NOV00	1.000000 .00	4,390.94
31298BJT9 ** MB1E **	FED HM LN PC 795 322,960.190	C42974	2030/09/01 7.000 316,892.07	17OCT00 706.47	13NOV00	1.000000 .00	706.47
** MB1E **	796 346,997.590		340,477.83	17OCT00 759.06	13NOV00	1.000000 .00	759.06
** MB1E **	797 362,763.88		361,955.14	17OCT00 808.74	13NOV00	1.000000 .00	808.74



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369,710.390									
312988JT9	TOTAL	1,020,133.78		1,017,859.51	2,274.27 L		.00		2,274.27 L
31298BSJ1	FED HM LN PC	C43221	2030/10/01	7.500	02NOV00	13DEC00	1.000000		
** MBIE **	612	945,327.66		945,622.71	-295.05		.00		-295.05
944,147.480									
31298BSY8	FED HM LN PC	C43235	2030/10/01	7.500	09NOV00	13DEC00	1.000000		
** MBIE **	613	47,227.01		47,345.19	-118.18		.00		-118.18
47,271.330									
31298BVP3	FED HM LN PC	C43322	2030/10/01	7.000	17OCT00	13NOV00	1.000000		
** MBIE **	798	101,642.50		101,500.88	141.62		.00		141.62
103,588.840									
** MBIE **	799	225,082.27		224,768.65	17OCT00 313.62	13NOV00	1.000000 .00		313.62
229,392.340									
** MBIE **	800	461,399.98		460,757.08	17OCT00 642.90	13NOV00	1.000000 .00		642.90
470,235.260									
31298BVP3	TOTAL	788,124.75		787,026.61	1,098.14 L		.00		1,098.14 L
31298BMV9	FED HM LN PC	C43360	2030/10/01	7.000	17OCT00	13NOV00	1.000000		
** MBIE **	801	179,364.66		179,114.74	249.92		.00		249.92
182,799.290									
** MBIE **	813	179,365.64		179,115.72	17OCT00 249.92	13NOV00	1.000000 .00		249.92
182,800.290									
** MBIE **	814	179,366.63		179,116.70	17OCT00 249.93	13NOV00	1.000000 .00		249.93
182,801.290									
** MBIE **	815	179,367.61		179,117.68	17OCT00 249.93	13NOV00	1.000000 .00		249.93
182,802.290									
** MBIE **	816	179,368.59		179,118.66	17OCT00 249.93	13NOV00	1.000000 .00		249.93
182,803.290									



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182,803.290									
** MBIE **	817	179,369.57		179,119.64	17OCT00 249.93	13NOV00	1.000000 .00		249.93
182,804.290									
** MBIE **	818	418,167.85		417,585.18	17OCT00 582.67	13NOV00	1.000000 .00		582.67
426,175.280									
** MBIE **	819	801,840.95		800,723.69	17OCT00 1,117.26	13NOV00	1.000000 .00		1,117.26
817,195.280									
** MBIE **	820	801,841.92		800,724.66	17OCT00 1,117.26	13NOV00	1.000000 .00		1,117.26
817,196.270									
** MBIE **	821	801,842.90		800,725.64	17OCT00 1,117.26	13NOV00	1.000000 .00		1,117.26
817,197.270									
** MBIE **	822	801,843.88		800,726.62	17OCT00 1,117.26	13NOV00	1.000000 .00		1,117.26
817,198.270									
** MBIE **	823	801,844.86		800,727.60	17OCT00 1,117.26	13NOV00	1.000000 .00		1,117.26
817,199.270									
** MBIE **	824	801,845.84		800,728.58	17OCT00 1,117.26	13NOV00	1.000000 .00		1,117.26
817,200.270									
** MBIE **	825	801,846.82		800,729.56	17OCT00 1,117.26	13NOV00	1.000000 .00		1,117.26
817,201.270									
31298BMV9	TOTAL	7,107,277.72		7,097,374.67	9,903.05 L		.00		9,903.05 L
31298BZB0	FED HM LN PC	C43438	2030/10/01	7.500	02NOV00	13DEC00	1.000000		
** MBIE **	614	456,056.53		456,198.87	-142.34		.00		-142.34
455,487.170									
** MBIE **	615	504,570.57		504,728.05	02NOV00 -157.48	13DEC00	1.000000 .00		-157.48
503,940.640									



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312988Z80	TOTAL	960,627.10		960,926.92	-299.82 L		.00		-299.82 L
312988ZK2	FED HM LN PC	C43458	2030/10/01	7.500	110CT00	160CT00	1.000000		
** HB1Q **	519	568,363.09		564,405.31	3,957.78		.00		3,957.78
	569,208.000								
3129884Q1	FED HM LN PC	C43531	2030/10/01	7.500	02NOV00	13DEC00	1.000000		
** HB1E **	610	492,425.04		492,578.73	-153.69		.00		-153.69
	491,810.280								
3129887F2	FED HM LN PC POOL	C43594	2030/10/01	7.500	02NOV00	13DEC00	1.000000		
** HB1E **	611	492,798.53		492,952.34	-153.81		.00		-153.81
	492,183.300								
31298CAC3	FED HM LN PC	C43603	2030/10/01	7.500	02NOV00	13DEC00	1.000000		
** HB1E **	616	52,295.31		52,311.63	-16.32		.00		-16.32
	52,230.020								
31298CAQ2	FED HM LN PC	C43615	2030/10/01	7.000	17OCT00	13NOV00	1.000000		
** HB1E **	826	471,191.91		470,141.44	1,050.47		.00		1,050.47
	480,214.690								
31298CPT0	FED HM LN PC	C44034	2030/10/01	7.500	09NOV00	13DEC00	1.000000		
** HB1E **	617	107,075.14		107,343.08	-267.94		.00		-267.94
	107,175.620								
31298CPU7	FED HM LN PC	C44035	2030/10/01	7.500	22SEP00	19OCT00	1.000000		
** HB1Q **	489	498,309.54		496,512.85	1,796.69		.00		1,796.69
	499,950.000								
31298CSS9	FED HM LN PC	C44129	2030/10/01	7.000	17OCT00	13NOV00	1.000000		
** HB1E **	827	126,872.31		126,695.53	176.78		.00		176.78
	129,301.770								



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31298CTC3	FED HM LN PC	C44147	2030/10/01	7.000	17OCT00	13NOV00	1.000000		
** HB1E **	828	299,172.87		298,756.02	416.85		.00		416.85
	304,901.690								
** HB1E **	829	735,905.88		734,880.49	1,025.39	17OCT00	1.000000		1,025.39
	749,997.630					13NOV00	.00		
31298CTC3	TOTAL	1,035,078.75		1,033,636.51	1,442.24 L		.00		1,442.24 L
31298CTY5	FED HM LN PC	C44167	2030/11/01	7.000	17OCT00	13NOV00	1.000000		
** HB1E **	830	372,139.39		371,620.86	518.53		.00		518.53
	379,265.430								
** HB1E **	831	426,798.55		426,203.86	594.69	17OCT00	1.000000		594.69
	434,971.250					13NOV00	.00		
** HB1E **	832	560,019.58		559,239.27	780.31	17OCT00	1.000000		780.31
	570,743.310					13NOV00	.00		
31298CTY5	TOTAL	1,358,957.52		1,357,063.99	1,893.53 L		.00		1,893.53 L
31298CY78	FED HM LN PC	C44334	2030/11/01	7.000	17OCT00	13NOV00	1.000000		
** HB1E **	833	171,398.91		171,160.09	238.82		.00		238.82
	174,681.000								
** HB1E **	834	176,064.56		175,819.24	245.32	17OCT00	1.000000		245.32
	179,436.000					13NOV00	.00		
** HB1E **	835	179,370.27		179,120.34	249.93	17OCT00	1.000000		249.93
	182,805.000					13NOV00	.00		
** HB1E **	836	358,337.25		357,837.96	499.29	17OCT00	1.000000		499.29
	365,199.000					13NOV00	.00		
** HB1E **	837	609,071.97		608,223.31	848.66	17OCT00	1.000000		848.66
	620,735.000					13NOV00	.00		



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** MB1E **	838 634,801.000	622,873.68		622,005.79	17OCT00 867.89	13NOV00	1.000000 .00		867.89
** MB1E **	839 738,303.000	724,430.97		723,421.58	17OCT00 1,009.39	13NOV00	1.000000 .00		1,009.39
** MB1E **	840 820,564.000	805,146.37		804,024.51	17OCT00 1,121.86	13NOV00	1.000000 .00		1,121.86
31298CY78	TOTAL	3,646,693.98		3,641,612.82	5,081.16 L		.00		5,081.16 L
31298CY86	FED HOME LN PC	C44335	2030/11/01	7.500	02NOV00	13DEC00	1.000000		
** MB1E **	618 26,181.710	26,214.44		26,222.62	-8.18		.00		-8.18
** MB1E **	CXL 618 -26,181.710	-26,214.44		-26,222.62	02NOV00 8.18	13DEC00	1.000000 .00		8.18
31298CY86	TOTAL	.00		.00	.00 L		.00		.00 L
31298DB63	FED HM LN PC	C44561	2030/10/01	6.500	26OCT00	13NOV00	1.000000		
** MB1Q **	773 772,492.000	744,851.27		740,868.11	3,983.16		.00		3,983.16
31298DOG9	FED HM LN PC	C44603	2030/11/01	7.500	02NOV00	13DEC00	1.000000		
** MB1E **	619 311,375.320	311,764.54		311,861.84	-97.30		.00		-97.30
31298DEK9	FED HM LN PC	C44638	2030/11/01	7.500	02NOV00	13DEC00	1.000000		
** MB1E **	620 943,085.970	944,264.83		944,559.54	-294.71		.00		-294.71
31298DJ32	FED HOME LN PC	C44782	2030/11/01	7.500	02NOV00	13DEC00	1.000000		
** MB1E **	621 396,038.170	396,533.22		396,656.98	-123.76		.00		-123.76



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31298DQY6	FED HM LN PC	C44971	2030/11/01	7.500	02NOV00	13DEC00	1.000000		
** MB1E **	622 414,728.280	415,246.69		415,376.29	-129.60		.00		-129.60
** MB1E **	CXL 622 -414,728.280	-415,246.69		-415,376.29	02NOV00 129.60	13DEC00	1.000000 .00		129.60
31298DQY6	TOTAL	.00		.00	.00 L		.00		.00 L
31298DQ59	FED HM LN PC	C44976	2030/11/01	7.000	17OCT00	13NOV00	1.000000		
** MB1E **	841 75,322.000	73,906.77		73,803.79	102.98		.00		102.98
** MB1E **	842 529,765.000	519,811.21		519,086.92	17OCT00 724.29	13NOV00	1.000000 .00		724.29
31298DQ59	TOTAL	593,717.98		592,890.71	827.27 L		.00		827.27 L
31298DSF5	FED HM LN PC	C45018	2030/11/01	7.000	17OCT00	13NOV00	1.000000		
** MB1E **	843 185,763.000	182,272.69		182,018.72	253.97		.00		253.97
** MB1E **	844 208,626.000	204,706.11		204,420.88	17OCT00 285.23	13NOV00	1.000000 .00		285.23
** MB1E **	845 261,697.000	256,779.96		256,422.17	17OCT00 357.79	13NOV00	1.000000 .00		357.79
** MB1E **	846 325,668.000	319,549.00		319,103.75	17OCT00 445.25	13NOV00	1.000000 .00		445.25
** MB1E **	847 465,706.000	456,955.82		456,319.11	17OCT00 636.71	13NOV00	1.000000 .00		636.71
** MB1E **	848 565,029.000	554,412.63		553,640.13	17OCT00 772.50	13NOV00	1.000000 .00		772.50



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SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	BASE CURR	GN/LS	NET SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE	GN/LS	NET BAS SECTY GN/LS
31298DSF5	TOTAL		1,974,676.21	1,971,924.76	2,751.45 L	.00	2,751.45 L
31298E2M4	FED HM LN PC	2031/01/01	C46189	7.500	02NOV00	13DEC00	1.000000
** MB1E **							
	235		26,214.73	26,222.91	-8.18	.00	-8.18
	26,182.000						
3133MBG68	FEDERAL HOME LN BKS CONS BD	2001/11/21		7.300	30SEP00	30SEP00	1.000000
** MB1A **							
	506		15,011,544.28	15,011,571.10	-26.82	.00	-26.82
	15,000,000.000						
** MB1A **							
	702		14,619,169.28	15,011,571.10	-392,401.82	.00	-392,401.82
	15,000,000.000						
** MB1A **							
	CXL 702		-14,619,169.28	-15,011,571.10	392,401.82	.00	392,401.82
	-15,000,000.000						
** MB1U **							
	380		15,000,000.00	15,010,120.88	-10,120.88	.00	-10,120.88
	15,000,000.000						
3133MBG68	TOTAL		15,011,544.28	15,011,571.10	-26.82 L	.00	-26.82 L
			15,000,000.00	15,010,120.88	-10,120.88 S	.00	-10,120.88 S
3133MBHS9	FEDERAL HOME LN BK CONS BD	2001/05/11		1.000	30SEP00	30SEP00	1.000000
** MB1A **							
	703		29,887,000.00	30,000,000.00	-113,000.00	.00	-113,000.00
	30,000,000.000						
** MB1A **							
	CXL 703		-29,887,000.00	-30,000,000.00	113,000.00	.00	113,000.00
	-30,000,000.000						
3133MBHS9	TOTAL		.00	.00	.00 L	.00	.00 L



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SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	BASE CURR	GN/LS	NET SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE	GN/LS	NET BAS SECTY GN/LS
3133MBJ2	FED HOME LN BANK CONS BD	2001/11/15		7.125	30SEP00	30SEP00	1.000000
** MB1A **							
	507		20,019,289.16	20,019,334.06	-44.90	.00	-44.90
	20,000,000.000						
** MB1A **							
	704		19,465,122.50	20,019,334.06	-554,211.56	.00	-554,211.56
	20,000,000.000						
** MB1A **							
	CXL 704		-19,465,122.50	-20,019,334.06	554,211.56	.00	554,211.56
	-20,000,000.000						
3133MBJ2	TOTAL		20,019,289.16	20,019,334.06	-44.90 L	.00	-44.90 L
3133MBMD6	FEDERAL HOME LN BKS CONS BD	2001/06/07		7.200	30SEP00	30SEP00	1.000000
** MB1A **							
	705		29,316,000.00	30,000,000.00	-684,000.00	.00	-684,000.00
	30,000,000.000						
** MB1A **							
	CXL 705		-29,316,000.00	-30,000,000.00	684,000.00	.00	684,000.00
	-30,000,000.000						
3133MBMD6	TOTAL		.00	.00	.00 L	.00	.00 L
3133MBY76	FEDERAL HOME LN BKS CONS BD	2002/02/15		6.750	30SEP00	30SEP00	1.000000
** MB1A **							
	509		24,991,047.82	25,008,195.86	-17,148.04	.00	-17,148.04
	25,000,000.000						
** MB1A **							
	510		20,009,970.65	19,992,824.56	17,146.09	.00	17,146.09
	20,000,000.000						
** MB1A **							
	706		24,747,297.82	25,008,195.86	-260,898.04	.00	-260,898.04
	25,000,000.000						
** MB1A **							
	CXL 706		-24,747,297.82	-25,008,195.86	260,898.04	.00	260,898.04
	-25,000,000.000						
** MB1A **							
	707		19,814,970.65	19,992,824.56	-177,853.91	.00	-177,853.91
	20,000,000.000						



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** MB1A **	CXL 707	-19,814,970.65		-19,992,824.56	30SEP00 177,853.91	30SEP00	1.000000 .00		177,853.91
-20,000,000.000									
3133M5Y76	TOTAL	45,001,018.47		45,001,020.42	-1.95 L		.00		-1.95 L
3133M37H2	FEDERAL	HOME LN BKS PREASSIGN	2000/04/14	5.500	14APR00	14APR00	1.000000		
** MB1A **	437	50,000,000.00		49,935,000.00	65,000.00		.00		65,000.00
50,000,000.000									
3133M45U3	FEDERAL	HOME LN BKS PREASSIGN	2001/04/30	5.750	30SEP00	30SEP00	1.000000		
** MB1A **	511	17,154,191.19		17,153,527.08	664.11		.00		664.11
17,300,000.000									
** MB1A **	698	16,736,948.83		17,153,527.08	-416,578.25	30SEP00	1.000000 .00		-416,578.25
17,300,000.000									
** MB1A **	CXL 698	-16,736,948.83		-17,153,527.08	416,578.25	30SEP00	1.000000 .00		416,578.25
-17,300,000.000									
3133M45U3	TOTAL	17,154,191.19		17,153,527.08	664.11 L		.00		664.11 L
3133M7C80	FEDERAL	HOME LN BKS CONS BD	2001/02/02	5.135	30SEP00	30SEP00	1.000000		
** MB1A **	699	3,966,337.22		4,000,000.00	-33,662.78		.00		-33,662.78
4,000,000.000									
** MB1A **	CXL 699	-3,966,337.22		-4,000,000.00	33,662.78	30SEP00	1.000000 .00		33,662.78
-4,000,000.000									
3133M7C80	TOTAL	.00		.00	.00 L		.00		.00 L
3133M8Z56	FEDERAL	HOME LNS BKS CONS BD	2004/06/09	6.610	30SEP00	30SEP00	1.000000		
** MB1A **	700	9,785,718.90		9,991,357.71	-205,638.81		.00		-205,638.81
10,000,000.000									
** MB1A **	CXL 700	-9,785,718.90		-9,991,357.71	205,638.81	30SEP00	1.000000 .00		205,638.81
-10,000,000.000									



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3133M8Z56	TOTAL	.00		.00	.00 L		.00		.00 L
3133M9F49	FEDERAL	HOME LN BKS CONS BD	2001/08/15	5.875	30SEP00	30SEP00	1.000000		
** MB1A **	513	49,674,737.49		49,673,743.20	994.29		.00		994.29
50,000,000.000									
** MB1A **	701	49,299,390.27		49,673,743.20	-374,352.93	30SEP00	1.000000 .00		-374,352.93
50,000,000.000									
** MB1A **	CXL 701	-49,299,390.27		-49,673,743.20	374,352.93	30SEP00	1.000000 .00		374,352.93
-50,000,000.000									
3133M9F49	TOTAL	49,674,737.49		49,673,743.20	994.29 L		.00		994.29 L
3133TM6Q4	FEDERAL	HOME LN MTG PREASSIGN	2025/09/15	1.000	15OCT00	15OCT00	1.000000		
** MB1F **	575	.00		3,681.68	-3,681.68		.00		-3,681.68
149,131.200									
** MB1F **	799	.00		401,426.60	-401,426.60	25NOV00	1.000000 .00		-401,426.60
401,426.600									
** MB1F **	CXL 799	.00		-401,426.60	401,426.60	25NOV00	1.000000 .00		401,426.60
-401,426.600									
** MB1F **	207	.00		14,525.89	-14,525.89	25DEC00	1.000000 .00		-14,525.89
588,390.400									
** MB1F **	LLAN- 280	391,526.73		391,526.73	.00	31DEC00	1.000000 .00		.00
.000									
3133TM6Q4	TOTAL	391,526.73		409,734.30	-18,207.57 L		.00		-18,207.57 L



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3133TOSV7	FEDERAL	HOME LN MTG SER 1554	2008/08/15	6.500	15NOV00	15NOV00	1.000000		
** MB1E **	487	.00		5,291.98	-5,291.98		.00		-5,291.98
	40,838.870								
** MB1E **	382	.00		3,121.39	-3,121.39	15DEC00	1.000000		-3,121.39
	24,208.000						.00		
3133TOSV7	TOTAL	.00		8,413.37	-8,413.37 L		.00		-8,413.37 L
3133T3KT4	FEDERAL	HOME LN MTG SER 1628	2017/02/15	5.750	15NOV00	15NOV00	1.000000		
** MB1E **	191	34,574.80		34,400.77	174.03		.00		174.03
	34,574.800								
3133T7UX5	FEDERAL	HOME LN MTG SER 1869	2024/12/15	8.000	18OCT00	23OCT00	1.000000		
** MB1E **	222	3,041,250.00		2,804,195.11	237,054.89		.00		237,054.89
	3,000,000.000								
31331HG35	FEDERAL	FARM CR BKS BDS	2001/10/01	6.000	30SEP00	30SEP00	1.000000		
** MB1A **	334	9,987,955.00		9,987,923.28	31.72		.00		31.72
	10,000,000.000								
** MB1A **	694	9,987,955.00		9,987,923.28	30SEP00	30SEP00	1.000000		31.72
	10,000,000.000				31.72		.00		
** MB1A **	694	-9,987,955.00		-9,987,923.28	30SEP00	30SEP00	1.000000		-31.72
	-10,000,000.000				-31.72		.00		
31331HG35	TOTAL	9,987,955.00		9,987,923.28	31.72 L		.00		31.72 L
31331HHTO	FEDERAL	FARM CR BKS CONS BD	2002/05/01	5.250	30SEP00	30SEP00	1.000000		
** MB1A **	515	9,992,589.00		9,992,576.88	12.12		.00		12.12
	10,000,000.000								
** MB1A **	695	9,773,839.00		9,992,576.88	-218,737.88	30SEP00	1.000000		-218,737.88
	10,000,000.000						.00		
** MB1A **	695	-9,773,839.00		-9,992,576.88	218,737.88	30SEP00	1.000000		
	-10,000,000.000						.00		

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31331HHTO	TOTAL	9,992,589.00		9,992,576.88	12.12 L		.00		12.12 L
31331RDM2	FEDERAL	FARM CR BK C PREASSIGN	2000/07/17	6.070	17JUL00	17JUL00	1.000000		
** MB1A **	089	8,450,000.00		8,449,746.50	253.50		.00		253.50
	8,450,000.000								
31331R6X8	FEDERAL	FARM CR BK CONS MTNS	2000/12/29	5.650	30SEP00	30SEP00	1.000000		
** MB1A **	516	33,147,446.59		33,146,743.75	702.84		.00		702.84
	33,210,000.000								
** MB1A **	696	32,667,931.09		33,146,743.75	-478,812.66	30SEP00	1.000000		-478,812.66
	33,210,000.000						.00		
** MB1A **	696	-32,667,931.09		-33,146,743.75	478,812.66	30SEP00	1.000000		478,812.66
	-33,210,000.000						.00		
31331R6X8	TOTAL	33,147,446.59		33,146,743.75	702.84 L		.00		702.84 L
313384RQ4	FEDERAL	HOME LN BK C DISC NTS	2000/01/10	0.010	10JAN00	10JAN00	1.000000		
** MB1Q **	026	1,260,000.00		1,258,836.60	1,163.40		.00		1,163.40
	1,260,000.000								
313384RZ4	FEDERAL	HOME LN BK CONS DSC NT	2000/01/19	0.010	19JAN00	19JAN00	1.000000		
** MB1Q **	155	2,000,000.00		1,995,383.33	4,616.67		.00		4,616.67
	2,000,000.000								
** MB1Q **	155	-2,000,000.00		-1,995,383.33	-4,616.67	19JAN00	1.000000		-4,616.67
	-2,000,000.000						.00		
** MB1Q **	156	1,995,383.34		1,995,383.33	19JAN00	19JAN00	1.000000		.01
	2,000,000.000				.01		.00		

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313384RZ4	TOTAL	1,995,383.34		1,995,383.33	.01 S		.00	.01 S
31339REN3	FEDERAL	HOME LN MTG CORP	2001/07/19	0.010	30SEP00	30SEP00	1.000000	
** MB1A **	697	30,732,962.28		30,727,303.48	5,658.80		.00	5,658.80
	32,430,000.000							
** MB1U **	377	31,080,912.00		31,035,174.35	45,737.65	21NOV00	1.000000	45,737.65
	32,430,000.000						.00	
31339REN3	TOTAL	30,732,962.28		30,727,303.48	5,658.80 L		.00	5,658.80 L
		31,080,912.00		31,035,174.35	45,737.65 S		.00	45,737.65 S
31339RY1	FEDERAL	HOME LN MTG DISC NTS	2000/01/18	0.010	18JAN00	18JAN00	1.000000	
** MB1A **	271	50,000,000.00		49,469,166.67	530,833.33		.00	530,833.33
	50,000,000.000							
3134A2DT2	FEDERAL	HOME LN MTG DEB	2008/04/15	5.750	15AUG00	17AUG00	1.000000	
** MB1H **	677	3,160,096.00		3,106,049.45	54,046.55		.00	54,046.55
	3,400,000.000							
** MB1Q **	064	148,697.70		146,290.69	2,407.01	01DEC00	1.000000	2,407.01
	155,000.000						.00	
** MB1Q **	064	-148,697.70		-146,290.69	-2,407.01	01DEC00	1.000000	-2,407.01
	-155,000.000						.00	
** MB1Q **	217	148,697.70		146,290.69	2,407.01	01DEC00	1.000000	2,407.01
	155,000.000						.00	
3134A2DT2	TOTAL	3,160,096.00		3,106,049.45	54,046.55 L		.00	54,046.55 L



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		148,697.70		146,290.69	2,407.01 S		.00	2,407.01 S
3134A2ZC5	FEDERAL	HOME LN MTG DEB	2013/12/09	6.450	02AUG00	04AUG00	1.000000	
** MB1E **	432	8,980,000.00		8,965,700.00	14,300.00		.00	14,300.00
	10,000,000.000							
3134A25Q7	FEDERAL	HOME LN MTG DEB	2001/02/15	5.000	30SEP00	30SEP00	1.000000	
** MB1A **	517	21,398,032.58		21,397,025.52	1,007.06		.00	1,007.06
	21,536,000.000							
** MB1A **	708	21,350,174.80		21,397,025.52	-46,850.72	30SEP00	1.000000	-46,850.72
	21,536,000.000						.00	
** MB1A **	708	-21,350,174.80		-21,397,025.52	46,850.72	30SEP00	1.000000	46,850.72
	-21,536,000.000						.00	
3134A25Q7	TOTAL	21,398,032.58		21,397,025.52	1,007.06 L		.00	1,007.06 L
3134A3EM4	FEDERAL	HOME LN MTG DEB	2009/03/15	5.750	20SEP00	22SEP00	1.000000	
** MB1H **	164	240,861.40		237,074.52	3,786.88		.00	3,786.88
	260,000.000							
3134A3M78	FED HOME	LN MTG CORP DEB	2009/09/15	6.625	31JAN00	01FEB00	1.000000	
** MB1Q **	116	9,478,672.10		9,721,470.00	-242,797.90		.00	-242,797.90
	10,000,000.000							
** MB1Q **	116	-9,478,672.10		-9,721,470.00	242,797.90	01FEB00	1.000000	242,797.90
	-10,000,000.000						.00	
** MB1Q **	118	9,499,000.00		9,721,470.00	-222,470.00	01FEB00	1.000000	-222,470.00
	10,000,000.000						.00	
** MB1Q **	149	4,782,150.00		4,860,735.00	-78,585.00	07FEB00	1.000000	-78,585.00
	5,000,000.000						.00	
** MB1Q **	307	373,399.40		372,817.91	581.49	25SEP00	1.000000	581.49
	380,000.000						.00	



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** MB1Q **	315 360,000.000	353,620.80	353,197.45		25SEP00 423.35	26SEP00	1.000000 .00	423.35
** MB1Q **	480 200,000.000	197,656.25	197,100.00		12OCT00 556.25	12OCT00	1.000000 .00	556.25
** MB1Q **	568 765,000.000	761,725.80	754,934.75		19OCT00 6,791.05	20OCT00	1.000000 .00	6,791.05
** MB1Q **	570 750,000.000	746,400.00	741,454.92		19OCT00 4,945.08	20OCT00	1.000000 .00	4,945.08
3134A3M78	TOTAL	16,713,952.25	17,001,710.03		-287,757.78 S		.00	-287,757.78 S
3134A3PY6	FEDERAL HOME LN MTG DEB		2004/05/12	6.160	30SEP00	30SEP00	1.000000	
** MB1A **	711 10,000,000.000	9,762,155.56	10,000,000.00		-237,844.44		.00	-237,844.44
** MB1A **	CXL 711 -10,000,000.000	-9,762,155.56	-10,000,000.00		237,844.44		.00	237,844.44
3134A3PY6	TOTAL	.00	.00		.00 L		.00	.00 L
3134A3RE8	FEDERAL HOME LN MTG DEB		2002/05/15	5.500	30SEP00	30SEP00	1.000000	
** MB1A **	518 25,000,000.000	24,696,729.08	24,696,249.61		479.47		.00	479.47
** MB1A **	712 25,000,000.000	24,177,284.64	24,696,249.61		-518,964.97		.00	-518,964.97
** MB1A **	CXL 712 -25,000,000.000	-24,177,284.64	-24,696,249.61		518,964.97		.00	518,964.97



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3134A3RE8	TOTAL	24,696,729.08	24,696,249.61		479.47 L		.00	479.47 L
3134A3RU2	FEDERAL HOME LN MTG DEB		2004/05/18	6.200	23MAY00	23MAY00	1.000000	
** MB1V **	109 20,000,000.000	19,902,400.00	19,902,400.00		-48,800.00		.00	-48,800.00
** MB1V **					48,800.00		.00	48,800.00
** MB1V **	CXL 109 -20,000,000.000	-19,902,400.00	-19,902,400.00		48,800.00		.00	48,800.00
** MB1V **					-48,800.00		.00	-48,800.00
** MB1V **	156 20,000,000.000	19,902,400.00	19,902,400.00		-48,800.00		.00	-48,800.00
** MB1V **					48,800.00		.00	48,800.00
** MB1A **	713 20,000,000.000	19,452,085.53	19,910,137.13		-458,051.60		.00	-458,051.60
** MB1A **	CXL 713 -20,000,000.000	-19,452,085.53	-19,910,137.13		458,051.60		.00	458,051.60
3134A3RU2	TOTAL	19,902,400.00	19,902,400.00		-48,800.00 L		.00	-48,800.00 L
		19,902,400.00	19,902,400.00		48,800.00 S		.00	48,800.00 S
3134A3MK8	FEDERAL HOME LN MTG DEB		2004/06/23	6.780	30SEP00	30SEP00	1.000000	
** MB1A **	714 15,000,000.000	14,522,454.93	14,799,176.46		-276,721.53		.00	-276,721.53
** MB1A **	CXL 714 -15,000,000.000	-14,522,454.93	-14,799,176.46		276,721.53		.00	276,721.53



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3134A3MK8	TOTAL	.00		.00	.00 L		.00	.00 L
3134A3ZM1	FEDERAL	HOME LN MTG DEB	2001/07/20	6.000	30SEP00	30SEP00	1.000000	
** MB1A **	715	19,763,333.33	20,000,000.00		-236,666.67		.00	-236,666.67
	20,000,000.000							
** MB1A **	CXL 715	-19,763,333.33	-20,000,000.00		236,666.67		.00	236,666.67
	-20,000,000.000							
3134A3ZM1	TOTAL	.00		.00	.00 L		.00	.00 L
3134A32S4	FEDERAL	HOME LN MTG DEB	2005/01/15	6.875	21JAN00	24JAN00	1.000000	
** MB1E **	316	16,147,187.50	16,153,137.00		-5,949.50		.00	-5,949.50
	16,300,000.000							
** MB10 **	326	13,776,420.00	13,895,000.00		-118,580.00	14FEB00	1.000000	-118,580.00
	14,000,000.000						.00	
** MB10 **	CXL 326	-13,776,420.00	-13,895,000.00		118,580.00	14FEB00	1.000000	118,580.00
	-14,000,000.000						.00	
** MB10 **	327	17,022,335.00	17,170,250.00		-147,915.00	14FEB00	1.000000	-147,915.00
	17,300,000.000						.00	
** MB10 **	CXL 327	-17,022,335.00	-17,170,250.00		147,915.00	14FEB00	1.000000	147,915.00
	-17,300,000.000						.00	
** MB10 **	199	31,065,250.00	30,798,755.00		-266,495.00	14FEB00	1.000000	-266,495.00
	31,300,000.000						.00	
** MB10 **	174	31,135,251.82	31,084,812.50		50,439.32	29FEB00	1.000000	50,439.32
	31,300,000.000						.00	
** MB10 **	CXL 174	-31,135,251.82	-31,084,812.50		-50,439.32	29FEB00	1.000000	-50,439.32
	-31,300,000.000						.00	
** MB10 **						22FEB00	1.000000	



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Y	201	31,143,500.00	31,055,321.95		-88,178.05		.00	-88,178.05
	31,300,000.000							
** MB10 **	381	31,135,251.82	31,143,500.00		-8,248.18	29FEB00	1.000000	-8,248.18
	31,300,000.000						.00	
** MB10 **	CXL 381	-31,135,251.82	-31,143,500.00		8,248.18	29FEB00	1.000000	8,248.18
	-31,300,000.000						.00	
** MB1E **	770	16,096,250.00	16,133,185.80		-36,935.80	24FEB00	1.000000	-36,935.80
	16,300,000.000						.00	
** MB1E **	798	16,178,891.00	16,079,607.70		99,283.30	28FEB00	1.000000	99,283.30
	16,300,000.000						.00	
** MB1E **	800	16,150,512.70	16,167,562.50		-17,049.80	20MAR00	1.000000	-17,049.80
	16,300,000.000						.00	
** MB10 **	171	31,324,845.63	31,339,125.00		-14,279.37	07MAR00	1.000000	-14,279.37
	31,300,000.000						.00	
** MB10 **	CXL 171	-31,324,845.63	-31,339,125.00		14,279.37	07MAR00	1.000000	14,279.37
	-31,300,000.000						.00	
** MB10 **	203	31,339,125.00	31,135,251.82		-203,873.18	29FEB00	1.000000	-203,873.18
	31,300,000.000						.00	
** MB10 **	418	31,324,845.63	31,339,125.00		-14,279.37	07MAR00	1.000000	-14,279.37
	31,300,000.000						.00	
** MB10 **	CXL 418	-31,324,845.63	-31,339,125.00		14,279.37	07MAR00	1.000000	14,279.37
	-31,300,000.000						.00	
** MB10 **	170	31,290,784.03	31,143,500.00		147,284.03	14MAR00	1.000000	147,284.03
	31,300,000.000						.00	
** MB10 **	CXL 170	-31,290,784.03	-31,143,500.00		-147,284.03	14MAR00	1.000000	-147,284.03
	-31,300,000.000						.00	



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Table with columns: ASSET ID, SECURITY SH SELL/BTC, DESCRIPTION, LOCAL PRINCIPAL NET, MAT DATE, MAT RATE, LOCAL COST, TRD DT, LOCAL SECTY GN/LS, STL DT, SELL RATE, NET SECTY GN/LS. Includes entries for HB10 with various lot numbers and dates.



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** HB10 ** Y	CXL 157 31,300,000.000	-31,171,639.95	-30,908,750.00		10APR00 -262,889.95	17APR00	1.000000 .00	-262,889.95
** HB10 ** Y	181 31,300,000.000	31,182,625.00	31,215,600.33		10APR00 32,975.33	10APR00	1.000000 .00	32,975.33
** HB10 ** Y	CXL 181 31,300,000.000	-31,182,625.00	-31,215,600.33		10APR00 -32,975.33	10APR00	1.000000 .00	-32,975.33
** HB10 ** Y	217 31,300,000.000	31,182,625.00	31,064,750.45		10APR00 -117,874.55	10APR00	1.000000 .00	-117,874.55
** HB10 ** Y	754 31,300,000.000	31,171,639.95	31,182,625.00		10APR00 -10,985.05	12APR00	1.000000 .00	-10,985.05
** HB10 ** Y	CXL 754 31,300,000.000	-31,171,639.95	-31,182,625.00		10APR00 10,985.05	12APR00	1.000000 .00	10,985.05
** HB10 ** Y	755 31,300,000.000	31,171,639.95	31,182,625.00		10APR00 -10,985.05	17APR00	1.000000 .00	-10,985.05
** HB10 ** Y	CXL 755 31,300,000.000	-31,171,639.95	-31,182,625.00		10APR00 10,985.05	17APR00	1.000000 .00	10,985.05
** HB10 ** Y	760 31,300,000.000	31,171,639.95	31,084,812.50		10APR00 86,827.45	17APR00	1.000000 .00	86,827.45
** HB10 ** Y	CXL 760 31,300,000.000	-31,171,639.95	-31,084,812.50		10APR00 -86,827.45	17APR00	1.000000 .00	-86,827.45
** HB10 ** Y	765 31,300,000.000	31,182,625.00	31,064,750.45		10APR00 -117,874.55	10APR00	1.000000 .00	-117,874.55
** HB10 ** Y	CXL 765 31,300,000.000	-31,182,625.00	-31,064,750.45		10APR00 117,874.55	10APR00	1.000000 .00	117,874.55
** HB10 ** Y	220 31,300,000.000	39,726,547.68	39,739,411.80		13APR00 12,864.12	17APR00	1.000000 .00	



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		39,920,000.000						
** HB10 ** Y	029 31,300,000.000	31,221,750.00	31,110,354.87		17APR00 -111,395.13	17APR00	1.000000 .00	-111,395.13
** HB10 ** Y	CXL 029 31,300,000.000	-31,221,750.00	-31,110,354.87		17APR00 111,395.13	17APR00	1.000000 .00	111,395.13
** HB10 ** Y	158 31,300,000.000	31,221,750.00	31,089,596.08		17APR00 -132,153.92	17APR00	1.000000 .00	-132,153.92
** HB10 ** Y	CXL 158 31,300,000.000	-31,221,750.00	-31,089,596.08		17APR00 132,153.92	17APR00	1.000000 .00	132,153.92
** HB10 ** Y	222 31,300,000.000	31,221,750.00	31,110,354.87		17APR00 -111,395.13	17APR00	1.000000 .00	-111,395.13
** HB10 ** Y	055 31,300,000.000	31,221,750.00	31,089,596.08		24APR00 -132,153.92	24APR00	1.000000 .00	-132,153.92
** HB10 ** Y	CXL 055 31,300,000.000	-31,221,750.00	-31,089,596.08		24APR00 132,153.92	24APR00	1.000000 .00	132,153.92
** HB10 ** Y	167 31,300,000.000	31,221,750.00	30,652,837.35		24APR00 -568,912.65	24APR00	1.000000 .00	-568,912.65
** HB10 ** Y	CXL 167 31,300,000.000	-31,221,750.00	-30,652,837.35		24APR00 568,912.65	24APR00	1.000000 .00	568,912.65
** HB10 ** Y	223 31,300,000.000	31,221,750.00	31,215,793.30		24APR00 -5,956.70	24APR00	1.000000 .00	-5,956.70
** HB10 ** Y	096 31,300,000.000	30,830,500.00	31,171,639.95		01MAY00 341,139.95	01MAY00	1.000000 .00	341,139.95
** HB10 ** Y	CXL 096 31,300,000.000	-30,830,500.00	-31,171,639.95		01MAY00 -341,139.95	01MAY00	1.000000 .00	-341,139.95



**STATE STREET**  
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WILLIAM H. GATES FOUNDATION  
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SUMMARY REALIZED GAIN/LOSS REPORT  
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Statement 31

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 SECTY GN/LS BASE SECTY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
**	MB10	**				01MAY00	01MAY00	1.000000 .00	204,960.45
Y		131	30,830,500.00	31,035,460.45	204,960.45				
		31,300,000.000							
**	MB10	**				01MAY00	01MAY00	1.000000 .00	-204,960.45
Y	CXL	131	-30,830,500.00	-31,035,460.45	-204,960.45				
		-31,300,000.000							
**	MB10	**				01MAY00	01MAY00	1.000000 .00	234,250.45
Y		163	30,830,500.00	31,064,750.45	234,250.45				
		31,300,000.000							
**	MB10	**				01MAY00	01MAY00	1.000000 .00	-234,250.45
Y	CXL	163	-30,830,500.00	-31,064,750.45	-234,250.45				
		-31,300,000.000							
**	MB10	**				01MAY00	01MAY00	1.000000 .00	97,018.48
Y		186	30,830,500.00	30,927,518.48	97,018.48				
		31,300,000.000							
**	MB10	**				01MAY00	01MAY00	1.000000 .00	-97,018.48
Y	CXL	186	-30,830,500.00	-30,927,518.48	-97,018.48				
		-31,300,000.000							
**	MB10	**				01MAY00	01MAY00	1.000000 .00	385,030.69
Y		225	30,830,500.00	31,215,530.69	385,030.69				
		31,300,000.000							
**	MB10	**				08MAY00	08MAY00	1.000000 .00	624,154.78
Y		164	30,486,200.09	31,110,354.87	624,154.78				
		31,300,000.000							
**	MB10	**				08MAY00	08MAY00	1.000000 .00	-624,154.78
Y	CXL	164	-30,486,200.09	-31,110,354.87	-624,154.78				
		-31,300,000.000							
**	MB10	**				08MAY00	15MAY00	1.000000 .00	-662,926.58
Y		173	30,478,948.42	31,141,875.00	-662,926.58				
		31,300,000.000							
**	MB10	**				08MAY00	15MAY00	1.000000 .00	662,926.58
Y	CXL	173	-30,478,948.42	-31,141,875.00	662,926.58				
		-31,300,000.000							
**	MB10	**				08MAY00	08MAY00	1.000000 .00	337,383.55
Y		227	30,486,200.09	30,823,583.64	337,383.55				
		31,300,000.000							
**	MB10	**				08MAY00	15MAY00	1.000000 .00	-669,371.78
Y		290	30,478,948.42	31,148,320.20	-669,371.78				

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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 SECTY GN/LS BASE SECTY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
			31,300,000.000						
**	MB10	**				08MAY00	15MAY00	1.000000 .00	669,371.78
Y	CXL	290	-30,478,948.42	-31,148,320.20	669,371.78				
		-31,300,000.000							
**	MB10	**				08MAY00	08MAY00	1.000000 .00	729,472.65
Y		377	30,486,200.00	31,215,672.65	729,472.65				
		31,300,000.000							
**	MB10	**				08MAY00	08MAY00	1.000000 .00	-729,472.65
Y	CXL	377	-30,486,200.00	-31,215,672.65	-729,472.65				
		-31,300,000.000							
**	MB10	**				11MAY00	15MAY00	1.000000 .00	-12,712.94
Y		229	8,094,990.00	8,082,277.06	-12,712.94				
		8,300,000.000							
**	MB10	**				15MAY00	22MAY00	1.000000 .00	-671,480.63
Y		172	22,328,519.37	23,000,000.00	-671,480.63				
		23,000,000.000							
**	MB10	**				15MAY00	22MAY00	1.000000 .00	671,480.63
Y	CXL	172	-22,328,519.37	-23,000,000.00	671,480.63				
		-23,000,000.000							
**	MB10	**				15MAY00	15MAY00	1.000000 .00	63,671.36
Y		230	22,333,000.00	22,396,671.36	63,671.36				
		23,000,000.000							
**	MB10	**				15MAY00	22MAY00	1.000000 .00	-274,522.11
Y		301	22,328,519.37	22,603,041.48	-274,522.11				
		23,000,000.000							
**	MB10	**				15MAY00	22MAY00	1.000000 .00	274,522.11
Y	CXL	301	-22,328,519.37	-22,603,041.48	274,522.11				
		-23,000,000.000							
**	MB10	**				15MAY00	22MAY00	1.000000 .00	-248,378.11
Y		302	22,328,519.37	22,576,897.48	-248,378.11				
		23,000,000.000							
**	MB10	**				15MAY00	22MAY00	1.000000 .00	248,378.11
Y	CXL	302	-22,328,519.37	-22,576,897.48	248,378.11				
		-23,000,000.000							
**	MB10	**				16MAY00	22MAY00	1.000000 .00	418,894.63
Y		179	22,401,310.00	22,820,204.63	418,894.63				
		23,000,000.000							

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** WB10 ** Y	CXL 179 -23,000,000.000	-22,401,310.00	-22,820,204.63		16MAY00 -418,894.63	22MAY00	1.000000 .00	-418,894.63
** WB10 ** Y	232 23,000,000.000	22,401,310.00	22,328,519.37		16MAY00 -72,790.63	22MAY00	1.000000 .00	-72,790.63
** WB10 ** Y	310 23,000,000.000	22,401,310.00	22,909,085.19		16MAY00 507,775.19	22MAY00	1.000000 .00	507,775.19
** WB10 ** Y	CXL 310 -23,000,000.000	-22,401,310.00	-22,909,085.19		16MAY00 -507,775.19	22MAY00	1.000000 .00	-507,775.19
** WB1A ** Y	709 10,000,000.000	9,828,827.66	9,952,104.70		30SEP00 -123,277.04	30SEP00	1.000000 .00	-123,277.04
** WB1A ** Y	CXL 709 -10,000,000.000	-9,828,827.66	-9,952,104.70		30SEP00 123,277.04	30SEP00	1.000000 .00	123,277.04
** WB1A ** Y	710 25,000,000.000	24,517,479.90	24,902,109.36		30SEP00 -384,629.46	30SEP00	1.000000 .00	-384,629.46
** WB1A ** Y	CXL 710 -25,000,000.000	-24,517,479.90	-24,902,109.36		30SEP00 384,629.46	30SEP00	1.000000 .00	384,629.46
3134A32S4	TOTAL	64,572,841.20	64,533,493.00		39,348.20 L		.00	39,348.20 L
		527,899,722.77	528,025,172.23		125,449.46 S		.00	125,449.46 S
3134A33LB	FEDERAL HOME LN MTG DEB		2010/03/15	7.000	04AUG00	07AUG00	1.000000	
** WB1E ** Y	450 9,200,000.000	9,206,992.00	9,143,611.66		63,380.34		.00	63,380.34
** WB1E ** Y	571 13,100,000.000	13,206,437.50	13,187,115.00		11AUG00 19,322.50	11AUG00	1.000000 .00	19,322.50
** WB1E ** Y	652 13,100,000.000	13,161,701.00	13,204,891.70		15AUG00 -43,190.70	24AUG00	1.000000 .00	-43,190.70



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3134A33L8	TOTAL	35,575,130.50	35,535,618.36		39,512.14 L		.00	39,512.14 L
31348UHR3	FED HM LN PC	865640	2030/03/01	1.000	24OCT00	21NOV00	1.000000	
** WB1E ** Y	216 19,219,207.230	19,195,183.22	19,153,141.20		42,042.02		.00	42,042.02
** WB1E ** Y	422 19,350,215.470	19,326,027.70	19,283,699.10		24OCT00 42,328.60	21NOV00	1.000000 .00	42,328.60
** WB1E ** Y	CXL 422 -19,350,215.470	-19,326,027.70	-19,283,699.10		24OCT00 -42,328.60	21NOV00	1.000000 .00	-42,328.60
** WB1E ** Y	165 131,008.240	131,008.24	130,557.90		15DEC00 450.34	15DEC00	1.000000 .00	450.34
31348UHR3	TOTAL	19,326,191.46	19,283,699.10		42,492.36 L		.00	42,492.36 L
31351BR56	FMAC	31 9508	2028/04/01	0.000	15MAR00	15MAR00	1.000000	
** WB1Q ** Y	505 49,960.630	49,960.63	30,194.96		19,765.67		.00	19,765.67
** WB1Q ** Y	528 .010	.00	.01		25APR00 -.01	25APR00	1.000000 .00	-.01
** WB1Q ** Y	756 8,808,381.220	5,560,290.65	5,323,565.39		25APR00 236,725.26	27APR00	1.000000 .00	236,725.26
31351BR56	TOTAL	5,610,251.28	5,353,760.36		256,490.92 S		.00	256,490.92 S
31351BTN5	FMAC	31 9557 S	2028/05/01	0.000	11FEB00	15FEB00	1.000000	
** WB1Q ** Y	212 8,050,893.500	5,290,946.57	5,306,042.00		-15,095.43		.00	-15,095.43



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31358MJY1 ** MB1F **	FEDERAL NATL MTG ASS REMIC TR 272 1,442.410	2021/10/25	1.000 1,450.94	25AUG00 -8.53	22SEP00	1.000000 .00	-8.53
31358RGE7 ** MB1E **	FEDERAL NATL MTG ASS SER 1992 729 12,951.280	2015/08/25	5.800 12,874.38	25JUN99 76.90	25JUN99	1.000000 .00	76.90
31358SSM2 ** MB1F **	FEDERAL NATL MTG ASS PREASSIGN 519 748,881.340	2030/10/25	1.000 26,795.91	25OCT00 -26,795.91	25OCT00	1.000000 .00	-26,795.91
** MB1F **		2030/10/25	1.932 674,350.23	25NOV00 -674,350.23	25NOV00	1.000000 .00	-674,350.23
** MB1F **				25NOV00 674,350.23	25NOV00	1.000000 .00	674,350.23
** MB1F **				25DEC00 -45,889.57	25DEC00	1.000000 .00	-45,889.57
31358SSM2	TOTAL		.00 72,685.48	-72,685.48 L		.00	-72,685.48 L
313586U72 ** MB1A **	FEDERAL NATL MTG ASSN 548 39,580,000.000	2000/12/18	8.250 39,674,610.21	30SEP00 -1,197.61	30SEP00	1.000000 .00	-1,197.61
** MB1A **				30SEP00 -935,450.53	30SEP00	1.000000 .00	-935,450.53
** MB1A **				30SEP00 935,450.53	30SEP00	1.000000 .00	935,450.53



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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	MAT RATE LOCAL COST BASE	TRD DT SECTY GN/LS SECTY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
313586U72	TOTAL		39,673,412.60 39,674,610.21	-1,197.61 L		.00	-1,197.61 L
31358SA4 ** MB1Q **	FEDERAL NATL MTG ASS DISC NTS 065 3,062,000.000	2000/01/20	0.010 3,054,447.07	20JAN00 7,552.93	20JAN00	1.000000 .00	7,552.93
31358MS0 ** MB10 **	FEDERAL NATL MTG ASS DISC NTS 134 200,000.000	2000/05/11	0.010 197,223.34	11MAY00 2,776.66	11MAY00	1.000000 .00	2,776.66
31359AGE3 ** MB1E **	FEDERAL NATL MTG ASS REMIC TR 614 .020	2017/03/25	1.000 .00	30JUN00 .00	30JUN00	1.000000 .00	.00
31359BNQ6 ** MB1E **	FEDERAL NATL MTG ASS SER 1993 009 4,824,261.600	2020/09/25	6.500 4,840,091.21	06JAN00 -48,242.62	07JAN00	1.000000 .00	-48,242.62
** MB1E **				06JAN00 48,242.62	07JAN00	1.000000 .00	48,242.62
** MB1E **				06JAN00 -45,540.73	21JAN00	1.000000 .00	-45,540.73
** MB1E **				25JAN00 -886.96	25JAN00	1.000000 .00	-886.96
31359BNQ6	TOTAL		4,793,663.52 4,840,091.21	-46,427.69 L		.00	-46,427.69 L
31359FXQ6 ** MB1E **	FEDERAL NATL MTG ASS REMIC TR 362 .010	2023/12/25	6.500 .01	25JUN00 -.01	25JUN00	1.000000 .00	-.01



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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
	SHARES/PAR	BASE	BASE	SECTY GN/LS			
31359GJAS	FEDERAL NATL MTG ASS REMIC TR	2008/05/25	6.500	31JAN00	31JAN00	1.000000	
** HB1E **	562	.00	28,901.88	-28,901.88		.00	-28,901.88
	303,232.860						
** HB1E **	699	.00	6,148.80	-6,148.80	30NOV00	1.000000	-6,148.80
	59,584.000					.00	
** HB1E **	381	.00	2,481.19	-2,481.19	31DEC00	1.000000	-2,481.19
	28,473.000					.00	
31359GJAS	TOTAL		37,531.87	-37,531.87 L		.00	-37,531.87 L
31359GLC8	FEDERAL NATL MTG ASS REMIC TR	2023/02/25	1.000	30NOV00	30NOV00	1.000000	
** HB1E **	697	.00	4,244.49	-4,244.49		.00	-4,244.49
	64,398.000						
** HB1E **	383	.00	1,395.20	-1,395.20	31DEC00	1.000000	-1,395.20
	21,412.000					.00	
31359GLC8	TOTAL		5,639.69	-5,639.69 L		.00	-5,639.69 L
31359MDJ9	FEDERAL NATL MTG ASS NT	2008/02/15	5.750	18SEP00	22SEP00	1.000000	
** HB1H **	151	271,782.20	268,244.63	3,537.57		.00	3,537.57
	290,000.000						
31359MDN0	FEDERAL NATL MTG ASSN	2001/03/15	5.625	13SEP00	14SEP00	1.000000	
** HB1A **	292	39,818,750.00	39,775,741.75	43,008.25		.00	43,008.25
	40,000,000.000						
31359MDU4	FEDERAL NATL MTG ASS NT	2008/05/15	6.000	11MAY00	15MAY00	1.000000	
** HB1H **	779	1,064,501.60	1,093,246.40	-28,744.80		.00	-28,744.80
	1,180,000.000						
** HB1H **	795	4,274,081.90	4,181,990.59	92,091.31	31AUG00	1.000000	92,091.31
	4,510,000.000					.00	

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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
	SHARES/PAR	BASE	BASE	SECTY GN/LS			
31359MDU4	TOTAL		5,338,583.50	5,275,236.99	63,346.51 L	.00	63,346.51 L
31359MERO	FEDERAL NATL MTG ASS DEB	2009/04/29	6.500	10APR00	12APR00	1.000000	
** HB1P **	538	1,878,440.00	1,853,972.00	24,468.00		.00	24,468.00
	2,000,000.000						
** HB1P **	760	2,792,160.00	2,780,112.00	12,048.00	13JUN00	1.000000	12,048.00
	3,000,000.000					.00	
31359MERO	TOTAL		4,670,600.00	4,634,084.00	36,516.00 S	.00	36,516.00 S
31359MEY5	FEDERAL NATL MTG ASSN	2009/09/15	6.625	01FEB00	02FEB00	1.000000	
** HB1Q **	124	4,770,245.00	4,826,390.00	-56,145.00		.00	-56,145.00
	5,000,000.000						
** HB1E **	759	9,766,500.00	9,755,280.00	11,220.00	23FEB00	1.000000	11,220.00
	10,200,000.000					.00	
** HB1E **	103	9,739,041.60	9,747,375.00	-8,333.40	28FEB00	1.000000	-8,333.40
	10,200,000.000					.00	
** HB1E **	CXL 103	-9,739,041.60	-9,747,375.00	8,333.40	28FEB00	1.000000	8,333.40
	-10,200,000.000					.00	
** HB1E **	144	9,739,041.60	9,747,375.00	-8,333.40	28FEB00	1.000000	-8,333.40
	10,200,000.000					.00	
** HB1E **	CXL 144	-9,739,041.60	-9,747,375.00	8,333.40	28FEB00	1.000000	8,333.40
	-10,200,000.000					.00	
** HB1E **	400	9,739,041.60	9,747,375.00	-8,333.40	28FEB00	1.000000	-8,333.40
	10,200,000.000					.00	
** HB1E **	810	9,739,041.60	9,747,375.00	-8,333.40	28FEB00	1.000000	-8,333.40
	10,200,000.000					.00	
** HB1E **				28FEB00	20MAR00	1.000000	

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	CXL 810 -10,200,000.000	-9,739,041.60	-9,747,375.00		8,333.40		.00	8,333.40
** HB1E **	811 10,200,000.000	9,777,210.00	9,757,789.20		28FEB00 19,420.80	29FEB00	1.000000 .00	19,420.80
** HB1P **	306 2,000,000.000	1,914,918.00	1,944,940.00		29FEB00 -30,022.00	02MAR00	1.000000 .00	-30,022.00
** HB1P **	307 3,000,000.000	2,871,489.00	2,917,410.00		29FEB00 -45,921.00	02MAR00	1.000000 .00	-45,921.00
** HB10 **	583 10,000,000.000	9,611,600.00	9,514,062.50		16MAR00 97,537.50	21MAR00	1.000000 .00	97,537.50
** HB1Q **	507 1,500,000.000	1,449,825.00	1,441,896.00		17MAR00 7,929.00	20MAR00	1.000000 .00	7,929.00
** HB10 **	621 10,000,000.000	9,654,300.00	9,657,500.00		24MAR00 -3,200.00	27MAR00	1.000000 .00	-3,200.00
** HB10 **	660 2,000,000.000	1,994,000.00	1,921,360.00		30MAR00 72,640.00	30MAR00	1.000000 .00	72,640.00
** HB10 **	679 2,000,000.000	1,925,000.00	1,994,262.18		03APR00 -69,262.18	03APR00	1.000000 .00	-69,262.18
** HB1H **	536 1,000,000.000	967,278.00	959,900.00		06APR00 7,378.00	10APR00	1.000000 .00	7,378.00
** HB1H **	537 520,000.000	502,431.80	499,148.00		06APR00 3,283.80	10APR00	1.000000 .00	3,283.80
** HB10 **	721 680,000.000	657,026.20	654,396.63		06APR00 2,629.57	10APR00	1.000000 .00	2,629.57
** HB10 **	724 1,320,000.000	1,276,806.96	1,270,299.33		06APR00 6,507.63	10APR00	1.000000 .00	6,507.63



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** HB1P **	758 1,400,000.000	1,345,275.40	1,360,940.00		13JUN00 -15,664.60	16JUN00	1.000000 .00	-15,664.60
31359MEY5	TOTAL	30,752,461.40	30,719,492.20		32,969.20 L		.00	32,969.20 L
		37,470,485.56	37,503,456.64		-32,971.08 S		.00	-32,971.08 S
31359MFG3	FEDERAL NATL MTG ASSN		2010/01/15	7.250	21JAN00	07FEB00	1.000000	
** HB10 **	221 8,100,000.000	8,048,147.53	8,046,621.00		1,526.53		.00	1,526.53
** HB1E **	314 9,700,000.000	9,639,375.00	9,647,814.00		21JAN00 -8,439.00	24JAN00	1.000000 .00	-8,439.00
** HB10 **	204 15,000,000.000	14,936,700.00	14,891,955.00		31JAN00 44,745.00	03FEB00	1.000000 .00	44,745.00
** HB10 **	284 8,100,000.000	8,108,262.00	8,091,738.00		04FEB00 16,524.00	14FEB00	1.000000 .00	16,524.00
** HB10 **	230 20,000,000.000	19,970,940.00	19,930,003.00		07FEB00 40,937.00	07FEB00	1.000000 .00	40,937.00
** HB10 **	CXL 230 -20,000,000.000	-19,970,940.00	-19,930,003.00		07FEB00 -40,937.00	07FEB00	1.000000 .00	-40,937.00
** HB10 **	233 20,000,000.000	19,970,820.00	19,930,003.00		07FEB00 40,817.00	07FEB00	1.000000 .00	40,817.00
** HB10 **	375 10,000,000.000	9,964,062.50	9,981,800.00		18FEB00 -17,737.50	23FEB00	1.000000 .00	-17,737.50
** HB1E **	745 9,700,000.000	9,716,671.88	9,628,093.90		22FEB00 88,577.98	23FEB00	1.000000 .00	88,577.98
** HB1E **	750 9,700,000.000	9,718,808.30	9,719,400.00		22FEB00 -591.70	24FEB00	1.000000 .00	-591.70



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WILLIAM H. GATES FOUNDATION  
COMPOSITE  
SUMMARY REALIZED GAIN/LOSS REPORT  
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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	TRD DT LOCAL SECTY GN/LS SECTY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
** WB10 **	394 10,000,000.000	10,034,200.00	10,022,970.00		24FEB00 11,230.00	25FEB00	1.000000 .00	11,230.00
** WB10 **	399 10,000,000.000	10,051,000.00	10,022,970.00		24FEB00 28,030.00	25FEB00	1.000000 .00	28,030.00
** WB10 **	465 5,000,000.000	5,056,250.00	5,025,500.00		07MAR00 30,750.00	07MAR00	1.000000 .00	30,750.00
** WB10 **	499 10,000,000.000	10,043,100.00	10,080,314.85		09MAR00 -37,214.85	14MAR00	1.000000 .00	-37,214.85
** WB10 **	551 15,000,000.000	15,105,468.75	15,059,000.00		15MAR00 46,468.75	15MAR00	1.000000 .00	46,468.75
** WB10 **	582 9,200,000.000	9,297,750.00	9,249,312.00		17MAR00 48,438.00	17MAR00	1.000000 .00	48,438.00
** WB10 **	587 10,000,000.000	10,115,625.00	10,048,098.00		20MAR00 67,527.00	20MAR00	1.000000 .00	67,527.00
** WB10 **	599 15,000,000.000	15,195,000.00	15,040,243.40		22MAR00 154,756.60	22MAR00	1.000000 .00	154,756.60
** WB10 **	616 14,000,000.000	14,162,960.00	14,081,488.68		23MAR00 81,471.32	28MAR00	1.000000 .00	81,471.32
** WB10 **	612 14,200,000.000	14,327,800.00	14,291,412.85		24MAR00 36,387.15	27MAR00	1.000000 .00	36,387.15
** WB10 **	623 39,200,000.000	39,396,000.00	39,653,768.66		27MAR00 -257,768.66	27MAR00	1.000000 .00	-257,768.66
** WB10 **	673 39,200,000.000	39,227,440.00	39,485,350.66		30MAR00 -257,910.66	05APR00	1.000000 .00	-257,910.66
** WB10 **	678 15,112,500.000	15,112,500.00	15,071,002.05		03APR00 41,497.95	03APR00	1.000000 .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	TRD DT LOCAL SECTY GN/LS SECTY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
** WB10 **	696 20,000,000.000	20,204,200.00	20,045,717.47		04APR00 158,482.53	10APR00	1.000000 .00	158,482.53
** WB10 **	707 8,000,000.000	8,159,360.00	8,005,738.77		05APR00 153,621.23	10APR00	1.000000 .00	153,621.23
** WB10 **	708 8,000,000.000	8,152,480.00	8,002,308.24		05APR00 150,171.76	10APR00	1.000000 .00	150,171.76
** WB10 **	709 32,000,000.000	32,597,120.00	32,030,220.15		05APR00 566,899.85	10APR00	1.000000 .00	566,899.85
** WB10 **	710 12,000,000.000	12,181,440.00	12,087,411.12		05APR00 94,028.88	10APR00	1.000000 .00	94,028.88
** WB1H **	570 3,060,000.000	3,087,580.70	3,081,920.34		07APR00 5,660.36	11APR00	1.000000 .00	5,660.36
** WB1E **	495 7,000,000.000	7,011,550.00	7,002,187.50		05JUN00 9,362.50	06JUN00	1.000000 .00	9,362.50
** WB1E CXL **	495 -7,000,000.000	-7,011,550.00	-7,002,187.50		05JUN00 -9,362.50	06JUN00	1.000000 .00	-9,362.50
** WB1E **	504 7,000,000.000	7,011,550.00	7,002,187.50		05JUN00 9,362.50	06JUN00	1.000000 .00	9,362.50
** WB1E **	505 7,000,000.000	7,002,030.00	7,006,950.00		05JUN00 -4,920.00	07JUN00	1.000000 .00	-4,920.00
** WB1E CXL **	505 -7,000,000.000	-7,002,030.00	-7,006,950.00		05JUN00 4,920.00	07JUN00	1.000000 .00	4,920.00
** WB1E **	517 7,000,000.000	7,002,030.00	7,006,950.00		05JUN00 -4,920.00	07JUN00	1.000000 .00	-4,920.00

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ASSET ID	SECURITY DESCRIPTION	LOCAL PRINCIPAL NET	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LN
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LN	BASE CURR	GN/LN	NET SECTY GN/LN
SHARES/PAR	BASE	BASE	BASE	BASE	GN/LN	GN/LN	GN/LN	GN/LN
** MB1E **	521	4,012,404.00	4,011,250.00	06JUN00	08JUN00	1.000000	.00	1,154.00
4,000,000.000				1,154.00				
** MB1H **	126	470,883.60	475,775.50	07JUN00	09JUN00	1.000000	.00	-4,891.90
470,000.000				-4,891.90				
** MB1E **	520	4,011,132.00	4,011,250.00	07JUN00	09JUN00	1.000000	.00	-118.00
4,000,000.000				-118.00				
** MB1E **	CXL 520	-4,011,132.00	-4,011,250.00	07JUN00	09JUN00	1.000000	.00	118.00
-4,000,000.000				118.00				
** MB1E **	543	4,011,132.00	3,981,010.00	07JUN00	09JUN00	1.000000	.00	30,122.00
4,000,000.000				30,122.00				
** MB1P **	757	3,012,030.00	2,963,061.00	13JUN00	14JUN00	1.000000	.00	48,969.00
3,000,000.000				48,969.00				
** MB1H **	329	496,431.74	496,224.61	11JUL00	12JUL00	1.000000	.00	207.13
490,000.000				207.13				
** MB1H **	344	605,784.00	599,269.18	12JUL00	17JUL00	1.000000	.00	6,514.82
600,000.000				6,514.82				
** MB10 **	022	110,472.65	111,609.30	18JUL00	18JUL00	1.000000	.00	-1,136.65
110,000.000				-1,136.65				
** MB1H **	505	540,520.14	539,362.59	27JUL00	31JUL00	1.000000	.00	1,157.55
534,000.000				1,157.55				
31359MFG3	TOTAL	56,313,171.36	56,189,257.62				.00	123,913.74 L
				123,913.74 L				



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ASSET ID	SECURITY DESCRIPTION	LOCAL PRINCIPAL NET	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LN
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LN	BASE CURR	GN/LN	NET SECTY GN/LN
SHARES/PAR	BASE	BASE	BASE	BASE	GN/LN	GN/LN	GN/LN	GN/LN
31359MFH1	FEDERAL NATL MTG ASSN	352,570,188.43	351,319,614.20	1,250,574.23 S			.00	1,250,574.23 S
** MB1H **	728	2,885,703.00	2,924,969.00	02MAY00	04MAY00	1.000000	.00	-39,266.00
2,900,000.000				-39,266.00				
** MB1H **	182	510,805.80	514,391.10	14JUN00	16JUN00	1.000000	.00	-3,585.30
510,000.000				-3,585.30				
** MB1H **	211	543,299.40	544,649.40	19JUN00	21JUN00	1.000000	.00	-1,350.00
540,000.000				-1,350.00				
31359MFH1	TOTAL	3,939,808.20	3,984,009.50	-44,201.30 L			.00	-44,201.30 L
31359MFJ7	FEDERAL NATL MTG ASSN	5,569,245.00	5,644,375.00	-75,130.00	02MAR00	07MAR00	1.000000	-75,130.00
** MB10 **	463	5,569,245.00	5,644,375.00	-75,130.00			.00	
5,500,000.000								
** MB10 **	501	5,642,630.40	5,573,865.00	68,765.40	06MAR00	14MAR00	1.000000	68,765.40
5,500,000.000				68,765.40			.00	
31359MFJ7	TOTAL	11,211,875.40	11,218,240.00	-6,364.60 S			.00	-6,364.60 S
31359MFL2	FEDERAL NATL MTG ASSN	3,392,928.00	3,412,036.00	-19,108.00	19JUL00	24JUL00	1.000000	-19,108.00
** MB1H **	448	3,392,928.00	3,412,036.00	-19,108.00			.00	
3,400,000.000								
31359MFS7	FEDERAL NATL MTG ASSN	466,515.42	466,977.90	-462.48	07JUN00	09JUN00	1.000000	-462.48
** MB1H **	129	466,515.42	466,977.90	-462.48			.00	
470,000.000								
** MB1H **	622	541,927.76	536,915.25	5,012.51	08AUG00	10AUG00	1.000000	5,012.51
534,000.000				5,012.51			.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 SECTY GN/LS
SHARES/PAR	BASE	PRINCIPAL NET	BASE	BASE	SECTY GN/LS	GN/LS		NET SECTY GN/LS
31359MFS7	TOTAL	1,008,443.18		1,003,893.15	4,550.03 L		.00	4,550.03 L
31359MFV0	FEDERAL	NATL MTG ASSN	2005/07/15	7.000	21SEP00	22SEP00	1.000000	
** MB1Q **	301	668,329.20		667,728.66	600.54		.00	600.54
	660,000.000							
** MB1Q **	475	253,977.50		253,116.75	110CT00	130CT00	1.000000	860.75
	250,000.000				860.75		.00	
31359MFV0	TOTAL	922,306.70		920,845.41	1,461.29 S		.00	1,461.29 S
31359MGG2	FEDERAL	NATL MTG ASSN	2002/10/15	6.375	18DEC00	19DEC00	1.000000	
** MB1Y **	157	2,669,390.63		2,658,975.00	10,415.63		.00	10,415.63
	2,640,000.000							
31359MGHO	FEDERAL	NATL MTG ASS DEB	2007/10/15	6.625	190CT00	200CT00	1.000000	
** MB1Q **	558	399,955.20		398,827.54	1,127.66		.00	1,127.66
	400,000.000							
** MB1Q **	562	250,216.00		249,662.71	190CT00	200CT00	1.000000	553.29
	250,000.000				553.29		.00	
** MB1Q **	565	399,624.00		399,460.34	190CT00	200CT00	1.000000	163.66
	400,000.000				163.66		.00	
31359MGHO	TOTAL	1,049,795.20		1,047,950.59	1,844.61 S		.00	1,844.61 S
31359PCYO	FEDERAL	NATL MTG ASS SER 1997	2018/03/18	7.250	19JUN00	19JUN00	1.000000	
** MB1E **	746	56,754.60		56,914.22	-159.62		.00	-159.62
	56,754.600							
31359QYB4	FEDERAL	NATL MTG ASS REMIC TR	2027/10/18	7.000	30NOV00	30NOV00	1.000000	
** MB1E **	696	.00		6,257.42	-6,257.42		.00	-6,257.42
	22,875.000							
** MB1E **	CXL 696	.00		-6,257.42	30NOV00	30NOV00	1.000000	-6,257.42
	-22,875.000				6,257.42		.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 SECTY GN/LS
SHARES/PAR	BASE	PRINCIPAL NET	BASE	BASE	SECTY GN/LS	GN/LS		NET SECTY GN/LS
** MB1E **	698	.00		24,629.99	30NOV00	30NOV00	1.000000	-24,629.99
	90,039.000				-24,629.99		.00	
** MB1E **	380	.00		8,177.01	31DEC00	31DEC00	1.000000	-8,177.01
	29,861.000				-8,177.01		.00	
31359QYB4	TOTAL	.00		32,807.00	-32,807.00 L		.00	-32,807.00 L
31359QYV0	FEDERAL	NATL MTG ASS REMIC TR	2027/05/18	1.000	15OCT00	15OCT00	1.000000	
** MB1F **	574	.00		6,017.14	-6,017.14		.00	-6,017.14
	110,441.110							
** MB1F **	790	.00		6,636.95	25NOV00	25NOV00	1.000000	-6,636.95
	121,586.630				-6,636.95		.00	
** MB1F **	197	.00		6,867.98	18DEC00	18DEC00	1.000000	-6,867.98
	125,416.430				-6,867.98		.00	
31359QYV0	TOTAL	.00		19,522.07	-19,522.07 L		.00	-19,522.07 L
31359MS93	FEDERAL	HOME LN MTG 1999 51 C	2010/07/25	6.500	28JUL00	31JUL00	1.000000	
** MB1E **	386	4,963,281.25		4,149,609.75	813,671.50		.00	813,671.50
	5,000,000.000							
** MB1E **	CXL 386	-4,963,281.25		-4,149,609.75	28JUL00	31JUL00	1.000000	-813,671.50
	-5,000,000.000				-813,671.50		.00	
** MB1E **	337	4,963,085.94		4,996,093.75	01AUG00	04AUG00	1.000000	-33,007.81
	5,000,000.000				-33,007.81		.00	
** MB1E **	CXL 337	-4,963,085.94		-4,996,093.75	01AUG00	04AUG00	1.000000	33,007.81
	-5,000,000.000				33,007.81		.00	
** MB1E **	421	4,963,085.94		4,140,313.25	01AUG00	04AUG00	1.000000	822,772.69
	5,000,000.000				822,772.69		.00	
** MB1E **	CXL 421	-4,963,085.94		-4,140,313.25	01AUG00	04AUG00	1.000000	-822,772.69
	-5,000,000.000				-822,772.69		.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	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
-5,000,000.000								
** MB1E **	786	4,963,085.94		4,996,399.25	01AUG00 -33,313.31	04AUG00	1.000000 .00	-33,313.31
5,000,000.000								
** MB1E **	786	-4,963,085.94		-4,996,399.25	01AUG00 33,313.31	04AUG00	1.000000 .00	33,313.31
-5,000,000.000								
** MB1E **	787	4,963,085.94		4,996,399.25	01AUG00 -33,313.31	04AUG00	1.000000 .00	-33,313.31
5,000,000.000								
31359S93	TOTAL	4,963,085.94		4,996,399.25	-33,313.31 L		.00	-33,313.31 L
31359H6B2	FED NATL	MTG ASS GTD REMIC TR	2023/03/25	0.000	25DEC00	25DEC00	1.000000	
** MB1F **	205	.00		178,573.03	-178,573.03		.00	-178,573.03
171,249.420								
31364CZ35	FEDERAL	NATL MTG ASS ZERO CPN	2001/08/15	0.010	30SEP00	30SEP00	1.000000	
** MB1A **	717	18,854,835.58		18,851,337.16	3,498.42		.00	3,498.42
20,000,000.000								
31364FCL3	FEDERAL	NATL MTG ASS PREASSIGN	2000/10/02	5.970	30SEP00	30SEP00	1.000000	
** MB1A **	609	24,999,426.07		24,998,851.99	574.08		.00	574.08
25,000,000.000								
** MB1A **	609	-24,999,426.07		-24,998,851.99	-574.08		.00	-574.08
-25,000,000.000								
** MB1A **	765	24,999,426.07		24,998,851.99	574.08		.00	574.08
25,000,000.000								
** MB1A **	765	-24,999,426.07		-24,998,851.99	-574.08		.00	-574.08
-25,000,000.000								
** MB1A **	766	24,999,426.07		24,998,851.99	574.08		1.000000 .00	574.08
25,000,000.000								
** MB1A **	766	-24,999,426.07		-24,998,851.99	-574.08		1.000000 .00	-574.08
-25,000,000.000								



ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
-25,000,000.000								
** MB1A **	770	24,999,426.07		24,998,851.99	30SEP00 574.08	30SEP00	1.000000 .00	574.08
25,000,000.000								
** MB1U **	064	25,000,000.00		24,999,426.07	02OCT00 573.93	02OCT00	1.000000 .00	573.93
25,000,000.000								
31364FCL3	TOTAL	24,999,426.07		24,998,851.99	574.08 L		.00	574.08 L
25,000,000.000								
31364FRD5	FEDERAL	NATL MTG ASSN MTN	2001/02/02	5.600	30SEP00	30SEP00	1.000000	
** MB1A **	549	24,922,837.49		24,922,215.20	622.29		.00	622.29
25,000,000.000								
** MB1A **	718	24,693,393.05		24,922,215.20	-228,822.15		1.000000 .00	-228,822.15
25,000,000.000								
** MB1A **	718	-24,693,393.05		-24,922,215.20	228,822.15		1.000000 .00	228,822.15
-25,000,000.000								
31364FRD5	TOTAL	24,922,837.49		24,922,215.20	622.29 L		.00	622.29 L
25,000,000.000								
31364GCM7	FEDERAL	NATL MTG ASSN MTN	2003/10/16	5.340	30SEP00	30SEP00	1.000000	
** MB1A **	720	18,757,901.34		19,246,795.23	-488,893.89		.00	-488,893.89
20,000,000.000								
** MB1A **	720	-18,757,901.34		-19,246,795.23	488,893.89		1.000000 .00	488,893.89
-20,000,000.000								
31364GCM7	TOTAL	.00		.00	.00 L		.00	.00 L



ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
31364GG94	FEDERAL	NATL MTG ASS DTD	2001/04/19	5.250	30SEP00	30SEP00	1.000000	
** MB1A **	520	9,990,981.94		9,990,937.97	43.97		.00	43.97
	10,000,000.000							
** MB1A **	721	9,754,731.94		9,990,937.97	-236,206.03	30SEP00	1.000000	-236,206.03
	10,000,000.000						.00	
** MB1A **	CXL 721	-9,754,731.94		-9,990,937.97	236,206.03	30SEP00	1.000000	236,206.03
	-10,000,000.000						.00	
31364GG94	TOTAL	9,990,981.94		9,990,937.97	43.97 L		.00	43.97 L
31364GM97	FEDERAL	NATL MTG ASS PREASSIGN	2002/05/04	5.670	30SEP00	30SEP00	1.000000	
** MB1A **	116	9,980,698.54		9,980,667.25	31.29		.00	31.29
	10,000,000.000							
31364GT41	FEDERAL	NATL MTG ASS PREASSIGN	2002/06/07	6.010	30SEP00	30SEP00	1.000000	
** MB1A **	117	9,992,197.18		9,992,185.18	12.00		.00	12.00
	10,000,000.000							
31364GXN4	FEDERAL	NATL MTG ASSN MTN	2001/03/09	5.600	30SEP00	30SEP00	1.000000	
** MB1A **	118	8,952,721.85		8,952,411.94	309.91		.00	309.91
	9,002,000.000							
31364GZC6	FEDERAL	NATL MTG ASSN MTN	2002/03/20	5.750	30SEP00	30SEP00	1.000000	
** MB1A **	119	9,997,462.61		9,997,457.99	4.62		.00	4.62
	10,000,000.000							
31364G2G3	FEDERAL	NATL MTG ASS PREASSIGN	2002/07/17	6.360	30SEP00	30SEP00	1.000000	
** MB1A **	719	9,869,266.67		10,000,000.00	-130,733.33		.00	-130,733.33
	10,000,000.000							
** MB1A **	CXL 719	-9,869,266.67		-10,000,000.00	130,733.33	30SEP00	1.000000	130,733.33
	-10,000,000.000						.00	



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ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE	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
31364G2G3	TOTAL	.00		.00	.00 L		.00	.00 L
31364HE86	FEDERAL	NATL MTG ASS SHBS TR O	2023/10/01	6.500	05APR00	13APR00	1.000000	
** MB1P **	509	117,112.97		121,176.82	-4,063.85		.00	-4,063.85
	394,070.970							
** MB1P **	CXL 509	-117,112.97		-121,176.82	4,063.85	05APR00	1.000000	4,063.85
	-394,070.970						.00	
** MB1P **	543	115,968.21		119,992.34	-4,024.13	05APR00	1.000000	-4,024.13
	390,218.970						.00	
** MB1P **	763	114,067.51		117,901.71	-3,834.20	15JUN00	1.000000	-3,834.20
	383,420.200						.00	
** MB1P **	784	.00		7,967.76	-7,967.76	30JUN00	1.000000	-7,967.76
	25,911.430						.00	
31364HE86	TOTAL	230,035.72		245,861.81	-15,826.09 S		.00	-15,826.09 S
31364HL21	FEDERAL	NATL MTG ASS SHBS TR O	2023/09/01	8.500	15OCT00	15OCT00	1.000000	
** MB1F **	577	.00		1,937.96	-1,937.96		.00	-1,937.96
	6,917.420							
** MB1F **	793	.00		1,786.57	-1,786.57	25NOV00	1.000000	-1,786.57
	6,377.040						.00	
** MB1F **	201	.00		5,856.15	-5,856.15	25DEC00	1.000000	-5,856.15
	20,903.170						.00	
31364HL21	TOTAL	.00		9,580.68	-9,580.68 L		.00	-9,580.68 L



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ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
	SHARES/PAR	BASE	BASE	SECTY GN/LS			
31364HN86	FEDERAL NATL MTG ASS SMBS TR O 2026/11/01		9.000	25NOV00	25NOV00	1.000000	
** WB1F **							
	794	.00	1,992.55	-1,992.55		.00	-1,992.55
	7,152.160						
** WB1F **	198	.00	996.82	-996.82	25DEC00	1.000000	-996.82
	3,578.050				25DEC00	.00	
31364HN86	TOTAL	.00	2,989.37	-2,989.37 L		.00	-2,989.37 L
31364HR41	FEDERAL NATL MTG ASS SMBS TR O 2027/11/01		8.000	15OCT00	15OCT00	1.000000	
** WB1F **							
	578	.00	3,861.19	-3,861.19		.00	-3,861.19
	13,701.600						
** WB1F **	795	.00	4,030.72	-4,030.72	25NOV00	1.000000	-4,030.72
	14,286.480				25NOV00	.00	
** WB1F **	200	.00	3,077.61	-3,077.61	25DEC00	1.000000	-3,077.61
	10,898.980				25DEC00	.00	
31364HR41	TOTAL	.00	10,969.52	-10,969.52 L		.00	-10,969.52 L
31364HS65	FEDERAL NATL MTG ASS SMBS TR O 2024/04/01		8.000	25NOV00	25NOV00	1.000000	
** WB1F **							
	792	.00	529.91	-529.91		.00	-529.91
	1,880.520						
** WB1F **	199	.00	246.56	-246.56	25DEC00	1.000000	-246.56
	873.960				25DEC00	.00	
31364HS65	TOTAL	.00	776.47	-776.47 L		.00	-776.47 L
31364KEP1	FEDERAL NATL MTG ASSN 2000/12/01		5.900	30SEP00	30SEP00	1.000000	
** WB1A **							
	120	24,993,530.68	24,993,424.61	106.07		.00	106.07
	25,000,000.000						



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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	SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
	SHARES/PAR	BASE	BASE	SECTY GN/LS			
31364KFY1	FEDERAL NATL MTG ASSN MTN 2000/12/27		6.195	30SEP00	30SEP00	1.000000	
** WB1A **							
	121	22,953,794.45	22,953,263.38	531.07		.00	531.07
	23,000,000.000						
31364KKC3	FEDERAL NATL MTG ASSN MTN 2001/03/20		6.550	30SEP00	30SEP00	1.000000	
** WB1A **							
	122	29,943,991.28	29,943,661.81	329.47		.00	329.47
	30,000,000.000						
31364KNX4	FEDERAL NATL MTG ASSN 2000/11/27		1.000	30SEP00	30SEP00	1.000000	
** WB1A **							
	123	33,985,958.57	33,985,712.21	246.36		.00	246.36
	34,000,000.000						
31364KSD3	FEDERAL NATL MTG ASSN 2001/08/03		6.890	30SEP00	30SEP00	1.000000	
** WB1A **							
	124	49,983,993.94	49,983,943.21	50.73		.00	50.73
	50,000,000.000						
31364KVK3	FEDERAL NATL MTG ASSN MTN 2001/09/18		6.640	30SEP00	30SEP00	1.000000	
** WB1A **							
	125	39,985,568.42	39,985,527.78	40.64		.00	40.64
	40,000,000.000						
31365DE68	FNMA POOL 124457 2022/09/01		7.500	20JUN00	17JUL00	1.000000	
** WB1E **							
	453	7,197.24	7,196.10	1.14		.00	1.14
	7,298.740						
31368HZP1	FNMA POOL 190750 2009/03/01		7.000	08FEB00	14FEB00	1.000000	
** WB1E **							
	597	3,341,252.38	3,473,395.31	-132,142.93		.00	-132,142.93
	3,396,444.600						
** WB1E **	CXL 597	-3,341,252.38	-3,473,395.31	132,142.93	08FEB00	1.000000	132,142.93
	-3,396,444.600				14FEB00	.00	
** WB1E **	657	3,341,252.38	3,473,395.31	-132,142.93	08FEB00	1.000000	-132,142.93
	3,396,444.600				17FEB00	.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		
31368HZP1	TOTAL		3,341,252.38	3,473,395.31	-132,142.93 L	.00	-132,142.93 L		
31371EVL6	FNMA POOL		250019	2024/04/01	7.500	20JUN00	17JUL00	1.000000	
** HB1E **	454 43,166.180		42,565.90		42,559.16	6.74	.00	6.74	
31371GP53	FNMA POOL		251644	2012/12/01	9.000	25MAR99	25MAR99	1.000000	
** HB1H **	169 33,972.690		33,972.69		35,689.90	-1,717.21	.00	-1,717.21	
** HB1H **	CXL 320 -33,972.690		-33,972.69		-35,689.90	1,717.21	.00	1,717.21	
** HB1H **	170 44,077.870		44,077.87		46,305.87	-2,228.00	.00	-2,228.00	
** HB1H **	171 716.740		716.74		752.97	-36.23	.00	-36.23	
** HB1H **	172 1,179.840		1,179.84		1,239.48	-59.64	.00	-59.64	
** HB1H **	CXL 172 -1,179.840		-1,179.84		-1,239.48	59.64	.00	59.64	
** HB1H **	174 700.360		700.36		735.76	-35.40	.00	-35.40	
** HB1H **	175 829.720		829.72		871.66	-41.94	.00	-41.94	
** HB1H **	176 703.420		703.42		738.98	-35.56	.00	-35.56	
** HB1H **	178 25,408.420		25,408.42		26,692.74	-1,284.32	.00	-1,284.32	



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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		
** HB1H **	179 14,331.630		14,331.63		15,056.05	-724.42	.00	-724.42	
** HB1H **	180 510.660		510.66		536.47	-25.81	.00	-25.81	
** HB1H **	181 21,593.060		21,593.06		22,684.52	-1,091.46	.00	-1,091.46	
** HB1H **	183 432.610		432.61		454.48	-21.87	.00	-21.87	
31371GP53	TOTAL		109,304.49		114,829.50	-5,525.01 L	.00	-5,525.01 L	
31371GYQ7	FNMA POOL		251919	2027/10/01	8.000	08FEB00	22FEB00	1.000000	
** HB1E **	593 1,090,342.010		1,083,527.36		1,126,118.85	-42,591.49	.00	-42,591.49	
31371G6V7	FNMA POOL		252084	2028/10/01	7.500	03MAR00	15MAR00	1.000000	
** HB10 **	455 3,847,697.720		3,792,387.07		3,814,030.36	-21,643.29	.00	-21,643.29	
** HB10 **	CXL 455 -3,847,697.720		-3,792,387.07		-3,814,030.36	21,643.29	.00	21,643.29	
** HB10 **	565 3,843,770.900		3,788,516.70		3,810,137.90	-21,621.20	.00	-21,621.20	
** HB10 **	638 3,926.820		3,926.82		3,892.46	34.36	.00	34.36	
31371G6V7	TOTAL		3,792,443.52		3,814,030.36	-21,586.84 S	.00	-21,586.84 S	



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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/LG BASE SECTY GN/LG	STL DT BASE CURR	SELL RATE GN/LG	NET SECTY GN/LG NET BAS SECTY GN/LG
31371HJ25	FNMA POOL 252381	2014/04/01	5.500	07AUG00	21AUG00	1.000000	
** HB1Q **	033 941,807.72		996,616.44	-54,808.72		.00	-54,808.72
	1,008,629.410						
** HB1Q **	244 77,929.75		79,601.60	-1,671.85	14DEC00	18DEC00	1.000000
	80,547.550					.00	-1,671.85
31371HJ25	TOTAL		1,076,218.04	-56,480.57 S		.00	-56,480.57 S
31371HKD9	FNMA POOL 252392	2029/02/01	7.500	03MAR00	15MAR00	1.000000	
** HB10 **	454 2,403,145.04		2,416,859.89	-13,714.85		.00	-13,714.85
	2,438,194.080						
** HB10 **	CXL 454 -2,403,145.04		-2,416,859.89	13,714.85	03MAR00	15MAR00	1.000000
	-2,438,194.080					.00	13,714.85
** HB10 **	566 2,400,102.24		2,413,799.72	-13,697.48	03MAR00	16MAR00	1.000000
	2,435,106.900					.00	-13,697.48
** HB10 **	639 3,087.17		3,060.17	27.00	27MAR00	27MAR00	1.000000
	3,087.180					.00	27.00
31371HKD9	TOTAL		2,416,859.89	-13,670.48 S		.00	-13,670.48 S
31371HLP1	FNMA POOL 252434	2014/05/01	5.500	15FEB00	17FEB00	1.000000	
** HB1H **	208 4,582,665.91		458,483.23	4,124,182.68		.00	4,124,182.68
	500,049.880						
** HB1H **	CXL 208 -4,582,665.91		-458,483.23	-4,124,182.68	15FEB00	17FEB00	1.000000
	-500,049.880					.00	-4,124,182.68
** HB1H **	217 457,115.91		458,483.23	-1,367.32	15FEB00	17FEB00	1.000000
	500,049.880					.00	-1,367.32



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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/LG BASE SECTY GN/LG	STL DT BASE CURR	SELL RATE GN/LG	NET SECTY GN/LG NET BAS SECTY GN/LG
31371HLP1	TOTAL		458,483.23	-1,367.32 L		.00	-1,367.32 L
31371HS41	FNMA POOL 252639	2014/08/01	6.000	31MAR00	18APR00	1.000000	
** HB1Q **	677 59,699.69		59,521.37	178.32		.00	178.32
	63,404.920						
31371HTA6	FNMA POOL 252645	2029/08/01	6.500	13JUN00	16JUN00	1.000000	
** HB1P **	753 1,269,334.29		1,272,815.68	-3,481.39		.00	-3,481.39
	1,350,355.630						
31371HU97	FNMA POOL 504991	2014/09/01	7.000	22NOV00	18DEC00	1.000000	
** MB1E **	830 91,980.17		91,764.12	216.05		.00	216.05
	92,181.820						
** MB1E **	CXL 830 -91,980.17		-91,764.12	-216.05	22NOV00	18DEC00	1.000000
	-92,181.820					.00	-216.05
31371HU97	TOTAL		.00	.00 L		.00	.00 L
31371HVG0	FNMA POOL 252715	2029/09/01	6.500	23FEB00	15MAR00	1.000000	
** HB1Q **	437 278,862.68		278,628.97	233.71		.00	233.71
	299,148.700						
** HB1P **	752 1,282,189.36		1,285,706.01	-3,516.65	13JUN00	16JUN00	1.000000
	1,364,031.230					.00	-3,516.65
31371HVG0	TOTAL		1,564,334.98	-3,282.94 S		.00	-3,282.94 S
31371HVJ4	FNMA POOL 252717	2029/09/01	7.500	20JUN00	19JUL00	1.000000	
** MB1E **	843 49,054.82		49,047.05	7.77		.00	7.77
	49,746.610						
** MB1E **	844 743,427.80		743,310.00	117.80	20JUN00	19JUL00	1.000000
	753,911.890					.00	117.80
** MB1E **	714 158,778.03		159,014.46	-236.43	06NOV00	13DEC00	1.000000
	159,275.770					.00	-236.43



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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 SHARES/PAR	PRINCIPAL NET	LOCAL COST BASE	LOCAL COST BASE	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
31371HVJ4	TOTAL	951,260.65		951,371.51			.00	-110.86 L
31371HYA0	FNMA POOL	252805	2029/10/01	7.000	08JUN00	17JUL00	1.000000	
** MB1E **							.00	.00
	457	539,094.78		539,094.78				
	562,472.550							
** MB1E **	458	485,566.71		485,566.71	20JUN00	17JUL00	1.000000	.00
	502,527.000				.00		.00	
31371HYA0	TOTAL	1,024,661.49		1,024,661.49	.00		.00	.00
31371H2B3	FNMA POOL	252870	2014/11/01	7.000	22NOV00	18DEC00	1.000000	
** MB1E **							.00	730.59
	829	311,034.95		310,304.36	730.59			
	311,716.830							
31371H4G0	FNMA POOL	252923	2029/12/01	6.500	12JUN00	14JUN00	1.000000	
** MB10 **							.00	-1,562.50
	489	916,874.67		918,437.17	-1,562.50			
	999,999.640							
31371H4J4	FNMA POOL	252925	2029/12/01	7.500	20JUN00	17JUL00	1.000000	
** MB1E **							.00	24.38
	534	153,860.43		153,836.05	24.38			
	156,030.230							
** MB1E **	535	542,627.42		542,541.44	20JUN00	17JUL00	1.000000	85.98
	550,279.750				85.98		.00	
31371H4J4	TOTAL	696,487.85		696,377.49	110.36 L		.00	110.36 L
31371H6N3	FNMA POOL	252977	2015/01/01	7.000	24AUG00	19SEP00	1.000000	
** MB1E **							.00	-208.31
	524	175,885.21		176,093.52	-208.31			
	177,760.020							



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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 SHARES/PAR	PRINCIPAL NET	LOCAL COST BASE	LOCAL COST BASE	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
31371H6R4	FNMA POOL	252980	2030/01/01	7.000	10APR00	13APR00	1.000000	
** MB1E **							.00	4,524.34
	683	475,670.14		471,145.80	4,524.34			
	490,776.870							
31371JAV6	FNMA POOL	253020	2014/11/01	6.000	01FEB00	17FEB00	1.000000	
** MB1E **							.00	320.36
Y	682	91,271.83		91,592.19	320.36			
	97,633.250							
31371JBA1	FNMA POOL 253033		2015/02/01	7.000	22NOV00	18DEC00	1.000000	
** MB1E **							.00	649.78
	831	276,629.62		275,979.84	649.78			
	277,236.070							
** MB1E **	CXL 831	-276,629.62		-275,979.84	-649.78	22NOV00	1.000000	-649.78
	-277,236.070				-649.78	18DEC00	.00	
31371JBA1	TOTAL	.00		.00	.00 L		.00	.00 L
31371JDS0	FNMA POOL 253113		2030/03/01	7.500	20JUN00	20JUL00	1.000000	
** MB1E **							.00	9.71
	845	61,277.77		61,268.06	9.71			
	62,141.930							
** MB1E **	846	500,832.94		500,753.58	20JUN00	19JUL00	1.000000	79.36
	507,895.870				79.36		.00	
** MB1E **	847	675,639.25		675,532.19	20JUN00	19JUL00	1.000000	107.06
	685,167.360				107.06		.00	
** MB1E **	848	809,848.42		809,720.09	20JUN00	19JUL00	1.000000	128.33
	821,269.190				128.33		.00	
31371JDS0	TOTAL	2,047,598.38		2,047,273.92	324.46 L		.00	324.46 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 STL DT	SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
31371JD92	FNMA POOL 253128	2030/02/01	6.500	11APR00 13APR00	1.000000	
** MB1P **	544 142,090.82		141,568.66	522.16	.00	522.16
	150,193.030					
** MB1P **	588 152.37		143.62	25APR00 25APR00	1.000000	8.75
	152.370			8.75	.00	
31371JD92	TOTAL		141,712.28	530.91 S	.00	530.91 S
31371JJH8	FNMA POOL 253264	2030/05/01	7.000	30MAR00 13APR00	1.000000	
** MB1E **	587 130,252.56		130,592.64	-340.08	.00	-340.08
	136,034.000					
31371JJJ4	FNMA POOL 253265	2030/05/01	7.500	06JUN00 17JUL00	1.000000	
** MB1Q **	586 488,642.57		490,914.70	-2,272.13	.00	-2,272.13
	497,148.470					
** MB1E **	064 577,185.24		574,293.90	2,891.34	1.000000	2,891.34
	578,269.500				.00	
31371JJJ4	TOTAL		574,293.90	2,891.34 L	.00	2,891.34 L
	488,642.57		490,914.70	-2,272.13 S	.00	-2,272.13 S
31371JJK9	FNMA POOL 253298	2015/03/01	6.000	14APR00 18APR00	1.000000	
** MB1H **	646 397,753.44		394,730.20	3,023.24	.00	3,023.24
	420,624.920					
31371JL36	FNMA POOL 253346	2030/06/01	7.500	31OCT00 28NOV00	1.000000	
** MB1E **	281 318,484.59		317,189.12	1,295.47	.00	1,295.47
	318,883.190					



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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 STL DT	SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
31371JL44	FEDERAL NATL MTG 253347	2030/06/01	8.000	11MAY00 15MAY00	1.000000	
** MB10 **	186 1,004,397.30		1,002,287.72	2,109.58	.00	2,109.58
	1,000,100.000					
** MB10 **	186 -1,004,397.30		-1,002,287.72	-2,109.58	1.000000	-2,109.58
	-1,000,100.000				.00	
** MB10 **	187 1,004,397.30		1,002,287.72	2,109.58	1.000000	2,109.58
	1,000,100.000				.00	
** MB10 **	188 1,004,397.30		1,002,287.72	2,109.58	1.000000	2,109.58
	1,000,100.000				.00	
** MB10 **	189 1,004,397.30		1,002,287.72	2,109.58	1.000000	2,109.58
	1,000,100.000				.00	
** MB10 **	190 1,004,397.30		1,002,287.72	2,109.58	1.000000	2,109.58
	1,000,100.000				.00	
** MB10 **	191 1,004,397.30		1,002,287.72	2,109.58	1.000000	2,109.58
	1,000,100.000				.00	
** MB10 **	192 1,004,397.30		1,002,287.72	2,109.58	1.000000	2,109.58
	1,000,100.000				.00	
** MB10 **	192 -1,004,397.30		-1,002,287.72	-2,109.58	1.000000	-2,109.58
	-1,000,100.000				.00	
** MB10 **	252 1,004,397.30		1,002,287.72	2,109.58	1.000000	2,109.58
	1,000,100.000				.00	
** MB10 **	252 -1,004,397.30		-1,002,287.72	-2,109.58	1.000000	-2,109.58
	-1,000,100.000				.00	
** MB10 **	276 1,004,397.30		1,002,287.72	2,109.58	1.000000	2,109.58
	1,000,100.000				.00	



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WILLIAM H. GATES FOUNDATION  
COMPOSITE  
SUMMARY REALIZED GAIN/LOSS REPORT  
JANUARY 1, 2000 TO DECEMBER 31, 2000

Statement 31

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET	MAT DATE LOCAL COST	MAT RATE BASE COST	TRD DT SECTY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
** HB10 **	CXL 276 -1,000,100.000		-1,002,287.72	11MAY00 -2,109.58	15MAY00	1.000000 .00	-2,109.58
** HB10 **	308 1,000,100.000		1,002,287.72	11MAY00 2,109.58	12MAY00	1.000000 .00	2,109.58
** HB10 **	519 6,000,000.330	2030/06/01	8.000 5,910,000.33	12JUN00 10,312.50	14JUN00	1.000000 .00	10,312.50
** HB10 **	520 2,000,000.110		1,970,000.11	12JUN00 3,437.50	14JUN00	1.000000 .00	3,437.50
31371JL44	TOTAL		13,893,726.76	26,407.48 S		.00	26,407.48 S
31371JMB7	FNMA POOL	253354	2030/07/01 7.000	03OCT00	16OCT00	1.000000	
** HB1E **	065 249,975.300		244,663.32	244,897.68	-234.36	.00	-234.36
31371JMC5	FNMA POOL	253355	2030/07/01 7.500	20JUN00	20JUL00	1.000000	
** HB1E **	055 67,198.120		66,263.65	66,253.15	10.50	.00	10.50
31371JNL4	FNMA POOL	253395	2030/07/01 8.500	12JUN00	14JUN00	1.000000	
** HB10 **	460 999,900.000		1,009,742.77	1,004,274.56	5,468.21	.00	5,468.21
** HB10 **	462 999,900.000		1,009,742.77	1,004,274.56	5,468.21	1.000000 .00	5,468.21
31371JNL4	TOTAL		2,008,549.12	10,936.42 S		.00	10,936.42 S
31371JNNO	FNMA POOL	253397	2030/08/01 7.500	20JUN00	27JUL00	1.000000	
** HB1E **	056 246,369.000		242,942.93	242,904.44	38.49	.00	38.49
** HB1E **	473 498,100.000		491,173.30	491,095.47	77.83	1.000000 .00	77.83



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WILLIAM H. GATES FOUNDATION  
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SUMMARY REALIZED GAIN/LOSS REPORT  
JANUARY 1, 2000 TO DECEMBER 31, 2000

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET	MAT DATE LOCAL COST	MAT RATE BASE COST	TRD DT SECTY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
** HB1E **	474 835,460.000		823,841.88	823,711.34	20JUN00 130.54	17JUL00 1.000000 .00	130.54
** HB1E **	536 76,501.000		75,437.16	75,425.20	20JUN00 11.96	17JUL00 1.000000 .00	11.96
** HB1E **	537 716,016.000		706,058.90	705,947.03	20JUN00 111.87	17JUL00 1.000000 .00	111.87
** HB1E **	CXL 537 -716,016.000		-706,058.90	-705,947.03	20JUN00 -111.87	17JUL00 1.000000 .00	-111.87
** HB1E **	538 939,885.000		926,814.72	926,667.87	20JUN00 146.85	17JUL00 1.000000 .00	146.85
** HB1E **	539 948,938.000		935,741.83	935,593.56	20JUN00 148.27	17JUL00 1.000000 .00	148.27
** HB1E **	637 162,485.000		160,225.44	160,200.05	20JUN00 25.39	25SEP00 1.000000 .00	25.39
** HB1E **	714 25,800.000		25,441.22	25,437.19	20JUN00 4.03	17JUL00 1.000000 .00	4.03
** HB1E **	CXL 714 -25,800.000		-25,441.22	-25,437.19	20JUN00 -4.03	17JUL00 1.000000 .00	-4.03
** HB1E **	849 108,005.000		106,503.06	106,486.18	20JUN00 16.88	19JUL00 1.000000 .00	16.88
** HB1E **	850 446,026.000		439,823.45	439,753.76	20JUN00 69.69	19JUL00 1.000000 .00	69.69
** HB1E **	853 162,485.000		160,225.44	160,200.05	20JUN00 25.39	17JUL00 1.000000 .00	25.39
** HB1E **	CXL 853 -160,225.44		-160,225.44	-160,200.05	20JUN00 -25.39	17JUL00 1.000000 .00	-25.39



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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 COST	BASE COST	BASE SECY GN/LS	BASE CURR GN/LS		
-162,485.000							
31371JNNO	TOTAL						
	4,202,503.77		4,201,837.87	665.90 L		.00	665.90 L
31371JPVO	FNMA POOL 253436	253436	2030/09/01	7.500	06NOV00	13DEC00	1.000000
** HB1E **							
715	165,551.23		165,797.74	-246.51		.00	-246.51
166,070.200							
31371JRQ9	FNMA POOL	253495	2015/08/01	6.500	27JUL00	21AUG00	1.000000
** HB1E **							
756	910,253.67		904,515.85	5,737.82		.00	5,737.82
941,591.000							
** HB1E **							
CXL	-910,253.67		-904,515.85	-5,737.82	27JUL00	21AUG00	1.000000
-941,591.000							
31371JRQ9	TOTAL						
	.00		.00	.00 L		.00	.00 L
31371JR55	FNMA POOL	253508	2015/11/01	7.000	14SEP00	19OCT00	1.000000
** HB1E **							
210	490,205.87		489,819.46	386.41		.00	386.41
494,611.000							
** HB1E **							
211	498,472.02		495,890.07	2,581.95	17OCT00	19OCT00	1.000000
500,741.000						.00	2,581.95
** HB1E **							
259	401,056.91	2015/11/01	7.000	22NOV00	18DEC00	1.000000	.00
401,936.150			400,114.88	942.03		.00	942.03
** HB1E **							
294	240,581.75		240,016.65	565.10	22NOV00	18DEC00	1.000000
241,109.180						.00	565.10
31371JR55	TOTAL						
	1,630,316.55		1,625,841.06	4,475.49 L		.00	4,475.49 L
31371JSB1	FNMA POOL	253514	2030/11/01	7.000	03OCT00	16OCT00	1.000000
** HB1E **							
117	652,078.49		652,703.08	-624.59		.00	-624.59
666,236.000							
** HB1E **							
118	480,426.29	2030/10/01	7.000	03OCT00	16OCT00	1.000000	.00
490,857.000			480,886.47	-460.18		.00	-460.18

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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 COST	BASE COST	BASE SECY GN/LS	BASE CURR GN/LS		
** HB1E **							
Y	687	489,893.34	2030/11/01	7.000	17OCT00	13NOV00	1.000000
499,572.560			488,098.00	-1,795.34		.00	-1,795.34
31371JSB1	TOTAL						
	1,622,398.12		1,621,687.55	-2,880.11 L		.00	-2,880.11 L
31371JUE2	FNMA POOL	253581	2016/01/01	7.000	22NOV00	18DEC00	1.000000
** HB1E **							
297	40,245.77		40,151.24	94.53		.00	94.53
40,334.000							
** HB1E **							
298	88,236.56		88,029.30	207.26	22NOV00	18DEC00	1.000000
88,430.000						.00	207.26
** HB1E **							
300	198,949.84		198,482.53	467.31	22NOV00	18DEC00	1.000000
199,386.000						.00	467.31
** HB1E **							
301	277,815.95		277,163.39	652.56	22NOV00	18DEC00	1.000000
278,425.000						.00	652.56
31371JUE2	TOTAL						
	605,248.12		603,826.46	1,421.66 L		.00	1,421.66 L
31371JUH5	FNMA POOL	253584	2031/01/01	7.500	06NOV00	13DEC00	1.000000
** HB1E **							
623	78,938.54		79,671.63	-733.09		.00	-733.09
79,186.000							
** HB1E **							
624	96,358.93		97,253.80	-894.87	06NOV00	13DEC00	1.000000
96,661.000						.00	-894.87
31371JUH5	TOTAL						
	175,297.47		176,925.43	-1,627.96 L		.00	-1,627.96 L
31371JV27	FNMA POOL	253633	2016/01/01	6.500	26OCT00	18DEC00	1.000000
** HB1E **							
832	468,175.99		468,473.81	-297.82		.00	-297.82
476,515.000							
** HB1E **							
833	982,401.75	2015/12/01	6.500	26OCT00	18DEC00	1.000000	.00
999,900.000			983,026.69	-624.94		.00	-624.94
** HB1E **							
834	982,401.75		983,026.69	-624.94	26OCT00	18DEC00	1.000000
						.00	-624.94

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999,900.000									
** MB1E **	836	982,401.75		983,026.69	26OCT00 -624.94	18DEC00	1.000000 .00		-624.94
999,900.000									
** MB1E **	835	982,401.75		983,026.69	15DEC00 -624.94	18DEC00	1.000000 .00		-624.94
999,900.000									
31371JV27	TOTAL	4,397,782.99		4,400,580.57	-2,797.58 L		.00		-2,797.58 L
31374GSY4	FNMA POOL	313835	2027/11/01	7.500	20JUN00	17JUL00	1.000000		
** MB1E **	540	29,989.53		29,984.77	4.76		.00		4.76
30,412.450									
31374TQF9	FNMA POOL	323654	2014/04/01	6.500	26OCT00	18DEC00	1.000000		
** MB1E **	837	295,996.22		296,184.52	-188.30		.00		-188.30
301,268.420									
** MB1E **	843	495,757.20		496,072.57	26OCT00 -315.37	18DEC00	1.000000 .00		-315.37
504,587.480									
31374TQF9	TOTAL	791,753.42		792,257.09	-503.67 L		.00		-503.67 L
31374TUG2	FNMA POOL	323783	2014/06/01	6.000	14APR00	18APR00	1.000000		
** MB1H **	638	181,548.94		180,169.03	1,379.91		.00		1,379.91
191,988.310									
31374TMB1	FNMA POOL	323842	2014/07/01	5.500	14DEC00	18DEC00	1.000000		
** MB1Q **	245	369,631.80		352,190.16	17,441.64		.00		17,441.64
382,048.370									
31374TMC9	FNMA POOL	323843	2014/07/01	6.500	27JUL00	21AUG00	1.000000		
** MB1E **	759	924,670.11		918,841.41	5,828.70		.00		5,828.70
956,503.750									



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ASSET ID SH SELL/BTC	SECURITY LOT LOCAL DESCRIPTION SHARES/PAR BASE PRINCIPAL NET	DESCRIPTION LOCAL PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT GN/LN GN/LN	STL DT BASE CURR	SELL RATE GN/LN	NET SECTY NET BAS SECTY	GN/LN GN/LN
31374TMX3	FNMA POOL	323862	2029/08/01	6.500	23FEB00	15MAR00	1.000000		
** MB1Q **	493	143,997.73		143,877.05	120.68		.00		120.68
154,472.920									
** MB10 **	666	916,874.63		918,437.13	12JUN00 -1,562.50	14JUN00	1.000000 .00		-1,562.50
999,999.600									
** MB1P **	751	81,411.72		81,635.01	13JUN00 -223.29	16JUN00	1.000000 .00		-223.29
86,608.210									
31374TMX3	TOTAL	1,142,284.08		1,143,949.19	-1,665.11 S		.00		-1,665.11 S
31374TZG7	FNMA POOL	323943	2014/09/01	6.000	19JAN00	06APR00	1.000000		
** MB1E **	513	22,931.83		22,851.62	80.21		.00		80.21
24,444.320									
31376JSV2	FNMA POOL	357032	2014/06/01	5.500	07AUG00	21AUG00	1.000000		
** MB1Q **	032	222,781.88		236,703.49	-13,921.61		.00		-13,921.61
238,588.360									
31376JTQ2	FNMA POOL	357059	2030/04/01	8.500	12JUN00	14JUN00	1.000000		
** MB10 **	458	1,009,742.97		1,004,274.76	5,468.21		.00		5,468.21
999,900.200									
31378C2G6	FNMA POOL	395075	2027/11/01	7.500	20JUN00	17JUL00	1.000000		
** MB1E **	475	19,987.16		19,984.00	3.16		.00		3.16
20,269.030									
31379BY72	FNMA POOL 414834		2030/05/01	8.000	11MAY00	15MAY00	1.000000		
** MB10 **	385	1,004,397.30		1,002,287.72	2,109.58		.00		2,109.58
1,000,100.000									
31379KERO	FNMA POOL	421444	2028/05/01	7.500	03MAR00	15MAR00	1.000000		
** MB10 **	453	234,051.49		235,386.95	-1,335.46		.00		-1,335.46
237,465.350									
** MB10 **	453	-234,051.49		-235,386.95	03MAR00 1,335.46	15MAR00	1.000000 .00		1,335.46
-237,465.350									



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ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL 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			
** HB10 **	579	233,835.86	235,169.79	03MAR00 -1,333.93	16MAR00	1.000000 .00	-1,333.93
	237,246.270						
** HB10 **	640	219.07	217.16	27MAR00 1.91	27MAR00	1.000000 .00	1.91
	219.080						
<b>31379KERO</b>	<b>TOTAL</b>	<b>234,054.93</b>	<b>235,386.95</b>	<b>-1,332.02 S</b>		<b>.00</b>	<b>-1,332.02 S</b>
31379PK92	FNMA POOL 425220		2026/11/01 8.500	23OCT00	03NOV00	1.000000	
** HB1E **	384	685,945.27	690,391.90	-4,446.63		.00	-4,446.63
	667,586.640						
31379QE55	FNMA POOL	425956	2028/05/01 7.500	03MAR00	15MAR00	1.000000	
** HB10 **	452	669,578.57	673,399.88	-3,821.31		.00	-3,821.31
	679,344.140						
** HB10 **	CXL 452	-669,578.57	-673,399.88	3,821.31	03MAR00 15MAR00	1.000000 .00	3,821.31
	-679,344.140						
** HB10 **	575	668,936.43	672,754.07	-3,817.64	03MAR00 16MAR00	1.000000 .00	-3,817.64
	678,692.630						
** HB10 **	641	651.51	645.81	27MAR00 5.70	27MAR00	1.000000 .00	5.70
	651.510						
<b>31379QE55</b>	<b>TOTAL</b>	<b>669,587.94</b>	<b>673,399.88</b>	<b>-3,811.94 S</b>		<b>.00</b>	<b>-3,811.94 S</b>
31379RM96	FNMA POOL	427084	2013/05/01 6.500	26OCT00	18DEC00	1.000000	
** HB1E **	844	133,740.33	133,825.40	-85.07		.00	-85.07
	136,122.470						
31379SMA1	FNMA POOL	427953	2028/06/01 7.500	03MAR00	15MAR00	1.000000	
** HB10 **	451	150,548.85	151,408.04	-859.19		.00	-859.19
	152,744.550						
** HB10 **	CXL 451	-150,548.85	-151,408.04	859.19	03MAR00 15MAR00	1.000000 .00	859.19
	-152,744.550						



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ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL 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			
** HB10 **	574	150,405.39	151,263.76	03MAR00 -858.37	16MAR00	1.000000 .00	-858.37
	152,599.000						
** HB10 **	642	145.54	144.28	27MAR00 1.26	27MAR00	1.000000 .00	1.26
	145.550						
<b>31379SMA1</b>	<b>TOTAL</b>	<b>150,550.93</b>	<b>151,408.04</b>	<b>-857.11 S</b>		<b>.00</b>	<b>-857.11 S</b>
31379SQF6	FNMA POOL	428054	2028/05/01 7.500	03MAR00	15MAR00	1.000000	
** HB10 **	450	473,290.05	475,991.13	-2,701.08		.00	-2,701.08
	480,192.820						
** HB10 **	CXL 450	-473,290.05	-475,991.13	2,701.08	03MAR00 15MAR00	1.000000 .00	2,701.08
	-480,192.820						
** HB10 **	573	472,778.93	475,477.10	-2,698.17	03MAR00 15MAR00	1.000000 .00	-2,698.17
	479,674.250						
** HB10 **	643	518.57	514.03	27MAR00 4.54	27MAR00	1.000000 .00	4.54
	518.570						
<b>31379SQF6</b>	<b>TOTAL</b>	<b>473,297.50</b>	<b>475,991.13</b>	<b>-2,693.63 S</b>		<b>.00</b>	<b>-2,693.63 S</b>
31379YAH9	FNMA POOL	430321	2028/06/01 7.500	03MAR00	16MAR00	1.000000	
** HB10 **	338	381,218.39	383,394.00	-2,175.61		.00	-2,175.61
	386,778.320						
** HB10 **	449	381,544.46	383,721.94	-2,177.48	03MAR00 15MAR00	1.000000 .00	-2,177.48
	387,109.150						
** HB10 **	CXL 449	-381,544.46	-383,721.94	2,177.48	03MAR00 15MAR00	1.000000 .00	2,177.48
	-387,109.150						
** HB10 **	572	381,218.39	383,394.00	-2,175.61	03MAR00 15MAR00	1.000000 .00	-2,175.61
	386,778.320						
** HB10 **	CXL 572	-381,218.39	-383,394.00	2,175.61	03MAR00 15MAR00	1.000000 .00	2,175.61



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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 GN/LN SECTY GN/LN	STL DT BASE CURR	SELL RATE GN/LN	NET SECTY GN/LN NET BAS SECTY GN/LN
		-386,778.320						
** HB10 **	339	330.84		327.94	27MAR00 2.90	18MAY00	1.000000 .00	2.90
	330.830							
** HB10 **	644	330.84		327.94	27MAR00 2.90	27MAR00	1.000000 .00	2.90
	330.830							
** HB10 **	644 CXL -330.830	-330.84		-327.94	27MAR00 -2.90	27MAR00	1.000000 .00	-2.90
31379VAH9	TOTAL	381,549.23		383,721.94			.00	-2,172.71 S
31379VYC7	FNMA POOL	431007	2028/06/01	7.500	03MAR00	15MAR00	1.000000	
** HB10 **	448	220,109.91		221,366.08	-1,256.17		.00	-1,256.17
	223,320.140							
** HB10 **	448 CXL -223,320.140	-220,109.91		-221,366.08	03MAR00 1,256.17	15MAR00	1.000000 .00	1,256.17
** HB10 **	571	219,926.22		221,181.34	-1,255.12	03MAR00 16MAR00	1.000000 .00	-1,255.12
	223,133.770							
** HB10 **	645	186.37		184.74	27MAR00 1.63	27MAR00	1.000000 .00	1.63
	186.370							
31379VYC7	TOTAL	220,112.59		221,366.08	-1,253.49 S		.00	-1,253.49 S
31379XLZ6	FNMA POOL	432444	2014/02/01	6.000	01FEB00	17FEB00	1.000000	
** HB1E **	683	690,210.03		692,632.63	2,422.60		.00	2,422.60
	738,315.930							
31379YMG5	FNMA POOL	433359	2028/07/01	6.500	23FEB00	15MAR00	1.000000	
** HB1Q **	458	307,809.27		307,551.30	257.97		.00	257.97
	330,201.020							
** HB1Q **	458 CXL -330,201.020	-307,809.27		-307,551.30	23FEB00 -257.97	15MAR00	1.000000 .00	257.97



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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 GN/LN SECTY GN/LN	STL DT BASE CURR	SELL RATE GN/LN	NET SECTY GN/LN NET BAS SECTY GN/LN
31379YMG5	TOTAL	.00		.00	.00 S		.00	.00 S
31379YQH9	FNMA POOL	433456	2028/08/01	7.500	03MAR00	15MAR00	1.000000	
** HB10 **	447	341,763.55		343,714.01	-1,950.46		.00	-1,950.46
	346,748.050							
** HB10 **	447 CXL -346,748.050	-341,763.55		-343,714.01	03MAR00 1,950.46	15MAR00	1.000000 .00	1,950.46
** HB10 **	570	329,113.28		330,991.54	-1,878.26	03MAR00 16MAR00	1.000000 .00	-1,878.26
	333,913.280							
** HB10 **	646	12,834.76		12,722.47	27MAR00 112.29	27MAR00	1.000000 .00	112.29
	12,834.770							
31379YQH9	TOTAL	341,948.04		343,714.01	-1,765.97 S		.00	-1,765.97 S
31379YV34	FNMA POOL	433634	2028/10/01	6.000	17APR00	15MAY00	1.000000	
** HB10 **	170	257,906.68		257,026.76	879.92		.00	879.92
	281,576.730							
** HB10 **	170 CXL -281,576.730	-257,906.68		-257,026.76	17APR00 -879.92	15MAY00	1.000000 .00	-879.92
** HB10 **	077	260,648.33		259,759.05	25APR00 889.28	15MAY00	1.000000 .00	889.28
	284,570.000							
** HB10 **	077 CXL -284,570.000	-260,648.33		-259,759.05	25APR00 -889.28	15MAY00	1.000000 .00	-889.28
** HB10 **	057	257,906.68		257,026.76	20JUL00 879.92	09AUG00	1.000000 .00	879.92
	281,576.730							



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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 BASE COST	TRD DT GN/LN GN/LN	STL DT BASE CURR	SELL RATE GN/LN	NET SECTY GN/LN NET BAS SECTY GN/LN
31379YV34	TOTAL		257,026.76	879.92 S		.00	879.92 S
31380ALWO	FNMA POOL 434241	2028/08/01	7.500	03MAR00	15MAR00	1.000000	
** HB10 **	446 217,885.67		219,129.15	-1,243.48		.00	-1,243.48
	221,063.460						
** HB10 **	CXL 446 -221,063.460		-219,129.15	03MAR00 1,243.48	15MAR00	1.000000 .00	1,243.48
** HB10 **	569 217,707.51		218,949.97	-1,242.46	16MAR00	1.000000 .00	-1,242.46
	220,882.700						
** HB10 **	649 180.75		179.18	27MAR00 1.57	27MAR00	1.000000 .00	1.57
	180.760						
31380ALWO	TOTAL		219,129.15	-1,240.89 S		.00	-1,240.89 S
31380BQZ6	FNMA POOL 435272	2028/05/01	7.500	03MAR00	15MAR00	1.000000	
** HB10 **	445 591,485.05		594,860.68	-3,375.63		.00	-3,375.63
	600,111.660						
** HB10 **	CXL 445 -600,111.660		-594,860.68	03MAR00 3,375.63	15MAR00	1.000000 .00	3,375.63
** HB10 **	568 591,016.92		594,389.88	-3,372.96	15MAR00	1.000000 .00	-3,372.96
	599,636.700						
** HB10 **	648 474.97		470.80	27MAR00 4.17	27MAR00	1.000000 .00	4.17
	474.960						
31380BQZ6	TOTAL		594,860.68	-3,368.79 S		.00	-3,368.79 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 BASE COST	TRD DT GN/LN GN/LN	STL DT BASE CURR	SELL RATE GN/LN	NET SECTY GN/LN NET BAS SECTY GN/LN
31380M2U9	FNMA POOL 444587	2028/10/01	7.500	03MAR00	15MAR00	1.000000	
** HB10 **	480 434,323.27		436,801.96	-2,478.69		.00	-2,478.69
	440,657.720						
** HB10 **	CXL 480 -440,657.720		-436,801.96	03MAR00 2,478.69	15MAR00	1.000000 .00	2,478.69
** HB10 **	580 433,959.24		436,435.85	-2,476.61	15MAR00	1.000000 .00	-2,476.61
	440,288.380						
** HB10 **	650 369.35		366.11	27MAR00 3.24	27MAR00	1.000000 .00	3.24
	369.340						
31380M2U9	TOTAL		436,801.96	-2,473.37 S		.00	-2,473.37 S
31380PNP0	FNMA POOL 445998	2014/02/01	6.000	15MAR00	20MAR00	1.000000	
** MB1E **	363 55,967.65		56,004.93	-37.28		.00	-37.28
	59,649.120						
31380PN21	FNMA POOL 446009	2014/06/01	6.000	19JAN00	17FEB00	1.000000	
** MB1E **	068 23,992.54		22,698.83	1,293.71		.00	1,293.71
	24,280.880						
** MB1E **	CXL 068 -24,280.880		-22,698.83	19JAN00 -1,293.71	17FEB00	1.000000 .00	-1,293.71
** MB1E **	089 22,778.50		22,698.83	19JAN00 79.67	08MAR00	1.000000 .00	79.67
	24,280.880						
31380PN21	TOTAL		22,698.83	79.67 L		.00	79.67 L
31380P4M8	FNMA POOL 446428	2027/11/01	7.000	23OCT00	13NOV00	1.000000	
** MB1E **	374 867,015.26		892,323.37	-25,308.11		.00	-25,308.11
	879,799.850						
** MB1E **	CXL 374 -879,799.850		-892,323.37	23OCT00 25,308.11	13NOV00	1.000000 .00	25,308.11



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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	TRD DT SECTY GN/LS SECTY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY NET BAS	GN/LS SECTY GN/LS
** WB1E **	434 877,849.160	867,015.26		892,596.55	23OCT00 -25,581.29	13NOV00	1.000000 .00		-25,581.29
** WB1E **	CXL 434 -877,849.160	-867,015.26		-892,596.55	23OCT00 25,581.29	13NOV00	1.000000 .00		25,581.29
** WB1E **	599 879,140.680	867,015.26		893,909.77	23OCT00 -26,894.51	13NOV00	1.000000 .00		-26,894.51
** WB1E **	CXL 599 -879,140.680	-867,015.26		-893,909.77	23OCT00 26,894.51	13NOV00	1.000000 .00		26,894.51
** WB1E **	600 1,283.380	1,283.38		1,304.97	25OCT00 -21.59	25OCT00	1.000000 .00		-21.59
** WB1E **	435 1,291.520	1,291.52		1,313.20	25NOV00 -21.68	25NOV00	1.000000 .00		-21.68
** WB1E **	416 1,320.280	1,320.28		1,342.39	25DEC00 -22.11	25DEC00	1.000000 .00		-22.11
31380P4M8	TOTAL	3,895.18		3,960.56	-65.38 L		.00		-65.38 L
31380Q5R4	FNMA POOL	447356	30 2028/11/01	6.500	23FEB00	15MAR00	1.000000		
** HB1Q **	442 927,766.120	864,851.98		864,127.16	724.82		.00		724.82
** HB1Q **	CXL 442 -927,766.120	-864,851.98		-864,127.16	23FEB00 -724.82	15MAR00	1.000000 .00		-724.82
31380Q5R4	TOTAL	.00		.00	.00 S		.00		.00 S



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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	TRD DT SECTY GN/LS SECTY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY NET BAS	GN/LS SECTY GN/LS
31380R XR1	FNMA POOL 448088		2028/11/01	6.500	23FEB00	15MAR00	1.000000		
** HB1Q **	454 154,473.540	143,998.31		143,877.63	120.68		.00		120.68
** HB1Q **	CXL 454 -154,473.540	-143,998.31		-143,877.63	23FEB00 -120.68	15MAR00	1.000000 .00		-120.68
31380R XR1	TOTAL	.00		.00	.00 S		.00		.00 S
31380HLA0	FNMA POOL	452221	2014/02/01	5.500	14DEC00	18DEC00	1.000000		
** HB1Q **	246 537,403.870	519,938.24		504,931.11	15,007.13		.00		15,007.13
** HB1Q **	247 431,940.770	417,902.69		405,840.65	14DEC00 12,062.04	18DEC00	1.000000 .00		12,062.04
31380HLA0	TOTAL	937,840.93		910,771.76	27,069.17 S		.00		27,069.17 S
31380YV49	FNMA POOL	454335	2014/01/01	6.000	15MAR00	20MAR00	1.000000		
** WB1E **	364 321,503.300	301,660.52		301,861.46	-200.94		.00		-200.94
31380Y6Q8	FNMA POOL	454579	2014/02/01	5.500	25OCT00	25OCT00	1.000000		
** WB1Q **	413 5,985.600	5,985.60		5,621.19	364.41		.00		364.41
** WB1Q **	414 5,987.720	5,987.72		5,624.74	25NOV00 362.98	25NOV00	1.000000 .00		362.98
** WB1Q **	419 999,999.210	967,499.24		932,378.18	14DEC00 35,121.06	18DEC00	1.000000 .00		35,121.06
** WB1Q **	416 6,048.530	6,048.53		5,683.36	25DEC00 365.17	25DEC00	1.000000 .00		365.17



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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	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
31380Y6Q8	TOTAL						
	985,521.09		949,307.47	36,213.62 S		.00	36,213.62 S
31381AY62	FNMA POOL 455333	2014/03/01	6.000	01FEB00	17FEB00	1.000000	
** HB1E **							
Y	684 24,280.980		22,778.59	79.67		.00	79.67
** HB1E **							
Y	684 -24,280.980		-22,778.59	-79.67	01FEB00	17FEB00	1.000000
						.00	-79.67
31381AY62	TOTAL		.00	.00 L		.00	.00 L
31381AZ46	FNMA POOL 455363	2014/04/01	5.500	07AUG00	21AUG00	1.000000	
** HB1Q **							
	037 421,587.470		418,275.17	-24,617.87		.00	-24,617.87
31381BQ36	FNMA POOL 455974	2014/03/01	6.000	13JUN00	16JUN00	1.000000	
** HB1P **							
	759 1,883,890.310		1,787,340.94	-16,484.05		.00	-16,484.05
** HB1P **							
	759 -1,883,890.310		-1,787,340.94	16,484.05	13JUN00	16JUN00	1.000000
						.00	16,484.05
** HB1P **							
	764 1,883,890.310		1,787,340.94	-9,713.82	13JUN00	16JUN00	1.000000
						.00	-9,713.82
31381BQ36	TOTAL		1,777,627.12	1,787,340.94		.00	-9,713.82 S
31381BQ69	FNMA POOL 455977	2014/04/01	6.000	15MAR00	20MAR00	1.000000	
** HB1E **							
	380 68,031.540		63,832.72	-42.52		.00	-42.52
31382DTJ3	FNMA POOL 479453	2014/01/01	6.000	01FEB00	17FEB00	1.000000	
** HB1E **							
Y	685 24,489.750		22,974.45	80.36		.00	80.36
** HB1E **							
Y	685 -24,489.750		-22,974.45	-80.36	01FEB00	17FEB00	1.000000
						.00	-80.36

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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	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
31382DTJ3	TOTAL		.00	.00 L		.00	.00 L
31382DMM2	FNMA POOL 479552	2029/09/01	7.500	31OCT00	07DEC00	1.000000	
** HB1E **							
	381 23,874.290		23,941.44	-96.99		.00	-96.99
31382D6N9	FNMA POOL 479777	2029/03/01	6.500	23FEB00	15MAR00	1.000000	
** HB1Q **							
	440 24,111.300		22,476.25	18.84		.00	18.84
31382EAU6	FNMA POOL 479819	2014/03/01	6.000	31MAR00	18APR00	1.000000	
** HB1Q **							
	681 174,421.970		163,738.62	490.56		.00	490.56
31382E2D3	FNMA POOL 480572	2014/03/01	6.000	15MAR00	20MAR00	1.000000	
** HB1E **							
	365 388,762.560		364,768.62	-242.98		.00	-242.98
31382FQS1	FNMA POOL 481165	2014/01/01	5.500	15FEB00	17FEB00	1.000000	
** HB1H **							
	209 700,069.270		640,016.45	-1,859.56		.00	-1,859.56
31382GDN4	FNMA POOL 481709	2029/01/01	6.500	12OCT00	16OCT00	1.000000	
** HB1H **							
	325 99,999.700		95,663.78	-23.43		.00	-23.43
31382GXE2	FNMA POOL 482277	2014/01/01	6.000	15MAR00	20MAR00	1.000000	
** HB1E **							
	366 33,583.310		31,510.59	-20.99		.00	-20.99
31382GYA9	FNMA POOL 482305	2014/03/01	6.000	15MAR00	20MAR00	1.000000	
** HB1E **							
	367 438,147.930		411,105.99	-273.84		.00	-273.84

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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 SECY GN/LS
31382GY27 ** HB1E ** Y	FNMA POOL 837,938.360 686	482329 783,341.44	2014/02/01	6.000 786,090.92	01FEB00 2,749.48	17FEB00	1.000000 .00		2,749.48
31382HFG5 ** HB1E **	FNMA POOL 24,351.170 374	482667 22,848.25	2014/02/01	6.000 22,863.47	15MAR00 -15.22	20MAR00	1.000000 .00		-15.22
31382HHA6 ** HB1Q **	FNMA POOL 443,685.450 457	482725 413,598.03	2029/02/01	6.500 413,251.40	23FEB00 346.63	15MAR00	1.000000 .00		346.63
** HB1Q ** CXL	457 -443,685.450	-413,598.03		-413,251.40	23FEB00 -346.63	15MAR00	1.000000 .00		-346.63
** HB1Q **	459 115,245.360	107,430.29		107,340.25	23FEB00 90.04	15MAR00	1.000000 .00		90.04
** HB1Q ** CXL	459 -115,245.360	-107,430.29		-107,340.25	23FEB00 -90.04	15MAR00	1.000000 .00		-90.04
31382HHA6	TOTAL	.00		.00	.00 S		.00		.00 S
31382H3L7 ** HB1E **	FNMA POOL 354,052.970 368	483303 332,201.26	2014/02/01	6.000 332,422.55	15MAR00 -221.29	20MAR00	1.000000 .00		-221.29
31382H3M3 ** HB1E **	FNMA POOL 324,691.940 369	483313 304,652.36	2014/03/01	6.000 304,855.29	15MAR00 -202.93	20MAR00	1.000000 .00		-202.93
** HB1E **	370 376,156.020	352,940.14		353,175.24	15MAR00 -235.10	20MAR00	1.000000 .00		-235.10
** HB1E **	371 466,697.840	437,893.83		438,185.52	15MAR00 -291.69	20MAR00	1.000000 .00		-291.69
** HB1E **					15MAR00	20MAR00	1.000000 1.000000		



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608,715.010	372	571,145.88		571,526.33	-380.45		.00		-380.45
** HB1E **	373	818,387.35		818,932.49	15MAR00 -545.14	20MAR00	1.000000 .00		-545.14
31382H3M3	TOTAL	2,485,019.56		2,486,674.87	-1,655.31 L		.00		-1,655.31 L
31382H4M5 ** HB1H **	FNMA POOL 476,461.180 642	483324 450,553.60	2014/04/01	6.000 447,129.03	14APR00 3,424.57	18APR00	1.000000 .00		3,424.57
31382JAU5 ** HB10 **	FNMA POOL 98,648.610 169	483419 90,355.97	2029/04/01	6.000 90,047.68	17APR00 308.29	15MAY00	1.000000 .00		308.29
** HB10 ** CXL	169 -98,648.610	-90,355.97		-90,047.68	17APR00 -308.29	15MAY00	1.000000 .00		-308.29
** HB10 **	078 98,755.510	90,453.88		90,145.26	25APR00 308.62	15MAY00	1.000000 .00		308.62
** HB10 ** CXL	078 -98,755.510	-90,453.88		-90,145.26	25APR00 -308.62	15MAY00	1.000000 .00		-308.62
** HB10 **	055 98,648.610	90,355.97		90,047.68	20JUL00 308.29	09AUG00	1.000000 .00		308.29
31382JAU5	TOTAL	90,355.97		90,047.68	308.29 S		.00		308.29 S
31382JUA7 ** HB1E **	FNMA POOL 53,085.950 375	483977 49,809.55	2014/02/01	6.000 49,842.73	15MAR00 -33.18	20MAR00	1.000000 .00		-33.18



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31382JU66	FNMA POOL 484005	2014/04/01 6.000	31MAR00	18APR00	1.000000	
** HB1Q **	676 474,334.58	472,917.72	1,416.86		.00	1,416.86
	503,773.870					
31382JHV9	FNMA POOL 484060	2029/03/01 6.000	17APR00	15MAY00	1.000000	
** HB10 **	171 180,729.97	180,113.35	616.62		.00	616.62
	197,316.920					
** HB10 **	CXL 171 -180,729.97	-180,113.35	-616.62	15MAY00	1.000000	-616.62
	-197,316.920				.00	
** HB10 **	079 180,922.83	180,305.55	617.28	15MAY00	1.000000	617.28
	197,527.480				.00	
** HB10 **	CXL 079 -180,922.83	-180,305.55	-617.28	15MAY00	1.000000	-617.28
	-197,527.480				.00	
** HB10 **	053 180,729.97	180,113.35	616.62	09AUG00	1.000000	616.62
	197,316.920				.00	
31382JHV9	TOTAL	180,729.97	180,113.35	616.62 S	.00	616.62 S
31382KN95	FNMA POOL 484716	2014/02/01 6.000	15MAR00	20MAR00	1.000000	
** HB1E **	376 229,681.28	229,834.27	-152.99		.00	-152.99
	244,789.370					
** HB1E **	377 883,829.30	884,418.03	-588.73	20MAR00	1.000000	-588.73
	941,966.280				.00	
31382KN95	TOTAL	1,113,510.58	1,114,252.30	-741.72 L	.00	-741.72 L
31382KQ84	FNMA POOL 484779	2014/03/01 5.500	14DEC00	18DEC00	1.000000	
** HB1Q **	249 549,596.58	533,733.39	15,863.19		.00	15,863.19
	568,058.470					



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31382KRNO	FNMA POOL 484793	2014/04/01 6.000	01FEB00	17FEB00	1.000000	
** HB1E **	687 111,984.18	112,377.23	393.05		.00	393.05
	119,789.190					
31382KRT7	FNMA POOL 484798	2014/04/01 6.000	31MAR00	18APR00	1.000000	
** HB1Q **	682 163,658.44	163,169.58	488.86		.00	488.86
	173,815.800					
31382KMA2	FNMA POOL 484941	2029/06/01 6.500	10APR00	15MAY00	1.000000	
** HB1E **	210 371,651.43	372,450.82	-799.39		.00	-799.39
	393,542.220					
31382KXE3	FNMA POOL 484977	2029/06/01 6.500	12OCT00	16OCT00	1.000000	
** HB1H **	326 956,640.82	956,875.19	-234.37		.00	-234.37
	1,000,000.200					
31382LNT9	FNMA POOL 485602	2014/03/01 6.000	15MAR00	20MAR00	1.000000	
** HB1E **	378 311,007.39	311,214.55	-207.16		.00	-207.16
	331,464.990					
31382MHF7	FNMA POOL 486746	2029/03/01 6.500	11MAY00	15MAY00	1.000000	
** HB1H **	790 942,594.22	945,719.53	-3,125.31		.00	-3,125.31
	1,000,099.970					
31382NS37	FNMA POOL 487538	2029/02/01 6.000	17APR00	09AUG00	1.000000	
** HB10 **	161 465,842.04	464,252.68	1,589.36		.00	1,589.36
	508,595.880					
** HB10 **	082 466,601.73	465,009.77	1,591.96	15MAY00	1.000000	1,591.96
	509,425.290				.00	
** HB10 **	CXL 082 -466,601.73	-465,009.77	-1,591.96	15MAY00	1.000000	-1,591.96
	-509,425.290				.00	



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31382NS37	TOTAL		465,842.04	464,252.68	1,589.36 S	.00	1,589.36 S
31382NUV2	FNMA POOL	2014/03/01	487596	6.000	31MAR00	18APR00	1.000000
** MB1Q **	683		613,674.65	611,841.57	1,833.08	.00	1,833.08
	651,761.990						
31382NXC1	FNMA POOL	2029/03/01	487675	6.000	13MAR00	15MAR00	1.000000
** MB10 **	535		906,940.68	898,660.26	8,280.42	.00	8,280.42
	999,900.150						
31382N3J9	FNMA POOL	2029/04/01	487801	6.000	17APR00	15MAY00	1.000000
** MB10 **	159		177,179.87	176,575.37	604.50	.00	604.50
	193,441.010						
** MB10 **	CXL 159		-177,179.87	-176,575.37	-604.50	15MAY00	1.000000 .00
	-193,441.010						-604.50
** MB10 **	080		177,385.81	176,780.61	605.20	15MAY00	1.000000 .00
	193,665.850						605.20
** MB10 **	CXL 080		-177,385.81	-176,780.61	-605.20	15MAY00	1.000000 .00
	-193,665.850						-605.20
** MB10 **	051		177,179.87	176,575.37	604.50	09AUG00	1.000000 .00
	193,441.010						604.50
31382N3J9	TOTAL		177,179.87	176,575.37	604.50 S	.00	604.50 S
31382N3K6	FNMA POOL	2029/04/01	487802	6.000	17APR00	15MAY00	1.000000
** MB10 **	160		791,957.35	789,255.34	2,702.01	.00	2,702.01
	864,641.250						
** MB10 **	081		793,089.80	790,383.92	2,705.88	15MAY00	1.000000 .00
	865,877.630						2,705.88
** MB10 **	CXL 081		-793,089.80	-790,383.92	-2,705.88	15MAY00	1.000000 .00
	-865,877.630						-2,705.88



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31382N3K6	TOTAL		791,957.35	789,255.34	2,702.01 S	.00	2,702.01 S
31382P6L6	FNMA POOL	2029/05/01	488775	6.500	10APR00	15MAY00	1.000000
** MB1E **	211		357,598.85	358,368.01	-769.16	.00	-769.16
	378,661.920						
** MB1P **	750		100,751.88	101,028.22	-276.34	16JUN00	1.000000 .00
	107,182.850						-276.34
31382P6L6	TOTAL		357,598.85	358,368.01	-769.16 L	.00	-769.16 L
			100,751.88	101,028.22	-276.34 S	.00	-276.34 S
31382QDQ5	FNMA POOL	2029/03/01	488911	6.000	13MAR00	15MAR00	1.000000
** MB10 **	534		725,552.72	718,928.38	6,624.34	.00	6,624.34
	799,920.310						
31382QHR9	FNMA POOL	2014/03/01	489040	6.000	15MAR00	20MAR00	1.000000
** MB1E **	379		839,712.37	840,271.71	-559.34	.00	-559.34
	894,947.400						
31382QLX1	FNMA POOL 489142	2029/07/01		6.500	23FEB00	15MAR00	1.000000
** MB1Q **	443		32,980.51	32,952.87	27.64	.00	27.64
	35,379.690						
** MB10 **	485		916,874.68	918,437.18	-1,562.50	14JUN00	1.000000 .00
	999,999.650						-1,562.50
31382QLX1	TOTAL		949,855.19	951,390.05	-1,534.86 S	.00	-1,534.86 S
31382QLZ6	FNMA POOL	2014/07/01	489144	6.000	31MAR00	18APR00	1.000000
** MB1Q **	671		306,762.70	305,846.38	916.32	.00	916.32
	325,801.730						



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31382QYC3 ** WB1E **	FNMA POOL 212 50,493.600	2029/07/01	6.500 47,684.89 47,787.46	10APR00 -102.57	15MAY00	1.000000 .00	-102.57
31382RKP7 ** HB1Q **	FNMA POOL 030 84,458.460	2014/07/01	5.500 78,863.09 83,789.41	07AUG00 -4,926.32	21AUG00	1.000000 .00	-4,926.32
	** HB1Q ** 034 499,999.420			14AUG00 -29,164.12	23AUG00	1.000000 .00	-29,164.12
31382RKP7	TOTAL		545,737.54 579,827.98	-34,090.44 S		.00	-34,090.44 S
31382SAJO ** HB10 **	FNMA POOL 490609 003 993,588.600	2029/04/01	6.000 909,754.56 885,535.84	14JUL00 24,218.72	18JUL00	1.000000 .00	24,218.72
31382SZX2 ** HB1Q **	FNMA POOL 678 165,242.450	2014/06/01	6.000 155,586.09 155,121.35	31MAR00 464.74	18APR00	1.000000 .00	464.74
31382TCA5 ** HB10 **	FNMA POOL 163 980,769.640	2029/04/01	6.000 898,323.70 895,258.79	17APR00 3,064.91	09AUG00	1.000000 .00	3,064.91
	** HB10 ** 084 982,259.310			25APR00 3,069.56	15MAY00	1.000000 .00	3,069.56
	** HB10 ** CXL 084 -982,259.310			25APR00 -3,069.56	15MAY00	1.000000 .00	-3,069.56
31382TCA5	TOTAL		898,323.70 895,258.79	3,064.91 S		.00	3,064.91 S



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31382TCC1 ** HB10 **	FNMA POOL 491567 168 887,397.770	2029/04/01	6.000 812,800.89 810,027.78	17APR00 2,773.11	09AUG00	1.000000 .00	2,773.11
	** HB10 ** 085 888,253.690			25APR00 2,775.79	15MAY00	1.000000 .00	2,775.79
	** HB10 ** CXL 085 -888,253.690			25APR00 -2,775.79	15MAY00	1.000000 .00	-2,775.79
31382TCC1	TOTAL		812,800.89 810,027.78	2,773.11 S		.00	2,773.11 S
31382TRG6 ** HB1E **	FNMA POOL 393 343,743.460	2014/05/01	6.000 322,528.04 322,742.88	15MAR00 -214.84	20MAR00	1.000000 .00	-214.84
31382T3P2 ** HB10 **	FNMA POOL 162 2,848,528.470	2029/04/01	6.000 2,609,074.05 2,600,172.39	17APR00 8,901.66	15MAY00	1.000000 .00	8,901.66
	** HB10 ** 083 2,861,251.580			25APR00 8,941.41	15MAY00	1.000000 .00	8,941.41
	** HB10 ** CXL 083 -2,861,251.580			25APR00 -8,941.41	15MAY00	1.000000 .00	-8,941.41
31382T3P2	TOTAL		2,609,074.05 2,600,172.39	8,901.66 S		.00	8,901.66 S
31382LUL8 ** HB10 **	FNMA POOL 167 963,988.050	2029/05/01	6.000 882,952.80 879,940.34	17APR00 3,012.46	09AUG00	1.000000 .00	3,012.46
	** HB10 ** 086 965,147.000			25APR00 3,016.08	15MAY00	1.000000 .00	3,016.08
	** HB10 ** CXL 086 -965,147.000			25APR00 -3,016.08	15MAY00	1.000000 .00	-3,016.08



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31382ULU8	TOTAL		882,952.80	879,940.34	3,012.46 S	.00	3,012.46 S
31382UMN3	FNMA POOL	492765	2029/06/01	6.500	13JUN00	16JUN00	1.000000
** HB1P **	749	307,804.17		308,648.37	-844.20	.00	-844.20
	327,451.240						
31382UMV5	FNMA POOL	492772	2029/06/01	6.500	13JUN00	16JUN00	1.000000
** HB1P **	748	1,300,777.42		1,304,345.04	-3,567.62	.00	-3,567.62
	1,383,805.770						
31382UN69	FNMA POOL	492813	2014/10/01	7.500	16FEB00	17FEB00	1.000000
** HB10 **	355	1,978,608.87		1,990,408.48	-11,799.61	.00	-11,799.61
	1,987,303.320						
31382UTD8	FNMA POOL 492948		2029/04/01	6.500	10APR00	15MAY00	1.000000
** HB1E **	213	492,142.63		493,201.18	-1,058.55	.00	-1,058.55
	521,130.520						
31382UHR3	FNMA POOL 493056		2014/04/01	6.000	15MAR00	20MAR00	1.000000
** HB1E **	381	51,758.05		51,792.53	-34.48	.00	-34.48
	55,162.620						
31382UHM2	FNMA POOL	493061	2014/06/01	6.000	15MAR00	20MAR00	1.000000
** HB1E **	382	230,282.09		230,435.48	-153.39	.00	-153.39
	245,429.700						
31382UHZ5	FNMA POOL	493064	2029/06/01	6.500	10APR00	15MAY00	1.000000
** HB1E **	214	412,721.47		413,609.19	-887.72	.00	-887.72
	437,031.340						
31382UXE1	FNMA POOL	493077	2029/06/01	6.500	13JUN00	16JUN00	1.000000
** HB1P **	747	1,044,149.99		1,047,013.79	-2,863.80	.00	-2,863.80
	1,110,797.860						



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31382UXL5	FNMA POOL 493083		2029/06/01	6.500	10APR00	15MAY00	1.000000
** HB1E **	215	392,928.13		393,773.27	-845.14	.00	-845.14
	416,072.140						
31382YAF1	FNMA POOL	493306	2014/06/01	6.000	15MAR00	20MAR00	1.000000
** HB1E **	383	137,360.85		137,452.34	-91.49	.00	-91.49
	146,396.240						
31382YAG9	FNMA POOL 493307		2014/06/01	6.000	31MAR00	18APR00	1.000000
** HB1Q **	687	538,038.51		536,431.36	1,607.15	.00	1,607.15
	571,431.550						
31382YG57	FNMA POOL	493520	2014/04/01	6.000	15MAR00	20MAR00	1.000000
** HB1E **	384	249,403.79		249,569.92	-166.13	.00	-166.13
	265,809.200						
31382YHM9	FNMA POOL	493536	2014/04/01	5.500	07AUG00	21AUG00	1.000000
** HB1Q **	028	71,824.97		76,316.64	-4,491.67	.00	-4,491.67
	76,920.990						
** HB1Q **	036	466,874.17		496,070.77	-29,196.60	.00	-29,196.60
	499,999.120						
31382YHM9	TOTAL		538,699.14	572,387.41	-33,688.27 S	.00	-33,688.27 S
31382HDJ8	FNMA POOL	494305	2014/03/01	6.000	15MAR00	20MAR00	1.000000
** HB1E **	385	46,782.23		46,813.40	-31.17	.00	-31.17
	49,859.500						
31382HK92	FNMA POOL	494520	2029/05/01	6.500	12JUN00	14JUN00	1.000000
** HB10 **	483	916,874.44		918,436.94	-1,562.50	.00	-1,562.50
	999,999.390						
** HB10 **	CXL 483	-916,874.44		-918,436.94	1,562.50	14JUN00	1.000000
	-999,999.390				1,562.50	.00	1,562.50



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SH SELL/BTC	LOT LOCAL PRINCIPAL NET	NET			BASE COST	BASE	GN/LS	BASE CURR	GN/LS	NET BAS SECTY
SHARES/PAR	BASE	PRINCIPAL NET					GN/LS		GN/LS	GN/LS
31382WK92	TOTAL	.00			.00		.00 S		.00	.00 S
31382XL65	FNMA POOL	495449	2029/04/01	6.000			17APR00	09AUG00	1.000000	
** HB10 **		901,736.24			898,659.70		3,076.54		.00	3,076.54
	166 984,495.390									
** HB10 **	076	902,871.62			899,791.20		25APR00 3,080.42	15MAY00	1.000000 .00	3,080.42
	985,734.970									
** HB10 **	CXL 076	-902,871.62			-899,791.20		25APR00 -3,080.42	15MAY00	1.000000 .00	-3,080.42
	-985,734.970									
31382XL65	TOTAL	901,736.24			898,659.70		3,076.54 S		.00	3,076.54 S
31382XM55	FNMA POOL	495512	2029/04/01	6.000			17APR00	09AUG00	1.000000	
** HB10 **		902,805.40			899,725.21		3,080.19		.00	3,080.19
	165 985,662.670									
** HB10 **	075	903,994.53			900,910.27		25APR00 3,084.26	15MAY00	1.000000 .00	3,084.26
	986,960.930									
** HB10 **	CXL 075	-903,994.53			-900,910.27		25APR00 -3,084.26	15MAY00	1.000000 .00	-3,084.26
	-986,960.930									
31382XM55	TOTAL	902,805.40			899,725.21		3,080.19 S		.00	3,080.19 S
31382XXM5	FNMA POOL 495793		2030/06/01	7.500			20JUN00	17JUL00	1.000000	
** HB1E **		25,584.44			25,580.39		4.05		.00	4.05
	541 25,945.240									
31382XYJ3	FNMA POOL	495813	2014/06/01	6.000			31MAR00	18APR00	1.000000	
** HB1Q **		285,455.79			284,603.12		852.67		.00	852.67
	674 303,172.430									



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ASSET ID	SECURITY DESCRIPTION	LOCAL PRINCIPAL NET	MAT DATE	MAT RATE	LOCAL COST	LOCAL SECTY	TRD DT	STL DT	SELL RATE	NET SECTY
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	NET			BASE COST	BASE	GN/LS	BASE CURR	GN/LS	NET BAS SECTY
SHARES/PAR	BASE	PRINCIPAL NET					GN/LS		GN/LS	GN/LS
31382XZS2	FNMA POOL	495853	2015/07/01	7.000			24AUG00	19SEP00	1.000000	
** HB1E **		31,346.60			31,383.72		-37.12		.00	-37.12
	525 31,680.730									
** HB1E **	526	902,777.80			903,847.02		24AUG00 -1,069.22	19SEP00	1.000000 .00	-1,069.22
	912,400.780									
31382XZS2	TOTAL	934,124.40			935,230.74		-1,106.34 L		.00	-1,106.34 L
31382YDE5	FNMA POOL	496101	2029/04/01	6.000			17APR00	15MAY00	1.000000	
** HB10 **		1,807,611.90			1,801,444.68		6,167.22		.00	6,167.22
	091 1,973,510.090									
** HB10 **	CXL 091	-1,807,611.90			-1,801,444.68		17APR00 -6,167.22	15MAY00	1.000000 .00	-6,167.22
	-1,973,510.090									
** HB10 **	164	1,694,786.26			1,689,003.98		17APR00 5,782.28	15MAY00	1.000000 .00	5,782.28
	1,850,329.590									
** HB10 **	074	1,807,611.90			1,801,444.68		25APR00 6,167.22	28APR00	1.000000 .00	6,167.22
	1,973,510.090									
** HB10 **	CXL 074	-1,807,611.90			-1,801,444.68		25APR00 -6,167.22	28APR00	1.000000 .00	-6,167.22
	-1,973,510.090									
31382YDE5	TOTAL	1,694,786.26			1,689,003.98		5,782.28 S		.00	5,782.28 S
31382YQE1	FNMA POOL 496453		2029/05/01	6.000			14JUL00	18JUL00	1.000000	
** HB10 **		914,892.82			890,233.47		24,659.35		.00	24,659.35
	004 998,859.440									
** HB10 **	CXL 004	-914,892.82			-890,233.47		14JUL00 -24,659.35	18JUL00	1.000000 .00	-24,659.35
	-998,859.440									
** HB10 **	043	914,580.67			890,233.47		14JUL00 24,347.20	18JUL00	1.000000 .00	24,347.20
	998,859.440									



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WILLIAM H. GATES FOUNDATION  
 — COMPOSITE —  
 SUMMARY REALIZED GAIN/LOSS REPORT  
 JANUARY 1, 2000 TO DECEMBER 31, 2000

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 GN/LS SECY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
31382YQE1	TOTAL		914,580.67	890,233.47	24,347.20 S	.00	24,347.20 S
31382YQ84	FNMA POOL 496479	2029/05/01	6.500	10APR00	15MAY00	1.000000	
** WB1E **	216		330,229.55	330,939.84	-710.29	.00	-710.29
	349,680.530						
31382YSL3	FNMA POOL	2029/06/01	6.500	10APR00	15MAY00	1.000000	
** WB1E **	186		90,270.29	90,464.46	-194.17	.00	-194.17
	95,587.340						
31382YMR5	FNMA POOL	2014/05/01	6.000	15MAR00	20MAR00	1.000000	
** WB1E **	386		356,582.44	356,819.96	-237.52	.00	-237.52
	380,037.900						
31383AM71	FNMA POOL	2029/06/01	6.500	10APR00	15MAY00	1.000000	
** WB1E **	187		515,120.00	516,227.96	-1,107.96	.00	-1,107.96
	545,461.280						
31383APB6	FNMA POOL	2029/05/01	6.500	10APR00	15MAY00	1.000000	
** WB1E **	188		104,198.06	104,422.18	-224.12	.00	-224.12
	110,335.470						
31383AMU9	FNMA POOL 497559	2014/06/01	6.000	01FEB00	17FEB00	1.000000	
** WB1E **	688		773,757.91	776,473.75	2,715.84	.00	2,715.84
Y	827,686.880						
** WB1E **	387		162,313.49	162,421.61	-108.12	.00	-108.12
	172,990.230						
31383AMU9	TOTAL		936,071.40	938,895.36	2,607.72 L	.00	2,607.72 L
31383BFY8	FNMA POOL	2029/09/01	6.500	11MAY00	15MAY00	1.000000	
** WB1H **	784		942,500.80	945,625.80	-3,125.00	.00	-3,125.00
	1,000,000.850						



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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 GN/LS SECY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
31383BRP4	FNMA POOL	2014/07/01	6.000	15MAR00	20MAR00	1.000000	
** WB1E **	388		270,012.02	270,191.88	-179.86	.00	-179.86
	287,773.010						
31383BKX8	FNMA POOL	2029/11/01	7.000	06DEC00	13DEC00	1.000000	
** WB1E **	625		151,341.74	148,896.14	2,445.60	.00	2,445.60
	151,959.070						
31383CDAO	FNMA POOL	2014/07/01	6.000	01FEB00	17FEB00	1.000000	
** WB1E **	690		102,613.93	102,974.10	360.17	.00	360.17
Y	109,765.860						
31383CN43	FNMA POOL	2029/05/01	6.500	12JUN00	14JUN00	1.000000	
** WB10 **	479		916,874.49	918,436.99	-1,562.50	.00	-1,562.50
	999,999.440						
31383CV69	FNMA POOL 499337	2029/08/01	7.500	20JUN00	17JUL00	1.000000	
** WB1E **	480		902,640.39	902,497.36	143.03	.00	143.03
	915,369.750						
31383CX59	FNMA POOL	2029/09/01	6.500	10APR00	15MAY00	1.000000	
** WB1E **	189		493,786.12	494,848.20	-1,062.08	.00	-1,062.08
	522,870.810						
31383CZ80	FNMA POOL	2014/05/01	6.000	01FEB00	17FEB00	1.000000	
** WB1E **	689		58,471.27	58,676.50	205.23	.00	205.23
Y	62,546.570						
31383DC50	FNMA POOL	2014/05/01	6.500	27JUL00	21AUG00	1.000000	
** WB1E **	760		201,905.89	200,633.17	1,272.72	.00	1,272.72
	208,856.910						
31383DD67	FNMA POOL 499725	2014/05/01	6.000	14APR00	18APR00	1.000000	
** WB1H **	650		520,301.05	516,346.35	3,954.70	.00	3,954.70
	550,219.220						



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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	GN/LS	NET SECTY GN/LS
	SHARES/PAR	BASE	BASE	SECTY GN/LS			NET BAS SECTY GN/LS
31383DK51	FNMA POOL	499916	2029/06/01	6.500	12JUN00	14JUN00	1.000000
** MB10 **	452	916,874.30	918,436.80	-1,562.50	.00		-1,562.50
	999,999.240						
31383DMY6	FNMA POOL	499975	2014/06/01	6.000	15MAR00	20MAR00	1.000000
** MB1E **	389	36,406.24	36,430.49	-24.25	.00		-24.25
	38,800.990						
31383DT60	FNMA POOL	500173	2029/07/01	6.500	10APR00	15MAY00	1.000000
** MB1E **	191	388,520.49	389,356.16	-835.67	.00		-835.67
	411,404.890						
31383DUS0	FNMA POOL	500193	2014/06/01	6.000	31MAR00	18APR00	1.000000
** MB1Q **	680	726,276.01	724,106.58	2,169.43	.00		2,169.43
	771,351.890						
31383DXU2	FNMA POOL	500291	2014/06/01	5.500	07AUG00	21AUG00	1.000000
** MB1Q **	031	158,564.73	168,473.42	-9,908.69	.00		-9,908.69
	169,814.970						
31383DXW8	FNMA POOL	500293	2029/06/01	6.500	11MAY00	15MAY00	1.000000
** MB1H **	788	320,481.84	320,800.62	-318.78	.00		-318.78
	340,033.780						
31383D7J6	FNMA POOL 500497	500497	2029/06/01	6.500	10APR00	15MAY00	1.000000
** MB1E **	190	424,911.32	425,825.26	-913.94	.00		-913.94
	449,939.190						
31383EFA4	FNMA POOL	500661	2014/07/01	6.000	01FEB00	17FEB00	1.000000
** MB1E **	691	132,649.51	133,115.11	465.60	.00		465.60
	141,894.850						
31383EGZ8	FNMA POOL 500716	500716	2014/06/01	6.000	14APR00	18APR00	1.000000
** MB1H **	636	321,335.79	318,893.38	2,442.41	.00		2,442.41
	339,813.130						



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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	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET SECTY GN/LS
	SHARES/PAR	BASE	BASE	SECTY GN/LS			NET BAS SECTY GN/LS
31383E3N9	FNMA POOL	501305	2029/06/01	6.500	10APR00	15MAY00	1.000000
** MB1E **	192	509,036.88	510,131.76	-1,094.88	.00		-1,094.88
	539,019.860						
31383FAY4	FNMA POOL	501423	2029/08/01	6.500	12OCT00	16OCT00	1.000000
** MB1H **	327	956,641.29	956,875.66	-234.37	.00		-234.37
	1,000,000.690						
31383FN61	FNMA POOL	501813	2029/08/01	7.500	20JUN00	17JUL00	1.000000
** MB1E **	542	31,290.97	31,286.02	4.95	.00		4.95
	31,732.250						
31383F6K9	FNMA POOL	502274	2029/09/01	7.000	14JUN00	17JUL00	1.000000
** MB1E **	482	757,362.83	752,943.86	4,418.97	.00		4,418.97
	785,595.160						
31383GCX2	FNMA POOL	502386	2030/03/01	7.500	20JUN00	27JUL00	1.000000
** MB1E **	057	197,200.26	197,169.01	31.25	.00		31.25
	199,981.250						
31383GYF7	FNMA POOL	503010	2029/06/01	6.500	11MAY00	15MAY00	1.000000
** MB10 **	641	932,592.55	946,031.38	-13,438.83	.00		-13,438.83
	1,000,099.250						
** MB10 **	CXL 641	-932,592.55	-946,031.38	13,438.83	11MAY00	15MAY00	1.000000
	-1,000,099.250				.00		13,438.83
** MB10 **	642	932,592.55	946,031.38	-13,438.83	11MAY00	15MAY00	1.000000
	1,000,099.250				.00		-13,438.83
** MB10 **	CXL 642	-932,592.55	-946,031.38	13,438.83	11MAY00	15MAY00	1.000000
	-1,000,099.250				.00		13,438.83
** MB10 **	643	932,592.55	946,031.38	-13,438.83	11MAY00	15MAY00	1.000000
	1,000,099.250				.00		-13,438.83
** MB10 **	CXL 643	-932,592.55	-946,031.38	13,438.83	11MAY00	15MAY00	1.000000
	-1,000,099.250				.00		13,438.83



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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	LOCAL COST	LOCAL COST	GN/LS	BASE CURR	GN/LS	NET SECY GN/LS
SHARES/PAR	BASE		BASE	BASE	GN/LS			NET BAS SECY GN/LS
** HB10 **	644	932,592.55		946,031.38	11MAY00	15MAY00	1.000000	-13,438.83
	1,000,099.250				-13,438.83		.00	
** HB10 **	CXL 644	-932,592.55		-946,031.38	11MAY00	15MAY00	1.000000	13,438.83
	-1,000,099.250				13,438.83		.00	
** HB10 **	645	932,592.55		946,031.38	11MAY00	15MAY00	1.000000	-13,438.83
	1,000,099.250				-13,438.83		.00	
** HB10 **	CXL 645	-932,592.55		-946,031.38	11MAY00	15MAY00	1.000000	13,438.83
	-1,000,099.250				13,438.83		.00	
** HB10 **	646	932,592.55		946,031.38	11MAY00	15MAY00	1.000000	-13,438.83
	1,000,099.250				-13,438.83		.00	
** HB10 **	CXL 646	-932,592.55		-946,031.38	11MAY00	15MAY00	1.000000	13,438.83
	-1,000,099.250				13,438.83		.00	
** HB10 **	647	932,592.55		946,031.38	11MAY00	15MAY00	1.000000	-13,438.83
	1,000,099.250				-13,438.83		.00	
** HB10 **	CXL 647	-932,592.55		-946,031.38	11MAY00	15MAY00	1.000000	13,438.83
	-1,000,099.250				13,438.83		.00	
** HB10 **	667	932,592.55		946,031.38	11MAY00	15MAY00	1.000000	-13,438.83
	1,000,099.250				-13,438.83		.00	
** HB10 **	CXL 667	-932,592.55		-946,031.38	11MAY00	15MAY00	1.000000	13,438.83
	-1,000,099.250				13,438.83		.00	
** HB10 **	780	932,592.55		946,031.38	11MAY00	15MAY00	1.000000	-13,438.83
	1,000,099.250				-13,438.83		.00	
** HB10 **	781	932,592.55		946,031.38	11MAY00	15MAY00	1.000000	-13,438.83
	1,000,099.250				-13,438.83		.00	
** HB10 **	782	932,592.55		946,031.38	11MAY00	15MAY00	1.000000	-13,438.83
					-13,438.83		.00	

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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	LOCAL COST	LOCAL COST	GN/LS	BASE CURR	GN/LS	NET SECY GN/LS
SHARES/PAR	BASE		BASE	BASE	GN/LS			NET BAS SECY GN/LS
		1,000,099.250						
** HB10 **	783	932,592.55		946,031.38	11MAY00	15MAY00	1.000000	-13,438.83
	1,000,099.250				-13,438.83		.00	
** HB10 **	784	932,592.55		946,031.38	11MAY00	15MAY00	1.000000	-13,438.83
	1,000,099.250				-13,438.83		.00	
** HB10 **	785	932,592.55		946,031.38	11MAY00	15MAY00	1.000000	-13,438.83
	1,000,099.250				-13,438.83		.00	
** HB10 **	786	932,592.55		946,031.38	11MAY00	15MAY00	1.000000	-13,438.83
	1,000,099.250				-13,438.83		.00	
** HB10 **	779	120,394.56		113,885.73	30JUN00	01JUL00	1.000000	6,508.83
	120,394.560				6,508.83		.00	
** HB10 **	CXL 779	-120,394.56		-113,885.73	30JUN00	01JUL00	1.000000	-6,508.83
	-120,394.560				-6,508.83		.00	
31383GYF7	TOTAL	6,528,147.85		6,622,219.66	-94,071.81		.00	-94,071.81
31383GZK5	FNMA POOL 503046		2029/07/01	6.500	12OCT00	16OCT00	1.000000	
** HB1H **	328	956,641.29		956,875.67	-234.38		.00	-234.38
	1,000,000.700							
31383HA79	FNMA POOL 503230		2029/08/01	6.500	10APR00	15MAY00	1.000000	
** HB1E **	193	324,975.50		325,674.49	-698.99		.00	-698.99
	344,117.010							
** HB1P **	745	305,061.13		305,897.82	-836.69	16JUN00	1.000000	-836.69
	324,533.120						.00	



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ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL BASE PRINCIPAL NET	MAT DATE	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY BASE SECTY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECTY NET BAS SECTY GN/LS
31383HA79	TOTAL	324,975.50		325,674.49	-698.99 L		.00	-698.99 L
		305,061.13		305,897.82	-836.69 S		.00	-836.69 S
31383HFM1	FNMA POOL	503372	2014/06/01	6.000	31MAR00	18APR00	1.000000	
** HB1Q **		181,771.98		181,229.02	542.96		.00	542.96
		193,053.550						
31383HTN4	FNMA POOL	503757	2029/07/01	6.500	12JUN00	14JUN00	1.000000	
** HB10 **		916,874.57		918,437.07	-1,562.50		.00	-1,562.50
		999,999.530						
31383H6M1	FNMA POOL	504076	2029/06/01	6.500	13JUN00	16JUN00	1.000000	
** HB1P **		62,775.29		62,947.47	-172.18		.00	-172.18
		66,782.230						
31383JFS4	FNMA POOL	504277	2029/12/01	7.000	10APR00	13APR00	1.000000	
** HB1E **		279,805.63		277,144.25	2,661.38		.00	2,661.38
		288,691.930						
31383JJ76	FNMA POOL	504386	2014/09/01	6.500	27JUL00	21AUG00	1.000000	
** HB1E **		212,888.05		211,546.10	1,341.95		.00	1,341.95
		220,217.150						
31383JN48	FNMA POOL	504511	2029/09/01	6.000	14JUL00	18JUL00	1.000000	
** HB10 **		182,960.22		177,968.13	4,992.09		.00	4,992.09
		199,683.730						
** HB10 **		-182,960.22		-177,968.13	-4,992.09		.00	-4,992.09
** HB10 **		182,835.42		177,968.13	4,867.29		.00	4,867.29
		199,683.730						



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ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL BASE PRINCIPAL NET	MAT DATE	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY BASE SECTY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECTY NET BAS SECTY GN/LS
31383JN48	TOTAL	182,835.42		177,968.13	4,867.29 S		.00	4,867.29 S
31383JPV6	FNMA POOL	504536	2029/10/01	6.500	13JUN00	16JUN00	1.000000	
** HB1P **		281,172.17		281,943.34	-771.17		.00	-771.17
		299,119.330						
31383JP46	FNMA POOL	504543	2029/06/01	7.500	10FEB00	14FEB00	1.000000	
** HB10 **		980,780.40		983,749.14	-2,968.74		.00	-2,968.74
		999,999.130						
31383JRB8	FNMA POOL	504582	2029/07/01	6.500	23FEB00	15MAR00	1.000000	
** HB1Q **		354,367.34		354,070.36	296.98		.00	296.98
		380,145.990						
31383JR36	FNMA POOL	504606	2029/06/01	6.500	23FEB00	15MAR00	1.000000	
** HB1Q **		42,256.33		42,220.92	35.41		.00	35.41
		45,330.290						
31383JTB6	FNMA POOL	504646	2014/07/01	6.500	26OCT00	18DEC00	1.000000	
** HB1E **		25,915.65		25,932.13	-16.48		.00	-16.48
		26,377.250						
31383KDZ7	FNMA POOL 505120		2029/07/01	6.500	12JUN00	14JUN00	1.000000	
** HB10 **		916,874.61		918,437.11	-1,562.50		.00	-1,562.50
		999,999.570						
31383LN50	FNMA POOL 506312		2014/07/01	6.000	01FEB00	17FEB00	1.000000	
** HB1E **		54,579.76		54,771.33	191.57		.00	191.57
Y		58,383.830						
31383LP90	FNMA POOL 506348		2029/07/01	6.500	23FEB00	15MAR00	1.000000	
** HB1Q **		288,494.74		288,252.96	241.78		.00	241.78
		309,481.450						
** HB1E **		466,887.59		467,891.82	-1,004.23		1.000000	-1,004.23
		494,387.920					.00	



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31383LP90	TOTAL	466,887.59		467,891.82			.00		-1,004.23 L
		288,494.74		288,252.96	241.78 S		.00		241.78 S
31383LTZ8	FNMA POOL 506468		2014/09/01	6.000	14APR00	18APR00	1.000000		
** HB1H **	648 29,056.310	27,476.38		26,459.18	1,017.20		.00		1,017.20
** HB1H **	048 887.690	.00		809.84	31AUG00 -809.84	31AUG00	1.000000 .00		-809.84
31383LTZ8	TOTAL	27,476.38		27,269.02	207.36 L		.00		207.36 L
31383LUA1	FNMA POOL 506477		2029/07/01	6.500	11MAY00	23MAY00	1.000000		
** HB10 **	356 1,000,099.880	932,593.13		946,031.98	-13,438.85		.00		-13,438.85
** HB10 **	CXL 356 -1,000,099.880	-932,593.13		-946,031.98	13,438.85	23MAY00	1.000000 .00		13,438.85
** HB10 **	361 1,000,099.880	932,593.13		946,031.98	-13,438.85	15MAY00	1.000000 .00		-13,438.85
** HB10 **	CXL 361 -1,000,099.880	-932,593.13		-946,031.98	13,438.85	15MAY00	1.000000 .00		13,438.85
** HB10 **	684 1,000,099.880	932,593.13		946,031.98	-13,438.85	29JUN00	1.000000 .00		-13,438.85
31383LUA1	TOTAL	932,593.13		946,031.98	-13,438.85 S		.00		-13,438.85 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 COST	TRD DT GN/LN GN/LN	STL DT BASE CURR	SELL RATE GN/LN	NET SECTY NET BAS SECTY	GN/LN GN/LN
31383LNJO	FNMA POOL 506549		2029/07/01	6.500	13JUN00	16JUN00	1.000000		
** HB1P **	743 327,290.560	307,653.13		308,496.91	-843.78		.00		-843.78
31383LX91	FNMA POOL 506604		2014/07/01	6.000	01FEB00	17FEB00	1.000000		
** HB1E **	692 951,229.180	889,250.65		892,371.87	3,121.22		.00		3,121.22
31383LZX6	FNMA POOL 506658		2029/09/01	6.500	23FEB00	15MAR00	1.000000		
** HB1Q **	434 321,009.250	299,240.81		298,990.02	250.79		.00		250.79
31383LZ57	FNMA POOL 506664		2014/09/01	6.000	31MAR00	18APR00	1.000000		
** HB1Q **	673 385,834.870	363,287.64		362,202.48	1,085.16		.00		1,085.16
31383L3U7	FNMA POOL 506711		2014/09/01	6.000	31MAR00	18APR00	1.000000		
** HB1Q **	672 288,362.600	271,511.41		270,700.39	811.02		.00		811.02
31383MD67	FNMA POOL 506925		2014/07/01	6.000	31MAR00	18APR00	1.000000		
** HB1Q **	685 230,642.120	217,163.97		216,515.29	648.68		.00		648.68
31383MJH7	FNMA POOL 507064		2029/09/01	7.500	20JUN00	17JUL00	1.000000		
** HB1E **	543 32,596.490	32,143.20		32,138.10	5.10		.00		5.10
31383MMNO	FNMA POOL 507165		2014/08/01	6.000	01FEB00	17FEB00	1.000000		
** HB1E **	693 58,075.020	54,291.07		54,481.63	190.56		.00		190.56
31383MM34	FNMA POOL 507178		2029/07/01	6.500	23FEB00	15MAR00	1.000000		
** HB1Q **	444 42,862.370	39,955.76		39,922.28	33.48		.00		33.48



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ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
	SHARES/PAR	BASE	BASE	SECTY			
31383MNL3	FNMA POOL 507195	2029/07/01	6.500	13JUN00	16JUN00	1.000000	
** WBIP **							
	742	261,686.17	262,403.89	-717.72		.00	-717.72
	278,389.540						
31383MQG1	FNMA POOL 507255	2014/07/01	6.500	27JUL00	21AUG00	1.000000	
** HBIE **							
	739	57,101.45	56,741.51	359.94		.00	359.94
	59,067.280						
** HBIE **							
	740	508,543.23	505,337.61	3,205.62	27JUL00	21AUG00	1.000000
	526,050.860					.00	3,205.62
31383MQG1	TOTAL						
		565,644.68	562,079.12	3,565.56 L		.00	3,565.56 L
31383MSG9	FNMA POOL 507319	2029/08/01	6.500	11MAY00	15MAY00	1.000000	
** HB10 **							
	154	932,592.90	946,031.74	-13,438.84		.00	-13,438.84
	1,000,099.620						
** HB10 **							
	CXL 154	-932,592.90	-946,031.74	13,438.84	11MAY00	15MAY00	1.000000
	-1,000,099.620					.00	13,438.84
** HB10 **							
	156	932,592.90	946,031.74	-13,438.84	11MAY00	07AUG00	1.000000
	1,000,099.620					.00	-13,438.84
** HB10 **							
	CXL 156	-932,592.90	-946,031.74	13,438.84	11MAY00	07AUG00	1.000000
	-1,000,099.620					.00	13,438.84
** HB10 **							
	235	932,592.90	946,031.74	-13,438.84	11MAY00	31AUG00	1.000000
	1,000,099.620					.00	-13,438.84
** HB10 **							
	354	932,592.90	946,031.74	-13,438.84	11MAY00	15MAY00	1.000000
	1,000,099.620					.00	-13,438.84
** HB10 **							
	CXL 354	-932,592.90	-946,031.74	13,438.84	11MAY00	15MAY00	1.000000
	-1,000,099.620					.00	13,438.84
** HB10 **							
	355	932,592.90	946,031.74	-13,438.84	11MAY00	23MAY00	1.000000
	1,000,099.620					.00	-13,438.84



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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	SECTY			
** HB10 **							
	CXL 355	-932,592.90	-946,031.74	13,438.84	11MAY00	23MAY00	1.000000
	-1,000,099.620					.00	13,438.84
** HB10 **							
	683	932,592.90	946,031.74	-13,438.84	11MAY00	15MAY00	1.000000
	1,000,099.620					.00	-13,438.84
** HB10 **							
	CXL 683	-932,592.90	-946,031.74	13,438.84	11MAY00	15MAY00	1.000000
	-1,000,099.620					.00	13,438.84
** HB10 **							
	690	932,592.90	946,031.74	-13,438.84	11MAY00	30JUN00	1.000000
	1,000,099.620					.00	-13,438.84
** HB10 **							
	694	932,592.90	946,031.74	-13,438.84	11MAY00	15MAY00	1.000000
	1,000,099.620					.00	-13,438.84
** HB10 **							
	CXL 694	-932,592.90	-946,031.74	13,438.84	11MAY00	15MAY00	1.000000
	-1,000,099.620					.00	13,438.84
** HB10 **							
	686	1,092.97	1,033.88	59.09	26JUN00	26JUN00	1.000000
	1,092.970					.00	59.09
** HB10 **							
	CXL 686	-1,092.97	-1,033.88	-59.09	26JUN00	26JUN00	1.000000
	-1,092.970					.00	-59.09
31383MSG9	TOTAL						
		1,865,185.80	1,892,063.48	-26,877.68 S		.00	-26,877.68 S
31383MS95	FNMA POOL 507344	2029/08/01	6.500	10APR00	15MAY00	1.000000	
** HBIE **							
	195	143,076.43	143,384.17	-307.74		.00	-307.74
	151,503.830						
31383MNE9	FNMA POOL 507445	2014/07/01	6.500	27JUL00	21AUG00	1.000000	
** HBIE **							
	741	21,629.39	21,493.05	136.34		.00	136.34
	22,374.030						



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	LOT	LOCAL	PRINCIPAL NET							
31383MYZ0 ** HB10 **	FNMA POOL	507528	2029/07/01	6.500		12JUN00	14JUN00	1.000000		-1,562.50
	481	916,874.39		918,436.89		-1,562.50		.00		-1,562.50
	999,999.340									
31383MZ6 ** HB1E **	FNMA POOL	507557	2029/07/01	6.500		10APR00	15MAY00	1.000000		-227.58
	196	105,806.01		106,033.59		-227.58		.00		-227.58
	112,038.130									
31383NXF3 ** HB1Q **	FNMA POOL	508378	2029/08/01	6.500		23FEB00	15MAR00	1.000000		346.63
	491	413,597.58		413,250.95		346.63		.00		346.63
	443,684.970									
	** HB1Q **	495		107,430.49		23FEB00	15MAR00	1.000000		90.03
	115,245.590			107,340.46		90.03		.00		90.03
31383NXF3	TOTAL			521,028.07		436.66 S		.00		436.66 S
31383PCN4 ** HB1E **	FNMA POOL	508677	2029/08/01	6.500		10APR00	15MAY00	1.000000		-224.32
	197	104,288.16		104,512.48		-224.32		.00		-224.32
	110,430.880									
31383P208 ** HB1H **	FNMA POOL	509383	2014/08/01	6.000		14APR00	18APR00	1.000000		1,319.81
	644	173,641.19		172,321.38		1,319.81		.00		1,319.81
	183,625.840									
31383P6U5 ** HB1E **	FNMA POOL	509483	2029/11/01	7.000		14JUN00	17JUL00	1.000000		5,624.44
	666	963,966.95		958,342.51		5,624.44		.00		5,624.44
	999,900.890									
	** HB1E **	667		963,966.95		14JUN00	17JUL00	1.000000		5,624.44
	999,900.890			958,342.51		5,624.44		.00		5,624.44
	** HB1E **	668		963,966.95		14JUN00	17JUL00	1.000000		5,624.44
	999,900.890			958,342.51		5,624.44		.00		5,624.44
	** HB1E **	669		963,966.95		14JUN00	17JUL00	1.000000		5,624.44
	999,900.890			958,342.51		5,624.44		.00		5,624.44



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	LOT	LOCAL	PRINCIPAL NET							
** HB1E **	670	963,966.95		958,342.51		14JUN00	17JUL00	1.000000		5,624.44
	999,900.890					5,624.44		.00		5,624.44
** HB1E **	671	963,966.95		958,342.51		14JUN00	17JUL00	1.000000		5,624.44
	999,900.890					5,624.44		.00		5,624.44
** HB1E **	672	963,966.95		958,342.51		14JUN00	17JUL00	1.000000		5,624.44
	999,900.890					5,624.44		.00		5,624.44
** HB1E **	673	963,966.95		958,342.51		14JUN00	17JUL00	1.000000		5,624.44
	999,900.890					5,624.44		.00		5,624.44
** HB1E **	674	963,966.95		958,342.51		14JUN00	17JUL00	1.000000		5,624.44
	999,900.890					5,624.44		.00		5,624.44
31383P6U5	TOTAL			8,675,702.55		50,619.96 L		.00		50,619.96 L
31383QAU8 ** HB1H **	FNMA POOL	509519	2029/11/01	6.500		14JAN00	19JAN00	1.000000		-5,547.43
	019	955,485.83		961,033.26		-5,547.43		.00		-5,547.43
	1,000,099.650									
31383QBN3 ** HB1E **	FNMA POOL	509545	2029/08/01	6.500		10APR00	15MAY00	1.000000		-742.38
	217	345,147.90		345,890.28		-742.38		.00		-742.38
	365,477.590									
31383QFH2 ** HB1E **	FNMA POOL	509668	2014/08/01	6.500		27JUL00	23AUG00	1.000000		203.68
	742	32,312.63		32,108.95		203.68		.00		203.68
	33,425.060									
31383QH49 ** HB1Q **	FNMA POOL	509751	2029/08/01	6.500		23FEB00	15MAR00	1.000000		129.43
	455	154,439.91		154,310.48		129.43		.00		129.43
	165,674.730									



ASSET ID	SECURITY DESCRIPTION	MAT 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	BASE	SECTY GN/LS			
31383QJ7	FNMA POOL	2029/07/01	6.500	13JUN00	16JUN00	1.000000	
** MB1P **							
	741	255,449.85	256,150.48	-700.63		.00	-700.63
	271,755.160						
31383QKE3	FNMA POOL	2014/08/01	6.500	26OCT00	18DEC00	1.000000	
** MB1E **							
	846	23,112.33	23,127.03	-14.70		.00	-14.70
	23,524.000						
31383RA93	FNMA POOL	2014/12/01	6.500	27JUL00	21AUG00	1.000000	
** MB1E **							
	743	360,711.76	358,438.00	2,273.76		.00	2,273.76
	373,129.990						
31383RC86	FNMA POOL 510466	2029/10/01	7.500	20JUN00	17JUL00	1.000000	
** MB1E **							
	687	898,796.95	898,654.53	142.42		.00	142.42
	911,472.110						
31383RFV9	FNMA POOL 510580	2029/08/01	6.500	23FEB00	15MAR00	1.000000	
** MB1Q **							
	438	189,967.94	189,808.73	159.21		.00	159.21
	203,787.260						
31383RMZ2	FNMA POOL	2029/08/01	6.500	23FEB00	15MAR00	1.000000	
** MB1Q **							
	497	529,035.04	528,591.66	443.38		.00	443.38
	567,519.980						
31383RNA6	FNMA POOL	2030/01/01	6.500	11APR00	13APR00	1.000000	
** MB1P **							
	545	38,700.45	38,558.24	142.21		.00	142.21
	40,907.200						
** MB1P **							
	589	44.25	41.71			1.000000	
	44.250					.00	2.54
31383RNA6	TOTAL						
		38,744.70	38,599.95	144.75 S		.00	144.75 S



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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	BASE	SECTY GN/LS			
31383RSH3	FNMA POOL	2029/08/01	7.000	14JUN00	17JUL00	1.000000	
** MB1E **							
	689	467,655.55	464,926.93	2,728.62		.00	2,728.62
	485,088.420						
31383RX49	FNMA POOL	2014/08/01	6.000	01FEB00	20APR00	1.000000	
** MB1E **							
Y	694	825,972.54	828,871.66	2,899.12		.00	2,899.12
	883,540.740						
** MB1H **							
	640	385,769.84	382,837.69			1.000000	
	407,952.250					.00	2,932.15
31383RX49	TOTAL						
		1,211,742.38	1,211,709.35	5,831.27 L		.00	5,831.27 L
31383R3L4	FNMA POOL	2014/10/01	7.500	16FEB00	17FEB00	1.000000	
** MB10 **							
	353	991,981.24	997,897.01	-5,915.77		.00	-5,915.77
	996,340.230						
31383SAY6	FNMA POOL 511323	2029/08/01	7.000	30MAR00	13APR00	1.000000	
** MB1E **							
	590	470,358.03	471,586.12	-1,228.09		.00	-1,228.09
	491,235.540						
31383SCA6	FNMA POOL	2029/08/01	7.000	31OCT00	13NOV00	1.000000	
** MB1E **							
Y	688	63,838.01	63,624.33	-213.68		.00	-213.68
	65,120.060						
31383SDS6	FNMA POOL	2029/10/01	6.500	10APR00	15MAY00	1.000000	
** MB1E **							
	218	447,263.28	448,225.30	-962.02		.00	-962.02
	473,607.710						
31383SF39	FNMA POOL	2029/10/01	7.000	10APR00	13APR00	1.000000	
** MB1E **							
	591	219,249.28	217,163.88	2,085.40		.00	2,085.40
	226,212.380						



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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
31383SR28	FNMA POOL 511805	2014/10/01	6.500	27JUL00	21AUG00	1.000000	
** HB1E **	744 24,513.260		23,697.43	149.38		.00	149.38
31383SVZ0	FNMA POOL 511932	2029/09/01	6.500	10APR00	15MAY00	1.000000	
** HB1E **	219 495,895.390		468,311.21	-1,007.29		.00	-1,007.29
31383SZ52	FNMA POOL 512064	2029/11/01	7.500	20JUN00	17JUL00	1.000000	
** HB1E **	694 442,684.690		436,528.61	69.17		.00	69.17
** HB1E **	695 500,582.410		493,621.19	78.22	17JUL00	1.000000	78.22
31383SZ52	TOTAL		930,149.80	147.39 L		.00	147.39 L
31383S2G4	FNMA POOL 512075	2029/11/01	7.000	10APR00	13APR00	1.000000	
** HB1E **	589 176,465.090		171,033.27	1,626.78		.00	1,626.78
31383TBH0	FNMA POOL 512240	2014/09/01	6.500	27JUL00	21AUG00	1.000000	
** HB1E **	745 570,925.670		551,924.55	3,479.08		.00	3,479.08
31383TF52	FNMA POOL 512388	2029/09/01	7.500	10FEB00	14FEB00	1.000000	
** NB10 **	294 1,000,099.640		983,691.76	-2,031.45		.00	-2,031.45
** NB10 **	295 1,000,099.640		983,691.76	-2,031.45	14FEB00	1.000000	-2,031.45
** NB10 **	296 1,000,099.640		983,691.76	-2,031.45	14FEB00	1.000000	-2,031.45



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31383TF52	TOTAL		2,951,075.28	-6,094.35 S		.00	-6,094.35 S
31383TF94	FNMA POOL 512392	2029/09/01	6.500	14JAN00	19JAN00	1.000000	
** NB1H **	022 700,069.650		668,839.98	-3,883.20		.00	-3,883.20
** NB1H **	023 1,000,099.080		955,485.29	-5,547.42	19JAN00	1.000000	-5,547.42
31383TF94	TOTAL		1,624,325.27	-9,430.62 L		.00	-9,430.62 L
31383TMF2	FNMA POOL 512558	2030/01/01	7.500	20JUN00	17JUL00	1.000000	
** NB1E **	544 28,283.130		27,889.82	4.42		.00	4.42
31383TN87	FNMA POOL 512615	2015/12/01	7.000	22NOV00	18DEC00	1.000000	
** NB1E **	847 527,173.000		526,019.81	1,235.56		.00	1,235.56
31383UL45	FNMA POOL 513447	2029/09/01	6.500	13JUN00	16JUN00	1.000000	
** NB1P **	740 199,063.340		187,119.54	-513.21		.00	-513.21
31383VEG4	FNMA POOL 514135	2014/07/01	6.000	31MAR00	18APR00	1.000000	
** NB1Q **	686 197,925.520		186,359.25	556.67		.00	556.67
31383VKZ5	FNMA POOL 514312	2029/09/01	6.500	13JUN00	16JUN00	1.000000	
** NB1P **	739 323,591.570		304,176.08	-834.26		.00	-834.26
31383VK69	FNMA POOL 514317	2029/09/01	6.500	23FEB00	15MAR00	1.000000	
** NB1Q **	436 648,774.840		604,779.79	506.85		.00	506.85



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31383VM67 ** HB10 **	FNMA POOL 354 993,762.920	2014/09/01	7.500 995,315.67	16FEB00 -5,900.47	17FEB00	1.000000 .00	-5,900.47
31383VZC0 ** HB1E **	FNMA POOL 220 74,817.420	2029/11/01	7.000 72,432.61	18APR00 -268.87	15MAY00	1.000000 .00	-268.87
31383V2K8 ** HB10 **	FNMA POOL 351 1,000,000.000	2015/02/01	7.000 980,000.00	15FEB00 -4,296.87	17FEB00	1.000000 .00	-4,296.87
31383WM24 ** HB1E **	FNMA POOL 592 63,279.180	2029/11/01	7.000 60,748.01	10APR00 583.36	13APR00	1.000000 .00	583.36
** HB1E **	593 553,620.360		531,475.55	10APR00 5,103.68	13APR00	1.000000 .00	5,103.68
31383WM24	TOTAL		597,910.60	592,223.56	5,687.04 L	.00	5,687.04 L
31383WY1 ** HB1E **	FNMA POOL 221 225,091.580	2030/01/01	7.000 217,916.79	18APR00 -808.93	15MAY00	1.000000 .00	-808.93
31383W3K5 ** HB1E **	FNMA POOL 746 295,479.860	2014/12/01	6.500 283,845.34	27JUL00 1,800.58	21AUG00	1.000000 .00	1,800.58
31383XE5 ** HB1E ** Y	FNMA POOL 689 41,425.780	2029/10/01	7.000 40,474.28	31OCT00 -135.93	13NOV00	1.000000 .00	-135.93



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31383XE62 ** HB1E **	FNMA POOL 594 25,962.250	2029/11/01	7.000 24,923.76	10APR00 239.34	13APR00	1.000000 .00	239.34
** HB1E **	595 769,202.720		738,434.61	10APR00 7,091.09	13APR00	1.000000 .00	7,091.09
31383XE62	TOTAL		770,688.80	763,358.37	7,330.43 L	.00	7,330.43 L
31383XRG6 ** HB1E **	FNMA POOL 747 21,121.850	2014/09/01	6.500 20,290.18	27JUL00 128.71	21AUG00	1.000000 .00	128.71
31383XSU4 ** HB1E **	FNMA POOL 058 524,709.000	2030/07/01	7.500 517,330.28	20JUN00 81.99	20JUL00	1.000000 .00	81.99
31383XTK5 ** HB1E **	FNMA POOL 258 161,295.000	2015/12/01	7.000 160,564.13	22NOV00 378.04	18DEC00	1.000000 .00	378.04
** HB1E **	CXL 258 -161,295.000		-160,564.13	22NOV00 -378.04	18DEC00	1.000000 .00	-378.04
** HB1E **	848 472,731.000		471,696.90	22NOV00 1,107.96	18DEC00	1.000000 .00	1,107.96
31383XTK5	TOTAL		471,696.90	470,588.94	1,107.96 L	.00	1,107.96 L
31383XXH7 ** HB1Q **	FNMA POOL 446 100,974.040	2029/11/01	6.500 94,047.85	23FEB00 78.89	15MAR00	1.000000 .00	78.89



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31383Y4J3 ** WB1E **	FNMA POOL 222 539,496.650	2029/10/01	7.000 522,300.19	18APR00	15MAY00	1.000000 .00	-1,938.81 -1,938.81
31384AHB7 ** WB1E **	FNMA POOL 626 815,970.100	2030/02/01	7.000 799,523.20	06DEC00	13DEC00	1.000000 .00	13,132.02 13,132.02
31384AP77 ** WB1P **	FNMA POOL 738 212,921.560	2029/10/01	6.500 200,695.21	13JUN00	16JUN00	1.000000 .00	-548.95 -548.95
31384BFR2 ** WB1E **	FNMA POOL 223 50,455.460	2029/10/01	7.000 48,847.19	18APR00	15MAY00	1.000000 .00	-181.32 -181.32
31384BGK6 ** WB1E ** Y	FNMA POOL 690 27,838.510	2029/11/01	7.500 27,790.66	23OCT00	13NOV00	1.000000 .00	-169.64 -169.64
31384BTR7 ** WB1E **	FNMA POOL 596 293,146.720	2029/10/01	7.000 281,420.85	30MAR00	13APR00	1.000000 .00	-732.87 -732.87
31384BX76 ** WB1E **	FNMA POOL 851 492,203.300	2030/01/01	7.500 485,281.69	20JUN00	19JUL00	1.000000 .00	76.91 76.91
31384BYK6 ** WB1E **	FNMA POOL 597 25,052.690	2029/12/01	7.000 24,050.58	10APR00	13APR00	1.000000 .00	230.96 230.96
** WB1E **	598 720,090.070	697,924.80	691,286.47	10APR00 6,638.33	13APR00	1.000000 .00	6,638.33 6,638.33



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31384BYK6	TOTAL						
	722,206.34		715,337.05	6,869.29 L		.00	6,869.29 L
31384BYQ3 ** WB1E ** Y	FNMA POOL 692 278,104.070	2030/02/01	7.000 271,716.37	17OCT00	13NOV00	1.000000 .00	-999.43 -999.43
31384CPM0 ** WB1E **	FNMA POOL 748 504,519.430	2014/12/01	6.500 484,653.98	27JUL00	21AUG00	1.000000 .00	3,074.41 3,074.41
31384CPR9 ** WB10 **	FNMA POOL 335 999,999.990	2015/01/01	7.000 979,999.99	15FEB00	17FEB00	1.000000 .00	-4,296.87 -4,296.87
31384CQ56 ** WB10 **	FNMA POOL 519876 532 999,900.690	2030/02/01	7.500 974,590.70	13MAR00	15MAR00	1.000000 .00	-2,655.98 -2,655.98
31384CRC0 ** WB1E **	FNMA POOL 519883 059 259,787.940	2030/04/01	7.500 256,134.67	20JUN00	27JUL00	1.000000 .00	40.59 40.59
31384DKC5 ** WB1E **	FNMA POOL 520591 599 33,284.290	2029/11/01	7.000 31,952.92	10APR00	13APR00	1.000000 .00	306.84 306.84
31384DLX8 ** WB1E ** Y	FNMA POOL 520642 695 64,428.340	2014/11/01	6.000 60,441.84	01FEB00	17FEB00	1.000000 .00	211.41 211.41
31384DTM4 ** WB1E **	FNMA POOL 520856 731 137,093.280	2029/12/01	7.000 131,395.34	14JUN00	17JUL00	1.000000 .00	771.15 771.15



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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 COST	BASE COST	BASE SECY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS' SECY GN/LS
31384DTX0	FNMA POOL	2029/12/01	7.000	30MAR00	13APR00	1.000000	
** HB1E **	520866						
	127,432.690	122,016.80	122,335.38	-318.58		.00	-318.58
** HB1E **	632			10APR00	13APR00	1.000000	
	706,869.550	685,111.22	678,594.77	6,516.45		.00	6,516.45
** HB1E **	633			10APR00	13APR00	1.000000	
	762,841.320	739,360.11	732,327.67	7,032.44		.00	7,032.44
** HB1E **	634			10APR00	13APR00	1.000000	
	906,156.640	878,264.01	869,910.37	8,353.64		.00	8,353.64
31384DTX0	TOTAL						
	2,424,752.14	2,403,168.19		21,583.95 L		.00	21,583.95 L
31384DH32	FNMA POOL 520966	2029/12/01	6.500	10APR00	15MAY00	1.000000	
** HB1E **	520966						
	125,522.890	118,540.68	118,795.65	-254.97		.00	-254.97
31384D485	FNMA POOL	2029/12/01	7.500	13MAR00	15MAR00	1.000000	
** HB1H **	521118						
	999,900.470	971,934.50	976,152.83	-4,218.33		.00	-4,218.33
31384EAD2	FNMA POOL 521204	2029/12/01	6.500	11MAY00	15MAY00	1.000000	
** HB1H **	521204						
	500,049.410	471,296.57	472,859.22	-1,562.65		.00	-1,562.65
31384EH52	FNMA POOL	2029/12/01	7.500	20JUN00	19JUL00	1.000000	
** HB1E **	521452						
	127,854.560	126,076.58	126,056.61	19.97		.00	19.97
** HB1E **	001			20JUN00	17JUL00	1.000000	
	127,854.560	126,076.58	126,056.61	19.97		.00	19.97
** HB1E **	545			20JUN00	17JUL00	1.000000	
	-127,854.560	-126,076.58	-126,056.61	-19.97		.00	-19.97
** HB1E **	CXL 545			20JUN00	17JUL00	1.000000	
				-19.97		.00	-19.97
** HB1E **				20JUN00	17JUL00	1.000000	



HB2C ANNUAL WILLIAM H. GATES FOUNDATION COMPOSITE SUMMARY REALIZED GAIN/LOSS REPORT JANUARY 1, 2000 TO DECEMBER 31, 2000 PAGE: 346 AS-OF DATE: 31DEC00

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 COST	BASE COST	BASE SECY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS' SECY GN/LS
	852	126,076.58	126,056.61	19.97		.00	19.97
	127,854.560						
** HB1E **	CXL 852	-126,076.58	-126,056.61	-19.97	20JUN00	17JUL00	1.000000
	-127,854.560					.00	-19.97
31384EH52	TOTAL						
	126,076.58	126,056.61		19.97 L		.00	19.97 L
31384EMA5	FNMA POOL	2030/01/01	7.000	10APR00	13APR00	1.000000	
** HB1E **	521553						
	274,454.590	266,006.53	263,476.41	2,530.12		.00	2,530.12
31384EQN3	FNMA POOL	2030/01/01	6.500	10APR00	15MAY00	1.000000	
** HB1E **	521661						
	37,918.880	35,809.64	35,886.67	-77.03		.00	-77.03
31384FGM3	FNMA POOL	2014/07/01	6.000	15MAR00	20MAR00	1.000000	
** HB1E **	522304						
	302,241.160	283,587.21	283,776.11	-188.90		.00	-188.90
** HB1E **	391			15MAR00	20MAR00	1.000000	
	908,013.220	851,971.78	852,539.29	-567.51		.00	-567.51
31384FGM3	TOTAL						
	1,135,558.99	1,136,315.40		-756.41 L		.00	-756.41 L
31384FN60	FNMA POOL	2030/03/01	7.000	14JUN00	17JUL00	1.000000	
** HB1E **	522513						
	180,244.000	173,766.48	172,752.61	1,013.87		.00	1,013.87
31384FMG8	FNMA POOL 522747	2029/11/01	7.500	20JUN00	17JUL00	1.000000	
** HB1E **	522747						
	25,017.050	24,669.16	24,665.25	3.91		.00	3.91
31384FXD4	FNMA POOL	2029/12/01	7.500	20JUN00	17JUL00	1.000000	
** HB1E **	522776						
	378,843.880	373,575.58	373,516.39	59.19		.00	59.19



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31384F3M5	FNMA POOL 522913	2030/05/01 8.000	11MAY00	15MAY00	1.000000	
** WB10 **	235 1,004,397.30	1,002,287.72	2,109.58		.00	2,109.58
	1,000,100.000					
** WB10 **	244 1,004,397.30	1,002,287.72	2,109.58	11MAY00	1.000000	2,109.58
	1,000,100.000			15MAY00	.00	
31384F3M5	TOTAL	2,008,794.60	4,219.16 S		.00	4,219.16 S
31384GKN4	FNMA POOL 523301	2029/11/01 7.000	10APR00	13APR00	1.000000	
** WB1E **	637 213,389.43	211,359.77	2,029.66		.00	2,029.66
	220,166.430					
31384GND3	FNMA POOL 523388	2029/11/01 7.000	04DEC00	13DEC00	1.000000	
** WB1E **	627 26,418.83	26,287.43	131.40		.00	131.40
	26,698.330					
31384GRG2	FNMA POOL 523136543573	2030/08/01 7.500	20JUN00	17JUL00	1.000000	
** WB1E **	752 1,972,187.50	1,971,875.00	312.50		.00	312.50
	2,000,000.000					
** WB1E **	753 1,972,187.50	1,971,875.00	312.50	20JUN00	1.000000	312.50
	2,000,000.000			17JUL00	.00	
** WB1E **	754 2,958,281.25	2,957,812.50	468.75	20JUN00	1.000000	468.75
	3,000,000.000			17JUL00	.00	
31384GRG2	TOTAL	6,902,656.25	1,093.75 L		.00	1,093.75 L
31384HCM3	FNMA POOL 523976	2029/12/01 7.000	30MAR00	13APR00	1.000000	
** WB1E **	638 365,124.91	366,078.24	-953.33		.00	-953.33
	381,331.500					



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31384HPT4	FNMA POOL 524334	2030/05/01 7.500	20JUN00	17JUL00	1.000000	
** WB1E **	759 594,281.44	594,187.27	94.17		.00	94.17
	602,662.210					
** WB1E **	760 830,637.23	830,505.62	131.61	20JUN00	1.000000	131.61
	842,351.180			17JUL00	.00	
31384HPT4	TOTAL	1,424,918.67	225.78 L		.00	225.78 L
31384HP23	FNMA POOL 524341	2030/06/01 7.500	20JUN00	27JUL00	1.000000	
** WB1E **	060 98,600.06	98,584.43	15.63		.00	15.63
	99,990.550					
31384HP64	FNMA POOL 524345	2015/06/01 7.000	24AUG00	19SEP00	1.000000	
** WB1E **	533 30,173.05	30,208.78	-35.73		.00	-35.73
	30,494.670					
** WB1E **	534 911,757.03	912,836.89	-1,079.86	24AUG00	1.000000	-1,079.86
	921,475.720			19SEP00	.00	
31384HP64	TOTAL	941,930.08	-1,115.59 L		.00	-1,115.59 L
31384HRM5	FNMA POOL 524401	2030/01/01 7.000	20JUN00	17JUL00	1.000000	
** WB1E **	765 352,855.74	352,855.74	.00		.00	.00
	365,180.580					
** WB1E **	771 745,907.14	745,907.14	.00	20JUN00	1.000000	.00
	771,960.820			17JUL00	.00	
31384HRM5	TOTAL	1,098,762.88	.00		.00	.00
31384HSD6	FNMA POOL 524416	2030/01/01 7.000	10APR00	13APR00	1.000000	
** WB1E **	639 204,694.75	202,747.79	1,946.96		.00	1,946.96
	211,195.610					



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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	BASE	SECTY GN/LS			
31384HT78 ** MB10 **	FNMA POOL 506 1,000,099.080	2030/02/01	7.000	12JUN00	14JUN00	1.000000	17,736.13
	960,016.98		942,280.85			.00	17,736.13
31384HZP1 ** MB1H **	FNMA POOL 403 499,950.980	2030/01/01	7.500	13MAR00	15MAR00	1.000000	-2,109.16
	485,967.98		488,077.14			.00	-2,109.16
31384H5J8 ** MB1E **	FNMA POOL 226 233,101.220	2030/01/01	7.000	18APRO0	15MAY00	1.000000	-837.71
	224,833.41		225,671.12			.00	-837.71
31384JAB5 ** MB1E **	FNMA POOL 723 168,278.460	2030/01/01	7.500	20JUN00	19JUL00	1.000000	26.30
	165,938.34		165,912.04			.00	26.30
31384JAY5 ** MB1E **	FNMA POOL 228 499,468.890	2030/01/01	6.500	10APRO0	15MAY00	1.000000	-1,014.55
	471,685.93		472,700.48			.00	-1,014.55
31384JA25 ** MB1E **	FNMA POOL 640 205,743.810	2030/01/01	7.000	10APRO0	13APRO0	1.000000	1,896.70
	199,410.76		197,514.06			.00	1,896.70
31384JC80 ** MB1E **	FNMA POOL 524895 724 178,730.820	2030/02/01	7.500	20JUN00	19JUL00	1.000000	27.92
	176,245.34		176,217.42			.00	27.92
31384JC80 ** MB1E **	725 314,832.670			20JUN00 49.19	19JUL00	1.000000 .00	49.19
31384JC80 TOTAL	486,699.87		486,622.76	77.11 L		.00	77.11 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	BASE	SECTY GN/LS			
31384JDM8 ** MB1E **	FNMA POOL 229 439,274.720	2030/02/01	6.500	10APRO0	15MAY00	1.000000	-892.28
	414,840.06		415,732.34			.00	-892.28
31384JLD9 ** MB1E **	FNMA POOL 642 380,306.190	2030/01/01	7.000	30MAR00	13APRO0	1.000000	-950.76
	364,143.18		365,093.94			.00	-950.76
31384JPU7 ** MB1E ** Y	FNMA POOL 691 178,957.180	2030/05/01	7.500	23OCT00	13NOV00	1.000000	-810.90
	179,460.50		178,649.60			.00	-810.90
31384JQQ5 ** MB10 **	FNMA POOL 471 999,923.000	2030/06/01	8.000	12JUN00	14JUN00	1.000000	-156.24
	986,642.77		986,799.01			.00	-156.24
31384JQT9 ** MB1E **	FNMA POOL 552 422,220.000	2030/07/01	7.500	20JUN00	17JUL00	1.000000	65.97
	416,348.50		416,282.53			.00	65.97
31384JQT9 ** MB1E **	553 577,834.000			20JUN00 90.29	17JUL00	1.000000 .00	90.29
31384JQT9 TOTAL	986,147.00		985,990.74	156.26 L		.00	156.26 L
31384JQX0 ** MB1E **	FNMA POOL 554 422,066.000	2030/07/01	7.500	20JUN00	17JUL00	1.000000	65.95
	416,196.65		416,130.70			.00	65.95
31384JQX0 ** MB1E **	555 577,814.000			20JUN00 90.28	17JUL00	1.000000 .00	90.28
31384JQX0 TOTAL	985,975.42		985,819.19	156.23 L		.00	156.23 L



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31384JQY8	FNMA POOL	525271	2030/07/01 7.500	20JUN00	17JUL00	1.000000	
** WB1E **	556 576,680.000	568,660.54	568,570.44	90.10		.00	90.10
** WB1E **	726 426,020.000	420,095.66	420,029.09	20JUN00 66.57	19JUL00	1.000000 .00	66.57
31384JQY8	TOTAL	988,756.20	988,599.53	156.67 L		.00	156.67 L
31384JQZ5	FNMA POOL	525272	2030/07/01 7.500	20JUN00	17JUL00	1.000000	
** WB1E **	557 423,220.000	417,334.60	417,268.47	66.13		.00	66.13
** WB1E **	558 577,680.000	569,646.64	569,556.38	20JUN00 90.26	17JUL00	1.000000 .00	90.26
31384JQZ5	TOTAL	986,981.24	986,824.85	156.39 L		.00	156.39 L
31384JQZ8	FNMA POOL	525273	2030/07/01 7.500	20JUN00	17JUL00	1.000000	
** WB1E **	547 449,321.000	443,072.63	443,002.42	70.21		.00	70.21
** WB1E **	548 550,779.000	543,119.73	543,033.67	20JUN00 86.06	17JUL00	1.000000 .00	86.06
31384JQZ8	TOTAL	986,192.36	986,036.09	156.27 L		.00	156.27 L
31384JQ36	FNMA POOL	525274	2030/08/01 7.500	20JUN00	17JUL00	1.000000	
** WB1E **	549 449,621.000	443,368.46	443,298.20	70.26		.00	70.26
** WB1E **	550 550,579.000	542,922.51	542,836.48	20JUN00 86.03	17JUL00	1.000000 .00	86.03



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31384JQ36	TOTAL	986,290.97	986,134.68	156.29 L		.00	156.29 L
31384JQ44	FNMA POOL	525275	2030/08/01 7.500	20JUN00	17JUL00	1.000000	
** WB1E **	551 449,121.000	442,875.41	442,805.24	70.17		.00	70.17
31384JQD7	FNMA POOL	525444	2030/02/01 7.000	18APR00	15MAY00	1.000000	
** WB1E **	230 631,246.900	608,857.36	611,125.91	-2,268.55		.00	-2,268.55
31384JYX1	FNMA POOL	525526	2030/01/01 7.500	10FEB00	14FEB00	1.000000	
** WB10 **	298 999,999.110	980,780.38	983,749.12	-2,968.74		.00	-2,968.74
** WB10 **	299 999,999.110	980,780.38	983,749.12	10FEB00 -2,968.74	14FEB00	1.000000 .00	-2,968.74
31384JYX1	TOTAL	1,961,560.76	1,967,498.24	-5,937.48 S		.00	-5,937.48 S
31384J7B9	FNMA POOL	525690	2030/01/01 7.000	18APR00	15MAY00	1.000000	
** WB1E **	227 230,838.900	222,651.33	223,480.91	-829.58		.00	-829.58
31384KFD3	FNMA POOL	525864	2029/09/01 7.000	10APR00	13APR00	1.000000	
** WB1E **	641 240,543.000	233,138.79	230,921.28	2,217.51		.00	2,217.51
31384KGF7	FNMA POOL	525898	2029/12/01 7.000	18APR00	15MAY00	1.000000	
** WB1E **	231 229,858.110	221,705.33	222,531.38	-826.05		.00	-826.05
31384KHK5	FNMA POOL	525934	2030/01/01 7.500	31OCT00	13NOV00	1.000000	
** WB1E **	855 500,000.180	499,375.18	497,343.93	2,031.25		.00	2,031.25



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31384KJC1 ** HB1E **	FNMA POOL 198 544,894.780	2030/02/01	7.000 546,888.76	18APR00 -2,030.09	15MAY00	1.000000 .00	-2,030.09
31384KJD9 ** HB1E **	FNMA POOL 071 474,652.760	2030/02/01	7.500 471,389.52	29SEP00 2,373.27	16OCT00	1.000000 .00	2,373.27
31384KPK6 ** HB1E **	FNMA POOL 199 542,422.680	2029/12/01	7.000 525,132.96	18APR00 -1,949.33	15MAY00	1.000000 .00	-1,949.33
31384KQG4 ** HB1E **	FNMA POOL 643 198,193.840	2029/12/01	7.000 190,266.09	10APR00 1,827.10	13APR00	1.000000 .00	1,827.10
31384KTE6 ** HB1E **	FNMA POOL 749 290,174.950	2014/12/01	6.500 278,749.31	27JUL00 1,768.25	21AUG00	1.000000 .00	1,768.25
31384KVH6 ** HB1H **	FNMA POOL 401 999,901.000	2030/03/01	7.500 976,153.35	13MAR00 -4,218.33	15MAR00	1.000000 .00	-4,218.33
				13MAR00 4,218.33	15MAR00	1.000000 .00	4,218.33
31384KVH6	TOTAL		.00	.00 L		.00	.00 L
31384KVL7 ** HB1H **	FNMA POOL 437 999,901.000	2030/03/01	7.500 976,153.35	13MAR00 -4,218.33	15MAR00	1.000000 .00	-4,218.33



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31384KMA0 ** HB1E **	FNMA POOL 559 267,695.290	2030/02/01	7.500 263,930.82	20JUN00 41.83	17JUL00	1.000000 .00	41.83
31384KML6 ** HB1E **	FNMA POOL 804 50,047.340	2030/03/01	7.000 47,967.25	14JUN00 281.51	17JUL00	1.000000 .00	281.51
				20JUN00 .00	17JUL00	1.000000 .00	.00
				20JUN00 .00	17JUL00	1.000000 .00	.00
31384KML6	TOTAL		716,253.61	.00		.00	.00
			48,248.76	47,967.25		.00	281.51 L
31384KXX9 ** HB1E **	FNMA POOL 200 216,121.840	2030/01/01	7.000 209,232.96	18APR00 -776.69	15MAY00	1.000000 .00	-776.69
31384LER1 ** HB1E **	FNMA POOL 600 268,680.640	2030/01/01	7.000 257,933.41	10APR00 2,476.90	13APR00	1.000000 .00	2,476.90
31384LN67 ** HB1E **	FNMA POOL 727 322,895.610	2030/01/01	7.500 318,354.89	20JUN00 50.45	19JUL00	1.000000 .00	50.45
31384LPJ7 ** HB1E **	FNMA POOL 811 912,058.700	2030/02/01	7.500 899,232.87	20JUN00 142.51	17JUL00	1.000000 .00	142.51



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31384LQY3 ** WB1E **	FNMA POOL 750 183,774.110	527071 177,657.88	2015/05/01 6.500 176,538.00	27JUL00 1,119.88	21AUG00 .00	1,119.88
31384LVT8 ** WB1E ** Y	FNMA POOL 694 517,123.590	527226 506,942.72	2030/03/01 7.000 505,245.91	31OCT00 -1,696.81	13NOV00 .00	-1,696.81
31384LNC4 ** WB1E **	FNMA POOL 201 129,233.070	527243 122,044.48	2029/11/01 6.500 122,306.99	10APR00 -262.51	15MAY00 .00	-262.51
31384LXF6 ** HB10 **	FNMA POOL 006 998,819.780	527278 915,480.75	2029/11/01 6.000 890,198.13	14JUL00 25,282.62	18JUL00 .00	25,282.62
** HB10 ** CXL	006 -998,819.780	-915,480.75	-890,198.13	14JUL00 -25,282.62	18JUL00 .00	-25,282.62
** HB10 **	042 998,819.540	914,544.36	890,197.92	14JUL00 24,346.44	18JUL00 .00	24,346.44
** HB10 **	145 .240	.00	.21	31JUL00 -.21	31JUL00 .00	-.21
31384LXF6	TOTAL	914,544.36	890,198.13	24,346.23 S	.00	24,346.23 S
31384L4F8 ** HB1P **	FNMA POOL 546 111,912.490	527422 105,875.33	2030/01/01 6.500 105,486.26	11APR00 389.07	13APR00 .00	389.07
** HB1P **	590 105.000	105.01	98.97	25APR00 6.04	25APR00 .00	6.04



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31384L4F8	TOTAL	105,980.34	105,585.23	395.11 S	.00	395.11 S
31384MEQ1 ** HB1P **	FNMA POOL 547 99,636.120	527643 94,261.22	2030/01/01 6.500 93,914.83	11APR00 346.39	13APR00 .00	346.39
** HB1P **	591 163.000	163.00	153.64	25APR00 9.36	25APR00 .00	9.36
31384MEQ1	TOTAL	94,424.22	94,068.47	355.75 S	.00	355.75 S
31384ME24 ** WB1E **	FNMA POOL 601 184,667.790	527653 178,983.48	2030/01/01 7.000 177,281.08	10APR00 1,702.40	13APR00 .00	1,702.40
31384MGY2 ** WB1E **	FNMA POOL 602 60,558.710	527715 58,694.64	2030/01/01 7.000 58,136.36	10APR00 558.28	13APR00 .00	558.28
31384MGZ9 ** WB1E **	FNMA POOL 202 199,307.610	527716 192,238.42	2030/01/01 7.000 192,954.68	18APR00 -716.26	15MAY00 .00	-716.26
31384MHA3 ** WB1E **	FNMA POOL 527725 061 674,290.400	527725 664,913.55	2030/01/01 7.500 664,808.19	20JUN00 105.36	21JUL00 .00	105.36
31384MHV7 ** WB1E **	FNMA POOL 527744 062 365,287.750	527744 360,207.97	2030/01/01 7.500 360,150.89	20JUN00 57.08	27JUL00 .00	57.08
31384MPN6 ** HB1P **	FNMA POOL 548 244,911.100	527929 231,699.30	2030/01/01 6.500 230,847.86	11APR00 851.44	13APR00 .00	851.44
** HB1P **	592 235.430	235.43	221.91	25APR00 13.52	25APR00 1.000000 .00	13.52



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31384MPN6	TOTAL						864.96 S
		231,934.73	231,069.77	864.96 S		.00	
31384MPY2	FNMA POOL 527939	2030/01/01	7.000	18APR00	15MAY00	1.000000	
** NB1E **	203	681,289.84	683,828.26	-2,538.42		.00	-2,538.42
	706,342.940						
31384MQE5	FNMA POOL 527953	2015/01/01	6.500	27JUL00	21AUG00	1.000000	
** NB1E **	751	193,344.12	192,125.37	1,218.75		.00	1,218.75
	200,000.380						
31384MRQ7	FNMA POOL 527995	2030/02/01	7.500	20JUN00	17JUL00	1.000000	
** NB1E **	828	118,995.57	118,976.72	18.85		.00	18.85
	120,673.690						
31384MR95	FNMA POOL 528012	2015/03/01	7.000	24AUG00	19SEP00	1.000000	
** NB1E **	535	43,331.93	43,383.25	-51.32		.00	-51.32
	43,793.820						
31384MMD0	FNMA POOL 528144	2030/05/01	8.000	11MAY00	15MAY00	1.000000	
** NB10 **	258	1,004,397.30	1,002,287.72	2,109.58		.00	2,109.58
	1,000,100.000						
31384M6R8	FNMA POOL 528380	2015/03/01	7.000	15FEB00	17FEB00	1.000000	
** NB10 **	348	975,703.13	980,000.00	-4,296.87		.00	-4,296.87
	1,000,000.000						
** NB10 **	349	975,703.13	980,000.00	-4,296.87	15FEB00	1.000000	-4,296.87
	1,000,000.000					.00	
31384M6R8	TOTAL	1,951,406.26	1,960,000.00	-8,593.74 S		.00	-8,593.74 S
31384NEJ5	FNMA POOL 528537	2030/08/01	7.500	29SEP00	16OCT00	1.000000	
** NB1E **	072	171,594.74	170,735.15	859.59		.00	859.59
	171,917.080						



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31384NHJ2	FNMA POOL 528633	2030/01/01	6.500	11APR00	13APR00	1.000000	
** NB1P **	549	199,801.85	199,067.61	734.24		.00	734.24
	211,194.820						
** NB1P **	593	230.09	216.88	13.21	25APR00	1.000000	13.21
	230.090					.00	
31384NHJ2	TOTAL	200,031.94	199,284.49	747.45 S		.00	747.45 S
31384NKK5	FNMA POOL 528698	2030/01/01	7.000	14JUN00	17JUL00	1.000000	
** NB1E **	832	314,822.70	312,985.81	1,836.89		.00	1,836.89
	326,558.390						
31384NMU1	FNMA POOL 528771	2030/01/01	7.000	10APR00	13APR00	1.000000	
** NB1E **	603	222,775.47	220,656.54	2,118.93		.00	2,118.93
	229,850.560						
31384NTE0	FNMA POOL 528949	2015/12/01	7.000	22NOV00	18DEC00	1.000000	
** NB1E **	849	149,810.57	149,458.68	351.89		.00	351.89
	150,139.000						
31384NTG5	FNMA POOL 528951	2030/12/01	7.000	04DEC00	13DEC00	1.000000	
** NB1E **	628	989,432.30	984,745.27	4,687.03		.00	4,687.03
	999,900.000						
** NB1E **	629	989,432.30	984,745.27	4,687.03	04DEC00	1.000000	4,687.03
	999,900.000					.00	
31384NTG5	TOTAL	1,978,864.60	1,969,490.54	9,374.06 L		.00	9,374.06 L
31384NTU4	FNMA POOL 528963	2030/02/01	7.000	31OCT00	13NOV00	1.000000	
** NB1E **	696	482,198.96	480,584.96	-1,614.00		.00	-1,614.00
	491,882.900						



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31384NVG2	FNMA POOL 529015	2030/01/01 7.000	10APR00	13APR00	1.000000		
** HB1E **	604 81,715.650	79,200.34	78,447.02	753.32	.00	753.32	
** HB1E **	605 638,866.680	619,201.57	613,312.01	5,889.56	10APR00 13APR00	1.000000 .00	5,889.56
31384NVG2	TOTAL	698,401.91	691,759.03	6,642.88 L	.00	6,642.88 L	
31384N2C3	FNMA POOL 529171	2030/02/01 7.000	18APR00	15MAY00	1.000000		
** HB1E **	204 253,269.140	244,286.00	245,196.19	-910.19	.00	-910.19	
31384N3S7	FNMA POOL 529209	2030/02/01 7.000	31OCT00	13NOV00	1.000000		
** HB1E **	695 456,013.200	447,035.44	445,539.15	-1,496.29	.00	-1,496.29	
31384N6H8	FNMA POOL 529272	2030/07/01 7.500	20JUN00	17JUL00	1.000000		
** HB1E **	560 549,981.000	542,332.83	542,246.89	85.94	.00	85.94	
31384POP7	FNMA POOL 529410	2030/02/01 7.000	12JUN00	14JUN00	1.000000		
** HB10 **	505 1,000,099.370	960,017.26	942,281.13	17,736.13	.00	17,736.13	
31384PD77	FNMA POOL 529426	2030/03/01 7.500	13MAR00	15MAR00	1.000000		
** HB10 **	536 999,900.000	971,934.05	974,590.03	-2,655.98	.00	-2,655.98	
31384PEQ4	FNMA POOL 529443	2030/01/01 7.500	13MAR00	16MAR00	1.000000		
** HB10 **	559 699,930.100	683,033.35	682,213.12	820.23	.00	820.23	



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ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT SECY GN/LS GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS	
31384PH40	FNMA POOL 529551	2015/03/01 7.500	16MAY00	13JUL00	1.000000		
** HB10 **	767 999,900.340	984,276.90	1,000,525.28	-16,248.38	.00	-16,248.38	
31384PNB7	FNMA POOL 529686	2030/02/01 7.500	20JUN00	28JUL00	1.000000		
** HB1E **	339 175,300.440	172,862.67	172,835.28	27.39	.00	27.39	
31384PH27	FNMA POOL 529965	2030/02/01 6.500	23FEB00	15MAR00	1.000000		
** HB1Q **	439 496,964.860	463,264.43	462,876.17	388.26	.00	388.26	
31384PZV0	FNMA POOL 530056	2030/01/01 6.500	23FEB00	15MAR00	1.000000		
** HB1Q **	441 28,479.210	26,547.96	26,525.71	22.25	.00	22.25	
31384P5N1	FNMA POOL 530153	2015/03/01 7.500	11MAY00	18MAY00	1.000000		
** HB10 **	319 1,000,099.220	984,472.67	1,000,724.28	-16,251.61	.00	-16,251.61	
** HB10 **	CXL 319 -1,000,099.220	-984,472.67	-1,000,724.28	16,251.61	11MAY00	1.000000 .00	16,251.61
** HB1H **	707 299,970.100	299,876.36	299,595.14	281.22	17AUG00	1.000000 .00	281.22
31384P5N1	TOTAL	299,876.36	299,595.14	281.22 L	.00	281.22 L	
		.00	.00	.00 S	.00	.00 S	
31384P5Y3	FNMA POOL 530160	2015/03/01 7.500	14JUL00	18JUL00	1.000000		
** HB10 **	002 3,910,490.900	3,900,409.17	3,832,281.08	68,128.09	.00	68,128.09	



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31384P6K6	FNMA POOL	530174	2030/03/01 6.500	23FEB00	15MAR00	1.000000	
** HB1Q **	468 246,833.000	230,094.64	229,901.80	192.84		.00	192.84
** HB1Q **	478 921,757.000	859,250.35	858,530.23	23FEB00 720.12	15MAR00	1.000000 .00	720.12
31384P6K6	TOTAL	1,089,344.99	1,088,432.03	912.96 S		.00	912.96 S
31384P7M1	FNMA POOL	530200	2030/02/01 6.500	23FEB00	15MAR00	1.000000	
** HB1Q **	473 947,409.000	883,162.83	882,422.66	740.17		.00	740.17
** HB1Q **	477 72,262.000	67,361.74	67,305.28	23FEB00 56.46	15MAR00	1.000000 .00	56.46
** HB1Q **	CXL 477 -72,262.000	-67,361.74	-67,305.28	23FEB00 -56.46	15MAR00	1.000000 .00	-56.46
** HB1Q **	486 72,262.000	67,361.74	67,305.28	23FEB00 56.46	15MAR00	1.000000 .00	56.46
31384P7M1	TOTAL	950,524.57	949,727.94	796.63 S		.00	796.63 S
31384QAZ6	FNMA POOL	530224	2030/01/01 6.500	23FEB00	15MAR00	1.000000	
** HB1Q **	467 679,851.000	633,748.61	633,217.47	531.14		.00	531.14
** HB1Q **	472 234,234.000	218,350.01	218,167.01	23FEB00 183.00	15MAR00	1.000000 .00	183.00
31384QAZ6	TOTAL	852,098.62	851,384.48	714.14 S		.00	714.14 S



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31384QBS1	FNMA POOL	530249	2030/03/01 7.000	18APR00	15MAY00	1.000000	
** HB1E **	205 559,698.870	539,847.05	541,858.47	-2,011.42		.00	-2,011.42
31384QBH2	FNMA POOL	530253	2030/03/01 6.500	23FEB00	15MAR00	1.000000	
** HB1Q **	470 385,620.000	359,470.15	359,168.88	301.27		.00	301.27
** HB1Q **	479 853,695.000	795,803.81	795,136.86	23FEB00 666.95	15MAR00	1.000000 .00	666.95
** HB1Q **	CXL 479 -853,695.000	-795,803.81	-795,136.86	23FEB00 -666.95	15MAR00	1.000000 .00	-666.95
** HB1Q **	480 853,695.000	795,803.81	795,136.86	23FEB00 666.95	15MAR00	1.000000 .00	666.95
31384QBH2	TOTAL	1,155,273.96	1,154,305.74	968.22 S		.00	968.22 S
31384QCR2	FNMA POOL 530280		2030/03/01 7.500	31OCT00	13NOV00	1.000000	
** HB1E **	859 23,893.820	23,863.95	23,961.02	-97.07		.00	-97.07
** HB1E **	CXL 859 -23,893.820	-23,863.95	-23,961.02	31OCT00 97.07	13NOV00	1.000000 .00	97.07
31384QCR2	TOTAL	.00	.00	.00 L		.00	.00 L
31384QD34	FNMA POOL	530322	2030/03/01 6.500	23FEB00	15MAR00	1.000000	
** HB1Q **	469 554,553.000	516,947.37	516,514.13	433.24		.00	433.24



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31384QHCO ** MB1E **	FNMA POOL 682	530427	2030/03/01 7.000	30MAR00	19APR00	1.000000	
	54,262.520	51,956.36	52,092.02	-135.66		.00	-135.66
31384QHH9 ** MB10 **	FNMA POOL 557	530432	2030/03/01 7.500	13MAR00	16MAR00	1.000000	
	999,900.000	975,761.79	974,590.03	1,171.76		.00	1,171.76
31384QH55 ** MB10 **	FNMA POOL 558	530452	2030/03/01 7.500	13MAR00	16MAR00	1.000000	
	999,900.000	975,761.79	974,590.03	1,171.76		.00	1,171.76
31384QPH7 ** MB10 **	FNMA POOL 335	530637	2015/04/01 7.500	11MAY00	18MAY00	1.000000	
	1,000,099.330	984,472.78	1,000,724.39	-16,251.61		.00	-16,251.61
	** MB10 **			11MAY00	18MAY00	1.000000	
	1,000,099.330	984,472.78	1,000,724.39	-16,251.61		.00	-16,251.61
31384QPH7	TOTAL	1,968,945.56	2,001,448.78	-32,503.22		.00	-32,503.22
31384QTQ6 ** MB1H **	FNMA POOL 703	530759	2015/04/01 7.500	17AUG00	21AUG00	1.000000	
	999,900.850	999,588.38	998,650.97	937.41		.00	937.41
31384Q5H2 ** MB10 **	FNMA POOL 531048 233		2030/04/01 8.000	11MAY00	15MAY00	1.000000	
	1,000,099.350	1,004,396.65	1,002,287.07	2,109.58		.00	2,109.58
31384RBJ9 ** MB1E **	FNMA POOL 344	531141	2030/05/01 7.500	20JUN00	17JUL00	1.000000	
	456,781.810	450,429.69	450,358.32	71.37		.00	71.37
	** MB1E **			20JUN00	17JUL00	1.000000	
	CXL 344 -456,781.810	-450,429.69	-450,358.32	-71.37		.00	-71.37



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31384RBJ9	TOTAL			.00	L	.00	.00
31384RCG4 ** MB1E **	FNMA POOL 850	531171	2015/01/01 7.000	22NOV00	18DEC00	1.000000	
	164,603.640	164,243.57	163,857.78	385.79		.00	385.79
31384RCU3 ** MB1E **	FNMA POOL 531183 606		2030/02/01 7.000	30MAR00	13APR00	1.000000	
	104,817.050	100,362.33	100,624.37	-262.04		.00	-262.04
	** MB1E **			30MAR00	13APR00	1.000000	
	326,546.640	312,668.41	313,484.77	-816.36		.00	-816.36
31384RCU3	TOTAL	413,030.74	414,109.14	-1,078.40	L	.00	-1,078.40
31384RHYO ** MB1E **	FNMA POOL 860	531347	2030/06/01 7.500	31OCT00	13NOV00	1.000000	
	37,267.260	37,220.68	37,372.07	-151.39		.00	-151.39
31384RJ69 ** MB10 **	FNMA POOL 531385 321		2015/04/01 7.500	11MAY00	18MAY00	1.000000	
	1,000,099.500	984,472.95	1,000,724.56	-16,251.61		.00	-16,251.61
31384RNM7 ** MB10 **	FNMA POOL 510	531497	2030/02/01 7.000	12JUN00	14JUN00	1.000000	
	1,000,099.370	960,017.26	942,281.13	17,736.13		.00	17,736.13
31384RN49 ** MB1Q **	FNMA POOL 531511 501		2030/03/01 6.500	23FEB00	15MAR00	1.000000	
	360,217.000	335,789.78	335,508.36	281.42		.00	281.42
31384RP21 ** MB1Q **	FNMA POOL 531541 499		2030/03/01 6.500	23FEB00	15MAR00	1.000000	
	330,200.000	307,808.31	307,550.35	257.96		.00	257.96



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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	BASE	SECTY GN/LS			
31384RQ87	FNMA POOL 531579	2030/04/01	7.500	23OCT00	13NOV00	1.000000	
** WB1E **	699	284,001.82	282,718.55	-1,283.27		.00	-1,283.27
Y	283,205.310						
31384RTU5	FNMA POOL 531663	2015/02/01	7.000	15FEB00	17FEB00	1.000000	
** WB10 **	344	975,703.13	980,000.00	-4,296.87		.00	-4,296.87
	1,000,000.000						
** WB10 **	CXL 344	-975,703.13	-980,000.00	4,296.87	15FEB00	1.000000	4,296.87
	-1,000,000.000				17FEB00	.00	
** WB10 **		975,703.13	980,000.00	-4,296.87	15FEB00	1.000000	-4,296.87
	1,000,000.000				17FEB00	.00	
** WB10 **		975,703.13	980,000.00	-4,296.87	15FEB00	1.000000	-4,296.87
	1,000,000.000				17FEB00	.00	
31384RTU5	TOTAL	1,951,406.26	1,960,000.00	-8,593.74 S		.00	-8,593.74 S
31384RTV3	FNMA POOL 531664	2030/02/01	7.000	30MAR00	13APR00	1.000000	
** WB1E **	608	33,828.30	33,916.63	-88.33		.00	-88.33
	35,329.820						
** WB1E **	609	423,405.65	419,378.42	4,027.23	10APR00	1.000000	4,027.23
	436,852.520				13APR00	.00	
31384RTV3	TOTAL	457,233.95	453,295.05	3,938.90 L		.00	3,938.90 L
31384RTH1	FNMA POOL 531665	2030/02/01	7.500	31OCT00	13NOV00	1.000000	
** WB1E **	862	210,292.89	209,437.51	855.38		.00	855.38
	210,556.090						
** WB1E **	863	499,275.39	497,244.55	2,030.84	31OCT00	1.000000	2,030.84
	499,900.270				13NOV00	.00	



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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	BASE	SECTY GN/LS			
31384RTH1	TOTAL	709,568.28	706,682.06	2,886.22 L		.00	2,886.22 L
31384RUT6	FNMA POOL 531694	2030/02/01	7.000	18APR00	15MAY00	1.000000	
** WB1E **	206	533,380.68	535,368.00	-1,987.32		.00	-1,987.32
	552,994.710						
** WB1E **	855	158,369.63	157,445.60	924.03	14JUN00	1.000000	924.03
	164,273.200				17JUL00	.00	
31384RUT6	TOTAL	691,750.31	692,813.60	-1,063.29 L		.00	-1,063.29 L
31384RV99	FNMA POOL 531740	2030/02/01	7.000	31OCT00	13NOV00	1.000000	
** WB1E **	702	450,305.80	448,798.56	-1,507.24		.00	-1,507.24
Y	459,349.240						
31384RMA5	FNMA POOL 531741	2030/02/01	7.000	18APR00	15MAY00	1.000000	
** WB1E **	207	133,685.05	134,183.15	-498.10		.00	-498.10
	138,601.060						
** WB1E **	208	221,998.63	222,825.78	-827.15	18APR00	1.000000	-827.15
	230,162.200				15MAY00	.00	
31384RMA5	TOTAL	355,683.68	357,008.93	-1,325.25 L		.00	-1,325.25 L
31384RME7	FNMA POOL 531745	2030/02/01	7.500	29SEP00	16OCT00	1.000000	
** WB1E **	073	176,311.64	175,428.43	883.21		.00	883.21
	176,642.850						
31384RMH7	FNMA POOL 531761	2015/02/01	6.500	27JUL00	21AUG00	1.000000	
** WB1E **	752	548,905.23	545,445.18	3,460.05		.00	3,460.05
	567,802.400						



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31384RY70 ** MB1E **	FNMA POOL 063 263,508.760	2030/04/01	7.500 259,844.34	20JUN00 41.17	27JUL00	1.000000 .00	41.17
31384SBR9 ** MB1E **	FNMA POOL 345 480,299.000	2030/07/01	7.500 473,619.84	20JUN00 75.04	17JUL00	1.000000 .00	75.04
** MB1E **	CXL 345 -480,299.000		-473,619.84	20JUN00 -75.04	17JUL00	1.000000 .00	-75.04
31384SBR9	TOTAL		.00	.00 L		.00	.00 L
31384SCT4 Y	FNMA POOL 703 137,289.510	2030/10/01	7.000 134,629.53	17OCT00 -493.39	13NOV00	1.000000 .00	-493.39
** MB1E ** Y	714 38,509.250		37,763.13	17OCT00 -138.39	13NOV00	1.000000 .00	-138.39
** MB1E **	630 173,885.890		173,179.48	06DEC00 2,798.48	13DEC00	1.000000 .00	2,798.48
31384SCT4	TOTAL		345,572.14	2,166.70 L		.00	2,166.70 L
31384SEM5 ** MB1E **	FNMA POOL 232 210,350.500	2030/02/01	7.000 202,889.63	18APR00 -755.95	15MAY00	1.000000 .00	-755.95
31384SKB4 ** MB10 **	FNMA POOL 532290 261 1,000,100.000	2030/05/01	8.000 1,004,397.30	11MAY00 2,109.58	15MAY00	1.000000 .00	2,109.58



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31384SL64 ** MB1E **	FNMA POOL 233 671,866.000	2030/03/01	7.000 648,035.75	18APR00 -2,414.52	15MAY00	1.000000 .00	-2,414.52
31384SMM8 ** MB1E **	FNMA POOL 532364 716 182,370.900	2030/03/01	7.500 181,800.99	06NOV00 -270.71	13DEC00	1.000000 .00	-270.71
** MB1E **	CXL 716 -182,370.900		-181,800.99	06NOV00 270.71	13DEC00	1.000000 .00	270.71
31384SMM8	TOTAL		.00	.00 L		.00	.00 L
31384SND7 ** MB10 **	FNMA POOL 532388 509 1,000,099.150	2030/02/01	7.000 960,017.05	12JUN00 17,736.13	14JUN00	1.000000 .00	17,736.13
31384SQD4 ** MB1Q **	FNMA POOL 532452 435 30,119.720	2030/02/01	6.500 28,077.22	23FEB00 23.53	15MAR00	1.000000 .00	23.53
31384SSU4 ** MB10 **	FNMA POOL 532531 350 1,000,000.000	2015/02/01	7.000 975,703.13	15FEB00 -4,296.87	17FEB00	1.000000 .00	-4,296.87
31384S4E6 ** MB1E **	FNMA POOL 532821 610 101,156.220	2030/03/01	7.000 96,857.08	30MAR00 -252.89	13APR00	1.000000 .00	-252.89
** MB1E **	209 235,731.010		227,369.93	18APR00 -847.15	15MAY00	1.000000 .00	-847.15
31384S4E6	TOTAL		324,227.01	-1,100.04 L		.00	-1,100.04 L



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31384S4M8 ** HB10 ** 331 1,000,099.140	FNMA POOL 984,472.59	2015/03/01	7.500 1,000,724.20	11MAY00 -16,251.61	18MAY00	1.000000 .00	-16,251.61
** HB10 ** 333 1,000,099.140	984,472.59		1,000,724.20	11MAY00 -16,251.61	18MAY00	1.000000 .00	-16,251.61
** HB10 ** CXL 333 -1,000,099.140	-984,472.59		-1,000,724.20	11MAY00 16,251.61	18MAY00	1.000000 .00	16,251.61
31384S4M8 TOTAL	984,472.59		1,000,724.20	-16,251.61 S		.00	-16,251.61 S
31384S5N5 ** HB1E ** 536 111,219.020	FNMA POOL 110,046.01	2015/04/01	7.000 110,176.34	24AUG00 -130.33	19SEP00	1.000000 .00	-130.33
31384S6D6 ** HB1E ** 064 500,000.870	FNMA POOL 532868 493,047.73	2030/04/01	7.500 492,969.61	20JUN00 78.12	27JUL00	1.000000 .00	78.12
31384TBC0 ** HB1E ** 753 24,031.280	FNMA POOL 23,231.49	2015/04/01	6.500 23,085.05	27JUL00 146.44	21AUG00	1.000000 .00	146.44
31384TBT3 ** HB1E ** 074 640,906.260	FNMA POOL 639,704.56	2030/05/01	7.500 636,500.03	29SEP00 3,204.53	16OCT00	1.000000 .00	3,204.53
31384TGH4 ** HB1E ** 561 188,220.800	FNMA POOL 533100 185,603.35	2030/03/01	7.500 185,573.95	20JUN00 29.40	17JUL00	1.000000 .00	29.40
** HB1E ** 564 655,703.810	646,585.43		646,482.98	20JUN00 102.45	17JUL00	1.000000 .00	102.45



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31384TGH4 TOTAL	832,188.78		832,056.93	131.85 L		.00	131.85 L
31384TG35 ** HB1E ** 875 377,756.030	FNMA POOL 364,180.42	2030/04/01	7.000 362,055.55	14JUN00 2,124.87	17JUL00	1.000000 .00	2,124.87
31384TK55 ** HB10 ** 231 1,000,099.060	FNMA POOL 1,004,396.36	2030/05/01	8.000 1,002,286.78	11MAY00 2,109.58	15MAY00	1.000000 .00	2,109.58
31384TL96 ** HB1E ** 878 493,117.170	FNMA POOL 475,395.77	2030/02/01	7.000 472,621.99	14JUN00 2,773.78	17JUL00	1.000000 .00	2,773.78
31384TSB4 ** HB1E ** Y 704 900,230.790	FNMA POOL 533414 902,762.69	2030/04/01	7.500 898,683.52	23OCT00 -4,079.17	13NOV00	1.000000 .00	-4,079.17
31384TUPO ** HB1E ** 234 232,369.740	FNMA POOL 533490 224,127.88	2030/03/01	7.000 224,962.95	18APR00 -835.07	15MAY00	1.000000 .00	-835.07
31384TVS3 ** HB1E ** Y 705 29,835.540	FNMA POOL 29,919.45	2030/03/01	7.500 29,784.26	23OCT00 -135.19	13NOV00	1.000000 .00	-135.19
31384UACB ** HB10 ** 475 1,000,100.000	FNMA POOL 986,817.42	2030/06/01	8.000 986,973.69	12JUN00 -156.27	14JUN00	1.000000 .00	-156.27
31384UDF8 ** HB1E ** 085 399,961.130	FNMA POOL 533902 394,399.17	2030/04/01	7.500 394,336.68	20JUN00 62.49	27JUL00	1.000000 .00	62.49



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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 BASE COST	TRD DT GN/LN GN/LN	STL DT BASE CURR	SELL RATE GN/LN	NET SECTY GN/LN NET BAS SECTY GN/LN
31384UD35 ** WB1E **	FNMA POOL 533922 754 24,983.760	2015/03/01	6.500 24,000.02	27JUL00 152.25	21AUG00	1.000000 .00	152.25
31384UEE0 ** WB10 **	FNMA POOL 533933 327 1,000,099.460	2015/05/01	7.500 1,000,724.52	11MAY00 -16,251.61	19JUN00	1.000000 .00	-16,251.61
31384UEF7 ** WB10 **	FNMA POOL 533934 323 1,000,099.110	2015/05/01	7.500 1,000,724.17	11MAY00 -16,251.61	18MAY00	1.000000 .00	-16,251.61
** WB10 **	CXL 323 -1,000,099.110		-1,000,724.17	11MAY00 16,251.61	18MAY00	1.000000 .00	16,251.61
31384UEF7	TOTAL		.00	.00 S		.00	.00 S
31384UENO ** WB1H **	FNMA POOL 533941 705 999,899.990	2015/05/01	7.500 998,650.12	17AUG00 937.40	21AUG00	1.000000 .00	937.40
31384UFH1 ** WB1E **	FNMA POOL 533972 387 470,047.000	2030/03/01	8.000 473,425.46	22AUG00 514.12	14SEP00	1.000000 .00	514.12
** WB1E **	388 510,835.680		514,507.31	22AUG00 558.73	14SEP00	1.000000 .00	558.73
31384UFH1	TOTAL		989,005.62	987,932.77		.00	1,072.85 L
31384UGA6 ** WB1E **	FNMA POOL 533993 717 333,928.970	2030/04/01	7.500 333,381.12	06NOV00 -495.68	13DEC00	1.000000 .00	-495.68



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31384UM35 ** WB1E **	FNMA POOL 534178 871 25,885.640	2030/03/01	7.500 25,958.44	31OCT00 -105.16	13NOV00	1.000000 .00	-105.16
31384UPF5 ** WB1E **	FNMA POOL 534222 389 332,381.300	2030/05/01	7.500 329,472.96	01SEP00 1,298.37	14SEP00	1.000000 .00	1,298.37
** WB1E **	CXL 389 -332,381.300		-329,472.96	01SEP00 -1,298.37	14SEP00	1.000000 .00	-1,298.37
31384UPF5	TOTAL		.00	.00 L		.00	.00 L
31384UTB0 ** WB1E **	FNMA POOL 534346 505 909,759.240	2015/04/01	7.000 901,230.25	24AUG00 -1,066.13	19SEP00	1.000000 .00	-1,066.13
** WB1E **	538 45,546.640		45,119.64	24AUG00 -53.37	19SEP00	1.000000 .00	-53.37
31384UTB0	TOTAL		945,230.39	946,349.89		.00	-1,119.50 L
31384UTP9 ** WB10 **	FNMA POOL 534358 199 1,000,100.000	2030/05/01	8.000 999,176.30	11MAY00 5,221.00	15MAY00	1.000000 .00	5,221.00
** WB10 **	CXL 199 -1,000,100.000		-999,176.30	11MAY00 -5,221.00	15MAY00	1.000000 .00	-5,221.00
** WB10 **	201 1,000,100.000		1,002,287.72	11MAY00 .00	15MAY00	1.000000 .00	.00
** WB10 **	CXL 201 -1,000,100.000		-1,002,287.72	11MAY00 .00	15MAY00	1.000000 .00	.00
** WB10 **	202 1,000,100.000		1,004,397.30	11MAY00 2,109.58	15MAY00	1.000000 .00	2,109.58



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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 SECTY GN/LS	NET BAS SECTY GN/LS
** HB10 **	208 1,000,100.000	1,004,397.30	1,002,287.72	11MAY00 2,109.58	15MAY00	1.000000 .00	2,109.58
** HB10 **	CXL 208 -1,000,100.000	-1,004,397.30	-1,002,287.72	11MAY00 -2,109.58	15MAY00	1.000000 .00	-2,109.58
** HB10 **	210 1,000,100.000	1,004,397.30	1,002,287.72	11MAY00 2,109.58	15MAY00	1.000000 .00	2,109.58
** HB10 **	CXL 210 -1,000,100.000	-1,004,397.30	-1,002,287.72	11MAY00 -2,109.58	15MAY00	1.000000 .00	-2,109.58
** HB10 **	212 1,000,100.000	1,004,397.30	1,002,287.72	11MAY00 2,109.58	15MAY00	1.000000 .00	2,109.58
** HB10 **	CXL 212 -1,000,100.000	-1,004,397.30	-1,002,287.72	11MAY00 -2,109.58	15MAY00	1.000000 .00	-2,109.58
** HB10 **	213 1,000,100.000	1,004,397.30	1,002,287.72	11MAY00 2,109.58	15MAY00	1.000000 .00	2,109.58
** HB10 **	CXL 213 -1,000,100.000	-1,004,397.30	-1,002,287.72	11MAY00 -2,109.58	15MAY00	1.000000 .00	-2,109.58
** HB10 **	214 1,000,100.000	1,004,397.30	1,002,287.72	11MAY00 2,109.58	15MAY00	1.000000 .00	2,109.58
** HB10 **	CXL 214 -1,000,100.000	-1,004,397.30	-1,002,287.72	11MAY00 -2,109.58	15MAY00	1.000000 .00	-2,109.58
** HB10 **	227 1,000,100.000	1,004,397.30	1,002,287.72	11MAY00 2,109.58	15MAY00	1.000000 .00	2,109.58
** HB10 **	237 1,000,100.000	1,004,397.30	1,002,287.72	11MAY00 2,109.58	15MAY00	1.000000 .00	2,109.58
** HB10 **	248 1,000,100.000	1,004,397.30	1,002,287.72	11MAY00 2,109.58	15MAY00	1.000000 .00	2,109.58



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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 SECTY GN/LS	NET BAS SECTY GN/LS
1,000,100.000							
** HB10 **	256 1,000,100.000	1,004,397.30	1,002,287.72	11MAY00 2,109.58	15MAY00	1.000000 .00	2,109.58
** HB10 **	259 1,000,100.000	1,004,397.30	1,002,287.72	11MAY00 2,109.58	15MAY00	1.000000 .00	2,109.58
** HB10 **	278 1,000,100.000	1,004,397.30	1,002,287.72	11MAY00 2,109.58	15MAY00	1.000000 .00	2,109.58
** HB10 **	279 1,000,100.000	1,004,397.30	1,002,287.72	11MAY00 2,109.58	15MAY00	1.000000 .00	2,109.58
** HB10 **	280 1,000,100.000	1,004,397.30	1,002,287.72	11MAY00 2,109.58	15MAY00	1.000000 .00	2,109.58
** HB10 **	281 1,000,100.000	1,004,397.30	1,002,287.72	11MAY00 2,109.58	15MAY00	1.000000 .00	2,109.58
** HB10 **	282 1,000,100.000	1,004,397.30	1,002,287.72	11MAY00 2,109.58	15MAY00	1.000000 .00	2,109.58
** HB10 **	283 1,000,100.000	1,004,397.30	1,002,287.72	11MAY00 2,109.58	15MAY00	1.000000 .00	2,109.58
** HB10 **	284 1,000,100.000	1,004,397.30	1,002,287.72	11MAY00 2,109.58	15MAY00	1.000000 .00	2,109.58
31384UTP9	TOTAL	.00	.00	.00	.00	.00	.00
		13,057,164.90	13,029,740.36	27,424.54 S		.00	27,424.54 S



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SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	BASE COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET			BASE SECTY GN/LS			
31384UUK8	FNMA POOL	2015/04/01	7.000	24AUG00	19SEP00	1.000000	
** HB1E **	506	91,005.80	91,113.59	-107.79		.00	-107.79
	91,975.860						
31384UZ64	FNMA POOL	2030/05/01	7.500	20JUN00	31AUG00	1.000000	
** HB1E **	203	413,952.76	413,887.17	65.59		.00	65.59
	419,790.470						
31384U2P8	FNMA POOL	2030/06/01	7.500	23OCT00	13NOV00	1.000000	
** HB1E **	706	904,378.35	898,891.30	-5,487.05		.00	-5,487.05
Y	900,438.930						
31384U4U5	FNMA POOL 534635	2015/04/01	7.000	24AUG00	19SEP00	1.000000	
** HB1E **	537	59,282.52	59,352.73	-70.21		.00	-70.21
	59,914.430						
31384U5B6	FNMA POOL	2030/05/01	7.500	23OCT00	13NOV00	1.000000	
** HB1E **	707	592,192.62	589,516.77	-2,675.85		.00	-2,675.85
Y	590,531.750						
31384U5P5	FNMA POOL	2030/05/01	7.500	20JUN00	17JUL00	1.000000	
** HB1E **	883	493,047.01	492,968.89	78.12		.00	78.12
	500,000.140						
** HB1E **	884	493,047.01	492,968.89	78.12	17JUL00	1.000000	78.12
	500,000.140					.00	
** HB1E **	885	493,047.01	492,968.89	78.12	17JUL00	1.000000	78.12
	500,000.140					.00	
** HB1E **	886	493,047.01	492,968.89	78.12	17JUL00	1.000000	78.12
	500,000.140					.00	
** HB1E **	887	985,995.33	985,839.09	156.24	17JUL00	1.000000	156.24
	999,900.190					.00	
** HB1E **	888	985,995.33	985,839.09	156.24	17JUL00	1.000000	156.24
	999,900.190					.00	



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SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	BASE COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET			BASE SECTY GN/LS			
** HB1E **	889	985,995.33	985,839.09	156.24	17JUL00	1.000000	156.24
	999,900.190					.00	
** HB1E **	890	985,995.33	985,839.09	156.24	17JUL00	1.000000	156.24
	999,900.190					.00	
** HB1E **	891	985,995.33	985,839.09	156.24	17JUL00	1.000000	156.24
	999,900.190					.00	
31384U5P5	TOTAL	6,902,164.69	6,901,071.01	1,093.68 L		.00	1,093.68 L
31384U6V1	FNMA POOL	2030/05/01	7.500	20JUN00	19JUL00	1.000000	
** HB1E **	728	193,611.09	193,580.41	30.68		.00	30.68
	196,341.460						
31384U7G3	FNMA POOL 534695	2030/05/01	8.000	11MAY00	15MAY00	1.000000	
** HB10 **	225	1,004,397.30	1,002,287.72	2,109.58		.00	2,109.58
	1,000,100.000						
** HB10 **	229	1,004,397.30	1,002,287.72	2,109.58	15MAY00	1.000000	2,109.58
	1,000,100.000					.00	
31384U7G3	TOTAL	2,008,794.60	2,004,575.44	4,219.16 S		.00	4,219.16 S
31384VAC6	FNMA POOL 534703	2030/05/01	8.000	11MAY00	15MAY00	1.000000	
** HB10 **	267	1,004,397.30	1,002,287.72	2,109.58		.00	2,109.58
	1,000,100.000						
31384VAU6	FNMA POOL	2030/06/01	7.500	20JUN00	20JUL00	1.000000	
** HB1E **	086	707,572.90	707,460.78	112.12		.00	112.12
	717,551.350						
** HB1E **	729	108,735.28	108,718.05	17.23	19JUL00	1.000000	17.23
	110,268.700					.00	
** HB1E **	730	985,995.89	985,839.66	156.23	19JUL00	1.000000	156.23
	999,900.760					.00	



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WILLIAM H. GATES FOUNDATION
COMPOSITE
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Table with columns: ASSET ID, SECURITY DESCRIPTION, MAT DATE, MAT RATE, LOCAL COST, TRD DT, STL DT, SELL RATE, NET SECTY GN/LS. Rows include 31384VAU6, 31384VA36, 31384VDP4, 31384VD58, 31384YFHO.



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SH SELL/BTC	LOT	LOCAL	LOCAL	LOCAL	BASE	SECTY GN/LS	BASE CURR	GN/LS	SECTY GN/LS
SHARES/PAR	SHARES/PAR	BASE	BASE	BASE	BASE	SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
** HB10 **	009	1,005,837.39	1,001,150.36	11APR00	13APR00	1.000000		4,687.03	
999,900.480				4,687.03		.00		4,687.03	
** HB10 **	775	1,005,368.69	1,001,150.36	11APR00	13APR00	1.000000		4,218.33	
999,900.480				4,218.33		.00		4,218.33	
** HB10 **	777	1,005,368.69	1,001,150.36	11APR00	13APR00	1.000000		4,218.33	
999,900.480				4,218.33		.00		4,218.33	
** HB10 **	779	1,005,368.69	1,001,150.36	11APR00	13APR00	1.000000		4,218.33	
999,900.480				4,218.33		.00		4,218.33	
** HB10 **	782	1,005,368.69	1,001,150.36	11APR00	13APR00	1.000000		4,218.33	
999,900.480				4,218.33		.00		4,218.33	
** HB10 **	786	1,005,368.69	1,001,150.36	11APR00	13APR00	1.000000		4,218.33	
999,900.480				4,218.33		.00		4,218.33	
** HB10 **	790	1,005,368.69	1,001,150.36	11APR00	13APR00	1.000000		4,218.33	
999,900.480				4,218.33		.00		4,218.33	
** HB10 **	793	1,005,368.69	1,001,150.36	11APR00	13APR00	1.000000		4,218.33	
999,900.480				4,218.33		.00		4,218.33	
** HB10 **	794	1,005,837.39	1,001,150.36	11APR00	13APR00	1.000000		4,687.03	
999,900.480				4,687.03		.00		4,687.03	
** HB10 **	797	1,005,837.39	1,001,150.36	11APR00	13APR00	1.000000		4,687.03	
999,900.480				4,687.03		.00		4,687.03	
** HB10 **	798	1,005,368.69	1,001,150.36	11APR00	13APR00	1.000000		4,218.33	
999,900.480				4,218.33		.00		4,218.33	



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SH SELL/BTC	LOT	LOCAL	LOCAL	LOCAL	BASE	SECTY GN/LS	BASE CURR	GN/LS	SECTY GN/LS
SHARES/PAR	SHARES/PAR	BASE	BASE	BASE	BASE	SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
31384VLU4	TOTAL	15,083,811.25	15,017,255.40			66,555.85 S		.00	66,555.85 S
31384VLV2	FNMA POOL 535040		2029/12/01 7.500			10FEB00	14FEB00	1.000000	
** HB10 **	297	980,780.65	983,749.40			-2,968.75		.00	-2,968.75
999,999.390									
31384VMB5	FNMA POOL 535054		2014/11/01 6.500			27JUL00	24AUG00	1.000000	
** HB1E **	092	910,252.90	904,515.09			5,737.81		.00	5,737.81
941,590.200									
31384VP48	FNMA POOL 535143		2030/02/01 7.500			20JUN00	17JUL00	1.000000	
** HB1E **	003	985,995.80	985,839.57			156.23		.00	156.23
999,900.670									
** HB1E **	004	985,995.80	985,839.57			20JUN00 156.23	17JUL00	1.000000 .00	156.23
999,900.670									
** HB1E **	005	985,995.80	985,839.57			20JUN00 156.23	17JUL00	1.000000 .00	156.23
999,900.670									
** HB1E **	006	985,995.80	985,839.57			20JUN00 156.23	17JUL00	1.000000 .00	156.23
999,900.670									
** HB1E **	007	985,995.80	985,839.57			20JUN00 156.23	17JUL00	1.000000 .00	156.23
999,900.670									
** HB1E **	008	985,995.80	985,839.57			20JUN00 156.23	17JUL00	1.000000 .00	156.23
999,900.670									
** HB1E **	CXL 008	-985,995.80	-985,839.57			-156.23	17JUL00	1.000000 .00	-156.23
-999,900.670									
** HB1E **	009	985,995.80	985,839.57			20JUN00 156.23	17JUL00	1.000000 .00	156.23
999,900.670									
** HB1E **	CXL 009	-985,995.80	-985,839.57			-156.23	17JUL00	1.000000 .00	-156.23
-999,900.670									



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** HB1E **	010 999,900.670	985,995.80	985,839.57		20JUN00 156.23	17JUL00	1.000000 .00		156.23
** HB1E **	CXL 010 -999,900.670	-985,995.80	-985,839.57		20JUN00 -156.23	17JUL00	1.000000 .00		-156.23
** HB1E **	011 999,900.670	985,995.80	985,839.57		20JUN00 156.23	17JUL00	1.000000 .00		156.23
** HB1E **	CXL 011 -999,900.670	-985,995.80	-985,839.57		20JUN00 -156.23	17JUL00	1.000000 .00		-156.23
** HB1E **	012 999,900.670	985,995.80	985,839.57		20JUN00 156.23	17JUL00	1.000000 .00		156.23
** HB1E **	CXL 012 -999,900.670	-985,995.80	-985,839.57		20JUN00 -156.23	17JUL00	1.000000 .00		-156.23
** HB1E **	013 999,900.670	985,995.80	985,839.57		20JUN00 156.23	17JUL00	1.000000 .00		156.23
** HB1E **	CXL 013 -999,900.670	-985,995.80	-985,839.57		20JUN00 -156.23	17JUL00	1.000000 .00		-156.23
** HB1E **	014 999,900.670	985,995.80	985,839.57		20JUN00 156.23	17JUL00	1.000000 .00		156.23
** HB1E **	CXL 014 -999,900.670	-985,995.80	-985,839.57		20JUN00 -156.23	17JUL00	1.000000 .00		-156.23
** HB1E **	015 999,900.670	985,995.80	985,839.57		20JUN00 156.23	17JUL00	1.000000 .00		156.23
** HB1E **	CXL 015 -999,900.670	-985,995.80	-985,839.57		20JUN00 -156.23	17JUL00	1.000000 .00		-156.23
** HB1E **	016 999,900.670	985,995.80	985,839.57		20JUN00 156.23	17JUL00	1.000000 .00		156.23



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	999,900.670								
** HB1E **	CXL 016 -999,900.670	-985,995.80	-985,839.57		20JUN00 -156.23	17JUL00	1.000000 .00		-156.23
** HB1E **	017 999,900.670	985,995.80	985,839.57		20JUN00 156.23	17JUL00	1.000000 .00		156.23
** HB1E **	CXL 017 -999,900.670	-985,995.80	-985,839.57		20JUN00 -156.23	17JUL00	1.000000 .00		-156.23
** HB1E **	018 999,900.670	985,995.80	985,839.57		20JUN00 156.23	17JUL00	1.000000 .00		156.23
** HB1E **	CXL 018 -999,900.670	-985,995.80	-985,839.57		20JUN00 -156.23	17JUL00	1.000000 .00		-156.23
** HB1E **	019 999,900.670	985,995.80	985,839.57		20JUN00 156.23	17JUL00	1.000000 .00		156.23
** HB1E **	CXL 019 -999,900.670	-985,995.80	-985,839.57		20JUN00 -156.23	17JUL00	1.000000 .00		-156.23
** HB1E **	020 999,900.670	985,995.80	985,839.57		20JUN00 156.23	17JUL00	1.000000 .00		156.23
** HB1E **	CXL 020 -999,900.670	-985,995.80	-985,839.57		20JUN00 -156.23	17JUL00	1.000000 .00		-156.23
** HB1E **	021 999,900.670	985,995.80	985,839.57		20JUN00 156.23	17JUL00	1.000000 .00		156.23
** HB1E **	CXL 021 -999,900.670	-985,995.80	-985,839.57		20JUN00 -156.23	17JUL00	1.000000 .00		-156.23
** HB1E **	022 999,900.670	985,995.80	985,839.57		20JUN00 156.23	17JUL00	1.000000 .00		156.23



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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	DATE	LOCAL COST	DT	DT	GN/LS	NET SECTY GN/LS
SHARES/PAR	BASE	NET		BASE	GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
** WB1E **	CXL 022	-985,995.80		-985,839.57	20JUN00	17JUL00	1.000000	-156.23
	-999,900.670				-156.23		.00	
** WB1E **	023	985,995.80		985,839.57	20JUN00	17JUL00	1.000000	156.23
	999,900.670				156.23		.00	
** WB1E **	CXL 023	-985,995.80		-985,839.57	20JUN00	17JUL00	1.000000	-156.23
	-999,900.670				-156.23		.00	
** WB1E **	024	985,995.80		985,839.57	20JUN00	17JUL00	1.000000	156.23
	999,900.670				156.23		.00	
** WB1E **	CXL 024	-985,995.80		-985,839.57	20JUN00	17JUL00	1.000000	-156.23
	-999,900.670				-156.23		.00	
** WB1E **	025	985,995.80		985,839.57	20JUN00	17JUL00	1.000000	156.23
	999,900.670				156.23		.00	
** WB1E **	CXL 025	-985,995.80		-985,839.57	20JUN00	17JUL00	1.000000	-156.23
	-999,900.670				-156.23		.00	
31384VP48	TOTAL	4,929,979.00		4,929,197.85	781.15 L		.00	781.15 L
31384VQL9	FNMA POOL 535159		2030/02/01	7.000	30MAR00	13APR00	1.000000	
** WB1E **	628	51,956.77		52,092.43	135.66		.00	-135.66
	54,262.950				-135.66			
** WB1E **	CXL 628	-51,956.77		-52,092.43	135.66	13APR00	1.000000	135.66
	-54,262.950				135.66		.00	
** WB1E **	629	475,669.12		471,144.78	4,524.34	13APR00	1.000000	4,524.34
	490,775.810				4,524.34		.00	
** WB1E **	CXL 629	-475,669.12		-471,144.78	-4,524.34	13APR00	1.000000	-4,524.34
	-490,775.810				-4,524.34		.00	



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SH SELL/BTC	LOT LOCAL	PRINCIPAL NET	DATE	LOCAL COST	DT	DT	GN/LS	NET SECTY GN/LS
SHARES/PAR	BASE	NET		BASE	GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
31384VQL9	TOTAL	.00		.00	.00 L		.00	.00 L
31384VQV7	FNMA POOL 535168		2014/12/01	5.500	16MAR00	20MAR00	1.000000	
** WB1H **	453	919,609.18		913,124.81	6,484.37		.00	6,484.37
	999,999.790							
** WB1H **	454	551,765.33		547,874.71	3,890.62	20MAR00	1.000000	3,890.62
	599,999.680				3,890.62		.00	
31384VQV7	TOTAL	1,471,374.51		1,460,999.52	10,374.99 L		.00	10,374.99 L
31384VQW5	FNMA POOL 535169		2014/10/01	5.500	15FEB00	17FEB00	1.000000	
** WB1H **	206	548,562.24		550,179.59	-1,617.35		.00	-1,617.35
	600,059.540							
** WB1H **	207	914,270.71		916,966.29	-2,695.58	17FEB00	1.000000	-2,695.58
	1,000,099.570				-2,695.58		.00	
31384VQW5	TOTAL	1,462,832.95		1,467,145.88	-4,312.93 L		.00	-4,312.93 L
31384VRN4	FNMA POOL 535193		2030/03/01	7.500	20JUN00	28JUL00	1.000000	
** WB1E **	325	272,510.82		272,467.64	43.18		.00	43.18
	276,353.870							
** WB1E **	329	352,142.49		352,086.69	55.80	28JUL00	1.000000	55.80
	357,108.530				55.80		.00	
** WB1E **	331	765,897.81		765,776.45	121.36	28JUL00	1.000000	121.36
	776,698.780				121.36		.00	
** WB1E **	337	106,369.31		106,352.46	16.85	28JUL00	1.000000	16.85
	107,869.370				16.85		.00	
** WB1E **	338	87,284.84		87,271.01	13.83	28JUL00	1.000000	13.83
	88,515.760				13.83		.00	
** WB1E **						28JUL00	1.000000	



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	340 148,443.190	146,378.90	146,355.71	23.19		.00	23.19
** MB1E **	342 200,020.070	197,238.54	197,207.29	20JUN00 31.25	28JUL00	1.000000 .00	31.25
** MB1E **	347 33,991.620	33,518.92	33,513.61	20JUN00 5.31	28JUL00	1.000000 .00	5.31
31384VRN4	TOTAL	1,961,341.63	1,961,030.86	310.77 L		.00	310.77 L
31384VR53	FNMA POOL 535208	2015/03/01	7.000	16MAR00	20MAR00	1.000000	
** MB1H **	456 700,000.600	683,375.59	681,625.58	1,750.01		.00	1,750.01
31384VR79	FNMA POOL 535210	2030/02/01	1.000	06SEP00	25SEP00	1.000000	
** MB1E **	553 17,836,034.380	17,526,690.66	17,445,871.13	80,819.53		.00	80,819.53
** MB1E **	254 17,991,869.340	17,679,822.85	2030/02/01 17,598,297.19	6.961 17,525.66	06SEP00 25SEP00	1.000000 .00	81,525.66
** MB1E **	254 -17,991,869.340	-17,679,822.85	-17,598,297.19	-81,525.66	06SEP00 25SEP00	1.000000 .00	-81,525.66
31384YR79	TOTAL	17,526,690.66	17,445,871.13	80,819.53 L		.00	80,819.53 L
31384YSA1	FNMA POOL 535213	2015/03/01	7.000	22NOV00	18DEC00	1.000000	
** MB1E **	851 401,808.620	400,929.66	399,987.92	941.74		.00	941.74
** MB1E **	851 -401,808.620	-400,929.66	-399,987.92	-941.74	22NOV00 18DEC00	1.000000 .00	-941.74
** MB1E **	852 685,157.550	683,658.77	682,052.93	1,605.84	22NOV00 18DEC00	1.000000 .00	1,605.84



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31384VSA1	TOTAL	683,658.77	682,052.93	1,605.84 L		.00	1,605.84 L
31384VTQ5	FNMA POOL 535259	2007/04/01	6.500	31MAY00	26JUN00	1.000000	
** MB10 **	404 18,198,303.890	17,464,684.76	17,456,154.31	8,530.45		.00	8,530.45
** MB10 **	404 -18,198,303.890	-17,464,684.76	-17,456,154.31	-8,530.45	31MAY00 26JUN00	1.000000 .00	-8,530.45
** MB10 **	633 18,010,189.810	17,284,154.03	17,275,711.76	8,442.27	31MAY00 26JUN00	1.000000 .00	8,442.27
** MB10 **	633 -18,010,189.810	-17,284,154.03	-17,275,711.76	-8,442.27	31MAY00 26JUN00	1.000000 .00	-8,442.27
** MB10 **	656 18,010,189.810	17,284,154.03	17,275,711.76	8,442.27	31MAY00 26JUN00	1.000000 .00	8,442.27
31384VTQ5	TOTAL	17,284,154.03	17,275,711.76	8,442.27 S		.00	8,442.27 S
31384VU59	FNMA POOL 535304	2030/04/01	7.500	20JUN00	17JUL00	1.000000	
** MB1E **	565 74,186.390	73,154.74	73,143.14	11.60		.00	11.60
31384HBB5	FNMA POOL 535634	2015/08/01	5.500	14DEC00	18DEC00	1.000000	
** MB1H **	781 999,900.800	963,029.46	944,359.44	18,670.02		.00	18,670.02
** MB1H **	782 599,940.880	577,818.06	566,616.04	11,202.02	14DEC00 18DEC00	1.000000 .00	11,202.02
31384HBB5	TOTAL	1,540,847.52	1,510,975.48	29,872.04 L		.00	29,872.04 L



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SH SELL/BTC	LOT LOCAL BASE	PRINCIPAL NET			LOCAL COST	GN/LS	BASE CURR	GN/LS	NET SECTY GN/LS
SHARES/PAR					BASE	SECTY GN/LS			NET BAS SECTY GN/LS
31384WS68	FNMA POOL	536141	2030/04/01	7.500		11APR00	13APR00	1.000000	
** MB10 **	783	1,967,303.25			1,959,804.00	7,499.25		.00	7,499.25
	1,999,800.000								
** MB10 **	787	7,869,213.00			7,839,216.00	29,997.00	11APR00	1.000000	29,997.00
	7,999,200.000						13APR00	.00	
<b>31384WS68</b>	<b>TOTAL</b>	<b>9,836,516.25</b>			<b>9,799,020.00</b>	<b>37,496.25 S</b>		<b>.00</b>	<b>37,496.25 S</b>
31384WVH7	FNMA POOL	536229	2030/05/01	7.500		12OCT00	29NOV00	1.000000	
** MB1E **	247	178,649.45			179,460.35	-810.90		.00	-810.90
	178,957.030								
31384HXGO	FNMA POOL	536279	2030/07/01	7.500		20JUN00	20JUL00	1.000000	
** MB1E **	087	92,538.00			92,523.33	14.67		.00	14.67
	93,843.000								
** MB1E **	088	177,078.77			177,050.71	28.06	20JUN00	1.000000	28.06
	179,576.000						20JUL00	.00	
** MB1E **	089	223,430.11			223,394.70	35.41	20JUN00	1.000000	35.41
	226,581.000						20JUL00	.00	
<b>31384HXGO</b>	<b>TOTAL</b>	<b>493,046.88</b>			<b>492,968.74</b>	<b>78.14 L</b>		<b>.00</b>	<b>78.14 L</b>
31384WX21	FNMA POOL	536297	2030/09/01	1.000		18APR00	15MAY00	1.000000	
** MB1E **	245	234,489.12			235,362.81	-873.69		.00	-873.69
	243,112.000								
** MB1E **	CXL 245	-234,489.12			-235,362.81	873.69	18APR00	1.000000	873.69
	-243,112.000						15MAY00	.00	



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SH SELL/BTC	LOT LOCAL BASE	PRINCIPAL NET			LOCAL COST	GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR					BASE	SECTY GN/LS			
<b>31384WX21</b>	<b>TOTAL</b>	<b>.00</b>			<b>.00</b>	<b>.00 L</b>		<b>.00</b>	<b>.00 L</b>
31384HY87	FNMA POOL	536335	2030/04/01	8.500		12JUN00	14JUN00	1.000000	
** MB10 **	456	1,009,743.00			1,004,274.79	5,468.21		.00	5,468.21
	999,900.230								
31384HY95	FNMA POOL	536336	2030/04/01	7.000		30MAR00	13APR00	1.000000	
** MB1E **	630	726,885.17			728,783.04	-1,897.87		.00	-1,897.87
	759,149.000								
31384XBJ6	FNMA POOL	536541	2030/04/01	7.500		20JUN00	22AUG00	1.000000	
** MB1E **	002	394,477.33			394,414.82	62.51		.00	62.51
	400,040.390								
** MB1E **	092	394,477.33			394,414.82	62.51	20JUN00	1.000000	62.51
	400,040.390						17JUL00	.00	
** MB1E **	CXL 092	-394,477.33			-394,414.82	-62.51	20JUN00	1.000000	-62.51
	-400,040.390						17JUL00	.00	
<b>31384XBJ6</b>	<b>TOTAL</b>	<b>394,477.33</b>			<b>394,414.82</b>	<b>62.51 L</b>		<b>.00</b>	<b>62.51 L</b>
31384XCQ9	FNMA POOL	536579	2030/04/01	7.000		30MAR00	13APR00	1.000000	
** MB1E **	631	871,714.70			873,990.72	-2,276.02		.00	-2,276.02
	910,407.000								
31384XG51	FNMA POOL	536720	2030/04/01	7.500		06NOV00	13DEC00	1.000000	
** MB1E **	718	106,489.74			106,648.30	-158.56		.00	-158.56
	106,823.560								
** MB1E **	CXL 718	-106,489.74			-106,648.30	158.56	06NOV00	1.000000	158.56
	-106,823.560						13DEC00	.00	



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31384XG51	TOTAL		.00	.00 L		.00	.00 L
31384XHA9	FNMA POOL 536725	2015/04/01	7.000	24AUG00	19SEP00	1.000000	
** MB1E **	510 37,064.05		37,107.95	-43.90		.00	-43.90
	37,459.130						
** MB1E **	511 849,256.21		850,262.04	-1,005.83	24AUG00	1.000000	-1,005.83
	858,308.680				19SEP00	.00	
31384XHA9	TOTAL		886,320.26	-1,049.73 L		.00	-1,049.73 L
31384XJQ2	FNMA POOL 536771	2030/05/01	7.500	20JUN00	17JUL00	1.000000	
** MB1E **	566 416,217.15		416,151.19	65.96		.00	65.96
	422,086.790						
** MB1E **	663 455,598.96		455,526.77	72.19	20JUN00	1.000000	72.19
	462,023.980			76.88	19JUL00	.00	
** MB1E **	664 485,162.62		485,085.74	79.33	20JUN00	1.000000	76.88
	492,004.560			79.74	19JUL00	.00	
** MB1E **	665 500,636.82		500,557.49	60.32	20JUN00	1.000000	79.33
	507,696.980				19JUL00	.00	
** MB1E **	666 503,256.83		503,177.09		20JUN00	1.000000	79.74
	510,353.940				19JUL00	.00	
** MB1E **	732 380,746.65		380,686.33		20JUN00	1.000000	60.32
	386,116.080				19JUL00	.00	
31384XJQ2	TOTAL		2,741,619.03	434.42 L		.00	434.42 L



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31384XJ82	FNMA POOL 536787	2030/05/01	7.500	29SEP00	16OCT00	1.000000	
** MB1E **	075 347,995.35		346,252.11	1,743.24		.00	1,743.24
	348,649.070						
31384XPG7	FNMA POOL 536923	2030/05/01	7.500	20JUN00	17JUL00	1.000000	
** MB1E **	037 492,948.55		492,870.44	78.11		.00	78.11
	499,900.290						
** MB1E **	038 492,948.55		492,870.44	78.11	20JUN00	1.000000	78.11
	499,900.290			78.11	17JUL00	.00	
** MB1E **	039 492,948.55		492,870.44	78.11	20JUN00	1.000000	78.11
	499,900.290			78.11	17JUL00	.00	
** MB1E **	040 492,948.55		492,870.44	78.11	20JUN00	1.000000	78.11
	499,900.290			78.12	17JUL00	.00	
** MB1E **	041 493,047.73		492,969.61	78.12	20JUN00	1.000000	78.12
	500,000.870			78.12	17JUL00	.00	
** MB1E **	042 493,047.73		492,969.61	78.12	20JUN00	1.000000	78.12
	500,000.870			78.12	17JUL00	.00	
** MB1E **	043 493,047.73		492,969.61	78.12	20JUN00	1.000000	78.12
	500,000.870			149.78	17JUL00	.00	
** MB1E **	044 945,257.18		945,107.40	156.24	20JUN00	1.000000	149.78
	958,587.540				17JUL00	.00	
** MB1E **	045 985,995.31		985,839.07	156.24	20JUN00	1.000000	156.24
	999,900.170			156.24	17JUL00	.00	
** MB1E **	046 985,995.31		985,839.07	156.24	20JUN00	1.000000	156.24
	999,900.170			156.24	17JUL00	.00	
** MB1E **	047 985,995.31		985,839.07	156.24	20JUN00	1.000000	156.24
	999,900.170				17JUL00	.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
** HB1E **	048 999,900.170		985,995.31	985,839.07	20JUN00 156.24	17JUL00 1.000000 .00	156.24
** HB1E **	049 999,900.170		985,995.31	985,839.07	20JUN00 156.24	17JUL00 1.000000 .00	156.24
31384XPG7	TOTAL		9,326,171.12	9,324,693.34	1,477.78 L	.00	1,477.78 L
31384XP36	FNMA POOL 536942	2030/05/01	7.000		18APR00	15MAY00	1.000000
** HB1E **	235 227,317.000		219,254.35	220,071.27	-816.92	.00	-816.92
31384XP85	FNMA POOL 536947	2030/05/01	7.000		18APR00	15MAY00	1.000000
** HB1E **	236 235,037.000		226,700.53	227,545.20	-844.67	.00	-844.67
** HB1E **	237 532,506.000		513,618.68	515,532.37	-1,913.69	15MAY00 1.000000 .00	-1,913.69
31384XP85	TOTAL		740,319.21	743,077.57	-2,758.36 L	.00	-2,758.36 L
31384XSC3	FNMA POOL 537015	2015/04/01	7.500		16MAY00	13JUL00	1.000000
** NB10 **	756 999,900.530		984,277.08	1,000,525.47	-16,248.39	.00	-16,248.39
31384XM07	FNMA POOL 537155	2030/05/01	7.500		20JUN00	19JUL00	1.000000
** HB1E **	667 264,162.680		260,489.17	260,447.89	41.28	.00	41.28
31384XHR5	FNMA POOL 537156	2030/06/01	8.000		11MAY00	15MAY00	1.000000
** NB10 **	249 1,000,100.000		1,004,397.30	1,002,287.72	2,109.58	.00	2,109.58



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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
31384XHS3	FNMA POOL 537157	2030/05/01	7.000	12JUN00	14JUN00	1.000000	
** NB10 **	504 1,000,099.780		960,017.66	942,281.51	17,736.15	.00	17,736.15
31384X2C1	FNMA POOL 537271	2030/05/01	8.500	12JUN00	14JUN00	1.000000	
** NB10 **	464 299,970.120		302,922.95	301,282.49	1,640.46	.00	1,640.46
31384X2G2	FNMA POOL 537275	2030/05/01	7.500	20JUN00	21JUL00	1.000000	
** NB1E **	090 79,341.210		78,237.87	78,225.47	12.40	.00	12.40
31384X4G0	FNMA POOL 537323	2030/06/01	7.500	20JUN00	20JUL00	1.000000	
** NB1E **	091 98,645.110		97,273.33	97,257.91	15.42	.00	15.42
31384X4U9	FNMA POOL 537335	2015/06/01	7.000	24AUG00	19SEP00	1.000000	
** NB1E **	509 122,566.830		121,274.13	121,417.77	-143.64	.00	-143.64
31384YA89	FNMA POOL 537431	2030/05/01	7.000	03OCT00	26OCT00	1.000000	
** NB1E **	413 420,876.980		411,933.34	412,327.92	-394.58	.00	-394.58
** NB1E **	631 163,329.280		162,665.75	160,037.17	2,628.58	13DEC00 1.000000 .00	2,628.58
31384YA89	TOTAL		574,599.09	572,365.09	2,234.00 L	.00	2,234.00 L
31384YBA3	FNMA POOL 537433	2030/05/01	8.000	11MAY00	15MAY00	1.000000	
** NB10 **	219 999,900.000		1,004,196.45	1,002,087.28	2,109.17	.00	2,109.17
** NB10 **	222 1,000,100.000		1,004,397.30	1,002,287.72	2,109.58	15MAY00 1.000000 .00	2,109.58



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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
31384YBA3	TOTAL		2,008,593.75	2,004,375.00	4,218.75 S	.00	4,218.75 S
31384YBC9	FNMA POOL 537435	2030/05/01	7.500	20JUN00	17JUL00	1.000000	
** HB1E **	093 199,980.910		197,199.93	31.25		.00	31.25
** HB1E **	CXL 093 -199,980.910		-197,199.93	-31.25		1.000000 .00	-31.25
31384YBC9	TOTAL		.00	.00 L		.00	.00 L
31384YJ80	FNMA POOL 537687	2030/06/01	7.500	20JUN00	17JUL00	1.000000	
** HB1E **	094 33,953.250		33,481.09	5.31		.00	5.31
** HB1E **	CXL 094 -33,953.250		-33,481.09	-5.31		1.000000 .00	-5.31
31384YJ80	TOTAL		.00	.00 L		.00	.00 L
31384YJ98	FNMA POOL 537688	2030/06/01	7.500	20JUN00	05SEP00	1.000000	
** HB1E **	202 480,349.700		473,669.84	75.06		.00	75.06
31384YL79	FNMA POOL 537750	2030/06/01	8.000	22AUG00	14SEP00	1.000000	
** HB1E **	390 462,997.690		466,831.89	506.40		.00	506.40
31384YH85	FNMA POOL 537792	2015/04/01	7.500	11MAY00	18MAY00	1.000000	
** HB10 **	325 1,000,099.660		984,473.10	1,000,724.72	-16,251.62	.00	-16,251.62



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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/LS BASE SECTY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
31384YNZ5	FNMA POOL 537808	2030/05/01	8.000	11MAY00	15MAY00	1.000000	
** HB10 **	313 1,000,100.000		1,004,397.30	2,109.58		.00	2,109.58
** HB10 **	CXL 313 -1,000,100.000		-1,004,397.30	-2,109.58		1.000000 .00	-2,109.58
31384YNZ5	TOTAL		.00	.00 S		.00	.00 S
31384YPP5	FNMA POOL 537830	2030/07/01	7.500	20JUN00	17JUL00	1.000000	
** HB1E **	053 50,200.000		49,501.91	7.85		.00	7.85
** HB1E **	054 950,100.000		936,887.67	148.45		1.000000 .00	148.45
** HB1E **	055 999,900.000		985,995.14	156.23		1.000000 .00	156.23
** HB1E **	350 103,635.000		102,193.83	16.20		1.000000 .00	16.20
31384YPP5	TOTAL		2,074,578.55	328.73 L		.00	328.73 L
31384YQQ2	FNMA POOL 537863	2030/05/01	8.000	11MAY00	15MAY00	1.000000	
** HB10 **	197 1,000,100.000		1,004,397.30	2,109.58		.00	2,109.58
** HB10 **	245 1,000,100.000		1,004,397.30	2,109.58		1.000000 .00	2,109.58
31384YQQ2	TOTAL		2,008,794.60	4,219.16 S		.00	4,219.16 S



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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	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
31384YQS8	FNMA POOL	537865	2030/05/01	8.000	11MAY00	15MAY00	1.000000	
** MB10 **	195	1,004,397.30	1,002,287.72		2,109.58		.00	2,109.58
	1,000,100.000							
** MB10 **	241	1,004,397.30	1,002,287.72		11MAY00	15MAY00	1.000000	2,109.58
	1,000,100.000				2,109.58		.00	
31384YQS8	TOTAL	2,008,794.60	2,004,575.44		4,219.16 S		.00	4,219.16 S
31384YQX7	FNMA POOL	537870	2030/05/01	8.000	11MAY00	15MAY00	1.000000	
** MB10 **	253	1,004,397.30	1,002,287.72		2,109.58		.00	2,109.58
	1,000,100.000							
31384YZH2	FNMA POOL	538144	2030/04/01	7.500	20JUN00	17JUL00	1.000000	
** MB1E **	057	391,910.63	391,848.54		62.09		.00	62.09
	397,437.500							
** MB1E **	058	986,191.63	986,035.36		20JUN00	17JUL00	1.000000	156.27
	1,000,099.260				156.27		.00	
31384YZH2	TOTAL	1,378,102.26	1,377,883.90		218.36 L		.00	218.36 L
31385ADJ3	FNMA POOL	538405	2023/05/01	8.500	12JUN00	14JUN00	1.000000	
** MB10 **	454	1,009,742.50	1,004,274.59		5,467.91		.00	5,467.91
	999,900.030							
** MB10 **	CXL 454	-1,009,742.50	-1,004,274.59		-5,467.91	14JUN00	1.000000	-5,467.91
	-999,900.030						.00	
** MB10 **	511	1,009,742.50	1,004,274.59		5,467.91	14JUN00	1.000000	5,467.91
	999,900.030						.00	



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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	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
31385ADJ3	TOTAL	1,009,742.50	1,004,274.59		5,467.91 S		.00	5,467.91 S
31385AHD2	FNMA POOL	538528	2030/06/01	7.500	12OCT00	13NOV00	1.000000	
** MB1E **	874	499,090.94	497,294.25		1,796.69		.00	1,796.69
	499,950.230							
** MB1E **	875	304,239.30	303,001.79		31OCT00	13NOV00	1.000000	1,237.51
	304,620.080				1,237.51		.00	
** MB1E **	876	304,250.12	303,012.55		31OCT00	13NOV00	1.000000	1,237.57
	304,630.910				1,237.57		.00	
** MB1E **	877	304,258.97	303,021.37		31OCT00	13NOV00	1.000000	1,237.60
	304,639.770				1,237.60		.00	
** MB1E **	878	304,266.84	303,029.21		31OCT00	13NOV00	1.000000	1,237.63
	304,647.650				1,237.63		.00	
** MB1E **	879	304,273.72	303,036.06		31OCT00	13NOV00	1.000000	1,237.66
	304,654.540				1,237.66		.00	
** MB1E **	880	304,279.62	303,041.94		31OCT00	13NOV00	1.000000	1,237.68
	304,660.450				1,237.68		.00	
31385AHD2	TOTAL	2,324,659.51	2,315,437.17		9,222.34 L		.00	9,222.34 L
31385AHJ9	FNMA POOL	538533	2030/06/01	7.000	12JUN00	14JUN00	1.000000	
** MB10 **	508	960,017.41	942,281.27		17,736.14		.00	17,736.14
	1,000,099.520							
31385AJU2	FNMA POOL	538575	2030/06/01	7.500	31OCT00	13NOV00	1.000000	
** MB1E **	881	375,844.05	374,315.27		1,528.78		.00	1,528.78
	376,314.440							
** MB1E **	882	375,855.98	374,327.16		31OCT00	13NOV00	1.000000	1,528.82
	376,326.390				1,528.82		.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	GN/LS	GN/LS	GN/LS
** HB1E **	883 376,339.330	375,868.91	374,340.03	310CT00 1,528.88	13NOV00	1.000000 .00	1,528.88
** HB1E **	884 376,356.250	375,885.80	374,356.86	310CT00 1,528.94	13NOV00	1.000000 .00	1,528.94
** HB1E **	885 376,374.170	375,903.70	374,374.68	310CT00 1,529.02	13NOV00	1.000000 .00	1,529.02
** HB1E **	886 376,397.070	375,926.57	374,397.46	310CT00 1,529.11	13NOV00	1.000000 .00	1,529.11
<b>31385AJU2</b>	<b>TOTAL</b>	<b>2,255,285.01</b>	<b>2,246,111.46</b>	<b>9,173.55 L</b>		<b>.00</b>	<b>9,173.55 L</b>
31385ALK1	FNMA POOL	538630	2030/05/01	7.000	030CT00	160CT00	1.000000
** HB1E **	076 74,992.920	73,399.32	73,469.63	-70.31		.00	-70.31
31385APB7	FNMA POOL	538718	2030/06/01	7.500	20JUN00	17JUL00	1.000000
** HB1E **	346 62,954.780	62,079.32	62,069.48	9.84		.00	9.84
** HB1E **	CXL 346 -62,954.780	-62,079.32	-62,069.48	-9.84		.00	-9.84
<b>31385APB7</b>	<b>TOTAL</b>	<b>.00</b>	<b>.00</b>	<b>.00 L</b>		<b>.00</b>	<b>.00 L</b>
31385AOD2	FNMA POOL	538752	2030/06/01	7.500	20JUN00	17JUL00	1.000000
** HB1E **	066 499,999.140	493,046.03	492,967.90	78.13		.00	78.13
31385AQM2	FNMA POOL	538760	2030/06/01	7.000	030CT00	160CT00	1.000000
** HB1E **	077 249,975.340	244,663.36	244,897.72	-234.36		.00	-234.36



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ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	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	GN/LS	GN/LS	GN/LS
31385AR22	FNMA POOL	538804	2030/06/01	7.500	20JUN00	27JUL00	1.000000
** HB1E **	065 200,019.590	197,238.07	197,206.81	31.26		.00	31.26
31385AR66	FNMA POOL	538809	2030/06/01	7.500	20JUN00	17JUL00	1.000000
** HB1E **	567 96,143.920	94,806.92	94,791.90	15.02		.00	15.02
31385ATW7	FNMA POOL	538865	2030/06/01	7.500	310CT00	13NOV00	1.000000
** HB1E **	887 318,883.220	318,484.62	317,189.15	1,295.47		.00	1,295.47
** HB1E **	CXL 887 -318,883.220	-318,484.62	-317,189.15	-1,295.47		.00	-1,295.47
** HB1E **	888 318,895.170	318,496.55	317,201.04	1,295.51		.00	1,295.51
** HB1E **	889 318,904.130	318,505.50	317,209.95	1,295.55		.00	1,295.55
** HB1E **	890 318,913.090	318,514.45	317,218.86	1,295.59		.00	1,295.59
** HB1E **	891 318,920.060	318,521.41	317,225.80	1,295.61		.00	1,295.61
** HB1E **	892 318,926.030	318,527.37	317,231.74	1,295.63		.00	1,295.63
<b>31385ATW7</b>	<b>TOTAL</b>	<b>1,592,565.28</b>	<b>1,586,087.39</b>	<b>6,477.89 L</b>		<b>.00</b>	<b>6,477.89 L</b>



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ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LN
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LN	BASE CURR GN/LN	GN/LN	NET BAS SECTY GN/LN
SHARES/PAR	BASE	BASE	BASE	SECTY GN/LN	GN/LN	GN/LN	SECTY GN/LN
31385A5C7	FNMA POOL 539143	2030/05/01	7.500	06JUN00	17JUL00	1.000000	
** MB1Q **	585 981,406.48	987,426.17	987,426.17	-6,019.69	.00		-6,019.69
	998,490.020						
** MB1Q **	CXL 585 -981,406.48	-987,426.17	-987,426.17	6,019.69	.00		6,019.69
	-998,490.020						
** MB1Q **	587 981,406.48	987,426.17	987,426.17	-6,019.69	.00		-6,019.69
	998,490.020						
31385A5C7	TOTAL						
	981,406.48	987,426.17	987,426.17	-6,019.69 S	.00		-6,019.69 S
31385B8C8	FNMA POOL 539235	2030/06/01	7.500	01SEP00	14SEP00	1.000000	
** MB1E **	391 330,137.18	328,841.31	328,841.31	1,295.87	.00		1,295.87
	331,744.070						
31385B8P8	FNMA 539278	2030/05/01	7.000	18APR00	15MAY00	1.000000	
** MB1E **	238 224,311.39	225,147.15	225,147.15	-835.76	.00		-835.76
	232,560.000						
31385B8A0	FNMA POOL 539297	2030/05/01	7.000	18APR00	18MAY00	1.000000	
** MB1E **	275 234,489.12	235,362.81	235,362.81	-873.69	.00		-873.69
	243,112.000						
31385B8B3	FNMA POOL 539391	2030/05/01	8.000	11MAY00	15MAY00	1.000000	
** MB10 **	265 1,004,397.30	1,002,287.72	1,002,287.72	2,109.58	.00		2,109.58
	1,000,100.000						
31385B843	FNMA POOL 539611	2015/07/01	7.000	24AUG00	19SEP00	1.000000	
** MB1E **	514 100,198.82	100,317.49	100,317.49	-118.67	.00		-118.67
	101,266.870						
** MB1E **	515 889,155.82	890,208.91	890,208.91	-1,053.09	.00		-1,053.09
	898,633.600						



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ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LN
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LN	BASE CURR GN/LN	GN/LN	NET BAS SECTY GN/LN
SHARES/PAR	BASE	BASE	BASE	SECTY GN/LN	GN/LN	GN/LN	SECTY GN/LN
31385B843	TOTAL						
	989,354.64	990,526.40	990,526.40	-1,171.76 L	.00		-1,171.76 L
31385BXY6	FNMA POOL 539895	2030/05/01	8.000	11MAY00	15MAY00	1.000000	
** MB10 **	216 1,004,397.30	1,002,287.72	1,002,287.72	2,109.58	.00		2,109.58
	1,000,100.000						
** MB10 **	220 150,659.60	150,343.16	150,343.16	316.44	.00		316.44
	150,015.000						
** MB10 **	CXL 220 -150,659.60	-150,343.16	-150,343.16	-316.44	.00		-316.44
	-150,015.000						
** MB10 **	268 150,659.60	150,343.16	150,343.16	316.44	.00		316.44
	150,015.000						
31385BXY6	TOTAL						
	1,155,056.90	1,152,630.88	1,152,630.88	2,426.02 S	.00		2,426.02 S
31385BZB4	FNMA POOL 539938	2030/05/01	7.500	20JUN00	17JUL00	1.000000	
** MB1E **	568 258,059.73	258,018.84	258,018.84	40.89	.00		40.89
	261,698.980						
** MB1E **	854 672,007.47	671,900.99	671,900.99	106.48	.00		106.48
	681,484.360						
31385BZB4	TOTAL						
	930,067.20	929,919.83	929,919.83	147.37 L	.00		147.37 L
31385BZ81	FNMA POOL 539967	2015/05/01	7.500	14JUL00	18JUL00	1.000000	
** MB10 **	026 3,953,303.07	3,886,728.29	3,886,728.29	66,574.78	.00		66,574.78
	3,963,521.530						
31385B5H4	FNMA POOL 540048	2015/05/01	7.000	24AUG00	19SEP00	1.000000	
** MB1E **	512 125,456.36	125,604.95	125,604.95	-148.59	.00		-148.59
	126,793.640						
** MB1E **	513 863,898.34	864,921.51	864,921.51	-1,023.17	.00		-1,023.17
	873,106.890						



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ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT SECY GN/L GN/L	STL DT BASE CURR GN/L	SELL RATE GN/L	NET SECY GN/L NET BAS SECY GN/L
31385B5H4	TOTAL	989,354.70	990,526.46	-1,171.76 L	.00	-1,171.76 L
31385B7C3	FNMA POOL	540091	2030/06/01 7.500	20JUN00	20JUL00	1.000000
** NB1E **	066	696,301.91	696,191.58	110.33	.00	110.33
	706,121.410					
31385CDM2	FNMA POOL	540208	2030/06/01 7.000	20JUN00	17JUL00	1.000000
** NB1E **	085	429,389.07	429,389.07	.00	.00	.00
	444,387.140					
** NB1E **	089	551,687.07	551,687.07	20JUN00	17JUL00	1.000000
	570,956.860			.00	.00	.00
31385CDM2	TOTAL	981,076.14	981,076.14	.00	.00	.00
31385CDQ3	FNMA POOL	540211	2030/06/01 7.500	20JUN00	27JUL00	1.000000
** NB1E **	067	493,047.63	492,969.51	78.12	.00	78.12
	500,000.770					
** NB1E **	068	493,047.63	492,969.51	20JUN00	27JUL00	1.000000
	500,000.770			78.12	.00	78.12
31385CDQ3	TOTAL	986,095.26	985,939.02	156.24 L	.00	156.24 L
31385CDS9	FNMA POOL	540213	2030/05/01 7.500	20JUN00	27JUL00	1.000000
** NB1E **	069	492,998.17	492,920.05	78.12	.00	78.12
	499,950.610					
31385CEX7	FNMA POOL	540250	2030/06/01 7.000	03OCT00	26OCT00	1.000000
** NB1E **	412	280,414.56	280,683.15	-268.59	.00	-268.59
	286,502.740					



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ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT SECY GN/L GN/L	STL DT BASE CURR GN/L	SELL RATE GN/L	NET SECY GN/L NET BAS SECY GN/L
31385CGJ6	FNMA POOL	540301	2030/05/01 7.500	20JUN00	20JUL00	1.000000
** NB1E **	070	102,267.88	102,251.68	16.20	.00	16.20
	103,710.100					
** NB1E **	668	482,739.29	482,662.79	20JUN00	19JUL00	1.000000
	489,547.050			76.50	.00	76.50
31385CGJ6	TOTAL	585,007.17	584,914.47	92.70 L	.00	92.70 L
31385CGS6	FNMA POOL	540309	2015/06/01 7.000	24AUG00	19SEP00	1.000000
** NB1E **	539	43,342.63	43,393.96	-51.33	.00	-51.33
	43,804.630					
31385CG31	FNMA POOL	540318	2030/06/01 7.500	20JUN00	17JUL00	1.000000
** NB1E **	569	859,045.34	858,909.22	136.12	.00	136.12
	871,159.910					
31385CHG1	FNMA POOL	540331	2030/06/01 7.000	06DEC00	13DEC00	1.000000
** NB1E **	632	654,349.05	643,775.17	10,573.88	.00	10,573.88
	657,018.190					
31385CK36	FNMA POOL	540414	2015/08/01 7.000	24AUG00	19SEP00	1.000000
** NB1E **	540	80,913.86	81,009.69	-95.83	.00	-95.83
	81,776.340					
31385CMP4	FNMA POOL	540754	2030/05/01 7.500	20JUN00	19JUL00	1.000000
** NB1E **	669	758,923.92	758,803.67	120.25	.00	120.25
	769,626.540					
31385DBQ3	FNMA POOL	541047	2030/03/01 7.500	20JUN00	17JUL00	1.000000
** NB1E **	131	35,373.17	35,367.57	5.60	.00	5.60
	35,872.020					
** NB1E **	132	155,455.90	155,431.27	20JUN00	17JUL00	1.000000
	157,648.200			24.63	.00	24.63



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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
31385DBQ3	TOTAL	190,829.07		190,798.84	30.23 L		.00	30.23 L
31385DGX3	FNMA POOL	541214	2030/06/01	7.000	03OCT00	26OCT00	1.000000	
** HB1E **	416	212,012.66		212,215.73	-203.07		.00	-203.07
	216,615.740							
31385DHM6	FNMA POOL	541236	2030/07/01	7.500	20JUN00	17JUL00	1.000000	
** HB1E **	133	49,501.91		49,494.06	7.85		.00	7.85
	50,200.000							
** HB1E **	134	497,290.04		497,211.24	20JUN00 78.80	17JUL00	1.000000 .00	78.80
	504,303.000							
** HB1E **	135	493,244.09		493,165.94	20JUN00 78.15	17JUL00	1.000000 .00	78.15
	500,200.000							
** HB1E **	136	919,559.05		919,413.34	20JUN00 145.71	17JUL00	1.000000 .00	145.71
	932,527.000							
** HB1E **	137	949,237.51		949,087.10	20JUN00 150.41	17JUL00	1.000000 .00	150.41
	962,624.000							
** HB1E **	138	986,192.36		986,036.09	20JUN00 156.27	17JUL00	1.000000 .00	156.27
	1,000,100.000							
** HB1E **	139	986,192.36		986,036.09	20JUN00 156.27	17JUL00	1.000000 .00	156.27
	1,000,100.000							
** HB1E **	140	986,192.36		986,036.09	20JUN00 156.27	17JUL00	1.000000 .00	156.27
	1,000,100.000							
** HB1E **	141	986,192.36		986,036.09	20JUN00 156.27	17JUL00	1.000000 .00	156.27
	1,000,100.000							
** HB1E **	142	986,192.36		986,036.09	20JUN00 156.27	17JUL00	1.000000 .00	156.27
	1,000,100.000							



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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
** HB1E **	143	986,192.36		986,036.09	20JUN00 156.27	17JUL00	1.000000 .00	156.27
	1,000,100.000							
** HB1E **	144	986,192.36		986,036.09	20JUN00 156.27	17JUL00	1.000000 .00	156.27
	1,000,100.000							
** HB1E **	145	986,192.36		986,036.09	20JUN00 156.27	17JUL00	1.000000 .00	156.27
	1,000,100.000							
31385DHM6	TOTAL	10,798,371.48		10,796,660.40	1,711.08 L		.00	1,711.08 L
31385DHM4	FNMA POOL	541237	2030/07/01	7.500	20JUN00	17JUL00	1.000000	
** HB1E **	146	25,441.22		25,437.19	4.03		.00	4.03
	25,800.000							
** HB1E **	CXL 146	-25,441.22		-25,437.19	20JUN00 -4.03	17JUL00	1.000000 .00	-4.03
	-25,800.000							
** HB1E **	147	36,261.63		36,255.88	20JUN00 5.75	17JUL00	1.000000 .00	5.75
	36,773.000							
** HB1E **	148	492,948.27		492,870.16	20JUN00 78.11	17JUL00	1.000000 .00	78.11
	499,900.000							
** HB1E **	149	492,948.27		492,870.16	20JUN00 78.11	17JUL00	1.000000 .00	78.11
	499,900.000							
** HB1E **	150	492,948.27		492,870.16	20JUN00 78.11	17JUL00	1.000000 .00	78.11
	499,900.000							
** HB1E **	151	493,046.88		492,968.75	20JUN00 78.13	17JUL00	1.000000 .00	78.13
	500,000.000							
** HB1E **	152	950,719.61		950,568.96	20JUN00 150.65	17JUL00	1.000000 .00	150.65
	964,127.000							
** HB1E **	153	960,653.52		960,501.30	20JUN00 152.22	17JUL00	1.000000 .00	152.22



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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
SHARES/PAR	BASE PRINCIPAL NET	BASE	BASE	BASE	GN/LS	GN/LS	NET BAS SECTY GN/LS
974,201.000							
** MB1E **	154	986,192.36	986,036.09	20JUN00 156.27	17JUL00	1.000000 .00	156.27
	1,000,100.000						
** MB1E **	155	986,192.36	986,036.09	20JUN00 156.27	17JUL00	1.000000 .00	156.27
	1,000,100.000						
** MB1E **	753	25,441.22	25,437.19	20JUN00 4.03	27SEP00	1.000000 .00	4.03
	25,800.000						
31385DHN4	TOTAL	5,917,352.39	5,916,414.74	937.65 L		.00	937.65 L
31385DJ28	FNMA POOL 541281	2030/06/01	7.500	20JUN00	27JUL00	1.000000	
** MB1E **	072	295,828.13	295,781.25	46.88		.00	46.88
	300,000.000						
31385DKC4	FNMA POOL 541291	2030/07/01	7.000	17OCT00	13NOV00	1.000000	
** MB1E **	732	84,874.27	84,563.23	-311.04		.00	-311.04
Y	86,551.200						
31385DLC3	FNMA POOL 541323	2015/05/01	7.000	24AUG00	19SEP00	1.000000	
** MB1E **	541	814,367.76	815,332.27	-964.51		.00	-964.51
	823,048.350						
31385DME8	FNMA POOL 541357	2030/08/01	7.000	03OCT00	16OCT00	1.000000	
** MB1E **	067	97,865.66	97,959.40	-93.74		.00	-93.74
	99,990.460						
31385DNZ0	FNMA POOL 541408	2030/08/01	7.500	20JUN00	27JUL00	1.000000	
** MB1E **	073	493,046.88	492,968.75	78.13		.00	78.13
	500,000.000						
** MB1E **	896	88,884.03	89,245.57	-310CT00 -361.54	13NOV00	1.000000 .00	-361.54
	88,995.270						



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ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/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	GN/LS	GN/LS	NET BAS SECTY GN/LS
31385DNZ0	TOTAL	581,930.91	582,214.32	-283.41 L		.00	-283.41 L
31385DRR4	FNMA POOL 541496	2015/12/01	7.000	22NOV00	18DEC00	1.000000	
** MB1E **	853	249,453.13	248,867.19	585.94		.00	585.94
	250,000.000						
31385DRZ6	FNMA POOL 541504	2030/06/01	7.500	20JUN00	17JUL00	1.000000	
** MB1E **	570	882,921.71	882,781.81	139.90		.00	139.90
	895,372.990						
31385DVM8	FNMA POOL 541629	2030/12/01	7.000	11DEC00	14DEC00	1.000000	
** MB1H **	745	490,625.00	489,062.50	1,562.50		.00	1,562.50
	500,000.000						
31385D4V0	FNMA POOL 541836	2030/06/01	7.500	23OCT00	13NOV00	1.000000	
** MB1E **	731	793,445.69	789,860.47	-3,585.22		.00	-3,585.22
Y	791,220.380						
31385DF4	FNMA POOL 541846	2030/07/01	7.500	20JUN00	20JUL00	1.000000	
** MB1E **	071	557,353.99	557,265.68	88.31		.00	88.31
	565,214.000						
31385D5L1	FNMA POOL 541851	2030/07/01	7.500	20JUN00	17JUL00	1.000000	
** MB1E **	122	493,244.09	493,165.94	78.15		.00	78.15
	500,200.000						
** MB1E **	123	985,995.14	985,838.91	20JUN00 156.23	17JUL00	1.000000 .00	156.23
	999,900.000						
** MB1E **	124	985,995.14	985,838.91	20JUN00 156.23	17JUL00	1.000000 .00	156.23
	999,900.000						
** MB1E **	125	985,995.14	985,838.91	20JUN00 156.23	17JUL00	1.000000 .00	156.23
	999,900.000						
** MB1E **	126	985,995.14	985,838.91	20JUN00 156.23	17JUL00	1.000000 .00	156.23
	999,900.000						



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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
** WB1E **	127 985,995.14	985,838.91	20JUN00 156.23	17JUL00	1.000000 .00	156.23
	999,900.000					
** WB1E **	128 985,995.14	985,838.91	20JUN00 156.23	17JUL00	1.000000 .00	156.23
	999,900.000					
** WB1E **	129 985,995.14	985,838.91	20JUN00 156.23	17JUL00	1.000000 .00	156.23
	999,900.000					
31385D5L1	TOTAL	7,395,210.07	7,394,038.31	1,171.76 L	.00	1,171.76 L
31385EA25	FNMA POOL 541925	2015/07/01 7.000	24AUG00	19SEP00	1.000000	
** WB1E **	542 112,951.32	113,085.09	-133.77		.00	-133.77
	114,155.300					
31385EA58	FNMA POOL 541928	2030/06/01 7.500	20JUN00	27JUL00	1.000000	
** WB1E **	074 295,799.73	295,752.86	46.87		.00	46.87
	299,971.200					
31385EBP3	FNMA POOL 541946	2030/07/01 7.500	29SEP00	16OCT00	1.000000	
** WB1E **	068 231,534.84	230,374.99	1,159.85		.00	1,159.85
	231,969.780					
31385EED7	FNMA POOL 542032	2030/06/01 7.000	31OCT00	13NOV00	1.000000	
** WB1E **	734 484,605.96	482,983.91	-1,622.05		.00	-1,622.05
Y	494,338.240					
31385EFM6	FNMA POOL 542072	2030/07/01 7.500	20JUN00	27JUL00	1.000000	
** WB1E **	075 459,516.73	459,443.92	72.81		.00	72.81
	465,997.000					
** WB1E **	735 564,377.36	561,827.20	-2,550.16	23OCT00	1.000000 .00	-2,550.16
Y	562,794.500			13NOV00		



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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
31385EFM6	TOTAL	1,023,894.09	1,021,271.12	-2,477.35 L	.00	-2,477.35 L
31385EFQ7	FED HM LN POOL 542075	2030/07/01 7.500	20JUN00	27OCT00	1.000000	
** WB1E **	328 140,659.37	140,637.08	22.29		.00	22.29
	142,643.000					
31385EL56	FNMA POOL 542248	2015/08/01 7.000	24AUG00	19SEP00	1.000000	
** WB1E **	543 53,231.74	53,294.78	-63.04		.00	-63.04
	53,799.150					
31385EMQ9	FNMA POOL 542267	2030/06/01 7.000	31OCT00	13NOV00	1.000000	
** WB1E **	736 25,061.51	24,977.63	-83.88		.00	-83.88
Y	25,564.820					
31385EN39	FNMA POOL 542310	2030/06/01 7.500	20JUN00	27JUL00	1.000000	
** WB1E **	095 428,589.12	428,521.21	67.91		.00	67.91
	434,633.240					
31385EN47	FNMA POOL 542311	2030/06/01 7.500	20JUN00	17JUL00	1.000000	
** WB1E **	162 682,129.58	682,021.50	108.08		.00	108.08
	691,749.220					
31385ES67	FNMA POOL 542441	2030/07/01 7.500	20JUN00	28JUL00	1.000000	
** WB1E **	324 83,551.72	83,538.48	13.24		.00	13.24
	84,730.000					
** WB1E **	330 113,647.30	113,629.30	18.00	28JUL00	1.000000 .00	18.00
	115,250.000					
31385ES67	TOTAL	197,199.02	197,167.78	31.24 L	.00	31.24 L
31385EUB3	FNMA POOL 542478	2030/07/01 7.500	20JUN00	17JUL00	1.000000	
** WB1E **	165 26,521.98	26,517.78	4.20		.00	4.20
	26,896.000					
** WB1E **	165 -26,521.98	-26,517.78	-4.20	20JUN00	1.000000 .00	-4.20
	-26,896.000			17JUL00		



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ASSET ID	SECURITY DESCRIPTION	MAT 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	BASE CURR GN/LS	NET BAS SECTY GN/LS
** WB1E **	166 84,730.000	83,551.72	83,538.48	20JUN00 13.24	17JUL00	1.000000 .00	13.24
** WB1E **	CXL 166 -84,730.000	-83,551.72	-83,538.48	20JUN00 -13.24	17JUL00	1.000000 .00	-13.24
** WB1E **	167 88,041.000	86,816.68	86,802.92	20JUN00 13.76	17JUL00	1.000000 .00	13.76
** WB1E **	CXL 167 -88,041.000	-86,816.68	-86,802.92	20JUN00 -13.76	17JUL00	1.000000 .00	-13.76
** WB1E **	168 88,627.000	87,394.53	87,380.68	20JUN00 13.85	17JUL00	1.000000 .00	13.85
** WB1E **	CXL 168 -88,627.000	-87,394.53	-87,380.68	20JUN00 -13.85	17JUL00	1.000000 .00	-13.85
** WB1E **	169 786,584.000	775,645.57	775,522.66	20JUN00 122.91	17JUL00	1.000000 .00	122.91
31385EUB3	TOTAL	775,645.57	775,522.66	122.91 L		.00	122.91 L
31385EUN7	FNMA POOL 542489	2030/07/01	7.500	20JUN00	20JUL00	1.000000	
** WB1E **	096 158,336.000	156,134.14	156,109.40	24.74		.00	24.74
31385EUT4	FNMA POOL 542494	2030/07/01	7.500	20JUN00	17JUL00	1.000000	
** WB1E **	170 488,517.000	481,723.56	481,647.23	76.33		.00	76.33
** WB1E **	171 501,200.000	494,230.19	494,151.88	78.31	17JUL00	1.000000 .00	78.31
** WB1E **	172 1,000,100.000	986,192.36	986,036.09	156.27	17JUL00	1.000000 .00	156.27



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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 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	BASE CURR GN/LS	NET BAS SECTY GN/LS
31385EUT4	TOTAL	1,962,146.11	1,961,835.20	310.91 L		.00	310.91 L
31385EUJ1	FNMA POOL 542495	2030/07/01	8.000	22AUG00	14SEP00	1.000000	
** WB1E **	392 487,532.300	491,569.68	491,036.44	533.24		.00	533.24
31385EUM7	FNMA POOL 542497	2015/07/01	7.000	24AUG00	19SEP00	1.000000	
** WB1E **	544 52,888.870	52,331.06	52,393.04	-61.98		.00	-61.98
31385EU72	FNMA POOL 542506	2030/07/01	7.500	20JUN00	19JUL00	1.000000	
** WB1E **	670 116,494.000	114,874.01	114,855.80	18.21		.00	18.21
** WB1E **	671 999,900.000	985,995.14	985,838.91	156.23	19JUL00	1.000000 .00	156.23
** WB1E **	672 999,900.000	985,995.14	985,838.91	156.23	19JUL00	1.000000 .00	156.23
** WB1E **	673 999,900.000	985,995.14	985,838.91	156.23	19JUL00	1.000000 .00	156.23
** WB1E **	733 999,900.000	985,995.14	985,838.91	156.23	19JUL00	1.000000 .00	156.23
** WB1E **	734 999,900.000	985,995.14	985,838.91	156.23	19JUL00	1.000000 .00	156.23
** WB1E **	735 999,900.000	985,995.14	985,838.91	156.23	19JUL00	1.000000 .00	156.23
** WB1E **	736 999,900.000	985,995.14	985,838.91	156.23	19JUL00	1.000000 .00	156.23
** WB1E **	737 999,900.000	985,995.14	985,838.91	156.23	19JUL00	1.000000 .00	156.23



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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 GN/LS GN/LS	NET SECTY NET BAS	GN/LS GN/LS
** MB1E **	738	985,995.14		985,838.91	20JUN00 156.23	19JUL00	1.000000 .00		156.23
	999,900.000								
** MB1E **	739	985,995.14		985,838.91	20JUN00 156.23	19JUL00	1.000000 .00		156.23
	999,900.000								
31385EU72	TOTAL	9,974,825.41		9,973,244.90			.00		1,580.51 L
31385EVM8	FNMA POOL 542520		2030/07/01	7.500					
** MB1E **	173	49,304.69		49,296.88	20JUN00 7.81	17JUL00	1.000000 .00		7.81
	50,000.000								
** MB1E **	174	155,152.98		155,128.39	20JUN00 24.59	17JUL00	1.000000 .00		24.59
	157,341.000								
** MB1E **	175	830,842.16		830,710.51	20JUN00 131.65	17JUL00	1.000000 .00		131.65
	842,559.000								
** MB1E **	176	936,690.45		936,542.03	20JUN00 148.42	17JUL00	1.000000 .00		148.42
	949,900.000								
** MB1E **	177	985,995.14		985,838.91	20JUN00 156.23	17JUL00	1.000000 .00		156.23
	999,900.000								
** MB1E **	178	985,995.14		985,838.91	20JUN00 156.23	17JUL00	1.000000 .00		156.23
	999,900.000								
** MB1E **	179	985,995.14		985,838.91	20JUN00 156.23	17JUL00	1.000000 .00		156.23
	999,900.000								
** MB1E **	674	985,995.14		985,838.91	20JUN00 156.23	19JUL00	1.000000 .00		156.23
	999,900.000								
** MB1E **	675	985,995.14		985,838.91	20JUN00 156.23	19JUL00	1.000000 .00		156.23
	999,900.000								
** MB1E **	676	985,995.14		985,838.91	20JUN00 156.23	19JUL00	1.000000 .00		156.23



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 GN/LS GN/LS	NET SECTY NET BAS	GN/LS GN/LS
		999,900.000							
** MB1E **	677	985,995.14		985,838.91	20JUN00 156.23	19JUL00	1.000000 .00		156.23
	999,900.000								
** MB1E **	678	985,995.14		985,838.91	20JUN00 156.23	19JUL00	1.000000 .00		156.23
	999,900.000								
** MB1E **	740	871,121.14		870,983.10	20JUN00 138.04	19JUL00	1.000000 .00		138.04
	883,406.000								
** MB1E **	741	985,995.14		985,838.91	20JUN00 156.23	19JUL00	1.000000 .00		156.23
	999,900.000								
** MB1E **	742	985,995.14		985,838.91	20JUN00 156.23	19JUL00	1.000000 .00		156.23
	999,900.000								
31385EVM8	TOTAL	12,703,062.82		12,701,050.01			.00		2,012.81 L
31385EYV2	FNMA POOL 542531		2030/07/01	7.000					
** MB1E **	415	214,889.18		215,095.01	03OCT00 -205.83	26OCT00	1.000000 .00		-205.83
	219,554.720								
31385EY48	FNMA POOL 542535		2030/07/01	7.500					
** MB1E **	737	369,713.45		368,042.89	23OCT00 -1,670.56	13NOV00	1.000000 .00		-1,670.56
	368,676.550								
31385EH54	FNMA POOL 542568		2030/08/01	7.000					
** MB1E **	069	212,012.79		212,215.87	03OCT00 -203.08	16OCT00	1.000000 .00		-203.08
	216,615.880								
** MB1E **	CXL 069	-212,012.79		-212,215.87	03OCT00 203.08	16OCT00	1.000000 .00		203.08
	-216,615.880								
** MB1E **	070	230,059.14		230,279.50	03OCT00 -220.36	23OCT00	1.000000 .00		-220.36
	235,054.040								
** MB1E **	082	253,660.84		253,903.81	03OCT00 -242.97	16OCT00	1.000000 .00		-242.97



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259,168.160										
** HB1E **	083	286,402.92		286,677.25	03OCT00		16OCT00	1.000000		-274.33
	292,621.120				-274.33			.00		
31385EH54	TOTAL									
		770,122.90		770,860.56	-737.66 L			.00		-737.66 L
31385FDN3	FNMA POOL	542909	2030/06/01	8.500	12JUN00		14JUN00	1.000000		
** HB10 **	473	1,009,742.77		1,004,274.56	5,468.21			.00		5,468.21
	999,900.000									
31385FEE2	FNMA POOL	542933	2030/06/01	7.500	23OCT00		13NOV00	1.000000		
** HB1E **	738	110,064.46		109,567.13	-497.33			.00		-497.33
Y	109,755.770									
31385FEK8	FNMA POOL	542938	2030/07/01	7.500	20JUN00		20JUL00	1.000000		
** HB1E **	097	280,393.79		280,349.36	44.43			.00		44.43
	284,348.000									
** HB1E **	098	986,192.36		986,036.09	20JUN00		20JUL00	1.000000		156.27
	1,000,100.000				156.27			.00		
** HB1E **	696	877,260.56		877,121.55	20JUN00		19JUL00	1.000000		139.01
	889,632.000				139.01			.00		
** HB1E **	832	109,227.63		109,210.33	20JUN00		19JUL00	1.000000		17.30
	110,768.000				17.30			.00		
31385FEK8	TOTAL									
		2,253,074.34		2,252,717.33	357.01 L			.00		357.01 L
31385FGF7	FNMA POOL	542998	2030/08/01	7.000	03OCT00		16OCT00	1.000000		
** HB1E **	084	194,693.49		194,879.98	-186.49			.00		-186.49
	198,920.550									



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31385FGG5	FNMA POOL	542999	2030/08/01	7.500	23OCT00		13NOV00	1.000000		
** HB1E **	767	941,579.58		937,765.14	-3,814.44			.00		-3,814.44
Y	938,938.810									
31385FGT7	FNMA POOL	543010	2030/09/01	7.500	01SEP00		03OCT00	1.000000		
** HB1E **	710	330,772.02		329,473.66	1,298.36			.00		1,298.36
	332,382.000									
31385FGY6	FNMA POOL	543015	2030/10/01	7.000	03OCT00		26OCT00	1.000000		
** HB1E **	414	234,882.38		235,107.37	-224.99			.00		-224.99
	239,982.000									
31385FHT6	FNMA POOL	543042	2030/07/01	7.500	20JUN00		20JUL00	1.000000		
** HB1E **	099	376,718.38		376,658.69	59.69			.00		59.69
	382,031.000									
** HB1E **	100	609,276.76		609,180.22	20JUN00		20JUL00	1.000000		96.54
	617,869.000				96.54			.00		
31385FHT6	TOTAL									
		985,995.14		985,838.91	156.23 L			.00		156.23 L
31385FK62	FNMA POOL	543117	2030/07/01	7.500	20JUN00		19JUL00	1.000000		
** HB1E **	697	50,193.16		50,185.21	7.95			.00		7.95
	50,901.000									
** HB1E **	698	985,995.14		985,838.91	20JUN00		19JUL00	1.000000		156.23
	999,900.000				156.23			.00		
** HB1E **	699	985,995.14		985,838.91	20JUN00		19JUL00	1.000000		156.23
	999,900.000				156.23			.00		
** HB1E **	700	985,995.14		985,838.91	20JUN00		19JUL00	1.000000		156.23
	999,900.000				156.23			.00		
** HB1E **	743	985,995.14		985,838.91	20JUN00		19JUL00	1.000000		156.23
	999,900.000				156.23			.00		
** HB1E **					20JUN00		19JUL00	1.000000		



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	744	985,995.14		985,838.91	156.23		.00		156.23
	999,900.000								
** WB1E **	745	985,995.14		985,838.91	20JUN00 156.23	19JUL00	1.000000 .00		156.23
	999,900.000								
** WB1E **	746	985,995.14		985,838.91	20JUN00 156.23	19JUL00	1.000000 .00		156.23
	999,900.000								
** WB1E **	747	985,995.14		985,838.91	20JUN00 156.23	19JUL00	1.000000 .00		156.23
	999,900.000								
** WB1E **	748	985,995.14		985,838.91	20JUN00 156.23	19JUL00	1.000000 .00		156.23
	999,900.000								
** WB1E **	749	985,995.14		985,838.91	20JUN00 156.23	19JUL00	1.000000 .00		156.23
	999,900.000								
<b>31385FK62</b>	<b>TOTAL</b>	<b>9,910,144.56</b>		<b>9,908,574.31</b>	<b>1,570.25 L</b>		<b>.00</b>		<b>1,570.25 L</b>
<b>31385FLS3</b>	<b>FNMA POOL</b>	<b>543137</b>	<b>2030/06/01</b>	<b>7.500</b>	<b>20JUN00</b>	<b>27JUL00</b>	<b>1.000000</b>		
** WB1E **	101	295,799.10		295,752.23	46.87		.00		46.87
	299,970.570								
** WB1E **	750	286,843.85		286,798.40	20JUN00 45.45	19JUL00	1.000000 .00		45.45
	290,889.030								
<b>31385FLS3</b>	<b>TOTAL</b>	<b>582,642.95</b>		<b>582,550.63</b>	<b>92.32 L</b>		<b>.00</b>		<b>92.32 L</b>
<b>31385FMH6</b>	<b>FNMA POOL</b>	<b>543160</b>	<b>2030/06/01</b>	<b>7.500</b>	<b>20JUN00</b>	<b>17JUL00</b>	<b>1.000000</b>		
** WB1E **	189	319,191.67		319,141.10	50.57		.00		50.57
	323,693.030								
** WB1E **	CXL 189	-319,191.67		-319,141.10	20JUN00 -50.57	17JUL00	1.000000 .00		-50.57
	-323,693.030								



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<b>31385FMH6</b>	<b>TOTAL</b>	<b>.00</b>		<b>.00</b>	<b>.00 L</b>		<b>.00</b>		<b>.00 L</b>
<b>31385FNM2</b>	<b>FNMA POOL 543205</b>	<b>543205</b>	<b>2030/07/01</b>	<b>7.500</b>	<b>20JUN00</b>	<b>17JUL00</b>	<b>1.000000</b>		
** WB1E **	191	488,902.32		488,824.85	77.47		.00		77.47
	495,797.000								
** WB1E **	192	495,019.06	2030/07/01	7.500 494,940.63	20JUN00 78.43	17JUL00	1.000000 .00		78.43
	502,000.000								
** WB1E **	193	495,120.63		495,042.18	20JUN00 78.45	17JUL00	1.000000 .00		78.45
	502,103.000								
<b>31385FNM2</b>	<b>TOTAL</b>	<b>1,479,042.01</b>		<b>1,478,807.66</b>	<b>234.35 L</b>		<b>.00</b>		<b>234.35 L</b>
<b>31385FUV6</b>	<b>FNMA POOL</b>	<b>543396</b>	<b>2030/06/01</b>	<b>7.500</b>	<b>23OCT00</b>	<b>13NOV00</b>	<b>1.000000</b>		
** WB1E **	739	112,424.55		111,916.55	-508.00		.00		-508.00
	112,109.240								
<b>31385FU20</b>	<b>FNMA POOL 543401</b>	<b>543401</b>	<b>2030/07/01</b>	<b>7.500</b>	<b>20JUN00</b>	<b>17JUL00</b>	<b>1.000000</b>		
** WB1E **	194	36,954.85		36,948.99	5.86		.00		5.86
	37,476.000								
** WB1E **	195	481,329.12		481,252.85	20JUN00 76.27	17JUL00	1.000000 .00		76.27
	488,117.000								
** WB1E **	196	493,145.48		493,067.34	20JUN00 78.14	17JUL00	1.000000 .00		78.14
	500,100.000								
** WB1E **	197	504,468.80		504,388.86	20JUN00 79.94	17JUL00	1.000000 .00		79.94
	511,583.000								
** WB1E **	198	949,930.73		949,780.21	20JUN00 150.52	17JUL00	1.000000 .00		150.52
	963,327.000								
** WB1E **	199	986,192.36		986,036.09	20JUN00 156.27	17JUL00	1.000000 .00		156.27
	1,000,100.000								



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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	SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/L	GN/L	GN/L	NET BAS SECTY GN/L
** HB1E **	200	986,192.36	986,036.09	20JUN00	17JUL00	1.000000	.00	156.27
1,000,100.000				156.27				
** HB1E **	201	986,192.36	986,036.09	20JUN00	17JUL00	1.000000	.00	156.27
1,000,100.000				156.27				
** HB1E **	202	986,192.36	986,036.09	20JUN00	17JUL00	1.000000	.00	156.27
1,000,100.000				156.27				
** HB1E **	203	986,192.36	986,036.09	20JUN00	17JUL00	1.000000	.00	156.27
1,000,100.000				156.27				
31385FU20	TOTAL	7,396,790.78	7,395,618.70		1,172.08 L		.00	1,172.08 L
31385FHM5	FNMA POOL	543448	2030/07/01	7.500	20JUN00	17JUL00	1.000000	
** HB1E **	204	303,865.78	303,817.63	20JUN00	17JUL00	1.000000	.00	48.15
308,151.000				48.15				
** HB1E **	205	492,751.05	492,672.97	20JUN00	17JUL00	1.000000	.00	78.08
499,700.000				78.08				
** HB1E **	206	666,803.50	666,697.84	20JUN00	17JUL00	1.000000	.00	105.66
676,207.000				105.66				
** HB1E **	207	985,995.14	985,838.91	20JUN00	17JUL00	1.000000	.00	156.23
999,900.000				156.23				
** HB1E **	208	985,995.14	985,838.91	20JUN00	17JUL00	1.000000	.00	156.23
999,900.000				156.23				
** HB1E **	209	985,995.14	985,838.91	20JUN00	17JUL00	1.000000	.00	156.23
999,900.000				156.23				
** HB1E **	210	985,995.14	985,838.91	20JUN00	17JUL00	1.000000	.00	156.23
999,900.000				156.23				
** HB1E **	211	986,093.75	985,937.50	20JUN00	17JUL00	1.000000	.00	156.25
				156.25				

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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	SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/L	GN/L	GN/L	NET BAS SECTY GN/L
1,000,000.000								
31385FHM5	TOTAL	6,393,494.64	6,392,481.58		1,013.06 L		.00	1,013.06 L
31385F5W2	FNMA POOL	543661	2030/07/01	7.500	20JUN00	17JUL00	1.000000	
** HB1E **	181	959,670.38	959,518.32	20JUN00	17JUL00	1.000000	.00	152.06
973,204.000				152.06				
31385GE67	FNMA POOL	543857	2030/07/01	7.500	20JUN00	17JUL00	1.000000	
** HB1E **	102	272,507.01	272,463.83	20JUN00	17JUL00	1.000000	.00	43.18
276,350.000				43.18				
** HB1E **	CXL 102	-272,507.01	-272,463.83	20JUN00	17JUL00	1.000000	.00	-43.18
-276,350.000				-43.18				
31385GE67	TOTAL	.00	.00		.00 L		.00	.00 L
31385GHY3	FNMA POOL	543947	2015/07/01	7.000	24AUG00	19SEP00	1.000000	
** HB1E **	545	88,490.02	88,594.82	24AUG00	19SEP00	1.000000	.00	-104.80
89,433.260				-104.80				
31385GNR1	FNMA POOL	544100	2030/08/01	7.000	03OCT00	16OCT00	1.000000	
** HB1E **	085	411,932.85	412,327.43	03OCT00	16OCT00	1.000000	.00	-394.58
420,876.480				-394.58				
** HB1E **	CXL 085	-411,932.85	-412,327.43	03OCT00	16OCT00	1.000000	.00	394.58
-420,876.480				394.58				
** HB1E **	086	533,802.55	534,313.86	03OCT00	16OCT00	1.000000	.00	-511.31
545,392.130				-511.31				
** HB1E **	CXL 086	-533,802.55	-534,313.86	03OCT00	16OCT00	1.000000	.00	511.31
-545,392.130				511.31				
** HB1E **	087	800,756.08	801,523.08	03OCT00	16OCT00	1.000000	.00	-767.00
818,141.590				-767.00				
** HB1E **	439	533,802.55	534,313.86	03OCT00	16OCT00	1.000000	.00	-511.31
				-511.31				

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SH SELL/BTC	LOT LOCAL PRINCIPAL NET	SHARES/PAR			BASE	SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
		545,392.130							
31385GNR1	TOTAL	1,334,558.63			1,335,836.94	-1,278.31 L		.00	-1,278.31 L
31385GQJ6	FNMA POOL	544157	2015/08/01	7.000		24AUG00	19SEP00	1.000000	
** WB1E **		846,492.07			847,494.63	-1,002.56		.00	-1,002.56
	546	855,515.080							
31385GQ72	FNMA POOL	544178	2030/08/01	7.000		03OCT00	16OCT00	1.000000	
** WB1E **		131,978.28			132,104.70	-126.42		.00	-126.42
	088	134,843.710							
31385GUG7	FNMA POOL	544283	2030/08/01	7.000		03OCT00	16OCT00	1.000000	
** WB1E **		199,259.25			199,450.11	-190.86		.00	-190.86
	078	203,585.440							
** WB1E **	CXL	-199,259.25			-199,450.11	190.86	16OCT00	1.000000	190.86
	078	-203,585.440							
** WB1E **		214,888.92			215,094.75	-205.83	16OCT00	1.000000	-205.83
	079	219,554.450							
** WB1E **	CXL	-214,888.92			-215,094.75	205.83	16OCT00	1.000000	205.83
	079	-219,554.450							
** WB1E **		234,882.86			235,107.85	-224.99	16OCT00	1.000000	-224.99
	080	239,982.490							
** WB1E **	CXL	-234,882.86			-235,107.85	224.99	16OCT00	1.000000	224.99
	080	-239,982.490							
31385GUG7	TOTAL	.00			.00	.00 L		.00	.00 L



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COMPOSITE  
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ASSET ID	SECURITY DESCRIPTION	LOCAL PRINCIPAL NET	MAT DATE	MAT RATE	LOCAL COST	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	SHARES/PAR			BASE	SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
31385GUQ5	FNMA POOL	544291	2030/08/01	7.000		03OCT00	16OCT00	1.000000	
** WB1E **		280,414.64			280,683.24	-268.60		.00	-268.60
	081	286,502.830							
** WB1E **	CXL	-280,414.64			-280,683.24	268.60	16OCT00	1.000000	268.60
	081	-286,502.830							
31385GUQ5	TOTAL	.00			.00	.00 L		.00	.00 L
31385HLL4	FNMA POOL	544931	2030/07/01	7.500		20JUN00	27JUL00	1.000000	
** WB1E **		469,976.23			469,901.76	74.47		.00	74.47
	103	476,604.000							
31385HMU3	FNMA POOL	544971	2030/07/01	7.500		20JUN00	17JUL00	1.000000	
** WB1E **		492,948.27			492,870.16	78.11		.00	78.11
	221	499,900.000							
** WB1E **	CXL	-492,948.27			-492,870.16	-78.11	17JUL00	1.000000	-78.11
	221	-499,900.000							
** WB1E **		777,622.68			777,499.47	123.21	17JUL00	1.000000	123.21
	222	788,589.000							
** WB1E **		819,050.45			818,920.67	129.78	17JUL00	1.000000	129.78
	223	830,601.000							
** WB1E **		986,192.36			986,036.09	156.27	17JUL00	1.000000	156.27
	224	1,000,100.000							
** WB1E **		986,192.36			986,036.09	156.27	17JUL00	1.000000	156.27
	225	1,000,100.000							
** WB1E **		986,192.36			986,036.09	156.27	17JUL00	1.000000	156.27
	226	1,000,100.000							
** WB1E **		986,192.36			986,036.09	156.27	17JUL00	1.000000	156.27
	227	1,000,100.000							



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Statement 31

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 BASE CURR	SELL RATE GN/LN	NET SECY GN/LN NET BAS SECY GN/LN
31385HMU3	TOTAL		5,541,442.57	5,540,564.50	878.07 L	.00	878.07 L
31385JSM1	FNMA POOL		546024	2030/06/01 7.000	20JUN00	17JUL00	1.000000
** WB1E **	231		482,980.56	482,980.56	.00	.00	.00
	499,850.510						
** WB1E **	235		483,556.03	483,556.03	20JUN00	17JUL00	1.000000
	500,446.090				.00	.00	.00
31385JSM1	TOTAL		966,536.59	966,536.59	.00	.00	.00
31385JZ27	FNMA POOL		546261	2030/07/01 7.500	20JUN00	20JUL00	1.000000
** WB1E **	077		278,618.82	278,574.67	44.15	.00	44.15
	282,548.000						
** WB1E **	078		705,798.57	705,686.74	20JUN00	20JUL00	1.000000
	715,752.000				111.83	.00	111.83
** WB1E **	079		893,457.14	893,315.57	20JUN00	20JUL00	1.000000
	906,057.000				141.57	.00	141.57
** WB1E **	080		986,192.36	986,036.09	20JUN00	20JUL00	1.000000
	1,000,100.000				156.27	.00	156.27
** WB1E **	252		40,738.49	40,732.04	20JUN00	17JUL00	1.000000
	41,313.000				6.45	.00	6.45
** WB1E **	253		66,633.31	66,622.75	20JUN00	17JUL00	1.000000
	67,573.000				10.56	.00	10.56
** WB1E **	254		278,179.02	278,134.94	20JUN00	17JUL00	1.000000
	282,102.000				44.08	.00	44.08
** WB1E **	255		491,071.73	490,993.92	20JUN00	17JUL00	1.000000
	497,997.000				77.81	.00	77.81
** WB1E **					20JUN00	17JUL00	1.000000



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JANUARY 1, 2000 TO DECEMBER 31, 2000

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 BASE CURR	SELL RATE GN/LN	NET SECY GN/LN NET BAS SECY GN/LN
	256		936,690.45	936,542.03	148.42	.00	148.42
	949,900.000						
** WB1E **	257		986,192.36	986,036.09	20JUN00	17JUL00	1.000000
	1,000,100.000				156.27	.00	156.27
** WB1E **	258		986,192.36	986,036.09	20JUN00	17JUL00	1.000000
	1,000,100.000				156.27	.00	156.27
** WB1E **	259		986,192.36	986,036.09	20JUN00	17JUL00	1.000000
	1,000,100.000				156.27	.00	156.27
** WB1E **	260		986,192.36	986,036.09	20JUN00	17JUL00	1.000000
	1,000,100.000				156.27	.00	156.27
** WB1E **	261		986,192.36	986,036.09	20JUN00	17JUL00	1.000000
	1,000,100.000				156.27	.00	156.27
** WB1E **	701		876,668.90	876,529.99	20JUN00	19JUL00	1.000000
	889,032.000				138.91	.00	138.91
** WB1E **	702		985,995.14	985,838.91	20JUN00	19JUL00	1.000000
	999,900.000				156.23	.00	156.23
31385JZ27	TOTAL		11,471,005.73	11,469,188.10	1,817.63 L	.00	1,817.63 L
31385J283	FNMA POOL 546270		546270	2030/06/01 7.500	20JUN00	20JUL00	1.000000
** WB1E **	076		706,648.59	706,536.62	111.97	.00	111.97
	716,614.000						
** WB1E **	104		279,445.16	279,400.88	20JUN00	20JUL00	1.000000
	283,386.000				44.28	.00	44.28



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 COST	BASE COST	GN/LS	GN/LS	GN/LS	GN/LS
31385J2B3	TOTAL		985,937.50	156.25 L		.00	156.25 L
31385J2E7	FNMA POOL 546273	2030/06/01	7.500	20JUN00	19JUL00	1.000000	
** HB1E **	751		109,308.92	17.32		.00	17.32
	110,868.000						
** HB1E **	752		876,628.58	138.93	19JUL00	1.000000	138.93
	889,132.000					.00	
31385J2E7	TOTAL		985,937.50	156.25 L		.00	156.25 L
31385KAG0	FNMA POOL 546407	2030/07/01	7.000	31OCT00	13NOV00	1.000000	
** HB1E **	740		469,012.93	-1,575.13		.00	-1,575.13
Y	480,038.820						
31385KEC5	FNMA POOL 546531	2030/08/01	8.000	22AUG00	14SEP00	1.000000	
** HB1E **	393		492,780.63	535.13		.00	535.13
	489,264.040						
** HB1E **	394		492,780.63	535.13	14SEP00	1.000000	535.13
	489,264.040					.00	
31385KEC5	TOTAL		985,561.26	1,070.26 L		.00	1,070.26 L
31385KFJ9	FNMA POOL 546569	2030/07/01	7.000	06DEC00	13DEC00	1.000000	
** HB1E **	633		927,573.15	15,235.22		.00	15,235.22
	946,654.150						
31385KGU3	FNMA POOL 546611	2030/07/01	7.500	20JUN00	17JUL00	1.000000	
** HB1E **	267		167,115.42	26.48		.00	26.48
	169,499.000						
** HB1E **	268		492,870.16	78.11	17JUL00	1.000000	78.11
	499,900.000					.00	
** HB1E **	269		492,870.16	78.11	17JUL00	1.000000	78.11
	499,900.000					.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 COST	BASE COST	GN/LS	GN/LS	GN/LS	GN/LS
** HB1E **	270		492,870.16	20JUN00	17JUL00	1.000000	78.11
	499,900.000			78.11		.00	
** HB1E **	271		492,870.16	20JUN00	17JUL00	1.000000	78.11
	499,900.000			78.11		.00	
** HB1E **	272		492,968.75	20JUN00	17JUL00	1.000000	78.13
	500,000.000			78.13		.00	
** HB1E **	273		492,968.75	20JUN00	17JUL00	1.000000	78.13
	500,000.000			78.13		.00	
** HB1E **	274		492,968.75	20JUN00	17JUL00	1.000000	78.13
	500,000.000			78.13		.00	
** HB1E **	275		492,968.75	20JUN00	17JUL00	1.000000	78.13
	500,000.000			78.13		.00	
** HB1E **	276		707,901.15	20JUN00	17JUL00	1.000000	112.19
	717,998.000			112.19		.00	
** HB1E **	277		986,036.09	20JUN00	17JUL00	1.000000	156.27
	1,000,100.000			156.27		.00	
** HB1E **	278		986,036.09	20JUN00	17JUL00	1.000000	156.27
	1,000,100.000			156.27		.00	
** HB1E **	279		986,036.09	20JUN00	17JUL00	1.000000	156.27
	1,000,100.000			156.27		.00	
** HB1E **	280		986,036.09	20JUN00	17JUL00	1.000000	156.27
	1,000,100.000			156.27		.00	
** HB1E **	281		986,036.09	20JUN00	17JUL00	1.000000	156.27
	1,000,100.000			156.27		.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	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
31385KGU3	TOTAL	9,750,097.64	9,748,552.66	1,544.98 L	.00	1,544.98 L
31385KMZ5	FNMA POOL	546776	2015/12/01 6.500	15DEC00	18DEC00	1.000000
** HB1E **	855 215,537.000	211,765.10	211,899.81	-134.71	.00	-134.71
31385KM28	FNMA POOL	546777	2015/12/01 7.000	22NOV00	18DEC00	1.000000
** HB1E **	854 254,396.000	253,839.51	253,243.27	596.24	.00	596.24
** HB1E **	CXL 854 -254,396.000	-253,839.51	-253,243.27	-596.24	18DEC00 .00	-596.24
31385KM28	TOTAL	.00	.00	.00 L	.00	.00 L
31385KUG8	FNMA POOL	546983	2030/07/01 7.500	20JUN00	17JUL00	1.000000
** HB1E **	295 137,271.000	135,362.08	135,340.63	21.45	.00	21.45
** HB1E **	296 514,249.000	507,097.72	507,017.37	20JUN00 80.35	17JUL00 1.000000 .00	80.35
31385KUG8	TOTAL	642,459.80	642,358.00	101.80 L	.00	101.80 L
31385KU29	FNMA POOL	547001	2030/07/01 7.500	20JUN00	17JUL00	1.000000
** HB1E **	284 211,511.000	208,569.68	208,536.62	33.06	.00	33.06
** HB1E **	CXL 284 -211,511.000	-208,569.68	-208,536.62	-33.06	20JUN00 17JUL00 1.000000 .00	-33.06
** HB1E **	285 511,983.000	504,863.24	504,783.24	20JUN00 80.00	17JUL00 1.000000 .00	80.00
** HB1E **	286 1,000,100.000	986,192.36	986,036.09	20JUN00 156.27	17JUL00 1.000000 .00	156.27



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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
** HB1E **	287 1,000,100.000	986,192.36	986,036.09	20JUN00 156.27	17JUL00 1.000000 .00	156.27
** HB1E **	288 1,000,100.000	986,192.36	986,036.09	20JUN00 156.27	17JUL00 1.000000 .00	156.27
** HB1E **	289 1,000,100.000	986,192.36	986,036.10	20JUN00 156.26	17JUL00 1.000000 .00	156.26
** HB1E **	CXL 289 -1,000,100.000	-986,192.36	-986,036.10	-156.26	20JUN00 17JUL00 1.000000 .00	-156.26
** HB1E **	378 1,000,100.000	986,192.36	986,036.09	20JUN00 156.27	17JUL00 1.000000 .00	156.27
31385KU29	TOTAL	4,449,632.68	4,448,927.60	705.08 L	.00	705.08 L
31385KU60	FNMA POOL	547005	2030/07/01 7.500	20JUN00	17JUL00	1.000000
** HB1E **	290 498,900.000	491,962.17	491,884.22	77.95	.00	77.95
** HB1E **	291 1,000,100.000	986,192.36	986,036.09	20JUN00 156.27	17JUL00 1.000000 .00	156.27
** HB1E **	292 1,000,100.000	986,192.36	986,036.09	20JUN00 156.27	17JUL00 1.000000 .00	156.27
** HB1E **	293 1,000,100.000	986,192.36	986,036.09	20JUN00 156.27	17JUL00 1.000000 .00	156.27
** HB1E **	294 1,000,100.000	986,192.36	986,036.09	20JUN00 156.27	17JUL00 1.000000 .00	156.27



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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 SECTY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
31385KU60	TOTAL	4,436,731.61		4,436,028.58	703.03 L		.00	703.03 L
31385KNC5	FNMA POOL	547043	2030/07/01	7.500	20JUN00	17JUL00	1.000000	
** MB1E **	301 1,000,000.000	986,093.75		985,937.50	156.25		.00	156.25
** MB1E **	302 1,000,000.000	986,093.75		985,937.50	20JUN00 156.25	17JUL00	1.000000 .00	156.25
** MB1E **	303 1,000,000.000	986,093.75		985,937.50	20JUN00 156.25	17JUL00	1.000000 .00	156.25
** MB1E **	708 1,000,000.000	986,093.75		985,937.50	20JUN00 156.25	19JUL00	1.000000 .00	156.25
** MB1E **	709 1,000,000.000	986,093.75		985,937.50	20JUN00 156.25	19JUL00	1.000000 .00	156.25
** MB1E **	710 1,000,000.000	986,093.75		985,937.50	20JUN00 156.25	19JUL00	1.000000 .00	156.25
** MB1E **	711 1,000,000.000	986,093.75		985,937.50	20JUN00 156.25	19JUL00	1.000000 .00	156.25
** MB1E **	712 1,000,000.000	986,093.75		985,937.50	20JUN00 156.25	19JUL00	1.000000 .00	156.25
** MB1E **	816 1,000,000.000	986,093.75		985,937.50	20JUN00 156.25	19JUL00	1.000000 .00	156.25
** MB1E **	817 1,000,000.000	986,093.75		985,937.50	20JUN00 156.25	19JUL00	1.000000 .00	156.25
** MB1E **	833 1,000,000.000	986,093.75		985,937.50	20JUN00 156.25	19JUL00	1.000000 .00	156.25
** MB1E **					20JUN00	19JUL00	1.000000 1.000000	

1.000000  
1.000000

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HB2C ANNUAL

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 SECTY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
	834 1,000,000.000	986,093.75		985,937.50	156.25		.00	156.25
** MB1E **	835 1,000,000.000	986,093.75		985,937.50	20JUN00 156.25	19JUL00	1.000000 .00	156.25
** MB1E **	836 1,000,000.000	986,093.75		985,937.50	20JUN00 156.25	19JUL00	1.000000 .00	156.25
** MB1E **	837 1,000,000.000	986,093.75		985,937.50	20JUN00 156.25	19JUL00	1.000000 .00	156.25
** MB1E **	838 1,000,000.000	986,093.75		985,937.50	20JUN00 156.25	19JUL00	1.000000 .00	156.25
** MB1E **	839 1,000,000.000	986,093.75		985,937.50	20JUN00 156.25	19JUL00	1.000000 .00	156.25
** MB1E **	840 1,000,000.000	986,093.75		985,937.50	20JUN00 156.25	19JUL00	1.000000 .00	156.25
** MB1E **	841 1,000,000.000	986,093.75		985,937.50	20JUN00 156.25	19JUL00	1.000000 .00	156.25
** MB1E **	855 1,000,000.000	986,093.75		985,937.50	20JUN00 156.25	19JUL00	1.000000 .00	156.25
** MB1E **	856 1,000,000.000	986,093.75		985,937.50	20JUN00 156.25	19JUL00	1.000000 .00	156.25
31385KNC5	TOTAL	20,707,968.75		20,704,687.50	3,281.25 L		.00	3,281.25 L
31385KXD2	FNMA POOL	547076	2030/07/01	7.500	20JUN00	27JUL00	1.000000	
** MB1E **	082 300,030.000	295,857.71		295,810.83	46.88		.00	46.88
** MB1E **	304 50,200.000	49,501.91		49,494.06	20JUN00 7.85	17JUL00	1.000000 .00	7.85

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	MAT RATE LOCAL COST BASE COST	TRD DT GN/LS SECTY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
** MB1E **	305 936,690.45		936,542.03	20JUN00 148.42	17JUL00	1.000000 .00	148.42
31385KXD2	TOTAL		1,281,846.92	203.15 L		.00	203.15 L
31385K2Y0	FNMA POOL 547191	2030/07/01	7.500	20JUN00	27JUL00	1.000000	
** MB1E **	081 197,238.47		197,207.22	31.25		.00	31.25
31385NBG3	FNMA POOL 547339	2030/07/01	7.500	20JUN00	17JUL00	1.000000	
** MB1E **	704 879,492.09		879,352.73	139.36		.00	139.36
** MB1E **	CXL 704 -891,895.000		-879,492.09	-139.36		.00	-139.36
** MB1E **	385 938,965.31	2030/07/01	7.500	2,908.17	29DEC00	1.000000 .00	2,908.17
** MB1E **	408 887,593.83		887,453.19	140.64		.00	140.64
** MB1E **	CXL 408 -900,111.000		-887,593.83	-140.64		.00	-140.64
** MB1E **	409 98,401.31		98,385.72	15.59	11OCT00	1.000000 .00	15.59
** MB1E **	703 98,401.31		98,385.72	15.59	17JUL00	1.000000 .00	15.59
** MB1E **	CXL 703 -99,789.000		-98,401.31	-15.59		.00	-15.59
** MB1E **	705 887,593.83		887,453.19	140.64	17JUL00	1.000000 .00	140.64
** MB1E **				20JUN00	17JUL00	1.000000 1.000000	

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	CXL 705 -900,111.000		-887,593.83	-140.64		.00	-140.64
** MB1E **	706 935,801.98		935,653.70	148.28	17JUL00	1.000000 .00	148.28
** MB1E **	CXL 706 -948,999.000		-935,801.98	-148.28		.00	-148.28
** MB1E **	253 637.73		629.76	7.97	25AUG00	1.000000 .00	7.97
** MB1E **	CXL 253 -638.730		-637.73	-7.97		.00	-7.97
** MB1E **	692 19,111.42		18,903.86	207.56	25OCT00	1.000000 .00	207.56
** MB1E **	CXL 692 -19,111.420		-18,903.86	-207.56		.00	-207.56
** MB1E **	693 18,472.69		18,272.06	200.63	25OCT00	1.000000 .00	200.63
** MB1E **	CXL 693 -18,472.690		-18,472.69	-200.63		.00	-200.63
** MB1E **	764 17,330.00		17,141.78	188.22	25OCT00	1.000000 .00	188.22
** MB1E **	CXL 764 -17,330.000		-17,330.00	-188.22		.00	-188.22
** MB1E **	765 16,826.52		16,643.77	182.75	25OCT00	1.000000 .00	182.75
** MB1E **	CXL 765 -16,826.520		-16,643.77	-182.75		.00	-182.75

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** MB1E **	694 581.930	.00		575.62		25NOV00 -575.62	25NOV00	1.000000 .00		-575.62
** MB1E **	CXL 694 -581.930	.00		-575.62		25NOV00 575.62	25NOV00	1.000000 .00		575.62
** MB1E **	760 581.930	581.93		575.62		25NOV00 6.31	25NOV00	1.000000 .00		6.31
** MB1E **	CXL 760 -581.930	-581.93		-575.62		25NOV00 -6.31	25NOV00	1.000000 .00		-6.31
31385NBG3	TOTAL	1,037,366.62		1,034,442.86		2,923.76 L		.00		2,923.76 L
31385NDP1	FNMA POOL	547410	2030/07/01	7.500		20JUN00	20JUL00	1.000000		
** MB1E **	083 93,160.000	91,864.49		91,849.94		14.55		.00		14.55
** MB1E **	310 1,000,000.000	986,093.75		985,937.50		20JUN00 156.25	17JUL00	1.000000 .00		156.25
31385NDP1	TOTAL	1,077,958.24		1,077,787.44		170.80 L		.00		170.80 L
31385NGX1	FNMA POOL	547514	2030/09/01	7.000		17OCT00	13NOV00	1.000000		
** MB1E **	Y 741 461,540.610	452,598.26		450,939.60		-1,658.66		.00		-1,658.66
31385NHZ5	FNMA POOL	547548	2030/07/01	7.500		20JUN00	17JUL00	1.000000		
** MB1E **	407 500,000.000	493,046.88		492,968.75		78.13		.00		78.13
31385NNQ8	FNMA POOL	547699	2015/09/01	7.000		24AUG00	19SEP00	1.000000		
** MB1E **	516 50,157.690	49,628.68		49,687.46		-58.78		.00		-58.78
** MB1E **	517 763,277.000	755,226.81		756,121.28		24AUG00 -894.47	19SEP00	1.000000 .00		-894.47



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31385NNQ8	TOTAL	804,855.49		805,808.74		-953.25 L		.00		-953.25 L
31385NR92	FNMA POOL	547812	2030/07/01	7.500		20JUN00	27JUL00	1.000000		
** MB1E **	084 299,971.000	295,799.53		295,752.66		46.87		.00		46.87
31385NSH3	FNMA POOL	547820	2030/07/01	7.500		20JUN00	17JUL00	1.000000		
** MB1E **	408 213,516.000	210,546.79		210,513.43		33.36		.00		33.36
31385NUT4	FNMA POOL	547894	2030/07/01	7.000		31OCT00	13NOV00	1.000000		
** MB1E **	Y 742 48,634.570	47,677.08		47,517.49		-159.59		.00		-159.59
31385NYB9	FNMA POOL	548006	2030/08/01	7.500		20JUN00	28JUL00	1.000000		
** MB1E **	323 88,041.000	86,816.68		86,802.92		13.76		.00		13.76
** MB1E **	341 26,896.000	26,521.98		26,517.78		20JUN00 4.20	28JUL00	1.000000 .00		4.20
31385NYB9	TOTAL	113,338.66		113,320.70		17.96 L		.00		17.96 L
31385NZJ1	FNMA POOL	548045	2030/09/01	7.500		29SEP00	16OCT00	1.000000		
** MB1E **	093 189,666.320	189,310.70		188,362.36		948.34		.00		948.34
31385NZT9	FNMA POOL	548054	2030/09/01	7.500		01SEP00	14SEP00	1.000000		
** MB1E **	395 335,775.120	334,148.71		332,837.09		1,311.62		.00		1,311.62
31385N3T4	FNMA POOL	548110	2015/08/01	7.000		24AUG00	19SEP00	1.000000		
** MB1E **	547 36,441.450	36,057.11		36,099.81		-42.70		.00		-42.70
** MB1E **	548 916,616.060	906,948.62		908,022.78		24AUG00 -1,074.16	19SEP00	1.000000 .00		-1,074.16



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SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
<b>31385N3T4 TOTAL</b>						
	943,005.73	944,122.59	-1,116.86 L		.00	-1,116.86 L
<b>31385PD87 FNMA POOL</b>	<b>548298</b>	<b>2015/07/01 6.500</b>	<b>27JUL00</b>	<b>21AUG00</b>	<b>1.000000</b>	
** MB1E **	919,789.75	913,991.81	5,797.94		.00	5,797.94
755 951,455.370						
<b>31385PEV2 FNMA POOL</b>	<b>548348</b>	<b>2015/08/01 7.000</b>	<b>24AUG00</b>	<b>19SEP00</b>	<b>1.000000</b>	
** MB1E **	32,914.46	32,953.44	-38.98		.00	-38.98
518 33,265.300						
** MB1E **	798,248.30	799,193.72	-945.42	24AUG00	19SEP00	1.000000
519 806,757.070					.00	-945.42
<b>31385PEV2 TOTAL</b>						
	831,162.76	832,147.16	-984.40 L		.00	-984.40 L
<b>31385PF41 FNMA POOL</b>	<b>548387</b>	<b>2030/08/01 7.500</b>	<b>23OCT00</b>	<b>13NOV00</b>	<b>1.000000</b>	
** MB1E **	300,513.49	299,155.61	-1,357.88		.00	-1,357.88
743 299,670.670						
<b>31385PK52 FNMA POOL</b>	<b>548516</b>	<b>2030/09/01 7.500</b>	<b>23OCT00</b>	<b>13NOV00</b>	<b>1.000000</b>	
** MB1E **	273,613.78	272,377.45	-1,236.33		.00	-1,236.33
744 272,846.400						
<b>31385PY40 FNMA POOL</b>	<b>548931</b>	<b>2015/10/01 7.000</b>	<b>14SEP00</b>	<b>19OCT00</b>	<b>1.000000</b>	
** MB1E **	991,093.75	990,312.50	781.25		.00	781.25
212 1,000,000.000						
** MB1E **	991,093.75	990,312.50	781.25	14SEP00	19OCT00	1.000000
213 1,000,000.000					.00	781.25
** MB1E **	496,996.73	494,422.43	2,574.30	17OCT00	19OCT00	1.000000
214 499,259.000					.00	2,574.30
** MB1E **	88,236.36	88,029.10	207.26	22NOV00	18DEC00	1.000000
856 88,429.800					.00	207.26
** MB1E **	-88,236.36	-88,029.10	-207.26	22NOV00	18DEC00	1.000000
CXL 856					.00	



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SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
-88,429.800						
<b>31385PY40 TOTAL</b>						
	2,479,184.23	2,475,047.43	4,136.80 L		.00	4,136.80 L
<b>31385QB15 FNMA POOL</b>	<b>549143</b>	<b>2030/08/01 7.000</b>	<b>03OCT00</b>	<b>16OCT00</b>	<b>1.000000</b>	
** MB1E **	72,132.94	72,202.03	-69.09		.00	-69.09
094 73,699.040						
<b>31385QLD2 FNMA POOL</b>	<b>549424</b>	<b>2030/09/01 8.000</b>	<b>22AUG00</b>	<b>14SEP00</b>	<b>1.000000</b>	
** MB1E **	41,024.95	40,980.45	44.50		.00	44.50
396 40,688.000						
** MB1E **	49,779.85	49,725.85	54.00	22AUG00	14SEP00	1.000000
397 49,371.000					.00	54.00
<b>31385QLD2 TOTAL</b>						
	90,804.80	90,706.30	98.50 L		.00	98.50 L
<b>31385QZD7 FNMA POOL</b>	<b>549840</b>	<b>2030/09/01 7.500</b>	<b>23OCT00</b>	<b>13NOV00</b>	<b>1.000000</b>	
** MB1E **	72,088.59	71,651.22	-437.37		.00	-437.37
745 71,774.580						
<b>31385Q3J9 FNMA</b>	<b>549901</b>	<b>2015/09/01 7.000</b>	<b>22NOV00</b>	<b>18DEC00</b>	<b>1.000000</b>	
** MB1E **	573,087.42	571,741.30	1,346.12		.00	1,346.12
857 574,343.800						
** MB1E **	710,805.15	709,135.55	1,669.60	22NOV00	18DEC00	1.000000
858 712,363.450					.00	1,669.60
** MB1E **	770,191.21	768,382.12	1,809.09	22NOV00	18DEC00	1.000000
859 771,879.700					.00	1,809.09
<b>31385Q3J9 TOTAL</b>						
	2,054,083.78	2,049,258.97	4,824.81 L		.00	4,824.81 L



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3138504Y5 ** HB1E **	FNMA POOL 860 126,340.550	2015/09/01	7.000 125,768.07	22NOV00 296.11	18DEC00	1.000000 .00		296.11
31385RA59 ** HB1E **	FNMA POOL 861 45,650.810	2015/10/01	6.500 44,880.45	26OCT00 -28.53	18DEC00	1.000000 .00		-28.53
31385RJ27 ** HB1E **	FNMA POOL 095 187,189.820	2030/08/01	7.500 185,902.89	29SEP00 935.95	16OCT00	1.000000 .00		935.95
31385RKK5 ** HB1E **	FNMA POOL 719 500,000.000	2031/01/01	7.500 499,179.69	06NOV00 -742.19	13DEC00	1.000000 .00		-742.19
31385RK66 ** HB1E **	FNMA POOL 550317 096 291,460.130	2030/08/01	7.500 289,456.34	29SEP00 1,457.30	16OCT00	1.000000 .00		1,457.30
31385RST8 ** HB1E **	FNMA POOL 097 534,043.420	2030/08/01	7.500 530,371.87	29SEP00 2,670.22	16OCT00	1.000000 .00		2,670.22
31385RTH0 ** HB1E **	FNMA POOL 550565 520 55,819.000	2015/09/01	7.000 55,295.70	24AUG00 -65.42	19SEP00	1.000000 .00		-65.42
31385RWF3 ** HB1E **	FNMA POOL 550646 098 174,523.600	2030/08/01	7.500 173,323.75	29SEP00 872.62	16OCT00	1.000000 .00		872.62
31385RHY8 ** HB1E **	FNMA POOL 550660 099 81,868.940	2030/08/01	7.000 80,205.98	03OCT00 -76.75	16OCT00	1.000000 .00		-76.75



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31385RX47 ** HB1E **	FNMA POOL 521 46,843.000	2015/08/01	7.000 46,403.85	24AUG00 -54.90	19SEP00	1.000000 .00		-54.90
31385SAY4 ** HB1E ** Y	FNMA POOL 746 459,434.960	2030/09/01	7.000 448,882.31	31OCT00 -1,507.52	13NOV00	1.000000 .00		-1,507.52
31385SMD7 ** HB1E **	FNMA POOL 522 554,758.000	2015/09/01	7.000 549,557.14	24AUG00 -650.10	19SEP00	1.000000 .00		-650.10
** HB1E **	523 822,240.000		814,531.50	24AUG00 -963.56	19SEP00	1.000000 .00		-963.56
31385SMD7	TOTAL		1,362,474.98	1,364,088.64				-1,613.66 L
31385THZ5 ** HB1E ** Y	FNMA POOL 747 26,804.390	2030/09/01	7.000 26,188.73	31OCT00 -87.95	13NOV00	1.000000 .00		-87.95
31385TZD1 ** HB1E ** Y	FNMA POOL 748 659,334.480	2030/09/01	7.500 658,201.25	23OCT00 -2,987.61	13NOV00	1.000000 .00		-2,987.61
31385TZY5 ** HB1E ** Y	FNMA POOL 749 363,237.910	2030/10/01	7.000 354,894.79	17OCT00 -1,305.39	13NOV00	1.000000 .00		-1,305.39
** HB1E ** Y	750 635,443.860		620,848.51	17OCT00 -2,283.63	13NOV00	1.000000 .00		-2,283.63
31385TZY5	TOTAL		979,332.32	975,743.30				-3,589.02 L



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31385UFP3 ** HB1E **	FNMA POOL 634 890,780.000	2030/12/01	7.000 877,070.34	04DEC00 4,384.31	13DEC00	1.000000 .00	4,384.31
31385UH22 ** HB1E **	FNMA POOL 635 82,520.700	2030/09/01	7.000 81,250.65	04DEC00 406.16	13DEC00	1.000000 .00	406.16
31385UJL8 ** HB1E ** Y	FNMA POOL 751 499,479.830	2030/10/01	7.000 488,007.40	31OCT00 -1,638.92	13NOV00	1.000000 .00	-1,638.92
31385UMH0 ** HB1E **	FNMA POOL 295 254,465.100	2015/09/01	7.000 253,312.06	22NOV00 596.40	18DEC00	1.000000 .00	596.40
31385USZ7 ** HB1E **	FNMA POOL 014 30,890.210	2030/09/01	7.500 30,977.09	12OCT00 -139.97	13NOV00	1.000000 .00	-139.97
31385UUD3 ** HB1E **	FNMA POOL 636 83,309.990	2030/10/01	7.000 82,027.80	04DEC00 410.04	13DEC00	1.000000 .00	410.04
31385UUJ5 ** HB1E **	FNMA POOL 637 833,534.480	2030/11/01	7.000 820,705.86	04DEC00 4,102.56	13DEC00	1.000000 .00	4,102.56
31385VXP1 ** HB1E **	FNMA POOL 862 418,300.690	2015/10/01	7.000 416,405.26	22NOV00 980.40	18DEC00	1.000000 .00	980.40
31385V6G1 ** HB1E **	FNMA POOL 089 999,900.000	2030/10/01	7.500 992,713.22	29SEP00 5,311.97	16OCT00	1.000000 .00	5,311.97
** HB1E **	090 999,900.000		992,713.22	29SEP00 5,311.97	16OCT00	1.000000 .00	5,311.97



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31385V6G1	TOTAL		1,996,050.38 1,985,426.44	10,623.94 L		.00	10,623.94 L
31385WF38 ** HB1E **	FNMA POOL 015 500,000.550	2030/11/01	7.500 497,344.30	31OCT00 2,031.25	13NOV00	1.000000 .00	2,031.25
31385YEB7 ** HB1E ** Y	FNMA POOL 754 499,321.110	2030/10/01	7.000 487,852.33	31OCT00 -1,638.40	13NOV00	1.000000 .00	-1,638.40
31385YSV8 ** HB1E ** Y	FNMA POOL 755 68,609.030	2030/10/01	7.500 68,491.11	23OCT00 -310.88	13NOV00	1.000000 .00	-310.88
31385YZH1 ** HB1E **	FNMA POOL 638 83,154.830	2030/11/01	7.000 81,875.03	04DEC00 409.27	13DEC00	1.000000 .00	409.27
31385Y3D5 ** HB1E **	FNMA POOL 417 203,585.000	2030/10/01	7.000 199,449.68	03OCT00 -190.86	16OCT00	1.000000 .00	-190.86
31386AF68 ** HB1E **	FNMA POOL 863 125,083.120	2015/10/01	7.000 124,516.34	22NOV00 293.16	18DEC00	1.000000 .00	293.16
** HB1E ** CXL	863 -125,083.120		-124,516.34	22NOV00 -293.16	18DEC00	1.000000 .00	-293.16
31386AF68	TOTAL		.00 .00	.00 L		.00	.00 L
31386AJV9 ** HB1E **	FNMA POOL 639 727,543.040	2030/11/01	7.000 712,878.50	06DEC00 11,708.90	13DEC00	1.000000 .00	11,708.90



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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
31386ANY4	FNMA POOL	557604	2015/11/01	7.000	22NOV00	18DEC00	1.000000	
** WB1E **	864	198,949.26		198,481.95	467.31		.00	467.31
	199,385.420							
** WB1E **	CXL 864	-198,949.26		-198,481.95	-467.31	22NOV00	1.000000	-467.31
	-199,385.420					18DEC00	.00	
31386ANY4	TOTAL	.00		.00	.00 L		.00	.00 L
31386AS49	FNMA POOL	557739	2030/10/01	7.500	23OCT00	13NOV00	1.000000	
** WB1E **	757	79,731.67		79,371.40	-360.27		.00	-360.27
Y	79,508.050							
31386AS72	FNMA POOL	557742	2015/10/01	6.500	26OCT00	18DEC00	1.000000	
** WB1E **	865	302,461.09		302,653.50	-192.41		.00	-192.41
	307,848.440							
31386A2A3	FNMA POOL	557969	2030/10/01	7.000	03OCT00	16OCT00	1.000000	
** WB1E **	091	499,204.59		499,682.75	-478.16		.00	-478.16
	510,043.000							
** WB1E **	092	567,478.27		568,021.83	-543.56	03OCT00	1.000000	-543.56
	579,799.000					16OCT00	.00	
** WB1E **	104	833,218.68		834,016.79	-798.11	03OCT00	1.000000	-798.11
	851,309.000					16OCT00	.00	
31386A2A3	TOTAL	1,899,901.54	1,901,721.37		-1,819.83 L		.00	-1,819.83 L
31386A2U9	FNMA POOL	557987	2030/10/01	7.500	29SEP00	16OCT00	1.000000	
** WB1E **	105	485,734.54		483,149.22	2,585.32		.00	2,585.32
	486,647.000							
** WB1E **	106	498,812.97		496,158.05	2,654.92	29SEP00	1.000000	2,654.92
	499,750.000					16OCT00	.00	
** WB1E **	107	498,812.97		496,158.04	2,654.93	29SEP00	1.000000	
						16OCT00	.00	



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		499,750.000						
** WB1E **	108	998,025.19		992,713.22	5,311.97	29SEP00	1.000000	5,311.97
	999,900.000					16OCT00	.00	
** WB1E **	109	998,025.19		992,713.22	5,311.97	29SEP00	1.000000	5,311.97
	999,900.000					16OCT00	.00	
** WB1E **	110	998,025.19		992,713.23	5,311.96	29SEP00	1.000000	5,311.96
	999,900.000					16OCT00	.00	
31386A2U9	TOTAL	4,477,436.05	4,453,604.98		23,831.07 L		.00	23,831.07 L
31386A2Z8	FNMA POOL	557992	2030/10/01	7.500	23OCT00	13NOV00	1.000000	
** WB1E **	756	859,372.68		855,489.57	-3,883.11		.00	-3,883.11
Y	856,962.470							
31386A4N3	FNMA POOL	558029	2015/10/01	7.000	14SEP00	24OCT00	1.000000	
** WB1E **	215	500,887.88		500,493.04	394.84		.00	394.84
	505,389.000							
** WB1E **	216	991,093.75		990,312.50	781.25	14SEP00	1.000000	781.25
	1,000,000.000					19OCT00	.00	
** WB1E **	217	991,093.75		990,312.50	781.25	14SEP00	1.000000	781.25
	1,000,000.000					19OCT00	.00	
31386A4N3	TOTAL	2,483,075.38	2,481,118.04		1,957.34 L		.00	1,957.34 L
31386BE91	FNMA POOL	558260	2030/10/01	7.500	29SEP00	16OCT00	1.000000	
** WB1E **	100	512,290.65		509,563.99	2,726.66		.00	2,726.66
	513,253.000							
** WB1E **	101	998,025.19		992,713.22	5,311.97	29SEP00	1.000000	5,311.97
	999,900.000					16OCT00	.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	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
<b>31386BE91</b>	<b>TOTAL</b>		1,510,315.84	1,502,277.21	8,038.63 L		.00		8,038.63 L
31386BJGO	FNMA POOL		558363	2030/11/01	7.000	28SEP00	13NOV00	1.000000	
** MB1E **			488,564.48	490,361.53	-1,797.05		.00		-1,797.05
	020 500,050.000								
31386B7E8	FNMA POOL		558993	2015/10/01	7.000	22NOV00	18DEC00	1.000000	
** MB1E **			40,245.16	40,150.63	94.53		.00		94.53
	866 40,333.390								
** MB1E **	CXL 866 -40,333.390		-40,245.16	-40,150.63	-94.53	22NOV00	18DEC00	1.000000	-94.53
							.00		
<b>31386B7E8</b>	<b>TOTAL</b>		.00	.00	.00 L		.00		.00 L
31386CB92	FNMA POOL		559064	2031/01/01	7.500	13DEC00	13DEC00	1.000000	
** MB1E **			126,327.99	126,516.09	-188.10		.00		-188.10
	720 126,724.000								
31386CF56	FNMA POOL		559188	2030/11/01	7.500	31OCT00	13NOV00	1.000000	
** MB1E **			884,090.50	887,686.62	-3,596.12		.00		-3,596.12
	021 885,197.000								
31386CJZ6	FNMA POOL		559280	2030/10/01	7.500	23OCT00	13NOV00	1.000000	
** MB1E **			68,057.79	67,750.26	-307.53		.00		-307.53
	760 67,866.910								
31386CMD1	FNMA POOL		559356	2030/10/01	7.500	29SEP00	16OCT00	1.000000	
** MB1E **			499,212.22	496,555.17	2,657.05		.00		2,657.05
	102 500,150.000								
** MB1E **	103 500,150.000		499,212.22	496,555.17	2,657.05	29SEP00	16OCT00	1.000000	2,657.05
							.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	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
<b>31386CMD1</b>	<b>TOTAL</b>		998,424.44	993,110.34	5,314.10 L		.00		5,314.10 L
31386CPP1	FNMA POOL		559430	2015/10/01	7.000	22NOV00	18DEC00	1.000000	
** MB1E **			102,811.11	102,569.62	241.49		.00		241.49
	867 103,036.500								
31386CRM6	FNMA POOL		559492	2030/11/01	7.000	06DEC00	13DEC00	1.000000	
** MB1E **			995,838.43	983,652.15	12,186.28		.00		12,186.28
	640 999,900.530								
31386CR87	FNMA POOL		559511	2015/11/01	7.000	22NOV00	18DEC00	1.000000	
** MB1E **			181,202.57	180,776.95	425.62		.00		425.62
	868 181,599.820								
** MB1E **	869 181,288.860		817,496.67	815,576.46	1,920.21	22NOV00	18DEC00	1.000000	1,920.21
							.00		
<b>31386CR87</b>	<b>TOTAL</b>		998,699.24	996,353.41	2,345.83 L		.00		2,345.83 L
31386CTC6	FNMA POOL		559547	2030/12/01	7.500	06NOV00	13DEC00	1.000000	
** MB1E **			181,815.05	182,085.77	-270.72		.00		-270.72
	745 182,385.000								
31386CT93	FNMA POOL		559576	2030/12/01	7.000	06DEC00	13DEC00	1.000000	
** MB1E **			53,029.69	52,172.76	856.93		.00		856.93
	641 53,246.000								
** MB1E **	642 183,930.000		183,182.78	180,222.66	2,960.12	06DEC00	13DEC00	1.000000	2,960.12
							.00		
** MB1E **	643 272,357.000		271,250.55	266,867.30	4,383.25	06DEC00	13DEC00	1.000000	4,383.25
							.00		
** MB1E **	644 303,849.000		302,614.61	297,724.54	4,890.07	06DEC00	13DEC00	1.000000	4,890.07
							.00		
** MB1E **	645 341,489.04		341,489.04	335,970.78	5,518.26	06DEC00	13DEC00	1.000000	5,518.26
							.00		



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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	SECTY GN/LS	BASE	GN/LS	NET BAS SECTY GN/LS
	342,882.000						
** MB1E **	646 659,992.84	649,327.76		06DEC00 10,665.08	13DEC00	1.000000 .00	10,665.08
	662,685.000						
** MB1E **	647 694,661.43	683,436.12		06DEC00 11,225.31	13DEC00	1.000000 .00	11,225.31
	697,495.000						
** MB1E **	648 785,912.21	773,212.34		06DEC00 12,699.87	13DEC00	1.000000 .00	12,699.87
	789,118.000						
31386CT93	TOTAL	3,292,133.15	3,238,934.26	53,198.89 L		.00	53,198.89 L
31386DD72	FNMA POOL	560026	2030/12/01 7.000	06DEC00	13DEC00	1.000000	
** MB1E **	649 106,144.03	104,428.81		1,715.22		.00	1,715.22
	106,577.000						
31386DN97	FNMA POOL	560316	2030/11/01 7.500	12OCT00	13NOV00	1.000000	
** MB1E **	023 636,288.50	639,176.64		-2,888.14		.00	-2,888.14
	637,384.000						
31386DQH3	FNMA POOL	560369	2015/12/01 7.000	22NOV00	18DEC00	1.000000	
** MB1E **	870 438,105.54	437,076.48		1,029.06		.00	1,029.06
	439,066.000						
31386DTE0	FNMA POOL	560449	2015/12/01 6.500	26OCT00	18DEC00	1.000000	
** MB1E **	872 238,496.96	238,648.68		-151.72		.00	-151.72
	242,745.000						
** MB1E **	871 78,776.85	78,826.96		18DEC00 -50.11	18DEC00	1.000000 .00	-50.11
	80,180.000						
31386DTE0	TOTAL	317,273.81	317,475.64	-201.83 L		.00	-201.83 L



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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	SECTY GN/LS	BASE	GN/LS	NET BAS SECTY GN/LS
31386DM30	FNMA POOL	560566	2030/12/01 7.500	06NOV00	13DEC00	1.000000	
** MB1E **	650 86,155.92	86,956.03		-800.11		.00	-800.11
	86,426.000						
31386DZM3	FNMA POOL	560657	2030/11/01 7.500	31OCT00	13NOV00	1.000000	
** MB1E **	024 499,275.13	497,244.28		2,030.85		.00	2,030.85
	499,900.000						
** MB1E **	025 788,357.32	785,150.61		31OCT00 3,206.71	13NOV00	1.000000 .00	3,206.71
	789,344.000						
31386DZM3	TOTAL	1,287,632.45	1,282,394.89	5,237.56 L		.00	5,237.56 L
31386D2B5	FNMA POOL	560670	2030/12/01 7.500	06NOV00	13DEC00	1.000000	
** MB1E **	019 106,489.18	106,647.74		-158.56		.00	-158.56
	106,823.000						
31386EYX3	FNMA POOL	561430	2030/12/01 7.500	06NOV00	13DEC00	1.000000	
** MB1E **	721 656,295.65	657,272.89		-977.24		.00	-977.24
	658,353.000						
** MB1E **	722 712,702.82	713,764.06		06NOV00 -1,061.24	13DEC00	1.000000 .00	-1,061.24
	714,937.000						
** MB1E **	723 831,322.97	832,560.84		06NOV00 -1,237.87	13DEC00	1.000000 .00	-1,237.87
	833,929.000						
31386EYX3	TOTAL	2,200,321.44	2,203,597.79	-3,276.35 L		.00	-3,276.35 L
31386EY77	FNMA POOL	561534	2015/03/01 7.000	22NOV00	18DEC00	1.000000	
** MB1E **	873 277,815.13	277,162.57		652.56		.00	652.56
	278,424.180						
** MB1E **	873 -277,815.13	-277,162.57		22NOV00 -652.56	18DEC00	1.000000 .00	-652.56
	-278,424.180						



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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	BASE	BASE			NET BAS SECTY GN/LS
31386EY77	TOTAL	.00	.00	.00 L		.00	.00 L
31386EY93	FNMA POOL	561536	2030/02/01	7.000	06DEC00	13DEC00	1.000000
** MB1E **		103,781.69	102,104.64	1,677.05		.00	1,677.05
	651 104,205.020						
31386FAL9	FNMA POOL	561711	2015/11/01	6.500	26OCT00	18DEC00	1.000000
** MB1E **		36,635.12	36,658.42	-23.30		.00	-23.30
	874 37,287.650						
31386FJH9	FNMA POOL	561964	2015/11/01	7.000	22NOV00	18DEC00	1.000000
** MB1E **		25,480.39	25,420.54	59.85		.00	59.85
	875 25,536.250						
31386FJV8	FNMA POOL	561976	2015/11/01	7.000	22NOV00	18DEC00	1.000000
** MB1E **		916,190.00	914,037.97	2,152.03		.00	2,152.03
	876 918,198.560						
** MB1E **		-916,190.00	-914,037.97	-2,152.03	22NOV00	18DEC00	1.000000
	CXL 876 -918,198.560					.00	-2,152.03
31386FJV8	TOTAL	.00	.00	.00 L		.00	.00 L
31386FJ48	FNMA POOL	561983	2030/12/01	7.500	06NOV00	13DEC00	1.000000
** MB1E **		157,844.19	158,079.23	-235.04		.00	-235.04
	724 158,339.000						
31386FKB0	FNMA POOL	561990	2015/12/01	7.000	22NOV00	18DEC00	1.000000
** MB1E **		281,792.23	281,130.33	661.90		.00	661.90
	877 282,410.000						
31386FLT0	FNMA POOL	562038	2015/12/01	7.000	22NOV00	18DEC00	1.000000
** MB1E **		240,568.91	240,003.84	565.07		.00	565.07
	878 241,096.310						
** MB1E **		-240,568.91	-240,003.84	-565.07	22NOV00	18DEC00	1.000000
	CXL 878 -241,096.310					.00	-565.07



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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	BASE	BASE			NET BAS SECTY GN/LS
31386FLT0	TOTAL	.00	.00	.00 L		.00	.00 L
31386FMX0	FNMA POOL	562074	2015/12/01	7.000	22NOV00	18DEC00	1.000000
** MB1E **		41,278.51	41,181.55	96.96		.00	96.96
	879 41,369.000						
31386FPS8	FNMA POOL	562133	2015/12/01	7.000	22NOV00	18DEC00	1.000000
** MB1E **		399,125.00	398,187.50	937.50		.00	937.50
	880 400,000.000						
31386FQF5	FNMA POOL	562154	2030/12/01	7.500	06NOV00	13DEC00	1.000000
** MB1E **		59,061.85	59,149.80	-87.95		.00	-87.95
	725 59,247.000						
31386FRW7	FNMA POOL	562201	2031/01/01	7.500	06NOV00	13DEC00	1.000000
** MB1E **		498,387.66	503,016.10	-4,628.44		.00	-4,628.44
	652 499,950.000						
** MB1E **		814,260.46	821,822.36	-7,561.90	06NOV00	13DEC00	1.000000
	653 816,813.000					.00	-7,561.90
31386FRW7	TOTAL	1,312,648.12	1,324,838.46	-12,190.34 L		.00	-12,190.34 L
31386FR49	FNMA POOL	562207	2015/12/01	6.500	26OCT00	18DEC00	1.000000
** MB1E **		686,405.94	686,842.59	-436.65		.00	-436.65
	881 698,632.000						
31386GSU8	FNMA POOL	563131	2015/11/01	7.000	22NOV00	18DEC00	1.000000
** MB1E **		160,942.36	160,564.32	378.04		.00	378.04
	882 161,295.190						
** MB1E **		-160,942.36	-160,564.32	-378.04	22NOV00	18DEC00	1.000000
	CXL 882 -161,295.190					.00	-378.04



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31386GSU8	TOTAL	.00		.00	.00 L		.00	.00 L
31386GY23	FNMA POOL	563329	2015/12/01	6.500	26OCT00	18DEC00	1.000000	
** MB1E **	883	82,043.66		82,095.85	-52.19		.00	-52.19
	83,505.000							
** MB1E **	884	933,374.02		933,967.77	-593.75	26OCT00	1.000000	-593.75
	949,999.000					18DEC00	.00	
31386GY23	TOTAL	1,015,417.68		1,016,063.62	-645.94 L		.00	-645.94 L
31386HKNO	FNMA POOL	563801	2015/12/01	7.000	22NOV00	18DEC00	1.000000	
** MB1E **	303	160,942.17		160,564.13	378.04		.00	378.04
	161,295.000							
31386HQG9	FNMA POOL	563955	2015/12/01	7.000	22NOV00	18DEC00	1.000000	
** MB1E **	260	916,190.44		914,038.41	2,152.03		.00	2,152.03
	918,199.000							
** MB1E **	296	276,630.54		275,980.77	649.77	22NOV00	1.000000	649.77
	277,237.000					18DEC00	.00	
** MB1E **	299	91,980.35		91,764.30	216.05	22NOV00	1.000000	216.05
	92,182.000					18DEC00	.00	
31386HQG9	TOTAL	1,284,801.33		1,281,783.48	3,017.85 L		.00	3,017.85 L
31386HUS8	FNMA POOL	564093	2015/12/01	7.000	22NOV00	18DEC00	1.000000	
** MB1E **	885	467,243.66		466,146.16	1,097.50		.00	1,097.50
	468,268.000							
** MB1E **	886	558,195.27		556,884.13	1,311.14	22NOV00	1.000000	1,311.14
	559,419.000					18DEC00	.00	



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31386HUS8	TOTAL	1,025,438.93		1,023,030.29	2,408.64 L		.00	2,408.64 L
31386HXX2	FNMA POOL	564182	2015/12/01	6.500	26OCT00	18DEC00	1.000000	
** MB1E **	887	486,645.02		486,954.59	-309.57		.00	-309.57
	495,313.000							
** MB1E **	888	743,904.79		744,378.01	-473.22	26OCT00	1.000000	-473.22
	757,155.000					18DEC00	.00	
** MB1E **	889	766,618.22		767,105.89	-487.67	26OCT00	1.000000	-487.67
	780,273.000					18DEC00	.00	
** MB1E **	890	900,915.17		901,488.27	-573.10	26OCT00	1.000000	-573.10
	916,962.000					18DEC00	.00	
31386HXX2	TOTAL	2,898,083.20		2,899,926.76	-1,843.56 L		.00	-1,843.56 L
31386HYM7	FNMA POOL	564216	2015/12/01	7.000	22NOV00	18DEC00	1.000000	
** MB1E **	891	285,748.55		285,077.36	671.19		.00	671.19
	286,375.000							
31386JAC1	FNMA POOL	564403	2030/12/01	7.000	06DEC00	13DEC00	1.000000	
** MB1E **	654	693,223.29		682,021.22	11,202.07		.00	11,202.07
	696,051.000							
31386JC96	FNMA POOL	564496	2016/01/01	6.500	26OCT00	18DEC00	1.000000	
** MB1E **	892	903,624.90		904,199.73	-574.83		.00	-574.83
	919,720.000							
31386JDB0	FNMA POOL	564498	2015/12/01	7.000	22NOV00	18DEC00	1.000000	
** MB1E **	893	175,271.75		174,860.06	411.69		.00	411.69
	175,656.000							
** MB1E **	894	870,418.78		868,374.27	2,044.51	22NOV00	1.000000	2,044.51
	872,327.000					18DEC00	.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 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		
31386JDB0	TOTAL		1,045,690.53	1,043,234.33	2,456.20 L	.00	2,456.20 L		
31386JDM6	FNMA POOL		564508	2031/01/01	7.500	06NOV00	13DEC00	1.000000	
** MB1E **	655		917,836.77	926,360.57	-8,523.80	.00	-8,523.80		
	920,714.000								
31386LK27	FNMA POOL		566513	2030/12/01	7.000	06DEC00	13DEC00	1.000000	
** MB1E **	656		149,834.81	147,413.57	2,421.24	.00	2,421.24		
	150,446.000								
31386LM90	FNMA POOL		566584	2015/12/01	7.000	22NOV00	18DEC00	1.000000	
** MB1E **	895		101,912.58	101,673.20	239.38	.00	239.38		
	102,136.000								
31386MT34	FNMA POOL		567670	2030/12/01	7.500	06NOV00	13DEC00	1.000000	
** MB1E **	746		106,489.18	106,647.74	-158.56	.00	-158.56		
	106,823.000								
** MB1E **	CXL 746		-106,489.18	-106,647.74	06NOV00	13DEC00	1.000000	.00	158.56
	-106,823.000				158.56	.00			
31386MT34	TOTAL		.00	.00	.00 L	.00	.00 L		
31677RPF8	FIFTH THIRD BK OH SR TRANCHE T	2000/01/21	6.080	21JAN00	21JAN00	1.000000			
** MB1A **	422		25,000,000.00	24,843,777.78	156,222.22	.00	156,222.22		
	25,000,000.000								
31677RPY7	FIFTH THIRD CIN OHIO SHORT TER	2000/03/08	5.800	08MAR00	08MAR00	1.000000			
** MB1A **	129		25,000,000.00	24,879,166.67	120,833.33	.00	120,833.33		
	25,000,000.000								
31734MAA7	FINA OIL + CHEM NT	2001/07/15	6.875	30SEP00	30SEP00	1.000000			
** MB1A **	490		7,217,111.56	7,217,084.95	26.61	.00	26.61		
	7,225,000.000								
** MB1A **	783		7,112,248.72	7,217,084.95	-104,836.23	30SEP00	30SEP00	1.000000	.00
	7,225,000.000								



-104,836.23  
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** MB1E **	CXL 783		-7,112,248.72	-7,217,084.95	30SEP00	30SEP00	1.000000	.00	104,836.23
	-7,225,000.000				104,836.23	.00			
31734MAA7	TOTAL		7,217,111.56	7,217,084.95	26.61 L	.00	26.61 L		
31808CCY6	FINOVA CAP CORP MTN TRANCHE T	2001/03/09	6.824	15SEP00	20SEP00	1.000000			
** MB1H **	132		369,000.00	367,439.38	1,560.62	.00	1,560.62		
	410,000.000								
31846LBM7	FIRST ALLIANCE MTG T SER 1997	2027/06/20	1.000	20OCT00	20OCT00	1.000000			
** MB1E **	603		38,972.72	38,954.45	18.27	.00	18.27		
	38,972.720								
3189929Q9	FHA 236 NP REILLY 1999 7 A	2020/07/01	6.896	01DEC99	03JAN00	1.000000			
** MB1E **	017		4,016.64	4,063.96	-47.32	.00	-47.32		
	4,016.640								
** MB1E **	492		4,040.07	4,087.66	01JAN00	02FEB00	1.000000	.00	-47.59
	4,040.070				-47.59	.00			
** MB1E **	073		4,063.64	4,111.51	01FEB00	06MAR00	1.000000	.00	-47.87
	4,063.640				-47.87	.00			
** MB1E **	492		4,087.34	4,135.49	01MAR00	30MAR00	1.000000	.00	-48.15
	4,087.340				-48.15	.00			
** MB1E **	035		4,111.19	4,159.62	01APR00	01MAY00	1.000000	.00	-48.43
	4,111.190				-48.43	.00			
** MB1E **	455		4,135.17	4,183.88	01MAY00	01JUN00	1.000000	.00	-48.71
	4,135.170				-48.71	.00			
** MB1E **	032		39,012.40	39,471.97	01JUN00	03JUL00	1.000000	.00	-459.57
	39,012.400				-459.57	.00			
** MB1E **	434		4,112.90	4,159.37	01JUL00	02AUG00	1.000000	.00	-46.47
	4,112.900				-46.47	.00			



-46.47  
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** MB1E **	208 4,136.890	4,136.89		4,183.49	01AUG00 -46.60	31AUG00	1.000000 .00		-46.60
3189929Q9	TOTAL	71,716.24		72,556.95	-840.71 L		.00		-840.71 L
31945RAZ6	FIRST CHICAGO MASTER FLT RT SE	2002/10/15	1.000		12JUL00	17JUL00	1.000000		
** MB10 **	790 800,000.000	799,750.00		799,937.50	-187.50		.00		-187.50
31945RBB8	FIRST CHICAGO MASTER II ASSET	2003/10/15	1.000		14JUL00	18JUL00	1.000000		
** MB10 **	048 2,000,000.000	2,004,686.11		2,005,937.50	-1,251.39		.00		-1,251.39
** MB10 **	798 2,000,000.000	2,004,687.50		2,005,937.50	-1,250.00	18JUL00	1.000000 .00		-1,250.00
** MB10 **	CXL 798 -2,000,000.000	-2,004,687.50		-2,005,937.50	1,250.00	18JUL00	1.000000 .00		1,250.00
31945RBB8	TOTAL	2,004,686.11		2,005,937.50	-1,251.39 S		.00		-1,251.39 S
32099H9G1	FHA 221D4 P8 98 2 PCT NT	2019/04/01	7.480		01DEC99	25APR00	1.000000		
** MB1E **	747 8,319.820	8,319.82		8,633.98	-314.16		.00		-314.16
** MB1E **	087 2,339.240	2,339.24		2,427.57	-88.33	07MAR00	1.000000 .00		-88.33
** MB1E **	498 28,867.100	28,867.10		29,957.12	-1,090.02	31MAR00	1.000000 .00		-1,090.02
** MB1E **	690 2,267.350	2,267.35		2,352.97	-85.62	19MAY00	1.000000 .00		-85.62
** MB1E **	052 28,902.970	28,902.97		29,994.35	-1,091.38	02MAY00	1.000000 .00		-1,091.38
** MB1E **					01JUN00	03JUL00	1.000000 .00		



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	031 1,517.350	1,517.35		1,574.65	-57.30		.00		-57.30
** MB1E **	CXL 031 -1,517.350	-1,517.35		-1,574.65	01JUN00 57.30	03JUL00	1.000000 .00		57.30
** MB1E **	468 2,391.290	2,391.29		2,481.59	-90.30	02JUN00	1.000000 .00		-90.30
** MB1E **	605 1,517.350	1,517.35		1,574.65	-57.30	03JUL00	1.000000 .00		-57.30
** MB1E **	479 1,532.300	1,532.30		1,585.96	-53.66	09AUG00	1.000000 .00		-53.66
** MB1E **	241 1,547.980	1,547.98		1,602.03	-54.05	05SEP00	1.000000 .00		-54.05
** MB1E **	726 2,545.790	2,545.79		2,634.11	-88.32	03OCT00	1.000000 .00		-88.32
** MB1E **	557 2,530.470	2,530.47		2,618.26	-87.79	02NOV00	1.000000 .00		-87.79
** MB1E **	413 1,647.250	1,647.25		1,703.99	-56.74	06DEC00	1.000000 .00		-56.74
32099H9G1	TOTAL	84,408.91		87,566.58	-3,157.67 L		.00		-3,157.67 L
3219909F2	FHA 221D4 REILLY APP CP	2012/05/01	7.430		01JAN00	02FEB00	1.000000		
** MB1E **	493 4,984.460	4,984.46		5,107.51	-123.05		.00		-123.05
** MB1E **	009 5,015.610	5,015.61		5,139.43	-123.82	29FEB00	1.000000 .00		-123.82
** MB1E **	493 5,046.960	5,046.96		5,171.56	-124.60	30MAR00	1.000000 .00		-124.60



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** HB1E **	494 1,205,412.660		1,235,171.30	01MAR00 -29,758.63	30MAR00	1.000000 .00	-29,758.63
3219909F2	TOTAL		1,220,459.70			.00	-30,130.10 L
336212AR6	FIRST SEC AUTO OWNER SER 2000	2003/05/15	7.200	30SEP00	30SEP00	1.000000	
** HB1A **	001 10,000,000.000		9,987,878.15	10,019,897.90		-32,019.75	.00 -32,019.75
** HB1A **	CXL 001 -10,000,000.000		-9,987,878.15	-10,019,897.90	30SEP00 32,019.75	30SEP00 1.000000 .00	.00 32,019.75
** HB1A **	528 10,000,000.000		10,019,878.15	10,019,897.90	30SEP00 -19.75	30SEP00 1.000000 .00	.00 -19.75
336212AR6	TOTAL		10,019,878.15	10,019,897.90		-19.75 L	.00 -19.75 L
337358DQ5	FIRST UN CORP NT	2005/08/18	7.550	17OCT00	20OCT00	1.000000	
** HB1E **	171 2,500,000.000		2,520,450.00	2,495,508.14		24,941.86	.00 24,941.86
337365AA8	FIRST UNION MASTER C SER 1996	2003/09/15	1.000	30SEP00	30SEP00	1.000000	
** HB1A **	002 7,000,000.000		7,001,287.92	7,004,346.96		-3,059.04	.00 -3,059.04
** HB1A **	CXL 002 -7,000,000.000		-7,001,287.92	-7,004,346.96	30SEP00 3,059.04	30SEP00 1.000000 .00	.00 3,059.04
** HB1A **	529 7,000,000.000		7,004,399.03	7,004,346.96	30SEP00 52.07	30SEP00 1.000000 .00	.00 52.07
337365AA8	TOTAL		7,004,399.03	7,004,346.96		52.07 L	.00 52.07 L



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33737XFM5	FIRST UNION NATL TRANCHE T	2001/05/10	1.000	08MAR00	08MAR00	1.000000	
** HB10 **	479 1,000,000.000		1,000,000.00	999,050.00		950.00	.00 950.00
337925EJ6	FIRSTPLUS HOME LN OW 1998 5 AS	2000/10/10	6.000	10OCT00	10OCT00	1.000000	
** HB1E **	035 4,500,000.000		.00	528,766.20		-528,766.20	.00 -528,766.20
33901MAG7	FLEET NATL BK PROVID TRANCHE T	2001/07/31	1.000	30SEP00	30SEP00	1.000000	
** HB1A **	491 25,000,000.000		24,994,165.32	24,994,146.31		19.01	.00 19.01
** HB1A **	784 25,000,000.000		24,738,920.75	24,994,146.31	30SEP00 -255,225.56	30SEP00 1.000000 .00	.00 -255,225.56
** HB1A **	CXL 784 -25,000,000.000		-24,738,920.75	-24,994,146.31	30SEP00 255,225.56	30SEP00 1.000000 .00	.00 255,225.56
33901MAG7	TOTAL		24,994,165.32	24,994,146.31		19.01 L	.00 19.01 L
33901MHA3	FLEET NATL BK RHODE TRANCHE T	2001/01/22	1.000	10APR00	10APR00	1.000000	
** HB10 **	740 1,000,000.000		1,000,980.00	1,000,600.00		380.00	.00 380.00
33901MKH4	FLEET NATL BK RI MTN TRANCHE T	2002/03/06	1.000	30SEP00	30SEP00	1.000000	
** HB1A **	785 15,000,000.000		14,936,036.23	15,000,000.00		-63,963.77	.00 -63,963.77
** HB1A **	CXL 785 -15,000,000.000		-14,936,036.23	-15,000,000.00	30SEP00 63,963.77	30SEP00 1.000000 .00	.00 63,963.77
** HB1A **	786 10,000,000.000		9,957,357.49	10,000,000.00	30SEP00 -42,642.51	30SEP00 1.000000 .00	.00 -42,642.51
** HB1A **	CXL 786 -10,000,000.000		-9,957,357.49	-10,000,000.00	30SEP00 42,642.51	30SEP00 1.000000 .00	.00 42,642.51



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33901MKH4	TOTAL			.00	.00	.00 L	.00		.00 L
33901MKV3	FLEET NATL BK RI MTN TRANCHE T		2003/03/06	1.000		30SEP00	30SEP00	1.000000	
** HB1A **	494	34,995,734.21		34,995,729.41	4.80		.00		4.80
	35,000,000.000								
** HB1A **	787	34,845,283.48		34,995,729.41	-150,445.93	30SEP00	30SEP00	1.000000	-150,445.93
	35,000,000.000						.00		
** HB1A **	CXL 787	-34,845,283.48		-34,995,729.41	150,445.93	30SEP00	30SEP00	1.000000	150,445.93
	-35,000,000.000						.00		
33901MKV3	TOTAL	34,995,734.21		34,995,729.41	4.80 L		.00		4.80 L
34527RCE1	FORD CR AUTO OWNER T SER 1999		2002/06/15	5.800		30SEP00	30SEP00	1.000000	
** HB1A **	003	9,973,838.62		9,999,616.40	-25,777.78		.00		-25,777.78
	10,000,000.000								
** HB1A **	CXL 003	-9,973,838.62		-9,999,616.40	25,777.78	30SEP00	30SEP00	1.000000	25,777.78
	-10,000,000.000						.00		
34527RCE1	TOTAL	.00		.00	.00 L		.00		.00 L
34527RCN1	FORD CR AUTO OWNER T 1999 C AS		2001/11/15	5.770		15SEP00	15SEP00	1.000000	
** HB1F **	231	482,637.29		481,444.00	1,193.29		.00		1,193.29
	482,637.290								
34527RDF7	FORD CR AUTO OWNER T 2000 A AS		2000/12/15	6.217		15SEP00	18SEP00	1.000000	
** HB1A **	398	1,755,716.16		1,755,716.00	.16		.00		.16
	1,755,716.000								
34527RDG5	FORD CR AUTO OWNER T SER 2000		2002/06/17	6.820		30SEP00	30SEP00	1.000000	
** HB1A **	004	14,545,881.53		14,590,105.90	-44,224.37		.00		-44,224.37
	14,590,105.760								
** HB1A **	CXL 004	-14,545,881.53		-14,590,105.90	44,224.37	30SEP00	30SEP00	1.000000	44,224.37
	-14,590,105.760						.00		



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** HB1A **	531	14,590,105.76		14,590,105.90	30SEP00	30SEP00	1.000000		-.14
	14,590,105.760				-.14		.00		-.14 L
34527RDG5	TOTAL	14,590,105.76		14,590,105.90	-.14 L		.00		-.14 L
34527RDNO	FORD CR AUTO OWNER T 2000 B AS		2001/10/15	6.590		30SEP00	30SEP00	1.000000	
** HB1A **	005	9,970,711.11		10,000,000.00	-29,288.89		.00		-29,288.89
	10,000,000.000								
** HB1A **	CXL 005	-9,970,711.11		-10,000,000.00	29,288.89	30SEP00	30SEP00	1.000000	29,288.89
	-10,000,000.000						.00		
34527RDNO	TOTAL	.00		.00	.00 L		.00		.00 L
34527REK5	FORD CR AUTO OWNER T 2000 E AS		2002/12/15	6.740		30SEP00	30SEP00	1.000000	
** HB1A **	007	24,974,539.72		24,997,940.10	-23,400.38		.00		-23,400.38
	25,000,000.000								
** HB1A **	CXL 007	-24,974,539.72		-24,997,940.10	23,400.38	30SEP00	30SEP00	1.000000	23,400.38
	-25,000,000.000						.00		
** HB1A **	533	24,997,942.50		24,997,940.10	2.40	30SEP00	30SEP00	1.000000	2.40
	25,000,000.000						.00		
34527REK5	TOTAL	24,997,942.50		24,997,940.10	2.40 L		.00		2.40 L
345397RV7	FORD MTR CR CO GLOBAL NT		2003/02/13	1.000		30SEP00	30SEP00	1.000000	
** HB1A **	061	19,994,181.51		19,994,174.91	6.60		.00		6.60
	20,000,000.000								
** HB1A **	062	9,999,352.36		9,999,351.62	.74	30SEP00	30SEP00	1.000000	.74
	10,000,000.000						.00		
** HB1A **	495	14,999,179.50		14,999,178.58	.92	30SEP00	30SEP00	1.000000	.92
	15,000,000.000						.00		
** HB1A **	496	9,916,481.78		19,994,174.91	-10,077,693.13	30SEP00	30SEP00	1.000000	-10,077,693.13
							.00		



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20,000,000.000										
** MBIA **	496	-9,916,481.78		-19,994,174.91	10,077,693.13	30SEP00	30SEP00	1.000000 .00		10,077,693.13
-20,000,000.000										
** MBIA **	497	20,077,052.09		9,999,351.62	10,077,700.47	30SEP00	30SEP00	1.000000 .00		10,077,700.47
10,000,000.000										
** MBIA **	497	-20,077,052.09		-9,999,351.62	-10,077,700.47	30SEP00	30SEP00	1.000000 .00		-10,077,700.47
-10,000,000.000										
** MBIA **	788	14,874,873.62		14,999,178.58	-124,304.96	30SEP00	30SEP00	1.000000 .00		-124,304.96
15,000,000.000										
** MBIA **	788	-14,874,873.62		-14,999,178.58	124,304.96	30SEP00	30SEP00	1.000000 .00		124,304.96
-15,000,000.000										
** MBIA **	789	19,828,440.34		19,994,174.91	-165,734.57	30SEP00	30SEP00	1.000000 .00		-165,734.57
20,000,000.000										
** MBIA **	789	-19,828,440.34		-19,994,174.91	165,734.57	30SEP00	30SEP00	1.000000 .00		165,734.57
-20,000,000.000										
** MBIA **	790	9,916,481.77		9,999,351.62	-82,869.85	30SEP00	30SEP00	1.000000 .00		-82,869.85
10,000,000.000										
** MBIA **	790	-9,916,481.77		-9,999,351.62	82,869.85	30SEP00	30SEP00	1.000000 .00		82,869.85
-10,000,000.000										
345397RV7	TOTAL	44,992,713.37		44,992,705.11		8.26 L		.00		8.26 L
345397RX3	FORD MTR CR CO	NT	2005/04/28	1.000		30SEP00	30SEP00	1.000000		
** MBIA **	102	10,045,617.02		10,054,116.04	-8,499.02			.00		-8,499.02
10,075,000.000										
** MBIA **	103	14,968,925.33		14,960,391.14	8,534.19			1.000000 .00		8,534.19
15,000,000.000										



ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	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
** MBIA **	498	9,988,529.51		14,968,907.25	-4,980,377.74	30SEP00	30SEP00	1.000000 .00		-4,980,377.74
15,000,000.000										
** MBIA **	498	-9,988,529.51		-14,968,907.25	4,980,377.74	30SEP00	30SEP00	1.000000 .00		4,980,377.74
-15,000,000.000										
** MBIA **	499	15,026,012.84		10,045,599.93	4,980,412.91	30SEP00	30SEP00	1.000000 .00		4,980,412.91
10,075,000.000										
** MBIA **	499	-15,026,012.84		-10,045,599.93	-4,980,412.91	30SEP00	30SEP00	1.000000 .00		-4,980,412.91
-10,075,000.000										
** MBIA **	791	14,795,054.75		14,968,907.25	-173,852.50	30SEP00	30SEP00	1.000000 .00		-173,852.50
15,000,000.000										
** MBIA **	791	-14,795,054.75		-14,968,907.25	173,852.50	30SEP00	30SEP00	1.000000 .00		173,852.50
-15,000,000.000										
** MBIA **	792	9,928,833.95		10,045,599.93	-116,765.98	30SEP00	30SEP00	1.000000 .00		-116,765.98
10,075,000.000										
** MBIA **	792	-9,928,833.95		-10,045,599.93	116,765.98	30SEP00	30SEP00	1.000000 .00		116,765.98
-10,075,000.000										
345397RX3	TOTAL	25,014,542.35		25,014,507.18		35.17 L		.00		35.17 L
345397SG9	FORD MTR CR CO	CDT	2009/01/12	5.800		06APR00	11APR00	1.000000		
** MB1H **	562	159,156.00		156,884.40	2,271.60			.00		2,271.60
180,000.000										
** MB1H **	563	468,382.20		461,937.40	6,444.80	06APR00	11APR00	1.000000 .00		6,444.80
530,000.000										
** MB1H **	564	159,240.60		156,884.40	2,356.20	06APR00	18APR00	1.000000 .00		2,356.20
180,000.000										



ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	SECY GN/LS	BASE CURR GN/LS		NET BAS SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	SECY GN/LS			
<b>345397SG9</b>	<b>TOTAL</b>		786,778.80	775,706.20	11,072.60 L	.00	11,072.60 L
<b>345397SKO</b>	<b>FORD MTR CR CO</b>	<b>GLOBAL LA</b>	<b>2002/07/16</b>	<b>1.000</b>	<b>30SEP00</b>	<b>30SEP00</b>	<b>1.000000</b>
** WB1A **	100	20,030,418.79	20,035,581.23	-5,162.44		.00	-5,162.44
	20,000,000.000						
** WB1A **	500	22,056,151.07	22,056,235.67	-84.60	30SEP00	30SEP00	1.000000
	22,000,000.000					.00	-84.60
** WB1A **	501	20,228,149.76	5,012,734.11	15,215,415.65	30SEP00	30SEP00	1.000000
	5,000,000.000					.00	15,215,415.65
** WB1A **	CXL 501	-20,228,149.76	-5,012,734.11	-15,215,415.65	30SEP00	30SEP00	1.000000
	-5,000,000.000					.00	-15,215,415.65
** WB1A **	793	21,766,145.64	22,056,235.67	-290,090.03	30SEP00	30SEP00	1.000000
	22,000,000.000					.00	-290,090.03
** WB1A **	CXL 793	-21,766,145.64	-22,056,235.67	290,090.03	30SEP00	30SEP00	1.000000
	-22,000,000.000					.00	290,090.03
** WB1A **	794	4,946,804.61	5,012,734.11	-65,929.50	30SEP00	30SEP00	1.000000
	5,000,000.000					.00	-65,929.50
** WB1A **	CXL 794	-4,946,804.61	-5,012,734.11	65,929.50	30SEP00	30SEP00	1.000000
	-5,000,000.000					.00	65,929.50
** WB1A **	101	5,012,714.94	2002/07/16 6.300	5,099.23	30SEP00	30SEP00	1.000000
	5,000,000.000		5,007,615.71			.00	5,099.23
** WB1A **	502	4,814,983.97	20,030,462.83	-15,215,478.86	30SEP00	30SEP00	1.000000
	20,000,000.000					.00	-15,215,478.86
** WB1A **	CXL 502	-4,814,983.97	-20,030,462.83	15,215,478.86	30SEP00	30SEP00	1.000000
	-20,000,000.000					.00	15,215,478.86
** WB1A **					30SEP00	30SEP00	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	SECY GN/LS	BASE CURR GN/LS		NET BAS SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	SECY GN/LS			
	795	19,766,777.49	20,030,462.83	-263,685.34		.00	-263,685.34
	20,000,000.000						
** WB1A **	CXL 795	-19,766,777.49	-20,030,462.83	263,685.34	30SEP00	30SEP00	1.000000
	-20,000,000.000					.00	263,685.34
<b>345397SKO</b>	<b>TOTAL</b>		47,099,284.80	47,099,432.61	-147.81 L	.00	-147.81 L
<b>345397SM6</b>	<b>FORD MTR CR CO</b>	<b>GLB LANDM</b>	<b>2009/10/28</b>	<b>7.375</b>	<b>14SEP00</b>	<b>19SEP00</b>	<b>1.000000</b>
** WB1H **	119	783,152.00	775,530.94	7,621.06		.00	7,621.06
	800,000.000						
** WB1A **	796	23,546,698.11	24,330,150.20	-783,452.09	30SEP00	30SEP00	1.000000
	25,000,000.000					.00	-783,452.09
** WB1A **	CXL 796	-23,546,698.11	-24,330,150.20	783,452.09	30SEP00	30SEP00	1.000000
	-25,000,000.000					.00	783,452.09
<b>345397SM6</b>	<b>TOTAL</b>		783,152.00	775,530.94	7,621.06 L	.00	7,621.06 L
<b>345397SR5</b>	<b>FORD MTR CR CO</b>	<b>GLB LANDM</b>	<b>2003/03/17</b>	<b>1.000</b>	<b>30SEP00</b>	<b>30SEP00</b>	<b>1.000000</b>
** WB1A **	797	54,865,673.08	55,000,000.00	-134,326.92		.00	-134,326.92
	55,000,000.000						
** WB1A **	CXL 797	-54,865,673.08	-55,000,000.00	134,326.92	30SEP00	30SEP00	1.000000
	-55,000,000.000					.00	134,326.92
<b>345397SR5</b>	<b>TOTAL</b>		.00	.00	.00 L	.00	.00 L
<b>345397SU8</b>	<b>FORD MTR CR CO</b>	<b>GLOBAL NT</b>	<b>2005/08/01</b>	<b>7.600</b>	<b>28JUL00</b>	<b>02AUG00</b>	<b>1.000000</b>
** WB1Q **	022	4,995,700.00	4,997,350.00	-1,650.00		.00	-1,650.00
	5,000,000.000						
** WB1Q **	661	4,995,700.00	4,997,350.00	-1,650.00	28JUL00	02AUG00	1.000000
	5,000,000.000					.00	-1,650.00
** WB1Q **	CXL 661	-4,995,700.00	-4,997,350.00	1,650.00	28JUL00	02AUG00	1.000000
	-5,000,000.000					.00	1,650.00



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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
345397SUS	TOTAL						
	4,995,700.00	4,997,350.00		-1,650.00 S		.00	-1,650.00 S
345397SV6	FORD MTR CR CO GLOBAL NT	2002/08/01	1.000	30SEP00	30SEP00	1.000000	
** NB1A **	504	50,000,000.00	50,000,000.00	.00		.00	.00
50,000,000.000							
** NB1A **	505	17,006,638.13	17,006,647.90	-9.77		.00	-9.77
17,000,000.000							
** NB1A **	798	49,917,119.57	50,000,000.00	-82,880.43		.00	-82,880.43
50,000,000.000							
** NB1A **	798	-49,917,119.57	-50,000,000.00	82,880.43		.00	82,880.43
-50,000,000.000							
** NB1A **	799	16,978,458.78	17,006,647.90	-28,189.12		.00	-28,189.12
17,000,000.000							
** NB1A **	799	-16,978,458.78	-17,006,647.90	28,189.12		.00	28,189.12
-17,000,000.000							
345397SV6	TOTAL						
	50,000,000.00	50,000,000.00		.00		.00	.00
	17,006,638.13	17,006,647.90		-9.77 L		.00	-9.77 L
345402H61	FORD MTR CR MED TERM TRANCHE T	2001/03/19	6.570	30SEP00	30SEP00	1.000000	
** NB1A **	012	5,696,276.54	5,696,254.52	22.02		.00	22.02
5,700,000.000							
345402Y62	FORD MTR CR TRANCHE T	2001/09/03	1.000	23AUG00	28AUG00	1.000000	
** NB1A **	303	17,027,540.00	17,009,232.71	18,307.29		.00	18,307.29
17,000,000.000							



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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	BASE CURR	GN/LS	NET BAS SECTY GN/LS
3454023X7	FORD MTR CR MTN BK E TRANCHE T	2002/03/19	1.000	30SEP00	30SEP00	1.000000	
** NB1A **	008	3,429,089.74	3,429,091.79	-2.05		.00	-2.05
3,428,000.000							
3454024V0	FORD MTR CR TRANCHE T	2002/05/20	1.000	30SEP00	30SEP00	1.000000	
** NB1A **	009	15,000,000.00	15,000,000.00	.00		.00	.00
15,000,000.000							
** NB1A **	010	19,991,715.17	19,991,701.55	13.62		.00	13.62
20,000,000.000							
3454024V0	TOTAL						
	15,000,000.00	15,000,000.00		.00		.00	.00
	19,991,715.17	19,991,701.55		13.62 L		.00	13.62 L
3454025D9	FORD MTR CR MTNS BK TRANCHE T	2003/06/20	1.000	30SEP00	30SEP00	1.000000	
** NB1A **	011	19,994,810.31	19,994,805.16	5.15		.00	5.15
20,000,000.000							
** NB1A **	011	-19,994,810.31	-19,994,805.16	-5.15		.00	-5.15
-20,000,000.000							
** NB1A **	714	19,994,800.00	19,994,980.49	-180.49		.00	-180.49
20,000,000.000							
3454025D9	TOTAL						
	19,994,800.00	19,994,980.49		-180.49 L		.00	-180.49 L
359577AA1	FUJI JGB INVT L L C PFD SEC S	2049/12/31	1.000	16MAR00	21MAR00	1.000000	
** NB1E **	392	1,006,500.00	995,000.00	11,500.00		.00	11,500.00
1,000,000.000							
36157LSQ2	G E CAP MTG SVCS INC REMIC MC	2023/11/25	6.500	02MAR00	07MAR00	1.000000	
** NB1E **	056	6,590,625.00	7,490,625.01	-900,000.01		.00	-900,000.01
7,500,000.000							
** NB1E **	056	-6,590,625.00	-7,490,625.01	900,000.01		1,000,000.00	900,000.01
-7,500,000.000							



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WILLIAM H. GATES FOUNDATION  
COMPOSITE  
SUMMARY REALIZED GAIN/LOSS REPORT  
JANUARY 1, 2000 TO DECEMBER 31, 2000

Statement 31

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
** HB1E **	070	6,590,625.00	7,490,625.01		02MAR00 -900,000.01	08MAR00	1.000000 .00	-900,000.01
	7,500,000.000							
36157LSQ2	TOTAL	6,590,625.00	7,490,625.01		-900,000.01 L		.00	-900,000.01 L
361849FU1	GMAC COML MTG SEC IN MTG CTF S 2033/09/15	6.945			19JAN00	24JAN00	1.000000	
** HB10 **	142	283,851.56	285,304.69		-1,453.13		.00	-1,453.13
	300,000.000							
** HB10 **	391	283,511.72	285,304.69		23FEB00 -1,792.97	28FEB00	1.000000 .00	-1,792.97
	300,000.000							
** HB10 **	737	115,546.88	113,198.44		07APR00 2,348.44	12APR00	1.000000 .00	2,348.44
	120,000.000							
** HB10 **	292	111,121.88	113,198.44		12MAY00 -2,076.56	17MAY00	1.000000 .00	-2,076.56
	120,000.000							
361849FU1	TOTAL	794,032.04	797,006.26		-2,974.22 S		.00	-2,974.22 S
361849JU7	GMAC COML MTG SEC IN MTG CTF 9 2009/07/15	0.000			12MAY00	28JUL00	1.000000	
** HB10 **	139	353,475.94	362,097.31		-8,621.37		.00	-8,621.37
	12,261,496.100							
** HB10 **	293	366,117.19	375,046.88		12MAY00 -8,929.69	17MAY00	1.000000 .00	-8,929.69
	12,700,000.000							
** HB10 **	293	-366,117.19	-375,046.88		12MAY00 8,929.69	17MAY00	1.000000 .00	8,929.69
	-12,700,000.000							
** HB10 **	300	366,117.19	375,046.88		12MAY00 -8,929.69	17MAY00	1.000000 .00	-8,929.69
	12,700,000.000							
** HB10 **	300	-366,117.19	-375,046.88		12MAY00 8,929.69	17MAY00	1.000000 .00	8,929.69
	-12,700,000.000							
** HB10 **	774	372,268.95	369,898.51		12MAY00 2,370.44	17MAY00	1.000000 .00	8,929.69

STATE STREET  
Serving Institutional Investors Worldwide

WILLIAM H. GATES FOUNDATION  
COMPOSITE  
SUMMARY REALIZED GAIN/LOSS REPORT  
JANUARY 1, 2000 TO DECEMBER 31, 2000

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
		12,525,663.570						
** HB10 **	774	-372,268.95	-369,898.51		12MAY00 -2,370.44	17MAY00	1.000000 .00	-2,370.44
	12,525,663.570							
** HB1H **	202	.00	15,392.85		31DEC00 -15,392.85	31DEC00	1.000000 .00	-15,392.85
	496,159.410							
** HB10 **	246	.00	2009/07/15 1.090		01AUG00 -7,801.20	01AUG00	1.000000 .00	-7,801.20
	264,167.470		7,801.20					
361849JU7	TOTAL	.00	15,392.85		-15,392.85 L		.00	-15,392.85 L
		353,475.94	369,898.51		-16,422.57 S		.00	-16,422.57 S
36185HAJ2	GMACM HOME LN TR 2000 CL 1 2015/04/25	1.000			03NOV00	03NOV00	1.000000	
** WB1A **	713	14,702,283.83	14,702,283.83		3.00		.00	3.00
	14,702,283.830							
** WB1A **	713	-14,702,286.83	-14,702,283.83		03NOV00 -3.00	03NOV00	1.000000 .00	-3.00
	-14,702,283.830							
36185HAJ2	TOTAL	.00	.00		.00 L		.00	.00 L
361957AFO	GE CAP CORP COML MTG SER 96 1 2006/01/21	1.000			21JUN99	24JUN99	1.000000	
** WB1H **	084	335.33	335.75		-.42		.00	-.42
	335.330							
** WB1H **	761	-21,308.73	-21,335.37		29DEC99 26.64	29DEC99	1.000000 .00	26.64
	-21,308.730							
** WB1H **	682	21,308.73	2006/06/21 5.571		29DEC99 -39,801.47	29DEC99	1.000000 .00	-39,801.47
	61,047.650		61,110.20					



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ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LN
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	SECTY GN/LN	BASE CURR GN/LN	GN/LN	NET BAS SECTY GN/LN
	SHARES/PAR	BASE	BASE	SECTY GN/LN			
361957AF0	TOTAL		335.33	40,110.58	-39,775.25 L	.00	-39,775.25 L
36202DD73	GNMA II POOL 002826	2029/10/20	8.000	11DEC00	20DEC00	1.000000	
** HB1E **	085		430,727.44	428,516.22	2,211.22	.00	2,211.22
	422,443.590						
** HB1E **	086		430,728.33	428,517.10	2,211.23	1.000000	2,211.23
	422,444.460					.00	
36202DD73	TOTAL		861,455.77	857,033.32	4,422.45 L	.00	4,422.45 L
36202DJB8	GNMA II POOL 002958	2030/08/20	8.000	11DEC00	20DEC00	1.000000	
** HB1E **	087		155,445.19	154,647.18	798.01	.00	798.01
	152,455.630						
** HB1E **	088		155,446.18	154,648.16	798.02	1.000000	798.02
	152,456.600					.00	
36202DJB8	TOTAL		310,891.37	309,295.34	1,596.03 L	.00	1,596.03 L
36202DKZ3	GNMA POOL 003012	2030/12/20	8.000	11DEC00	20DEC00	1.000000	
** HB1E **	089		433,433.91	431,208.79	2,225.12	.00	2,225.12
	425,098.000						
** HB1E **	090		433,436.96	431,211.82	2,225.14	1.000000	2,225.14
	425,101.000					.00	
36202DKZ3	TOTAL		866,870.87	862,420.61	4,450.26 L	.00	4,450.26 L
36202K2S3	GNMA II POOL 008885	2021/12/20	1.000	28FEB00	23MAR00	1.000000	
** HB1H **	281		498,912.33	505,112.94	-6,200.61	.00	-6,200.61
	493,093.810						
** HB1H **	CXL 281		-498,912.33	-505,112.94	6,200.61	1.000000	6,200.61
	-493,093.810					.00	
** HB1H **				28FEB00	23MAR00	1.000000	
				28FEB00	23MAR00	1.000000	



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ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LN
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	SECTY GN/LN	BASE CURR GN/LN	GN/LN	NET BAS SECTY GN/LN
	SHARES/PAR	BASE	BASE	SECTY GN/LN			
	462	491,898.11	498,011.55	-6,113.44		.00	-6,113.44
	486,161.400						
** HB1H **	474	6,932.42	7,101.39	-168.97	20MAR00	1.000000	-168.97
	6,932.410				21MAR00	.00	
36202K2S3	TOTAL	498,830.53	505,112.94	-6,282.41 L		.00	-6,282.41 L
36202K7H2	GNMA POOL II 008996	2022/06/20	1.000	28FEB00	23MAR00	1.000000	
** HB1H **	280	282,820.58	286,668.46	-3,847.88		.00	-3,847.88
	279,847.200						
** HB1H **	CXL 280	-282,820.58	-286,668.46	3,847.88	28FEB00	1.000000	3,847.88
	-279,847.200				23MAR00	.00	
** HB1H **	461	279,404.77	283,206.18	-3,801.41	28FEB00	1.000000	-3,801.41
	276,467.300				30MAR00	.00	
** HB1H **	475	3,379.90	3,462.28	-82.38	20MAR00	1.000000	-82.38
	3,379.900				21MAR00	.00	
36202K7H2	TOTAL	282,784.67	286,668.46	-3,883.79 L		.00	-3,883.79 L
36205B4P4	GNMA POOL 386130	2030/01/15	8.000	18AUG00	21SEP00	1.000000	
** NB1Q **	292	407,833.37	403,165.12	4,668.25		.00	4,668.25
	402,487.830						
36205HM88	GNMA POOL 394683	2030/02/15	7.500	23OCT00	20NOV00	1.000000	
** HB1E **	135	50,636.17	50,338.22	297.95		.00	297.95
	50,181.400						
36205HNC8	GNMA POOL 394687	2030/02/15	8.000	15JUN00	22JUN00	1.000000	
** NB1Q **	398	319,817.61	316,876.70	2,940.91		.00	2,940.91
	316,333.000						



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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
36205NNS1 ** WB10 **	GNMA POOL 058 347,895.440	2028/08/15	7.500 346,074.42	20JUL00 -2,308.50	20JUL00	1.000000 .00	-2,308.50
36205RXS1 ** WB1E **	GNMA POOL 374 395,775.620	2029/06/15	7.000 383,036.59	06DEC99 3,493.96	25JAN00	1.000000 .00	3,493.96
** WB1E **	375 951,068.410		920,455.90	06DEC99 8,396.15	25JAN00	1.000000 .00	8,396.15
36205RXS1	TOTAL	1,315,382.60	1,303,492.49	11,890.11 L		.00	11,890.11 L
36205SJE6 ** WB1P **	GNMA POOL 313 30,493.210	2029/06/15	6.500 28,639.79	02MAR00 -158.41	22MAR00	1.000000 .00	-158.41
** WB1P **	CXL 313 -30,493.210		-28,481.38	02MAR00 158.41	22MAR00	1.000000 .00	158.41
** WB1P **	388 30,122.010		28,134.67	02MAR00 -156.48	22MAR00	1.000000 .00	-156.48
** WB1P **	435 371.200		371.20	15MAR00 22.56	16MAR00	1.000000 .00	22.56
36205SJE6	TOTAL	28,505.87	28,639.79	-133.92 S		.00	-133.92 S
36205VHM4 ** WB1E **	GNMA POOL 091 337,465.320	2030/02/15	8.000 343,792.79	17NOV00 105.46	20DEC00	1.000000 .00	105.46



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36206F5S7 ** WB10 **	GNMA POOL 059 691,912.040	2028/03/15	7.500 688,290.32	20JUL00 -4,591.28	20JUL00	1.000000 .00	-4,591.28
36206NX75 ** WB10 **	GNMA POOL 416602 060 649,155.870	2028/08/15	7.500 645,757.94	20JUL00 -4,917.76	20JUL00	1.000000 .00	-4,917.76
36207KF88 ** WB1E **	GNMA POOL 289 26,366.950	2030/03/15	7.500 26,317.51	04OCT00 74.16	23OCT00	1.000000 .00	74.16
36207KS35 ** WB1E **	GNMA POOL 425 48,979.860	2029/07/15	7.000 47,403.32	20DEC99 -76.53	31JAN00	1.000000 .00	-76.53
36207KT34 ** WB1E **	GNMA POOL 426 410,716.110	2029/08/15	7.000 397,496.19	20DEC99 -641.75	27JAN00	1.000000 .00	-641.75
36207KVG2 ** WB1E **	GNMA POOL 533 809,359.770	2029/09/15	7.000 783,308.50	06DEC99 7,145.13	07FEB00	1.000000 .00	7,145.13
** WB1E **	558 282,908.500		273,360.34	20DEC99 -442.04	08FEB00	1.000000 .00	-442.04
** WB1E **	581 600,640.850		580,369.22	20DEC99 -938.50	09FEB00	1.000000 .00	-938.50
36207KVG2	TOTAL	1,644,183.19	1,638,418.60	5,764.59 L		.00	5,764.59 L
36207KYZ7 ** WB1E **	GNMA POOL 092 83,115.850	2029/12/15	8.000 84,778.17	13DEC00 340.90	20DEC00	1.000000 .00	340.90



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36207KZ29	GNMA POOL	434661	2030/01/15	7.500	20JUN00	22JUN00	1.000000
** HB10 **	579	994,275.99	970,840.82	23,435.17		.00	23,435.17
	999,900.430						
** HB10 **	580	994,275.99	970,840.82	23,435.17	20JUN00	22JUN00	1.000000
	999,900.430					.00	23,435.17
** HB10 **	581	994,275.99	970,840.82	23,435.17	20JUN00	22JUN00	1.000000
	999,900.430					.00	23,435.17
** HB10 **	582	994,275.99	970,840.82	23,435.17	20JUN00	22JUN00	1.000000
	999,900.430					.00	23,435.17
36207KZ29	TOTAL	3,977,103.96	3,883,363.28	93,740.68 S		.00	93,740.68 S
36207LAS7	GNMA POOL	434817	2030/07/15	8.500	25OCT00	20NOV00	1.000000
** MB1E **	136	100,674.11	100,658.81	15.30		.00	15.30
	97,934.990						
** MB1E **	137	2,055,936.94	2,055,624.44	312.50	25OCT00	20NOV00	1.000000
	1,999,999.460					.00	312.50
36207LAS7	TOTAL	2,156,611.05	2,156,283.25	327.80 L		.00	327.80 L
36207LBX5	GNMA POOL	434854	2030/08/15	7.500	04OCT00	23OCT00	1.000000
** MB1E **	290	383,606.62	382,528.74	1,077.88		.00	1,077.88
	383,247.330						
36207LEA2	GNMA POOL	434929	2030/11/15	8.000	09NOV00	21NOV00	1.000000
** MB1E **	138	529,340.79	529,218.90	121.89		.00	121.89
	520,037.000						
** MB1E **	139	665,564.07	665,410.82	153.25	09NOV00	20NOV00	1.000000
	653,866.000					.00	153.25



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36207LEA2	TOTAL	1,194,904.86	1,194,629.72	275.14 L		.00	275.14 L
36207LEX2	GNMA POOL	434950	2030/11/15	8.000	09NOV00	20NOV00	1.000000
** MB1E **	140	338,582.99	338,505.03	77.96		.00	77.96
	332,632.000						
** MB1E **	140	-338,582.99	-338,505.03	-77.96	09NOV00	20NOV00	1.000000
	-332,632.000					.00	-77.96
** MB1E **	141	492,279.39	492,166.04	113.35	09NOV00	20NOV00	1.000000
	483,627.000					.00	113.35
** MB1E **	141	-492,279.39	-492,166.04	-113.35	09NOV00	20NOV00	1.000000
	-483,627.000					.00	-113.35
** MB1E **	142	719,423.72	719,258.07	165.65	09NOV00	20NOV00	1.000000
	706,779.000					.00	165.65
** MB1E **	142	-719,423.72	-719,258.07	-165.65	09NOV00	20NOV00	1.000000
	-706,779.000					.00	-165.65
36207LEX2	TOTAL	.00	.00	.00 L		.00	.00 L
36207LFB9	GNMA POOL	434962	2030/11/15	8.000	09NOV00	20NOV00	1.000000
** MB1E **	156	164,921.69	164,883.72	37.97		.00	37.97
	162,023.000						
36207TS93	GNMA POOL	441644	2029/05/15	7.500	01MAY00	23MAY00	1.000000
** MB1E **	336	26,404.88	26,757.28	-352.40		.00	-352.40
	26,849.580						
36208FMJ6	GNMA POOL	449561	2028/06/15	7.500	20JUL00	20JUL00	1.000000
** HB10 **	061	687,444.51	692,060.93	-4,616.42		.00	-4,616.42
	695,702.500						



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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 SECTY GN/LS SECTY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY NET BAS	GN/LS SECTY GN/LS
36208QXY7	GNMA POOL	457995	2029/02/15	7.000	06DEC99	25JAN00	1.000000		
** MB1E **	376	430,967.79		427,072.15			.00		3,895.64
	441,275.710								
** MB1E **	CXL 376	-430,967.79		-427,072.15	06DEC99	25JAN00	1.000000		-3,895.64
	-441,275.710						.00		
** MB1E **	377	780,560.56		773,504.86	06DEC99	25JAN00	1.000000		7,055.70
	799,230.080						.00		
** MB1E **	CXL 377	-780,560.56		-773,504.86	06DEC99	25JAN00	1.000000		-7,055.70
	-799,230.080						.00		
36208QXY7	TOTAL	.00		.00	.00 L		.00		.00 L
36208RFL3	GNMA POOL 458371		2028/01/15	7.500	20JUL00	20JUL00	1.000000		
** MB10 **	062	626,849.28		631,058.79			.00		-4,209.51
	634,379.360								
36208RL36	GNMA POOL	458546	2029/03/15	7.000	16MAY00	22JUN00	1.000000		
** MB1E **	693	21,782.15		22,247.32			.00		-465.17
	22,989.080								
36208SYG1	GNMA POOL	459811	2029/06/15	6.500	02MAR00	22MAR00	1.000000		
** MB1P **	314	105,416.40		106,002.77			.00		-586.37
	112,862.700								
** MB1P **	CXL 314	-105,416.40		-106,002.77	02MAR00	22MAR00	1.000000		586.37
	-112,862.700						.00		
** MB1P **	389	105,318.27		105,904.10	02MAR00	22MAR00	1.000000		-585.83
	112,757.640						.00		
** MB1P **	436	105.06		98.67	15MAR00	16MAR00	1.000000		6.39
	105.060						.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 SECTY GN/LS SECTY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY NET BAS	GN/LS SECTY GN/LS
36208SYG1	TOTAL	105,423.33		106,002.77	-579.44 S		.00		-579.44 S
36208THR4	GNMA POOL	460240	2028/02/15	7.500	20JUL00	20JUL00	1.000000		
** MB10 **	063	641,238.53		645,544.66			.00		-4,306.13
	648,941.470								
36208VM69	GNMA POOL	462181	2029/05/15	7.000	24NOV99	25JAN00	1.000000		
** MB1E **	378	927,864.31		918,375.13			.00		9,489.18
	948,918.440								
** MB1E **	379	168,268.62		166,747.59	06DEC99	25JAN00	1.000000		1,521.03
	172,293.280						.00		
36208VM69	TOTAL	1,096,132.93		1,085,122.72	11,010.21 L		.00		11,010.21 L
36208NBR3	GNMA POOL	462748	2013/05/15	6.000	07JUN00	19JUN00	1.000000		
** MB1E **	514	6,818,632.25		6,741,147.79			.00		77,484.46
	7,186,964.160								
** MB1E **	660	142,334.40		133,505.22	15JUN00	16JUN00	1.000000		8,829.18
	142,334.400						.00		
36208NBR3	TOTAL	6,960,966.65		6,874,653.01	86,313.64 L		.00		86,313.64 L
36208YL31	GNMA POOL	464846	2028/09/15	7.500	20JUL00	20JUL00	1.000000		
** MB10 **	064	686,096.08		691,361.13			.00		-5,265.05
	694,999.020								
36208YZH1	GNMA POOL	465276	2029/04/15	7.000	20DEC99	31JAN00	1.000000		
** MB1E **	427	522,165.04		523,009.42			.00		-844.38
	540,403.660								



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36209AZE3	GNMA POOL	466141	2029/07/15	6.500	02MAR00	22MAR00	1.000000	
** NB1P **								
	315	110,572.63	111,187.66		-615.03		.00	-615.03
	118,383.140							
** NB1P **	CXL 315	-110,572.63	-111,187.66		02MAR00	22MAR00	1.000000	615.03
	-118,383.140				615.03		.00	
** NB1P **	390	110,465.42	111,079.85		02MAR00	22MAR00	1.000000	-614.43
	118,268.350				-614.43		.00	
** NB1P **	437	114.79	107.81		15MAR00	16MAR00	1.000000	6.98
	114.790				6.98		.00	
36209AZE3	TOTAL	110,580.21	111,187.66		-607.45 S		.00	-607.45 S
36209A3X6	GNMA POOL	466214	2029/11/15	7.500	05MAY00	23MAY00	1.000000	
** NB1E **								
	337	51,324.42	52,598.56		-1,274.14		.00	-1,274.14
	52,779.990							
36209BEN4	GNMA POOL	466441	2029/02/15	7.000	06DEC99	25JAN00	1.000000	
** NB1E **								
	380	545,769.79	540,836.43		4,933.36		.00	4,933.36
	558,823.560							
** NB1E **	381	639,954.77	634,170.04		06DEC99	25JAN00	1.000000	5,784.73
	655,261.260				5,784.73		.00	5,784.73
36209BEN4	TOTAL	1,185,724.56	1,175,006.47		10,718.09 L		.00	10,718.09 L
36209CXZ4	GNMA POOL	467896	2028/09/15	7.500	20JUL00	20JUL00	1.000000	
** NB10 **								
	065	666,795.97	671,912.91		-5,116.94		.00	-5,116.94
	675,448.460							



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36209ETZ5	GNMA POOL	469568	2028/07/15	7.500	20JUL00	20JUL00	1.000000	
** NB10 **								
	066	690,535.07	695,172.25		-4,637.18		.00	-4,637.18
	698,830.180							
36209E2S0	GNMA POOL	469785	2028/12/15	6.500	12APR00	19APR00	1.000000	
** NB1Q **								
	719	221,218.64	218,085.95		3,132.69		.00	3,132.69
	233,130.130							
36209FFB0	GNMA POOL	470062	2029/02/15	7.500	17APR00	19APR00	1.000000	
** NB1E **								
	742	322,356.88	317,461.21		4,895.67		.00	4,895.67
	323,013.000							
36209FJG5	GNMA POOL	470163	2029/03/15	7.500	17APR00	19APR00	1.000000	
** NB1E **								
	743	345,198.16	339,955.60		5,242.56		.00	5,242.56
	345,900.770							
** NB1E **	744	477,923.28	470,665.01		17APR00	19APR00	1.000000	7,258.27
	478,896.040				7,258.27		.00	7,258.27
** NB1E **	757	208,775.92	205,605.22		17APR00	19APR00	1.000000	3,170.70
	209,200.860				3,170.70		.00	3,170.70
** NB10 **	583	994,275.87	970,840.71		20JUN00	22JUN00	1.000000	23,435.16
	999,900.310				23,435.16		.00	23,435.16
36209FJG5	TOTAL	1,031,897.36	1,016,225.83		15,671.53 L		.00	15,671.53 L
		994,275.87	970,840.71		23,435.16 S		.00	23,435.16 S
36209FPY9	GNMA POOL	470339	2029/05/15	7.500	17APR00	19APR00	1.000000	
** NB1E **								
	745	330,414.18	325,396.15		5,018.03		.00	5,018.03
	331,086.700							



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36209FT33	GNMA POOL 470470	2029/06/15	6.500	02MAR00	22MAR00	1.000000	
** WB1P **	316 190,773.89		191,835.02	-1,061.13		.00	-1,061.13
	204,249.570						
** WB1P **	CXL 316 -190,773.89		-191,835.02	1,061.13	02MAR00 22MAR00	1.000000 .00	1,061.13
	-204,249.570						
** WB1P **	391 190,586.30		191,646.40	-1,060.10	02MAR00 22MAR00	1.000000 .00	-1,060.10
	204,048.740						
** WB1P **	438 200.84		188.62	15MAR00 12.22	16MAR00	1.000000 .00	12.22
	200.830						
36209FT33	TOTAL		191,835.02	-1,047.88 S		.00	-1,047.88 S
36209FT41	GNMA POOL 470471	2029/06/15	6.500	20JUL00	25JUL00	1.000000	
** HB10 **	124 999,900.000		953,967.36	-3,593.39		.00	-3,593.39
36209FUB3	GNMA POOL 470478	2029/06/15	6.500	02MAR00	22MAR00	1.000000	
** WB1P **	317 749,657.88		753,826.69	-4,168.81		.00	-4,168.81
	802,610.350						
** WB1P **	CXL 317 -749,657.88		-753,826.69	4,168.81	02MAR00 22MAR00	1.000000 .00	4,168.81
	-802,610.350						
** WB1P **	392 748,945.77		753,111.62	-4,165.85	02MAR00 22MAR00	1.000000 .00	-4,165.85
	801,849.000						
** WB1P **	439 761.35		715.07	15MAR00 46.28	16MAR00	1.000000 .00	46.28
	761.350						



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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 SECTY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
36209FUB3	TOTAL		753,826.69	-4,119.57 S		.00	-4,119.57 S
36209FUF4	GNMA POOL 470482	2029/06/15	6.500	02MAR00	22MAR00	1.000000	
** WB1P **	318 479,365.72		482,032.08	-2,666.36		.00	-2,666.36
	513,226.640						
** WB1P **	CXL 318 -479,365.72		-482,032.08	2,666.36	02MAR00 22MAR00	1.000000 .00	2,666.36
	-513,226.640						
** WB1P **	393 478,856.96		481,520.49	-2,663.53	02MAR00 22MAR00	1.000000 .00	-2,663.53
	512,681.940						
** WB1P **	440 544.700		511.59	15MAR00 33.12	16MAR00	1.000000 .00	33.12
	544.700						
36209FUF4	TOTAL		482,032.08	-2,630.41 S		.00	-2,630.41 S
36209F2G3	GNMA POOL 470675	2029/07/15	7.500	17APR00	19APR00	1.000000	
** HB1E **	741 429,416.86		422,895.27	6,521.59		.00	6,521.59
	430,290.890						
36209F2L2	GNMA POOL 470679	2029/07/15	7.500	17APR00	19APR00	1.000000	
** HB1E **	735 377,328.23		371,597.71	5,730.52		.00	5,730.52
	378,096.240						
36209F6Z7	GNMA POOL 470788	2029/08/15	7.000	14JUN00	24JUL00	1.000000	
** HB1E **	173 25,889.43		25,789.66	99.77		.00	99.77
	26,604.420						
36209HHY4	GNMA POOL 471947	2028/06/15	7.500	20JUL00	20JUL00	1.000000	
** HB10 **	067 692,459.46		697,109.56	-4,650.10		.00	-4,650.10
	700,777.690						



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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 SECY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
36209HQM8 ** HB1E **	GNMA POOL 157 146,114.840	2030/03/15	8.000 148,694.68	09NOV00 34.25	20NOV00	1.000000 .00	34.25
36209HMK2 ** HB1P **	GNMA POOL 319 131,307.830	2029/08/15	6.500 123,326.78	02MAR00 -682.19	22MAR00	1.000000 .00	-682.19
** HB1P **	CXL 319 -131,307.830		-123,326.78	02MAR00 682.19	22MAR00	1.000000 .00	682.19
** HB1P **	394 131,193.500		123,219.40	02MAR00 -681.61	23MAR00	1.000000 .00	-681.61
** HB1P **	441 114.330		107.38	15MAR00 6.96	16MAR00	1.000000 .00	6.96
36209HMK2	TOTAL		123,326.78	-674.65 S		.00	-674.65 S
36209JPM5 ** HB1E **	GNMA POOL 093 938,502.690	2029/11/15	8.000 956,686.18	17NOV00 -293.28	20DEC00	1.000000 .00	-293.28
36209MPZ1 ** HB1E **	GNMA POOL 158 50,362.430	2029/12/15	7.500 50,519.81	23OCT00 299.03	20NOV00	1.000000 .00	299.03
36209N3NO ** HB1E **	GNMA POOL 694 79,196.050	2029/07/15	6.500 72,959.36	05JUN00 1,880.91	22JUN00	1.000000 .00	1,880.91
36209N3MO ** HB1E **	GNMA POOL 338 61,010.840	2029/10/15	7.500 60,801.12	05MAY00 -1,472.84	23MAY00	1.000000 .00	-1,472.84



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36209N4U3 ** HB1E **	GNMA POOL 477035 304 489,778.970	2030/04/15	7.500 480,519.09	05MAY00 -4,247.31	22MAY00	1.000000 .00	-4,247.31
36209QNF8 ** HB1O **	GNMA POOL 478390 068 650,962.230	2028/09/15	7.500 647,554.85	20JUL00 -4,931.45	20JUL00	1.000000 .00	-4,931.45
36209QXX8 ** HB1P **	GNMA POOL 320 56,264.860	2029/09/15	6.500 52,845.01	02MAR00 -292.32	22MAR00	1.000000 .00	-292.32
** HB1P **	CXL 320 -56,264.860		-52,845.01	02MAR00 292.32	22MAR00	1.000000 .00	292.32
** HB1P **	395 56,197.360		52,781.61	02MAR00 -291.96	22MAR00	1.000000 .00	-291.96
** HB1P **	442 67.500		63.40	15MAR00 4.10	16MAR00	1.000000 .00	4.10
36209QXX8	TOTAL		52,845.01	-287.86 S		.00	-287.86 S
36209QYD1 ** HB1E **	GNMA POOL 291 947,947.690	2029/09/15	7.500 946,170.29	04OCT00 2,666.10	26OCT00	1.000000 .00	2,666.10
36209QYE9 ** HB1E **	GNMA POOL 339 324,111.570	2029/09/15	7.500 322,997.44	05MAY00 -7,824.26	23MAY00	1.000000 .00	-7,824.26
36209Q6P5 ** HB1E **	GNMA POOL 159 51,347.550	2029/11/15	7.500 51,508.01	23OCT00 304.88	20NOV00	1.000000 .00	304.88



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36209RFD0	GNMA POOL 479064	2030/01/15	7.000	20DEC99	27JAN00	1.000000		
** HB1E **	428 47,657.38		47,734.45	-77.07		.00	-77.07	
	49,322.000							
36209RFE8	GNMA POOL 479065	2030/01/15	7.500	04OCT00	23OCT00	1.000000		
** HB1E **	292 541,200.65		539,679.95	1,520.70		.00	1,520.70	
	540,693.750							
36209RFJ7	GNMA POOL 479069	2030/01/15	7.500	01MAY00	23MAY00	1.000000		
** HB1E **	340 330,264.05		334,671.77	-4,407.72		.00	-4,407.72	
	335,826.170							
36209RFK4	GNMA POOL 479070	2030/01/15	7.500	20JUN00	22JUN00	1.000000		
** HB10 **	587 994,275.86		970,840.70	23,435.16		.00	23,435.16	
	999,900.300							
36209RFX6	GNMA POOL 479082	2030/01/15	8.000	21JAN00	25JAN00	1.000000		
** HB10 **	157 1,005,569.30		1,010,101.00	-4,531.70		.00	-4,531.70	
	1,000,100.000							
** HB10 **	158 1,005,569.30		1,010,101.00	-4,531.70	25JAN00	1.000000	-4,531.70	
	1,000,100.000					.00		
36209RFX6	TOTAL		2,011,138.60	2,020,202.00		-9,063.40 S	.00	-9,063.40 S
36209RFZ1	GNMA POOL 479084	2030/01/15	8.000	21JAN00	25JAN00	1.000000		
** HB10 **	159 1,005,569.30		1,010,101.00	-4,531.70		.00	-4,531.70	
	1,000,100.000							
36209RLF8	GNMA POOL 479226	2030/03/15	7.500	04OCT00	23OCT00	1.000000		
** HB1E **	293 538,604.76		537,091.35	1,513.41		.00	1,513.41	
	538,100.290							



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36209RNC3	GNMA POOL 479287	2030/04/15	8.000	17NOV00	20DEC00	1.000000		
** HB1E **	094 107,557.45		107,590.43	-32.98		.00	-32.98	
	105,545.490							
36209RP23	GNMA POOL 479341	2030/05/15	8.000	11OCT00	23OCT00	1.000000		
** HB1E **	294 36,373.50		36,183.65	189.85		.00	189.85	
	35,736.940							
** HB1E **	295 662,665.20		659,206.40	3,458.80	23OCT00	1.000000	3,458.80	
	651,068.050					.00		
36209RP23	TOTAL		699,038.70	695,390.05		3,648.65 L	.00	3,648.65 L
36209RP31	GNMA POOL 479342	2030/05/15	8.000	01DEC00	21DEC00	1.000000		
** HB1E **	095 935,792.80		933,931.80	1,861.00		.00	1,861.00	
	916,180.800							
36209RRF2	GNMA POOL 479386	2030/06/15	8.500	08AUG00	23AUG00	1.000000		
** HB1E **	031 283,090.32		282,271.27	819.05		.00	819.05	
	275,891.280							
** HB1E **	032 4,104,374.58		4,092,499.58	11,875.00	23AUG00	1.000000	11,875.00	
	3,999,999.590					.00		
36209RRF2	TOTAL		4,387,464.90	4,374,770.85		12,694.05 L	.00	12,694.05 L
36209RS61	GNMA POOL 479441	2030/07/15	8.000	17NOV00	20DEC00	1.000000		
** HB1E **	096 25,783.25		25,791.16	-7.91		.00	-7.91	
	25,300.950							
36209RVU4	GNMA POOL 479527	2030/08/15	8.000	13JUL00	23AUG00	1.000000		
** HB1E **	033 33,800.86		33,607.60	193.26		.00	193.26	
	33,430.000							



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36209UA89	GNMA POOL 481631	2029/08/15	7.000	16MAY00	22JUN00	1.000000	
** MB1E **	695 22,983.01		23,473.83	-490.82		.00	-490.82
	24,256.480						
36209UBB1	GNMA POOL 481634	2029/08/15	7.000	24NOV99	25JAN00	1.000000	
** MB1E **	364 819,184.45		810,806.73	8,377.72		.00	8,377.72
	837,772.530						
** MB1E **	382 223,032.67		220,751.73	2,280.94	25JAN00	1.000000	2,280.94
	228,093.490					.00	
36209UBB1	TOTAL		1,031,558.46	10,658.66 L		.00	10,658.66 L
36209U3T1	GNMA POOL 482410	2030/04/15	7.500	04OCT00	23OCT00	1.000000	
** MB1E **	296 78,666.28		78,445.24	221.04		.00	221.04
	78,592.600						
36209V5T7	GNMA POOL 483358	2029/05/15	7.000	16MAY00	22JUN00	1.000000	
** MB1E **	696 473,749.66		483,866.84	-10,117.18		.00	-10,117.18
	499,999.640						
36209V6R0	GNMA POOL 483380	2029/07/15	6.500	02MAR00	22MAR00	1.000000	
** MB1P **	321 358,590.18		360,584.76	-1,994.58		.00	-1,994.58
	383,919.900						
** MB1P **	CXL 321 -358,590.18		-360,584.76	1,994.58	22MAR00	1.000000	1,994.58
	-383,919.900					.00	
** MB1P **	396 358,244.13		360,236.79	-1,992.66	22MAR00	1.000000	-1,992.66
	383,549.410					.00	
** MB1P **	443 370.49		347.97	15MAR00	16MAR00	1.000000	22.52
	370.490			22.52		.00	



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36209V6R0	TOTAL		360,584.76	-1,970.14 S		.00	-1,970.14 S
36209HG22	GNMA POOL 483617	2001/09/15	6.800	26OCT00	26OCT00	1.000000	
** MB1E **	388 737,143.03		737,142.50	.53		.00	.53
	738,788.000						
36209HG30	GNMA POOL 483618	2040/05/15	6.800	15NOV00	15NOV00	1.000000	
** MB1E **	390 1,829.88		1,818.49	11.39		.00	11.39
	1,829.880						
** MB1E **	391 311.28		309.34	15DEC00	15DEC00	1.000000	1.94
	311.280			1.94		.00	
36209HG30	TOTAL		2,127.83	13.33 L		.00	13.33 L
36209H5H8	GNMA POOL 484261	2028/09/15	7.500	20JUL00	20JUL00	1.000000	
** MB10 **	069 685,923.52		691,187.25	-5,263.73		.00	-5,263.73
	694,824.220						
36209HGJ1	GNMA POOL 484283	2028/09/15	7.500	20JUL00	20JUL00	1.000000	
** MB10 **	070 330,577.84		333,114.67	-2,536.83		.00	-2,536.83
	334,867.490						
36210ACZ8	GNMA POOL 486188	2030/03/15	8.000	15JUN00	22JUN00	1.000000	
** MB1Q **	397 589,530.61		584,109.54	5,421.07		.00	5,421.07
	583,107.320						
** MB1Q **	282 43,010.39		42,498.44	17AUG00	21SEP00	1.000000	511.95
	42,427.020			511.95		.00	
36210ACZ8	TOTAL		626,607.98	5,933.02 S		.00	5,933.02 S



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WILLIAM H. GATES FOUNDATION  
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36210ADF1	GNMA POOL		486202	2030/04/15	8.500	08AUG00	23AUG00	1.000000		
** HB1E **	034		743,003.11		740,853.42			.00		2,149.69
	724,108.410									
** HB1E **	035		2,052,187.77		2,046,250.27	08AUG00	23AUG00	1.000000		5,937.50
	2,000,000.260					5,937.50		.00		
36210ADF1	TOTAL		2,795,190.88		2,787,103.69			.00		8,087.19 L
36210AMT1	GNMA POOL 486470			2028/08/15	6.500	17JUL00	18JUL00	1.000000		
** HB10 **	796		4,681,975.91		4,728,811.15			.00		-46,835.24
	4,954,471.860									
36210BBD6	GNMA POOL		487036	2029/03/15	7.000	16MAY00	22JUN00	1.000000		
** HB1E **	697		906,016.85		925,365.33			.00		-19,348.48
	956,218.310									
36210BG90	GNMA POOL 487224			2029/05/15	6.500	12APR00	22MAY00	1.000000		
** HB1P **	672		946,968.70		947,906.30			.00		-937.60
	1,000,098.960									
** HB1P **	673		946,968.70		947,906.30	12APR00	22MAY00	1.000000		-937.60
	1,000,098.960					-937.60		.00		
** HB1P **	674		946,968.70		947,906.30	12APR00	22MAY00	1.000000		-937.60
	1,000,098.960					-937.60		.00		
** HB1P **	675		946,968.70		947,906.30	12APR00	22MAY00	1.000000		-937.60
	1,000,098.960					-937.60		.00		
** HB1P **	676		946,968.70		947,906.30	12APR00	22MAY00	1.000000		-937.60
	1,000,098.960					-937.60		.00		
** HB1P **	677		946,968.70		947,906.30	12APR00	22MAY00	1.000000		-937.60
	1,000,098.960					-937.60		.00		
** HB1P **	678		946,968.70		947,906.30	12APR00	22MAY00	1.000000		-937.60
						-937.60		.00		



HB2C ANNUAL

WILLIAM H. GATES FOUNDATION  
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ASSET ID SH SELL/BTC	SECURITY LOT	DESCRIPTION LOCAL BASE	DESCRIPTION PRINCIPAL NET	MAT DATE	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LG	STL DT BASE CURR	SELL RATE GN/LG	NET SECY NET BAS	GN/LG GN/LG
			1,000,098.960							
** HB1P **	679		946,968.70		947,906.30	12APR00	22MAY00	1.000000		-937.60
	1,000,098.960					-937.60		.00		
** HB1P **	680		946,968.70		947,906.30	12APR00	22MAY00	1.000000		-937.60
	1,000,098.960					-937.60		.00		
** HB1P **	681		946,968.70		947,906.30	12APR00	22MAY00	1.000000		-937.60
	1,000,098.960					-937.60		.00		
36210BG90	TOTAL		9,469,687.00		9,479,063.00			.00		-9,376.00 S
36210BRW7	GNMA POOL		487501	2029/05/15	6.500	02MAR00	22MAR00	1.000000		
** HB1P **	322		437,425.91		439,859.00			.00		-2,433.09
	468,324.340									
** HB1P **	CXL 322		-437,425.91		-439,859.00	02MAR00	22MAR00	1.000000		2,433.09
	-468,324.340					2,433.09		.00		
** HB1P **	397		437,015.24		439,446.04	02MAR00	22MAR00	1.000000		-2,430.80
	467,884.660					-2,430.80		.00		
** HB1P **	444		439.69		412.96	15MAR00	16MAR00	1.000000		26.73
	439.680					26.73		.00		
36210BRW7	TOTAL		437,454.93		439,859.00			.00		-2,404.07 S
36210DH20	GNMA POOL		489049	2029/02/15	7.000	16MAY00	22JUN00	1.000000		
** HB1E **	698		21,152.12		21,603.84			.00		-451.72
	22,324.140									
36210EHG7	GNMA POOL		489931	2030/12/15	8.000	01DEC00	20DEC00	1.000000		
** HB1E **	097		514,012.48		512,990.28			.00		1,022.20
	503,240.000					1,022.20				



ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE	MAT RATE LOCAL COST BASE COST	TRD DT GN/LS SECTY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
36210ES42	GNMA POOL	490239	2029/09/15 6.500	02MAR00	22MAR00	1.000000	
** HB1P **							
	323	39,891.68	40,113.56	-221.88		.00	-221.88
	42,709.500						
** HB1P **	CXL 323	-39,891.68	-40,113.56	02MAR00 221.88	22MAR00	1.000000	221.88
	-42,709.500					.00	
** HB1P **	398	39,850.58	40,072.23	02MAR00 -221.65	22MAR00	1.000000	-221.65
	42,665.500					.00	
** HB1P **	445	44.01	41.33	15MAR00 2.68	16MAR00	1.000000	2.68
	44.000					.00	
36210ES42	TOTAL	39,894.59	40,113.56	-218.97 S		.00	-218.97 S
36210EZ44	GNMA POOL	490463	2029/12/15 7.500	05MAY00	23MAY00	1.000000	
** HB1E **							
	341	268,238.46	274,897.55	-6,659.09		.00	-6,659.09
	275,845.770						
36210FA48	GNMA POOL 490627	490627	2028/12/15 7.500	20JUL00	20JUL00	1.000000	
** HB10 **							
	071	642,416.63	647,346.48	-4,929.85		.00	-4,929.85
	650,752.770						
36210FEH5	GNMA POOL	490736	2028/11/15 7.500	20JUL00	20JUL00	1.000000	
** HB10 **							
	072	694,426.99	699,755.97	-5,328.98		.00	-5,328.98
	703,438.030						
36210FU38	GNMA POOL	491202	2029/02/15 6.500	20JUL00	24JUL00	1.000000	
** HB10 **							
	110	950,373.83	953,967.22	-3,593.39		.00	-3,593.39
	999,900.130						
** HB10 **	111	950,373.83	953,967.22	20JUL00 -3,593.39	24JUL00	1.000000	-3,593.39
	999,900.130					.00	



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36210FU38	TOTAL	1,900,747.66	1,907,934.44	-7,186.78 S		.00	-7,186.78 S
36210GHA8	GNMA POOL	492141	2029/01/15 6.500	12APR00	19APR00	1.000000	
** HB1Q **							
	722	72,396.14	71,370.94	1,025.20		.00	1,025.20
	76,294.310						
36210HEQ1	GNMA POOL	492543	2029/07/15 6.500	02MAR00	22MAR00	1.000000	
** HB1P **							
	324	102,580.54	103,151.13	-570.59		.00	-570.59
	109,826.520						
** HB1P **	CXL 324	-102,580.54	-103,151.13	02MAR00 570.59	22MAR00	1.000000	570.59
	-109,826.520					.00	
** HB1P **	399	102,469.23	103,039.19	02MAR00 -569.96	22MAR00	1.000000	-569.96
	109,707.340					.00	
** HB1P **	446	119.17	111.94	15MAR00 7.23	16MAR00	1.000000	7.23
	119.180					.00	
36210HEQ1	TOTAL	102,588.40	103,151.13	-562.73 S		.00	-562.73 S
36210JGR3	GNMA POOL	493508	2030/08/15 8.000	17NOV00	20DEC00	1.000000	
** HB1E **							
	098	101,607.80	101,638.96	-31.16		.00	-31.16
	99,707.130						
36210KUS2	GNMA POOL 494793	494793	2029/05/15 6.500	02MAR00	22MAR00	1.000000	
** HB1P **							
	325	197,300.24	198,397.68	-1,097.44		.00	-1,097.44
	211,236.930						
** HB1P **	CXL 325	-197,300.24	-198,397.68	02MAR00 1,097.44	22MAR00	1.000000	1,097.44
	-211,236.930					.00	
** HB1P **	400	197,106.22	198,202.57	02MAR00 -1,096.35	22MAR00	1.000000	-1,096.35
	211,029.190					.00	
** HB1P **	447	207.74	195.10	15MAR00 12.64	16MAR00	1.000000	12.64
	207.730					.00	



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** WB1P **	CXL 447 -207.730		-195.10	15MAR00 -12.64	16MAR00	1.000000 .00	-12.64
** WB1P **	526 207.740		195.11	15MAR00 12.63	16MAR00	1.000000 .00	12.63
36210KUS2	TOTAL		197,313.96	198,397.68		.00	-1,083.72 S
36210K6G5	GNMA POOL 495071	2029/07/15	6.500	02MAR00	22MAR00	1.000000	
** HB1P **	326 31,871.220		29,768.46	29,934.05		.00	-165.59
** HB1P **	CXL 326 -31,871.220		-29,768.46	-29,934.05	02MAR00 165.59	1.000000 .00	165.59
** HB1P **	401 31,843.830		29,742.87	29,908.32	02MAR00 -165.45	1.000000 .00	-165.45
** HB1P **	448 27.390		27.39	25.73	15MAR00 1.66	1.000000 .00	1.66
36210K6G5	TOTAL		29,770.26	29,934.05		.00	-163.79 S
36210LT86	GNMA POOL 495675	2029/08/15	7.000	06DEC99	07FEB00	1.000000	
** HB1E **	539 338,728.390		330,815.91	327,825.57		.00	2,990.34
36210L2P7	GNMA POOL 495882	2029/01/15	7.500	17APR00	19APR00	1.000000	
** HB1E **	720 569,709.590		568,552.37	559,917.71		.00	8,634.66
** HB1E **	746 46,648.020		46,553.27	45,846.26	17APR00 707.01	1.000000 .00	707.01



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36210L2P7	TOTAL		615,105.64	605,763.97		.00	9,341.67 L
36210MP21	GNMA POOL 496441	2030/01/15	7.500	01MAY00	23MAY00	1.000000	
** WB1E **	342 308,820.890		303,706.04	307,759.32		.00	-4,053.28
36210NF61	GNMA POOL 497089	2029/12/15	7.000	20DEC99	25JAN00	1.000000	
** WB1E **	349 600,541.000		580,272.74	581,211.09		.00	-938.35
** WB1E **	CXL 349 -600,541.000		-580,272.74	-581,211.09	20DEC99 938.35	1.000000 .00	938.35
36210NF61	TOTAL		.00	.00	.00 L	.00	.00 L
36210NG60	GNMA POOL 497121	2030/01/15	7.500	05MAY00	22MAY00	1.000000	
** WB1E **	301 36,127.010		35,130.69	35,443.98		.00	-313.29
** WB1E **	343 36,127.010		35,130.69	36,002.82	05MAY00 -872.13	1.000000 .00	-872.13
36210NG60	TOTAL		70,261.38	71,446.80		.00	-1,185.42 L
36210NX87	GNMA POOL 497603	2029/02/15	6.500	20JUL00	25JUL00	1.000000	
** WB10 **	122 999,900.800		950,374.46	953,967.86		.00	-3,593.40
** WB10 **	123 999,900.800		950,374.46	953,967.86	20JUL00 -3,593.40	1.000000 .00	-3,593.40
36210NX87	TOTAL		1,900,748.92	1,907,935.72		.00	-7,186.80 S



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36210QB6	GNMA POOL 498739	2029/06/15	6.500	02MAR00	22MAR00	1.000000	
** HB1P **	327 564,005.54		567,142.70	-3,137.16		.00	-3,137.16
	603,845.170						
** HB1P **	CXL 327 -564,005.54		-567,142.70	3,137.16	02MAR00	1.000000	3,137.16
	-603,845.170				22MAR00	.00	
** HB1P **	402 563,492.33		566,626.65	-3,134.32	02MAR00	1.000000	-3,134.32
	603,295.720				22MAR00	.00	
** HB1P **	449 549.45		516.05	33.40	15MAR00	1.000000	33.40
	549.450				16MAR00	.00	
36210QB6	TOTAL		567,142.70	-3,100.92 S		.00	-3,100.92 S
36210QB9	GNMA POOL 498754	2029/06/15	6.500	02MAR00	22MAR00	1.000000	
** HB1P **	328 588,939.00		592,214.85	-3,275.85		.00	-3,275.85
	630,539.860						
** HB1P **	CXL 328 -588,939.00		-592,214.85	3,275.85	02MAR00	1.000000	3,275.85
	-630,539.860				22MAR00	.00	
** HB1P **	403 588,375.66		591,648.37	-3,272.71	02MAR00	1.000000	-3,272.71
	629,936.720				22MAR00	.00	
** HB1P **	450 603.14		566.48	36.66	15MAR00	1.000000	36.66
	603.140				16MAR00	.00	
36210QB9	TOTAL		592,214.85	-3,236.05 S		.00	-3,236.05 S
36210QUM3	GNMA POOL 499284	2029/06/15	6.500	12APR00	19APR00	1.000000	
** HB1Q **	720 140,328.76		138,341.56	1,987.20		.00	1,987.20
	147,884.750						



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36210QY48	GNMA POOL 499431	2029/04/15	7.500	17APR00	19APR00	1.000000	
** HB1E **	721 404,150.79		398,012.91	6,137.88		.00	6,137.88
	404,973.390						
36210RD64	GNMA POOL 499725	2029/06/15	7.000	20DEC99	27JAN00	1.000000	
** HB1E **	429 512,187.78		513,016.03	-828.25		.00	-828.25
	530,077.910						
36210RKE9	GNMA POOL 499893	2029/04/15	7.500	17APR00	19APR00	1.000000	
** HB1E **	722 115,894.83		114,134.72	1,760.11		.00	1,760.11
	116,130.720						
** HB1E **	723 285,842.26		281,501.15	4,341.11	17APR00	1.000000	4,341.11
	286,424.060				19APR00	.00	
36210RKE9	TOTAL		395,635.87	6,101.22 L		.00	6,101.22 L
36210RLN8	GNMA POOL 499933	2029/07/15	6.500	02MAR00	22MAR00	1.000000	
** HB1P **	484 777,253.37		781,389.49	-4,136.12		.00	-4,136.12
	832,156.170						
** HB1P **	CXL 484 -777,253.37		-781,389.49	4,136.12	02MAR00	1.000000	4,136.12
	-832,156.170				22MAR00	.00	
** HB1P **	594 777,253.37		781,576.18	-4,322.81	02MAR00	1.000000	-4,322.81
	832,354.990				24MAR00	.00	
** HB1P **	451 801.32		752.43	48.89	15MAR00	1.000000	48.89
	801.320				16MAR00	.00	
36210RLN8	TOTAL		782,328.61	-4,273.92 S		.00	-4,273.92 S



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36210RN71 ** MB1E **	GNMA POOL 297 231,726.370	500014 235,854.00	2030/03/15 234,985.02	8.000	11OCT00 23OCT00	1.000000 .00	868.98
36210RVG2 ** MB1E **	GNMA POOL 573 2,999,702.310	500215 3,078,678.85	2030/02/15 3,069,070.43	8.500	13SEP00 21SEP00	1.000000 .00	9,608.42
36210RV56 ** MB1E **	GNMA POOL 699 50,764.410	500236 47,972.37	2029/06/15 46,766.71	6.500	05JUN00 22JUN00	1.000000 .00	1,205.66
36210SQD3 ** MB1P **	GNMA POOL 329 190,765.910	500952 178,179.83	2029/08/15 179,170.93	6.500	02MAR00 22MAR00	1.000000 .00	-991.10
** MB1P **	CXL 329 -190,765.910	-178,179.83	-179,170.93		02MAR00 991.10	1.000000 .00	991.10
** MB1P **	497 190,599.450	178,024.35	179,014.59		02MAR00 -990.24	1.000000 .00	-990.24
** MB1P **	452 166.460	166.46	156.34		15MAR00 10.12	1.000000 .00	10.12
36210SQD3	TOTAL	178,190.81	179,170.93		-980.12 S	.00	-980.12 S
36210S4M7 ** MB1H **	GNMA POOL 227 199,980.590	501328 194,793.59	2029/02/15 193,856.18	7.000	20JUN00 22JUN00	1.000000 .00	937.41
36210TAP1 ** MB1Q **	GNMA POOL 501414 723 73,555.510	501414 69,797.28	2029/03/15 68,808.88	6.500	12APR00 19APR00	1.000000 .00	988.40



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36210TP59 ** MB1E **	GNMA POOL 501844 352 344,837.920	501844 336,782.72	2029/04/15 333,738.45	7.000	06DEC99 25JAN00	1.000000 .00	3,044.27
** MB1E **	CXL 352 -344,837.920	-336,782.72	-333,738.45		06DEC99 -3,044.27	1.000000 .00	-3,044.27
** MB1E **	353 827,806.130	808,469.10	801,161.12		06DEC99 7,307.98	1.000000 .00	7,307.98
** MB1E **	CXL 353 -827,806.130	-808,469.10	-801,161.12		06DEC99 -7,307.98	1.000000 .00	-7,307.98
36210TP59	TOTAL	.00	.00		.00 L	.00	.00 L
36210TUM6 ** MB1E **	GNMA POOL 298 189,135.840	501988 189,313.15	2030/06/15 188,781.21	7.500	04OCT00 23OCT00	1.000000 .00	531.94
36210TMB8 ** MB10 **	GNMA POOL 125 999,900.090	502042 950,373.79	2029/07/15 953,967.18	6.500	20JUL00 25JUL00	1.000000 .00	-3,593.39
** MB10 **	126 999,900.090	950,373.79	916,967.18		20JUL00 33,406.61	1.000000 .00	33,406.61
36210TMB8	TOTAL	1,900,747.58	1,870,934.36		29,813.22 S	.00	29,813.22 S
36210THE2 ** MB1E **	GNMA POOL 354 51,181.130	502045 50,045.55	2029/07/15 49,533.74	7.000	24NOV99 25JAN00	1.000000 .00	511.81
** MB1E **	355 68,649.750	67,126.58	66,440.09		24NOV99 686.49	1.000000 .00	686.49
** MB1E **	356 799,910.170	782,162.16	774,163.07		24NOV99 7,999.09	1.000000 .00	7,999.09



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** MB1E **	357 200,189.710	193,433.31		193,746.10	20DEC99 -312.79	26JAN00	1.000000 .00		-312.79
36210TME2	TOTAL	1,092,767.60		1,083,883.00	8,884.60 L		.00		8,884.60 L
36210T3C8	GNMA POOL 502195		2029/05/15	7.000	24NOV99	25JAN00	1.000000		
** MB1E **	350 772,006.240	754,877.35		747,157.29	7,720.06		.00		7,720.06
** MB1E **	CXL 350 -772,006.240	-754,877.35		-747,157.29	-7,720.06	25JAN00	1.000000 .00		-7,720.06
** MB1E **	586 772,006.240	754,877.35		747,157.29	7,720.06	08FEB00	1.000000 .00		7,720.06
** MB1E **	351 282,908.590	273,360.43		273,802.47	20DEC99 -442.04	25JAN00	1.000000 .00		-442.04
** MB1E **	CXL 351 -282,908.590	-273,360.43		-273,802.47	20DEC99 442.04	25JAN00	1.000000 .00		442.04
36210T3C8	TOTAL	754,877.35		747,157.29	7,720.06 L		.00		7,720.06 L
36210T5V4	GNMA POOL 502260		2029/03/15	7.000	16MAY00	22JUN00	1.000000		
** MB1E **	678 21,437.870	20,312.38		20,746.16	-433.78		.00		-433.78
36210UNE9	GNMA POOL 502689		2029/06/15	7.000	14JUN00	24JUL00	1.000000		
** MB1E **	174 26,562.070	25,848.21		25,748.61	99.60		.00		99.60
36210UQV8	GNMA POOL 502768		2029/09/15	7.500	05MAY00	23MAY00	1.000000		
** MB1E **	351 39,117.490	38,038.70		38,983.02	-944.32		.00		-944.32



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36210UTA1	GNMA POOL 502845		2029/11/15	8.000	17NOV00	20DEC00	1.000000		
** MB1E **	099 294,753.200	300,371.93		300,279.82	92.11		.00		92.11
36210U5A7	GNMA POOL 503141		2030/01/15	7.000	06DEC99	25JAN00	1.000000		
** MB1E **	358 49,031.000	47,885.67		47,452.81	432.86		.00		432.86
** MB1E **	CXL 358 -49,031.000	-47,885.67		-47,452.81	-432.86	25JAN00	1.000000 .00		-432.86
** MB1E **	359 200,869.000	196,176.83		194,403.53	1,773.30	25JAN00	1.000000 .00		1,773.30
** MB1E **	CXL 359 -200,869.000	-196,176.83		-194,403.53	-1,773.30	25JAN00	1.000000 .00		-1,773.30
** MB1E **	360 1,000,100.000	976,738.29		967,909.28	8,829.01	25JAN00	1.000000 .00		8,829.01
** MB1E **	CXL 360 -1,000,100.000	-976,738.29		-967,909.28	-8,829.01	25JAN00	1.000000 .00		-8,829.01
36210U5A7	TOTAL	.00		.00	.00 L		.00		.00 L
36210U5H2	GNMA POOL 503148		2030/02/15	7.500	20JUN00	22JUN00	1.000000		
** MB10 **	584 999,900.200	994,275.76		970,840.60	23,435.16		.00		23,435.16
36210VCX7	GNMA POOL 503286		2029/08/15	7.000	06DEC99	25JAN00	1.000000		
** MB1E **	361 604,324.200	590,207.56		584,872.51	5,335.05		.00		5,335.05
** MB1E **	CXL 361 -604,324.200	-590,207.56		-584,872.51	-5,335.05	25JAN00	1.000000 .00		-5,335.05
** MB1E **	362	817,474.43		810,085.05	7,389.38	25JAN00	1.000000 .00		



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		837,026.850						
** HB1E **		-817,474.43		-810,085.05	06DEC99 -7,389.38	25JAN00	1.000000 .00	-7,389.38
	CXL 362							
		-837,026.850						
36210VCX7	TOTAL	.00		.00	.00 L		.00	.00 L
36210VK59	GNMA POOL	503516	2029/03/15	7.500	05MAY00	22MAY00	1.000000	
** HB1E **		461,115.85		465,227.99	-4,112.14		.00	-4,112.14
	302							
		474,193.210						
36210VY21	GNMA POOL	503929	2029/06/15	6.500	02MAR00	22MAR00	1.000000	
** HB1P **		475,004.28		477,646.39	-2,642.11		.00	-2,642.11
	330							
		508,557.130						
** HB1P **		-475,004.28		-477,646.39	02MAR00 2,642.11	22MAR00	1.000000 .00	2,642.11
	CXL 330							
		-508,557.130						
** HB1P **		474,558.22		477,197.85	-2,639.63	02MAR00	1.000000 .00	-2,639.63
	405							
		508,079.560						
** HB1P **		477.57		448.54	15MAR00 29.03	16MAR00	1.000000 .00	29.03
	453							
		477.570						
36210VY21	TOTAL	475,035.79		477,646.39	-2,610.60 S		.00	-2,610.60 S
36210WEB1	GNMA POOL	504230	2029/07/15	7.500	17APR00	19APR00	1.000000	
** HB1E **		334,798.89		329,714.26	5,084.63		.00	5,084.63
	711							
		335,480.330						
36210WHM2	GNMA POOL	504345	2029/05/15	6.500	02MAR00	22MAR00	1.000000	
** HB1P **		792,774.10		797,183.74	-4,409.64		.00	-4,409.64
	331							
		848,773.240						
** HB1P **		-792,774.10		-797,183.74	02MAR00 4,409.64	22MAR00	1.000000 .00	4,409.64
	CXL 331							
		-848,773.240						
** HB1P **		792,009.60		796,414.99	-4,405.39	02MAR00	1.000000 .00	
	406							



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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
		847,954.740						
** HB1P **		818.50		768.75	15MAR00 49.75	16MAR00	1.000000 .00	49.75
	454							
		818.500						
36210WHM2	TOTAL	792,828.10		797,183.74	-4,355.64 S		.00	-4,355.64 S
36210WLR8	GNMA POOL	504436	2029/06/15	6.500	02MAR00	22MAR00	1.000000	
** HB1P **		28,928.24		29,089.15	-160.91		.00	-160.91
	332							
		30,971.640						
** HB1P **		-28,928.24		-29,089.15	02MAR00 160.91	22MAR00	1.000000 .00	160.91
	CXL 332							
		-30,971.640						
** HB1P **		28,901.11		29,061.88	-160.77	02MAR00	1.000000 .00	-160.77
	407							
		30,942.600						
** HB1P **		29.04		27.27	15MAR00 1.77	16MAR00	1.000000 .00	1.77
	455							
		29.040						
36210WLR8	TOTAL	28,930.15		29,089.15	-159.00 S		.00	-159.00 S
36210WHR7	GNMA POOL	504468	2029/07/15	8.000	17AUG00	21SEP00	1.000000	
** HB1Q **		367,726.30		363,348.61	4,377.69		.00	4,377.69
	288							
		362,738.640						
36210WNQ8	GNMA POOL	504499	2029/07/15	7.000	14JUN00	24JUL00	1.000000	
** HB1E **		23,391.31		23,301.17	90.14		.00	90.14
	175							
		24,037.310						
36210WRM3	GNMA POOL	504592	2029/10/15	7.000	16MAY00	22JUN00	1.000000	
** HB1E **		23,490.70		23,992.36	-501.66		.00	-501.66
	679							
		24,792.300						



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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 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
36210XAL1	GNMA POOL 505011	2029/05/15	6.500	02MAR00	22MAR00	1.000000	
** NB1P **	333	329,376.56	331,208.65	-1,832.09		.00	-1,832.09
	352,642.710						
** NB1P **	CXL 333	-329,376.56	-331,208.65	1,832.09	02MAR00	1.000000	1,832.09
	-352,642.710				22MAR00	.00	
** NB1P **	408	329,086.00	330,916.48	-1,830.48	02MAR00	1.000000	-1,830.48
	352,331.630				22MAR00	.00	
** NB1P **	456	311.09	292.17	15MAR00	16MAR00	1.000000	18.92
	311.080			18.92		.00	
36210XAL1	TOTAL						
	329,397.09	331,208.65	-1,811.56 S			.00	-1,811.56 S
36210XAP2	GNMA POOL 505014	2029/05/15	7.000	14JUN00	24JUL00	1.000000	
** NB1E **	176	24,052.08	23,959.39	92.69		.00	92.69
	24,716.330						
36210XCE5	GNMA POOL 505069	2029/06/15	6.500	02MAR00	22MAR00	1.000000	
** NB1P **	334	619,613.60	623,060.08	-3,446.48		.00	-3,446.48
	663,381.220						
** NB1P **	CXL 334	-619,613.60	-623,060.08	3,446.48	02MAR00	1.000000	3,446.48
	-663,381.220				22MAR00	.00	
** NB1P **	409	619,017.10	622,460.26	-3,443.16	02MAR00	1.000000	-3,443.16
	662,742.580				22MAR00	.00	
** NB1P **	457	638.63	599.81	15MAR00	16MAR00	1.000000	38.82
	638.630			38.82		.00	
** NB1P **	CXL 457	-638.63	-599.81	15MAR00	16MAR00	1.000000	-38.82
	-638.630			-38.82		.00	
** NB1P **	527	638.63	599.82	15MAR00	16MAR00	1.000000	38.81
	638.640			38.81		.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 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
36210XCE5	TOTAL						
	619,655.73	623,060.08	-3,404.35 S			.00	-3,404.35 S
36210XCGO	GNMA POOL 505071	2029/07/15	7.500	17APR00	19APR00	1.000000	
** NB1E **	725	245,097.21	241,374.90	3,722.31		.00	3,722.31
	245,596.080						
** NB1E **	726	487,443.31	480,040.46	7,402.85	17APR00	1.000000	7,402.85
	488,435.440				19APR00	.00	
36210XCGO	TOTAL						
	732,540.52	721,415.36	11,125.16 L			.00	11,125.16 L
36210XCH8	GNMA POOL 505072	2029/07/15	7.000	06DEC99	25JAN00	1.000000	
** NB1E **	540	264,357.20	261,967.60	2,389.60		.00	2,389.60
	270,680.120						
** NB1E **	CXL 540	-264,357.20	-261,967.60	2,389.60	06DEC99	1.000000	-2,389.60
	-270,680.120				25JAN00	.00	
** NB1E **	571	264,405.80	262,015.76	2,390.04	06DEC99	1.000000	2,390.04
	270,729.880				07FEB00	.00	
36210XCH8	TOTAL						
	264,405.80	262,015.76	2,390.04 L			.00	2,390.04 L
36210XD46	GNMA POOL 505123	2029/08/15	7.000	06DEC99	08FEB00	1.000000	
** NB1E **	556	47,779.68	47,347.79	431.89		.00	431.89
	48,922.480						
36210XFS1	GNMA POOL 505177	2029/09/15	7.000	06DEC99	09FEB00	1.000000	
** NB1E **	463	25,490.85	25,260.43	230.42		.00	230.42
	26,100.540						
36210XGM1	GNMA POOL 505213	2029/10/15	7.500	25OCT00	20NOV00	1.000000	
** NB1E **	160	6,044,400.15	6,018,152.76	26,247.39		.00	26,247.39
	5,999,404.620						
** NB1E **	161	41,383.97	41,306.76	26OCT00	20NOV00	1.000000	77.21
	41,178.080			77.21		.00	



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** WB1E **	162	7,034,301.92	7,021,178.22		26OCT00 13,123.70	20NOV00	1.000000 .00	13,123.70
	6,999,305.390							
36210XGM1	TOTAL	13,120,086.04	13,080,637.74		39,448.30 L		.00	39,448.30 L
36210XM38	GNMA POOL 505378		2030/01/15	7.000	20DEC99	27JAN00	1.000000	
** WB1E **	430	502,593.01	503,405.74		-812.73		.00	-812.73
	520,148.000							
36210XN52	GNMA POOL 505412		2030/02/15	8.000	17NOV00	20DEC00	1.000000	
** WB1E **	100	35,887.66	35,898.67		-11.01		.00	-11.01
	35,216.350							
36210XQAB	GNMA POOL 505449		2030/03/15	8.000	09NOV00	20NOV00	1.000000	
** WB1E **	215	492,381.72	492,268.34		113.38		.00	113.38
	483,727.530							
** WB1E **	CXL 215	-492,381.72	-492,268.34		-113.38	20NOV00	1.000000 .00	-113.38
	-483,727.530							
** WB1E **	250	482,446.51	482,335.43		111.08	20NOV00	1.000000 .00	111.08
	473,966.950							
** WB1E **	CXL 250	-482,446.51	-482,335.43		-111.08	20NOV00	1.000000 .00	-111.08
	-473,966.950							
** WB1E **	303	492,375.76	492,262.39		113.37	05DEC00	1.000000 .00	113.37
	483,721.680							
36210XQAB	TOTAL	492,375.76	492,262.39		113.37 L		.00	113.37 L
36210XTG2	GNMA POOL 505551		2030/06/15	8.000	13JUL00	23AUG00	1.000000	
** WB1E **	036	35,214.91	35,013.56		201.35		.00	201.35
	34,828.530							



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36210XTP2	GNMA POOL 505558		2029/09/15	7.000	06DEC99	08FEB00	1.000000	
** WB1E **	538	259,388.29	257,043.61		2,344.68		.00	2,344.68
	265,592.360							
36210XUQ8	GNMA POOL 505591		2029/04/15	7.000	16MAY00	22JUN00	1.000000	
** WB1E **	680	22,994.14	23,485.19		-491.05		.00	-491.05
	24,268.220							
36210XUU9	GNMA POOL 505595		2029/04/15	7.000	20DEC99	27JAN00	1.000000	
** WB1E **	431	406,500.83	407,158.18		-657.35		.00	-657.35
	420,699.440							
** WB1E **	432	416,080.29	416,753.13		-672.84	27JAN00	1.000000 .00	-672.84
	430,613.500							
36210XUU9	TOTAL	822,581.12	823,911.31		-1,330.19 L		.00	-1,330.19 L
36210XYQ4	GNMA POOL 505719		2029/06/15	6.500	02MAR00	22MAR00	1.000000	
** WB1P **	335	357,870.85	359,861.43		-1,990.58		.00	-1,990.58
	383,149.750							
** WB1P **	CXL 335	-357,870.85	-359,861.43		1,990.58	22MAR00	1.000000 .00	1,990.58
	-383,149.750							
** WB1P **	410	357,542.40	359,531.16		-1,988.76	22MAR00	1.000000 .00	-1,988.76
	382,798.110							
** WB1P **	458	351.65	330.27		21.38	16MAR00	1.000000 .00	21.38
	351.640							
36210XYQ4	TOTAL	357,894.05	359,861.43		-1,967.38 S		.00	-1,967.38 S



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36210XZU4 ** HB1Q **	GNMA POOL 721 618,949.450	505755	2029/07/15 6.500 579,007.86	12APR00 8,317.14	20APR00	1.000000 .00	8,317.14
36210XZZ3 ** HB1P **	GNMA POOL 336 643,103.280	505760	2029/07/15 6.500 604,014.65	02MAR00 -3,341.11	22MAR00	1.000000 .00	-3,341.11
** HB1P ** CXL	336 -643,103.280	-600,673.54	-604,014.65	02MAR00 3,341.11	22MAR00	1.000000 .00	3,341.11
** NB1P **	411 642,497.530	600,107.76	603,445.72	02MAR00 -3,337.96	22MAR00	1.000000 .00	-3,337.96
** NB1P **	459 605.750	605.75	568.93	15MAR00 36.82	16MAR00	1.000000 .00	36.82
36210XZZ3	TOTAL	600,713.51	604,014.65	-3,301.14 S		.00	-3,301.14 S
36210X4C8 ** NB1E **	GNMA POOL 352 86,497.260	505819	2029/08/15 7.500 86,199.93	05MAY00 -2,088.10	23MAY00	1.000000 .00	-2,088.10
36210X5R4 ** NB1E **	GNMA POOL 464 415,158.990	505856	2029/09/15 7.000 401,796.06	06DEC99 3,665.08	09FEB00	1.000000 .00	3,665.08
** NB1E **	472 344,739.240	336,686.35	333,642.95	06DEC99 3,043.40	10FEB00	1.000000 .00	3,043.40
36210X5R4	TOTAL	742,147.49	735,439.01	6,708.48 L		.00	6,708.48 L



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36210X6S1 ** NB1P **	GNMA POOL 505881 337 325,083.340	2029/05/15	6.500 305,324.37	02MAR00 -1,688.91	22MAR00	1.000000 .00	-1,688.91
** NB1P ** CXL	337 -325,083.340	-303,635.46	-305,324.37	02MAR00 1,688.91	22MAR00	1.000000 .00	1,688.91
** NB1P **	412 324,257.950	302,864.53	304,549.15	02MAR00 -1,684.62	22MAR00	1.000000 .00	-1,684.62
** NB1P **	460 825.390	825.39	775.22	15MAR00 50.17	16MAR00	1.000000 .00	50.17
36210X6S1	TOTAL	303,689.92	305,324.37	-1,634.45 S		.00	-1,634.45 S
36210YCE3 ** NB1E **	GNMA POOL 505969 353 581,648.550	2029/09/15	7.500 579,649.13	01MAY00 -7,634.13	23MAY00	1.000000 .00	-7,634.13
36210YE84 ** NB1E **	GNMA POOL 506059 163 899,456.540	2029/11/15	7.500 902,267.34	23OCT00 5,340.52	20NOV00	1.000000 .00	5,340.52
36210YS89 ** NB1E **	GNMA POOL 506443 363 162,326.810	2029/04/15	7.000 157,101.92	24NOV99 1,623.26	25JAN00	1.000000 .00	1,623.26
** NB1E **	369 931,449.910	910,783.37	901,468.87	24NOV99 9,314.50	25JAN00	1.000000 .00	9,314.50
36210YS89	TOTAL	1,069,508.55	1,058,570.79	10,937.76 L		.00	10,937.76 L



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36210YML5 ** MB1E **	GNMA POOL 5016551 681 902,753.27 952,773.900	2029/05/15	7.000 922,032.05	16MAY00	22JUN00	1.000000 .00	-19,278.78 -19,278.78
36210YMT8 ** MB10 **	GNMA POOL 506558 106 950,374.61 999,900.950	2029/05/15	6.500 953,968.00	20JUL00	24JUL00	1.000000 .00	-3,593.39 -3,593.39
** MB10 **	107 950,374.61 999,900.950		953,968.00	20JUL00	24JUL00	1.000000 .00	-3,593.39 -3,593.39
** MB10 **	109 950,374.61 999,900.950		953,968.00	20JUL00	24JUL00	1.000000 .00	-3,593.39 -3,593.39
36210YMT8	TOTAL 2,851,123.83		2,861,904.00			.00	-10,780.17 S
36211AAJ5 ** WB1Q **	GNMA POOL 506809 724 806,702.59 850,139.400	2029/08/15	6.500 795,278.84	12APR00	19APR00	1.000000 .00	11,423.75 11,423.75
** WB1Q **	724 -806,702.59 -850,139.400		-795,278.84	12APR00	19APR00	1.000000 .00	-11,423.75 -11,423.75
** WB1Q **	752 806,618.37 850,050.640		795,195.81	12APR00	25APR00	1.000000 .00	11,422.56 11,422.56
36211AAJ5	TOTAL 806,618.37		795,195.81			.00	11,422.56 S
36211AFF8 ** WB1E **	GNMA POOL 506966 682 185,097.92 195,870.810	2029/06/15	6.500 180,445.98	05JUN00	22JUN00	1.000000 .00	4,651.94 4,651.94



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36211ASZ0 ** WB1E **	GNMA POOL 507336 465 756,099.98 774,184.440	2029/08/15	7.000 749,265.38	06DEC99	09FEB00	1.000000 .00	6,834.60 6,834.60
36211AXV3 ** WB1P **	GNMA POOL 507492 338 137,065.56 146,747.460	2029/06/15	6.500 137,827.97	02MAR00	22MAR00	1.000000 .00	-762.41 -762.41
** WB1P **	CXL 338 -137,065.56 -146,747.460		-137,827.97	02MAR00	22MAR00	1.000000 .00	762.41 762.41
** WB1P **	413 136,933.67 146,606.240		137,695.33	02MAR00	22MAR00	1.000000 .00	-761.66 -761.66
** WB1P **	461 141.21 141.220		132.64	15MAR00	16MAR00	1.000000 .00	8.57 8.57
36211AXV3	TOTAL 137,074.88		137,827.97			.00	-753.09 S
36211A5S1 ** WB1E **	GNMA POOL 507657 177 24,508.28 25,185.130	2029/09/15	7.000 24,413.84	14JUN00	24JUL00	1.000000 .00	94.44 94.44
36211A5M2 ** WB1E **	GNMA POOL 507661 354 137,087.27 139,396.020	2029/11/15	7.500 138,916.85	01MAY00	23MAY00	1.000000 .00	-1,829.58 -1,829.58
36211A6K7 ** WB1E **	GNMA POOL 507674 037 318,426.72 314,932.930	2030/04/15	8.000 316,606.01	13JUL00	23AUG00	1.000000 .00	1,820.71 1,820.71
36211A6V3 ** WB1E **	GNMA POOL 507684 309 326,970.19 321,247.960	2030/07/15	8.000 325,765.51	11OCT00	30NOV00	1.000000 .00	1,204.68 1,204.68



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362118BPB	GNMA POOL 507746	2029/04/15	7.000	20DEC99	27JAN00	1.000000	
** HB1E **	433 49,338.180		47,673.02	-77.09		.00	-77.09
362118LY8	GNMA POOL 508043	2029/06/15	6.500	02MAR00	22MAR00	1.000000	
** HB1P **	339 51,897.880		48,473.84	-269.62		.00	-269.62
** HB1P **	CXL 339 -51,897.880		-48,473.84	02MAR00 269.62	22MAR00	1.000000 .00	269.62
** HB1P **	414 51,654.600		48,246.60	02MAR00 -268.37	22MAR00	1.000000 .00	-268.37
** HB1P **	462 243.280		243.29	15MAR00 14.80	16MAR00	1.000000 .00	14.80
362118LY8	TOTAL		48,489.89	-253.57 S		.00	-253.57 S
362118Y53	GNMA POOL 508272	2029/06/15	6.500	05JUN00	22JUN00	1.000000	
** HB1E **	683 250,022.180		236,270.96	5,938.03		.00	5,938.03
362118MB6	GNMA POOL 508342	2030/05/15	8.000	11OCT00	23OCT00	1.000000	
** HB1E **	299 29,690.100		30,218.95	157.72		.00	157.72
** HB1E **	300 656,480.410		668,173.97	11OCT00 3,487.55	23OCT00	1.000000 .00	3,487.55
362118MB6	TOTAL		698,392.92	3,645.27 L		.00	3,645.27 L



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36211CAJ1	GNMA POOL 508609	2029/11/15	8.000	17AUG00	21SEP00	1.000000	
** HB1Q **	287 318,701.890		323,084.04	3,845.98		.00	3,845.98
** HB1Q **	291 66,603.280		67,487.86	18AUG00 772.53	21SEP00	1.000000 .00	772.53
36211CAJ1	TOTAL		390,571.90	4,618.51 S		.00	4,618.51 S
36211CKU5	GNMA POOL 508907	2029/07/15	6.500	02MAR00	22MAR00	1.000000	
** HB1P **	340 258,561.690		241,502.67	-1,343.32		.00	-1,343.32
** HB1P **	CXL 340 -258,561.690		-241,502.67	02MAR00 1,343.32	22MAR00	1.000000 .00	1,343.32
** HB1P **	415 258,315.960		241,273.16	02MAR00 -1,342.04	22MAR00	1.000000 .00	-1,342.04
** HB1P **	463 245.730		245.73	15MAR00 14.94	16MAR00	1.000000 .00	14.94
36211CKU5	TOTAL		241,518.89	-1,327.10 S		.00	-1,327.10 S
36211CPMB	GNMA POOL 509028	2030/02/15	8.000	17NOV00	20DEC00	1.000000	
** HB1E **	101 271,598.000		276,775.34	84.88		.00	84.88
36211CQY1	GNMA POOL 509071	2029/05/15	6.500	05JUN00	22JUN00	1.000000	
** HB1E **	684 597,741.380		564,865.60	14,196.35		.00	14,196.35



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36211CRY0 ** HB1E **	GNMA POOL 509103 685 305,285.02 323,052.930	2029/05/15	6.500 297,612.51	05JUN00 7,672.51	22JUN00	1.000000 .00	7,672.51	
36211CSJ2 ** HB1Q **	GNMA POOL 509121 402 384,672.91 380,481.670	2029/12/15	8.000 381,135.62	15JUN00 3,537.29	22JUN00	1.000000 .00	3,537.29	
36211CSS2 ** HB1E **	GNMA POOL 509129 727 506,769.42 500,050.000	2030/04/15	8.000 501,143.86	13APR00 5,625.56	27APR00	1.000000 .00	5,625.56	
36211CX56 ** HB1P **	GNMA POOL 509289 341 25,351.86 27,142.640	2029/05/15	6.500 25,492.87	02MAR00 -141.01	22MAR00	1.000000 .00	-141.01	
** HB1P **	CXL 341 -25,351.86		-25,492.87	02MAR00 141.01	22MAR00	1.000000 .00	141.01	
** HB1P **	416 25,327.86		25,468.73	02MAR00 -140.87	22MAR00	1.000000 .00	-140.87	
** HB1P **	466 25.70		24.14	15MAR00 1.56	16MAR00	1.000000 .00	1.56	
36211CX56	TOTAL		25,353.56	25,492.87		-139.31 S	.00	-139.31 S
36211C2G6 ** HB1E **	GNMA POOL 509375 164 53,700.71 53,300.950	2029/07/15	7.500 53,467.52	25OCT00 233.19	20NOV00	1.000000 .00	233.19	
36211C2P6 ** HB1P **	GNMA POOL 509382 485 233,130.12 249,597.720	2029/07/15	6.500 232,568.17	02MAR00 561.95	22MAR00	1.000000 .00	561.95	
** HB1P **	CXL 485 -233,130.12		-232,568.17	02MAR00 -561.95	22MAR00	1.000000 .00	-561.95	

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** HB1P **	598 246,662.24 247,608.630		230,714.79	02MAR00 15,947.45	22MAR00	1.000000 .00	15,947.45	
** HB1P **	CXL 598 -246,662.24		-230,714.79	02MAR00 -15,947.45	22MAR00	1.000000 .00	-15,947.45	
** HB1P **	599 246,662.24 247,608.630		230,714.79	02MAR00 15,947.45	22MAR00	1.000000 .00	15,947.45	
** HB1P **	CXL 599 -246,662.24		-230,714.79	02MAR00 -15,947.45	22MAR00	1.000000 .00	-15,947.45	
** HB1P **	600 246,662.24 251,586.810		234,421.55	02MAR00 12,240.69	22MAR00	1.000000 .00	12,240.69	
** HB1P **	CXL 600 -246,662.24		-234,421.55	02MAR00 -12,240.69	22MAR00	1.000000 .00	-12,240.69	
** HB1P **	602 233,130.12 251,586.810		234,421.55	02MAR00 -1,291.43	24MAR00	1.000000 .00	-1,291.43	
36211C2P6	TOTAL		233,130.12	234,421.55		-1,291.43 S	.00	-1,291.43 S
36211C5H8 ** HB1E **	GNMA POOL 509461 365 97,781.25 100,000.000	2030/01/15	7.000 96,781.25	24NOV99 1,000.00	26JAN00	1.000000 .00	1,000.00	
** HB1E **	537 488,320.31 500,000.000		483,906.25	06DEC99 4,414.06	08FEB00	1.000000 .00	4,414.06	
36211C5H8	TOTAL		586,101.56	580,687.50		5,414.06 L	.00	5,414.06 L

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36211C6T4	GNMA POOL 509482	2030/01/15	7.500	01MAY00	22MAY00	1.000000	
** HB1E **	355 200,709.180		197,384.93			.00	-2,634.31
** HB1E **	CXL 355 -200,709.180		-197,384.93	01MAY00 2,634.31	22MAY00	1.000000 .00	2,634.31
36211C6T4	TOTAL		.00	.00 L		.00	.00 L
36211DAD2	GNMA POOL 509504	2029/12/15	7.000	06DEC99	08FEB00	1.000000	
** HB1E **	534 394,324.130		385,112.96			.00	3,481.14
36211DD23	GNMA POOL 509621	2029/07/15	6.500	05JUN00	22JUN00	1.000000	
** HB1E **	686 260,568.610		246,237.34			.00	6,188.51
36211DHJ2	GNMA POOL 509733	2029/08/15	7.000	20DEC99	25JAN00	1.000000	
** HB1E **	366 116,649.830		112,712.90			.00	-182.26
** HB1E **	CXL 366 -116,649.830		-112,712.90	20DEC99 182.26	25JAN00	1.000000 .00	182.26
36211DHJ2	TOTAL		.00	.00 L		.00	.00 L
36211DPR5	GNMA POOL 509932	2029/06/15	6.500	02MAR00	22MAR00	1.000000	
** HB1P **	342 502,002.000		468,881.64			.00	-2,608.05
** HB1P **	CXL 342 -502,002.000		-468,881.64	02MAR00 2,608.05	22MAR00	1.000000 .00	2,608.05
** HB1P **	417 500,867.400		467,821.89	02MAR00 -2,602.16	22MAR00	1.000000 .00	-2,602.16
** HB1P **	467 1,134.60		1,065.64	15MAR00 68.96	16MAR00	1.000000 .00	



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	1,134.60						
36211DPR5	TOTAL		468,956.49	471,489.69		.00	-2,533.20 S
36211DQM5	GNMA POOL 509960	2029/06/15	6.500	02MAR00	22MAR00	1.000000	
** HB1P **	343 394,076.400		368,076.59			.00	-2,047.36
** HB1P **	CXL 343 -394,076.400		-368,076.59	02MAR00 2,047.36	22MAR00	1.000000 .00	2,047.36
** HB1P **	418 393,380.690		367,426.79	02MAR00 -2,043.74	22MAR00	1.000000 .00	-2,043.74
** HB1P **	468 695.710		695.71	15MAR00 42.29	16MAR00	1.000000 .00	42.29
36211DQM5	TOTAL		368,122.50	370,123.95		.00	-2,001.45 S
36211EEG9	GNMA POOL 510535	2029/10/15	8.000	17NOV00	20DEC00	1.000000	
** HB1E **	103 172,967.550		176,264.74			.00	54.05
** HB1E **	104 433,649.400		441,915.84	17NOV00 135.51	20DEC00	1.000000 .00	135.51
** HB1E **	105 1,000,000.200		1,019,062.70	17NOV00 312.50	20DEC00	1.000000 .00	312.50
** HB1E **	106 1,000,000.200		1,019,062.70	17NOV00 312.50	20DEC00	1.000000 .00	312.50
** HB1E **	107 1,000,000.200		1,019,062.70	17NOV00 312.50	20DEC00	1.000000 .00	312.50
** HB1E **	108 1,000,000.200		1,019,062.70	17NOV00 312.50	20DEC00	1.000000 .00	312.50



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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	GN/LS		
** HB1E **	109 1,019,062.70	1,018,750.20		17NOV00 312.50	20DEC00	1.000000 .00	312.50
	1,000,000.200						
** HB1E **	110 1,019,062.70	1,018,750.20		17NOV00 312.50	20DEC00	1.000000 .00	312.50
	1,000,000.200						
36211EEG9	TOTAL	6,732,556.78	6,730,492.22	2,064.56 L		.00	2,064.56 L
36211EKT4	GNMA POOL 510706	2029/11/15	8.000	13DEC00	21DEC00	1.000000	
** HB1E **	111 234,091.21	233,153.67		937.54		.00	937.54
	228,582.030						
36211EPM2	GNMA POOL 518661	2029/12/15	6.500	02MAR00	22MAR00	1.000000	
** HB1P **	344 85,611.86	86,088.06		-476.20		.00	-476.20
	91,659.220						
** HB1P **	CXL 344 -85,611.86	-86,088.06		476.20	22MAR00	1.000000 .00	476.20
	-91,659.220						
** HB1P **	419 85,538.10	86,013.89		-475.79	22MAR00	1.000000 .00	-475.79
	91,580.250						
** HB1P **	469 78.97	74.17		15MAR00 4.80	16MAR00	1.000000 .00	4.80
36211EPM2	TOTAL	85,617.07	86,088.06	-470.99 S		.00	-470.99 S
36211EQ68	GNMA POOL 510877	2029/06/15	6.500	02MAR00	22MAR00	1.000000	
** HB1P **	345 110,941.78	111,558.87		-617.09		.00	-617.09
	118,778.370						
** HB1P **	CXL 345 -110,941.78	-111,558.87		617.09	22MAR00	1.000000 .00	617.09
	-118,778.370						
** HB1P **	420 110,009.06	110,620.96		-611.90	22MAR00	1.000000 .00	-611.90
	117,779.760						
** HB1P **				15MAR00	16MAR00	1.000000 .00	



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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	GN/LS		
	470 998.61	937.91		60.70		.00	60.70
	998.610						
36211EQ68	TOTAL	111,007.67	111,558.87	-551.20 S		.00	-551.20 S
36211ESC3	GNMA POOL 510915	2029/05/15	6.500	02MAR00	22MAR00	1.000000	
** HB1P **	346 190,805.52	191,866.83		-1,061.31		.00	-1,061.31
	204,283.430						
** HB1P **	CXL 346 -190,805.52	-191,866.83		1,061.31	22MAR00	1.000000 .00	1,061.31
	-204,283.430						
** HB1P **	421 190,591.71	191,651.83		-1,060.12	22MAR00	1.000000 .00	-1,060.12
	204,054.520						
** HB1P **	471 228.92	215.00		15MAR00 13.92	16MAR00	1.000000 .00	13.92
36211ESC3	TOTAL	190,820.63	191,866.83	-1,046.20 S		.00	-1,046.20 S
36211EXM3	GNMA POOL 511093	2029/11/15	8.000	15JUN00	22JUN00	1.000000	
** HB1Q **	395 199,537.97	197,703.09		1,834.88		.00	1,834.88
	197,363.880						
36211EYM4	GNMA POOL 511116	2029/12/15	8.000	17NOV00	20DEC00	1.000000	
** HB1E **	112 906,991.25	907,269.39		-278.14		.00	-278.14
	890,025.150						
36211EZE7	GNMA POOL 511173	2030/01/15	8.000	09NOV00	20NOV00	1.000000	
** HB1E **	165 244,047.93	243,991.74		56.19		.00	56.19
	239,758.500						
36211E4D7	GNMA POOL 511220	2030/03/15	8.000	01DEC00	20DEC00	1.000000	
** HB1E **	102 25,455.83	25,405.21		50.62		.00	50.62
	24,922.340						



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36211E4F2	GNMA POOL	511222	2030/03/15	8.000	110CT00	230CT00	1.000000	
** MB1E **	301	25,922.07	25,786.77	135.30	.00	135.30		
	25,468.410							
** MB1E **	302	666,985.56	663,504.21	3,481.35	110CT00	230CT00	1.000000	
	655,312.800				.00	3,481.35		
36211E4F2	TOTAL	692,907.63	689,290.98	3,616.65 L	.00	3,616.65 L		
36211FGH2	GNMA POOL	511500	2029/09/15	7.500	01MAY00	23MAY00	1.000000	
** MB1E **	356	24,432.79	24,758.87	-326.08	.00	-326.08		
	24,844.270							
36211FJD8	GNMA POOL	511560	2030/07/15	8.500	250CT00	20NOV00	1.000000	
** MB1E **	166	927,294.76	927,153.82	140.94	.00	140.94		
	902,065.130							
** MB1E **	167	4,111,876.62	4,111,251.62	625.00	250CT00	20NOV00	1.000000	
	4,000,001.580				.00	625.00		
36211FJD8	TOTAL	5,039,171.38	5,038,405.44	765.94 L	.00	765.94 L		
36211FJR7	GNMA POOL	511572	2030/07/15	8.000	17NOV00	20DEC00	1.000000	
** MB1E **	113	881,482.63	881,752.94	-270.31	.00	-270.31		
	864,993.690							
36211FQZ1	GNMA POOL	511772	2030/11/15	8.000	09NOV00	20NOV00	1.000000	
** MB1E **	168	339,660.94	339,582.73	78.21	.00	78.21		
	333,691.000							
** MB1E **	CXL 168	-339,660.94	-339,582.73	-78.21	09NOV00	20NOV00	1.000000	
	-333,691.000				.00	-78.21		



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36211FQZ1	TOTAL	.00	.00	.00 L	.00	.00 L	
36211GB85	GNMA POOL	512263	2029/12/15	7.500	04OCT00	31OCT00	1.000000
** MB1E **	303	200,186.56	199,624.06	562.50	.00	562.50	
	199,999.060						
36211GDS9	GNMA POOL	512313	2030/01/15	8.000	110CT00	230CT00	1.000000
** MB1E **	304	323,610.36	321,921.27	1,689.09	.00	1,689.09	
	317,946.930						
36211GEK5	GNMA POOL	512338	2030/01/15	8.000	01DEC00	21DEC00	1.000000
** MB1E **	114	26,860.62	26,807.21	53.41	.00	53.41	
	26,297.690						
36211GKL6	GNMA POOL	512499	2030/08/15	7.500	04OCT00	230CT00	1.000000
** MB1E **	305	198,911.88	198,352.96	558.92	.00	558.92	
	198,725.570						
36211GKN2	GNMA POOL 512501	512501	2030/08/15	8.000	110CT00	230CT00	1.000000
** MB1E **	306	675,454.27	671,928.72	3,525.55	.00	3,525.55	
	663,633.300						
36211GNG4	GNMA POOL	512591	2029/06/15	6.500	02MAR00	22MAR00	1.000000
** MB1P **	347	856,049.55	860,811.14	-4,761.59	.00	-4,761.59	
	916,518.270						
** MB1P **	CXL 347	-856,049.55	-860,811.14	4,761.59	02MAR00	22MAR00	1.000000
	-916,518.270				.00	4,761.59	
** MB1P **	422	855,299.03	860,056.44	-4,757.41	02MAR00	22MAR00	1.000000
	915,714.730				.00	-4,757.41	
** MB1P **	472	803.54	754.70	48.84	15MAR00	16MAR00	1.000000
	803.540				.00	48.84	



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36211GNG4	TOTAL	856,102.57		860,811.14			.00		-4,708.57 S
36211GNP4	GNMA POOL	512598	2029/06/15	6.500	02MAR00	22MAR00	1.000000		
** MB1P **	348	743,614.30		747,750.50			.00		-4,136.20
	796,140.940								
** MB1P **	CXL 348	-743,614.30		-747,750.50	02MAR00	22MAR00	1.000000		4,136.20
	-796,140.940						.00		
** MB1P **	423	742,915.14		747,047.46	02MAR00	22MAR00	1.000000		-4,132.32
	795,392.400						.00		
** MB1P **	CXL 423	-742,915.14		-747,047.46	02MAR00	22MAR00	1.000000		4,132.32
	-795,392.400						.00		
** MB1P **	494	742,915.14		747,047.45	02MAR00	29MAR00	1.000000		-4,132.31
	795,392.390						.00		
** MB1P **	473	748.55		703.05	15MAR00	16MAR00	1.000000		45.50
	748.550				45.50		.00		
36211GNP4	TOTAL	743,663.69		747,750.50			.00		-4,086.81 S
36211GUX9	GNMA POOL 512798		2029/06/15	6.500	02MAR00	22MAR00	1.000000		
** MB1P **	349	143,395.37		144,192.96			.00		-797.59
	153,524.370								
** MB1P **	CXL 349	-143,395.37		-144,192.96	02MAR00	22MAR00	1.000000		797.59
	-153,524.370						.00		
** MB1P **	424	143,263.76		144,060.62	02MAR00	22MAR00	1.000000		-796.86
	153,383.470						.00		
** MB1P **	474	140.90		132.34	15MAR00	16MAR00	1.000000		8.56
	140.900				8.56		.00		



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36211GUX9	TOTAL	143,404.66		144,192.96			.00		-788.30 S
36211GYU1	GNMA POOL 512923		2029/07/15	6.500	02MAR00	22MAR00	1.000000		
** MB1P **	350	543,243.96		546,265.65			.00		-3,021.69
	581,617.060								
** MB1P **	CXL 350	-543,243.96		-546,265.65	02MAR00	22MAR00	1.000000		3,021.69
	-581,617.060						.00		
** MB1P **	425	542,706.93		545,725.63	02MAR00	22MAR00	1.000000		-3,018.70
	581,042.090						.00		
** MB1P **	475	574.97		540.02	15MAR00	16MAR00	1.000000		34.95
	574.970				34.95		.00		
36211GYU1	TOTAL	543,281.90		546,265.65			.00		-2,983.75 S
36211G4K6	GNMA POOL 513026		2029/08/15	7.000	14JUN00	25JUL00	1.000000		
** MB1E **	178	486,563.03		484,688.02			.00		1,875.01
	500,000.540								
** MB10 **	040	768,134.01		766,527.55	14JUL00	19JUL00	1.000000		1,606.46
	790,871.570						.00		
** MB10 **	794	783,951.44		766,527.55	14JUL00	18JUL00	1.000000		17,423.89
	790,871.570						.00		
** MB10 **	CXL 794	-783,951.44		-766,527.55	14JUL00	18JUL00	1.000000		-17,423.89
	-790,871.570						.00		
36211G4K6	TOTAL	486,563.03		484,688.02			.00		1,875.01 L



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		768,134.01		766,527.55	1,606.46 S		.00	1,606.46 S
36211HGK1	GNMA POOL	513302	2029/08/15	6.500	02MAR00	22MAR00	1.000000	
** MBIP **								
	351	86,898.97		87,382.33	-483.36		.00	-483.36
	93,037.250							
** MBIP **	CXL 351	-86,898.97		-87,382.33	483.36	02MAR00	1.000000	483.36
	-93,037.250						.00	
** MBIP **	426	86,819.12		87,302.05	-482.93	02MAR00	1.000000	-482.93
	92,951.770						.00	
** MBIP **	476	85.48		80.28	5.20	15MAR00	1.000000	5.20
	85.480						.00	
36211HGK1	TOTAL	86,904.60		87,382.33	-477.73 S		.00	-477.73 S
36211HGQ8	GNMA POOL	513307	2029/08/15	7.000	06DEC99	08FEB00	1.000000	
** MBIE **								
	532	27,640.980		26,750.90	244.01		.00	244.01
** MBIE **	535	423,259.01		419,433.06	3,825.95	06DEC99	1.000000	3,825.95
	433,382.560						.00	
36211HGQ8	TOTAL	450,253.92		446,183.96	4,069.96 L		.00	4,069.96 L
36211HHE4	GNMA POOL	513329	2029/08/15	7.500	17APR00	19APR00	1.000000	
** MBIE **								
	728	511,565.000		502,772.47	7,753.41		.00	7,753.41
** MBIE **	729	997,968.84		982,812.60	15,156.24	17APR00	1.000000	15,156.24
	1,000,000.090						.00	
** MBIE **	730	997,968.84		982,812.59	15,156.25	17APR00	1.000000	15,156.25
	1,000,000.090						.00	
** MBIE **					17APR00	20APR00	1.000000	



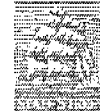
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		390,799.540		384,082.67	5,923.06		.00	5,923.06
36211HHE4	TOTAL	2,896,469.29		2,852,480.33	43,988.96 L		.00	43,988.96 L
36211HHX2	GNMA POOL	513346	2029/08/15	7.000	06DEC99	26JAN00	1.000000	
** MBIE **								
	367	159,263.83		157,824.20	1,439.63		.00	1,439.63
** MBIE **	368	531,489.91		532,349.37	-859.46	20DEC99	1.000000	-859.46
	550,054.240						.00	
36211HHX2	TOTAL	690,753.74		690,173.57	580.17 L		.00	580.17 L
36211HHZ7	GNMA POOL	513348	2029/08/15	7.500	17APR00	19APR00	1.000000	
** MBIE **								
	731	706,319.17		695,592.23	10,726.94		.00	10,726.94
	707,756.800							
36211HLW9	GNMA POOL	513441	2029/10/15	7.500	01MAY00	23MAY00	1.000000	
** MBIE **								
	357	765,011.47		775,221.34	-10,209.87		.00	-10,209.87
	777,895.360							
36211HQ46	GNMA POOL	513575	2030/04/15	8.000	13DEC00	20DEC00	1.000000	
** MBIE **								
	116	87,696.22		87,345.00	351.22		.00	351.22
	85,632.350							
36211HST9	GNMA POOL	513630	2030/02/15	8.000	14JUL00	24JUL00	1.000000	
** MBIE **								
	179	27,002.87		26,944.42	58.45		.00	58.45
	26,718.980							
** MBIE **	115	27,198.86		27,144.77	54.09	01DEC00	1.000000	54.09
	26,628.840						.00	
36211HST9	TOTAL	54,201.73		54,089.19	112.54 L		.00	112.54 L



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36211HSX0 ** WB1E **	GNMA POOL 180 25,961.220	2030/03/15	8.000 26,237.06 26,180.27	14JUL00 56.79	24JUL00	1.000000 .00	56.79
36211HW98 ** WB1P **	GNMA POOL 352 586,991.890	2029/07/15	6.500 548,264.18 551,313.79	02MAR00 -3,049.61	22MAR00	1.000000 .00	-3,049.61
** WB1P **	CXL 352 -586,991.890		-548,264.18 -551,313.79	02MAR00 3,049.61	22MAR00	1.000000 .00	3,049.61
** WB1P **	427 586,339.580		547,654.90 550,701.13	02MAR00 -3,046.23	22MAR00	1.000000 .00	-3,046.23
** WB1P **	477 652.310		652.31 612.66	15MAR00 39.65	16MAR00	1.000000 .00	39.65
36211HW98	TOTAL		548,307.21 551,313.79	-3,006.58 S		.00	-3,006.58 S
36211HX30 ** WB1E **	GNMA POOL 687 610,173.490	2029/07/15	6.500 576,613.95 562,122.33	05JUN00 14,491.62	22JUN00	1.000000 .00	14,491.62
36211HY96 ** WB1E **	GNMA POOL 358 883,808.350	2029/08/15	7.500 859,434.57 880,770.26	05MAY00 -21,335.69	23MAY00	1.000000 .00	-21,335.69
36211JJ57 ** WB1E **	GNMA POOL 181 27,724.330	2029/07/15	7.000 26,979.24 26,875.27	14JUN00 103.97	24JUL00	1.000000 .00	103.97
36211JK22 ** WB1E **	GNMA POOL 688 339,028.130	2029/07/15	6.500 320,381.58 312,329.66	05JUN00 8,051.92	22JUN00	1.000000 .00	8,051.92



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36211JUQ8 ** WB1E **	GNMA POOL 359 82,694.570	2029/08/15	7.500 81,324.94 82,410.31	01MAY00 -1,085.37	23MAY00	1.000000 .00	-1,085.37
36211JML7 ** WB1E **	GNMA POOL 360 899,889.220	2029/10/15	7.500 875,071.96 896,795.85	05MAY00 -21,723.89	23MAY00	1.000000 .00	-21,723.89
36211J2H9 ** WB1E **	GNMA POOL 514776 117 115,688.930	2029/12/15	8.000 117,894.25 117,930.40	17NOV00 -36.15	20DEC00	1.000000 .00	-36.15
36211J3S4 ** WB1E **	GNMA POOL 038 314,179.470	2030/02/15	8.000 317,664.90 315,848.55	13JUL00 1,816.35	23AUG00	1.000000 .00	1,816.35
36211KDH4 ** WB1E **	GNMA POOL 309 311,646.920	2030/03/15	8.000 317,198.13 315,542.51	11OCT00 1,655.62	23OCT00	1.000000 .00	1,655.62
36211KGL2 ** WB1E **	GNMA POOL 310 324,001.930	2030/02/15	8.000 329,773.21 328,051.95	11OCT00 1,721.26	23OCT00	1.000000 .00	1,721.26
36211KKH3 ** WB1E **	GNMA POOL 515209 169 897,040.300	2030/08/15	7.500 905,169.73 899,843.55	23OCT00 5,326.18	20NOV00	1.000000 .00	5,326.18
36211KN91 ** WB1E **	GNMA POOL 361 911,100.690	2030/02/15	7.500 885,974.24 907,968.78	05MAY00 -21,994.54	23MAY00	1.000000 .00	-21,994.54
36211KPT5 ** WB1E **	GNMA POOL 311 313,699.990	2030/03/15	8.000 319,287.77 317,621.24	11OCT00 1,666.53	23OCT00	1.000000 .00	1,666.53



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36211KQJ6 ** HB1E **	GNMA POOL 515357 039 25,864.530	2030/04/15	8.000 26,001.94	13JUL00 149.52	23AUG00	1.000000 .00	149.52
36211KRLO ** HB1E **	GNMA POOL 515391 040 99,539.000	2030/05/15	8.000 100,067.80	13JUL00 575.46	23AUG00	1.000000 .00	575.46
36211KRP1 ** HB1E **	GNMA POOL 515394 041 290,073.260	2030/05/15	8.000 291,614.27	13JUL00 1,676.99	23AUG00	1.000000 .00	1,676.99
36211KZP2 ** HB1E **	GNMA POOL 515650 257 333,691.220	2030/04/15	8.000 339,582.96	09NOV00 78.20	20NOV00	1.000000 .00	78.20
36211K2S2 ** HB1E **	GNMA POOL 515685 307 316,630.920	2030/05/15	8.000 320,588.81	11OCT00 1,682.10	23OCT00	1.000000 .00	1,682.10
36211K3G7 ** HB1E **	GNMA POOL 515699 308 640,260.950	2030/05/15	8.000 648,264.21	11OCT00 3,401.39	23OCT00	1.000000 .00	3,401.39
36211K6F6 ** HB1E **	GNMA POOL 515770 118 25,126.070	2030/06/15	8.000 25,612.89	17NOV00 -7.85	20DEC00	1.000000 .00	-7.85
36211LAZ5 ** HB1E **	GNMA POOL 515824 182 25,586.670	2030/06/15	8.000 25,802.56	14JUL00 55.97	24JUL00	1.000000 .00	55.97
36211LER9 ** HB1E **	GNMA POOL 515944 362 39,423.620	2029/09/15	7.500 39,288.10	01MAY00 -517.43	23MAY00	1.000000 .00	-517.43



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36211LNHI ** HB1E **	GNMA POOL 516192 536 229,254.200	2029/07/15	7.000 221,875.08	06DEC99 2,023.89	08FEB00	1.000000 .00	2,023.89
36211LXK3 ** HB1E **	GNMA POOL 516482 183 949,138.530	2030/04/15	8.000 957,146.89	14JUL00 2,076.24	24JUL00	1.000000 .00	2,076.24
36211LYQ9 ** HB1E **	GNMA POOL 516519 170 147,006.330	2030/04/15	8.000 149,601.91	09NOV00 34.46	20NOV00	1.000000 .00	34.46
36211L4B5 ** HB1E **	GNMA POOL 516618 732 326,997.000	2030/04/15	8.000 327,712.31	13APR00 3,678.71	27APR00	1.000000 .00	3,678.71
36211MAH3 ** HB1P **	GNMA POOL 516708 353 299,334.600	2029/08/15	6.500 281,140.66	02MAR00 -1,555.14	22MAR00	1.000000 .00	-1,555.14
36211MAH3 ** HB1P **	CXL 353 -299,334.600		-281,140.66	02MAR00 1,555.14	22MAR00	1.000000 .00	1,555.14
36211MAH3 ** HB1P **	428 299,028.000		279,299.15	02MAR00 -1,553.55	22MAR00	1.000000 .00	-1,553.55
36211MAH3 ** HB1P **	478 306.600		306.60	15MAR00 18.64	16MAR00	1.000000 .00	18.64
36211MAH3	TOTAL		279,605.75	-1,534.91 S		.00	-1,534.91 S
36211MUX6 ** HB1E **	GNMA POOL 517298 344 29,707.940	2029/08/15	7.500 29,605.82	05MAY00 -717.17	23MAY00	1.000000 .00	-717.17



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36211MYKO ** HB10 **	GNMA POOL 585 999,900.390	517414	994,275.95	2029/11/15	7.500 970,840.78	20JUN00	22JUN00	1.000000 .00		23,435.17 23,435.17
36211NF86 ** HB1E **	GNMA POOL 119 58,804.140	517791	60,062.92	2029/12/15	8.000 59,943.47	01DEC00	20DEC00	1.000000 .00		119.45 119.45
36211NF86 ** HB1E **	CXL 119 -58,804.140		-60,062.92		-59,943.47	01DEC00	20DEC00	1.000000 .00		-119.45 -119.45
36211NF86	TOTAL		.00		.00	.00 L		.00		.00 L
36211NGL6 ** HB1E **	GNMA POOL 171 958,722.420	517803	963,516.03	2029/08/15	7.500 961,718.43	26OCT00	20NOV00	1.000000 .00		1,797.60 1,797.60
36211NHD3 ** HB1E **	GNMA POOL 517828 453 200,646.220	517828	197,323.02	2029/08/15	7.500 199,956.50	01MAY00	02JUN00	1.000000 .00		-2,633.48 -2,633.48
36211NNS3 ** HB1Q **	GNMA POOL 518001 290 30,908.040	518001	31,318.54	2029/11/15	8.000 30,960.04	18AUG00	21SEP00	1.000000 .00		358.50 358.50
36211NNX2 ** HB1Q **	GNMA POOL 289 373,052.830	518006	378,182.31	2029/11/15	8.000 373,680.44	17AUG00	21SEP00	1.000000 .00		4,501.87 4,501.87
36211NP44 ** HB1Q **	GNMA POOL 518043 399 324,745.000	518043	328,322.47	2029/12/15	8.000 325,303.16	15JUN00	22JUN00	1.000000 .00		3,019.31 3,019.31
36211NP44 ** HB1Q **	401 204,185.110		206,434.34		204,536.06	15JUN00	22JUN00	1.000000 .00		1,898.28 1,898.28
36211NP44 ** HB1Q **	415 .200		.00		.20	15JUN00	15JUN00	1.000000 .00		-20 -20

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36211NP44	TOTAL		534,756.81		529,839.42	4,917.39 S		.00		4,917.39 S
36211NVY7 ** HB1E **	GNMA POOL 120 678,154.440	518228	694,499.02	2030/04/15	8.000 691,717.53	13DEC00	20DEC00	1.000000 .00		2,781.49 2,781.49
36211NV96 ** HB1E **	GNMA POOL 172 333,577.310	518240	339,545.22	2030/05/15	8.000 339,467.03	09NOV00	20NOV00	1.000000 .00		78.19 78.19
36211N2Y3 ** HB1E **	GNMA POOL 345 82,486.780	518391	81,120.59	2029/08/15	7.500 82,203.23	01MAY00	23MAY00	1.000000 .00		-1,082.64 -1,082.64
36211N4P0 ** HB1P **	GNMA POOL 354 169,388.860	518430	158,213.16	2029/09/15	6.500 159,093.19	02MAR00	22MAR00	1.000000 .00		-880.03 -880.03
36211N4P0 ** HB1P **	CXL 354 -169,388.860		-158,213.16		-159,093.19	02MAR00	22MAR00	1.000000 .00		880.03 880.03
36211N4P0 ** HB1P **	429 169,226.720		158,061.71		158,940.91	02MAR00	22MAR00	1.000000 .00		-879.20 -879.20
36211N4P0 ** HB1P **	479 162.140		162.14		152.28	15MAR00	16MAR00	1.000000 .00		9.86 9.86
36211N4P0	TOTAL		158,223.85		159,093.19	-869.34 S		.00		-869.34 S
36211PERO ** HB1E **	GNMA POOL 209 332,731.760	518644	338,684.54	2029/12/15	8.000 338,606.56	09NOV00	21NOV00	1.000000 .00		77.98 77.98

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36211PHA4 ** MB1E **	GNMA POOL 689 950,939.340	518725 901,015.02	2029/12/15 7.000 920,256.69	16MAY00 -19,241.67	22JUN00	1.000000 .00	-19,241.67
36211P6Z1 ** MB1Q **	GNMA POOL 519388 283 75,139.110	76,172.28	2030/03/15 8.000 75,265.59	17AUG00 906.69	21SEP00	1.000000 .00	906.69
362110GC9 ** MB1E **	GNMA I POOL 519595 042 300,306.370	303,637.89	2030/07/15 8.000 301,901.75	13JUL00 1,736.14	23AUG00	1.000000 .00	1,736.14
362110HJ3 ** MB1E **	GNMA POOL 312 810,632.000	519633 811,391.97	2030/10/15 7.500 809,112.07	04OCT00 2,279.90	23OCT00	1.000000 .00	2,279.90
** MB1E **	313 834,899.000	835,681.72	833,333.56	04OCT00 2,348.16	23OCT00	1.000000 .00	2,348.16
362110HJ3	TOTAL	1,647,073.69	1,642,445.63	4,628.06 L		.00	4,628.06 L
362110KNO ** MB1E **	GNMA POOL 121 106,678.940	519701 108,712.51	2029/09/15 8.000 108,745.84	17NOV00 -33.33	20DEC00	1.000000 .00	-33.33
362110LU3 ** MB1E **	GNMA POOL 519739 184 947,033.830	957,096.06	2029/10/15 8.000 955,024.43	14JUL00 2,071.63	24JUL00	1.000000 .00	2,071.63
36211QXS5 ** MB1E **	GNMA POOL 314 318,050.870	520089 323,716.15	2030/01/15 8.000 322,026.51	11OCT00 1,689.64	23OCT00	1.000000 .00	1,689.64



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36211RDM8 ** MB1E **	GNMA POOL 520408 555 200,770.000	196,080.14	2030/01/15 7.000 194,307.72	06DEC99 1,772.42	08FEB00	1.000000 .00	1,772.42
36211RE96 ** MB1E **	GNMA POOL 173 51,039.720	520460 51,502.27	2030/01/15 7.500 51,199.22	23OCT00 303.05	20NOV00	1.000000 .00	303.05
36211RFD6 ** MB1E **	GNMA POOL 185 946,284.670	520464 956,338.94	2030/01/15 8.000 954,268.95	14JUL00 2,069.99	24JUL00	1.000000 .00	2,069.99
36211RFL8 ** MB1P **	GNMA POOL 520471 355 109,732.990	102,493.18	2030/01/15 6.500 103,063.28	02MAR00 -570.10	22MAR00	1.000000 .00	-570.10
** MB1P **	CXL 355 -109,732.990	-102,493.18	-103,063.28	02MAR00 570.10	22MAR00	1.000000 .00	570.10
** MB1P **	430 109,633.190	102,399.97	102,969.55	02MAR00 -569.58	22MAR00	1.000000 .00	-569.58
** MB1P **	480 99.800	99.79	93.73	15MAR00 6.06	16MAR00	1.000000 .00	6.06
36211RFL8	TOTAL	102,499.76	103,063.28	-563.52 S		.00	-563.52 S
36211RHT9 ** MB1E **	GNMA POOL 122 707,736.860	520542 724,794.42	2030/02/15 8.000 721,891.60	13DEC00 2,902.82	20DEC00	1.000000 .00	2,902.82
36211RJB6 ** MB1E **	GNMA POOL 346 399,960.220	520558 388,930.07	2030/02/15 7.500 392,398.47	05MAY00 -3,468.40	23MAY00	1.000000 .00	-3,468.40



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36211RK99 ** MBIE **	GNMA POOL 520620 174 905,746.98 897,612.370	2030/03/15	7.500 900,417.41	23OCT00 5,329.57	20NOV00	1.000000 .00	5,329.57
36211RQ36 ** MBIE **	GNMA POOL 520774 315 667,548.69 655,866.080	2030/07/15	8.000 665,089.20	11OCT00 2,459.49	23OCT00	1.000000 .00	2,459.49
36211SJF5 ** MB1Q **	GNMA POOL 521462 286 150,392.87 148,353.020	2030/01/15	8.000 148,602.67	17AUG00 1,790.20	21SEP00	1.000000 .00	1,790.20
36211SLC9 ** MBIE **	GNMA POOL 521523 347 835,436.25 849,506.200	2029/10/15	7.500 846,586.02	01MAY00 -11,149.77	23MAY00	1.000000 .00	-11,149.77
36211SQE0 ** MBIE **	GNMA POOL 521653 316 114,315.82 112,315.210	2029/12/15	8.000 113,894.64	11OCT00 421.18	23OCT00	1.000000 .00	421.18
36211SR74 ** MBIE **	GNMA POOL 521710 124 705,777.37 689,167.360	2029/12/15	8.000 702,950.71	13DEC00 2,826.66	20DEC00	1.000000 .00	2,826.66
36211SUA3 ** MBIE **	GNMA POOL 521777 043 72,396.17 71,601.840	2030/01/15	8.000 71,982.22	13JUL00 413.95	23AUG00	1.000000 .00	413.95
36211SUH8 ** MBIE **	GNMA POOL 521784 044 316,841.98 313,365.580	2030/01/15	8.000 315,030.33	13JUL00 1,811.65	23AUG00	1.000000 .00	1,811.65
36211SVC8 ** MBIE **	GNMA POOL 521811 733 91,200.25 89,991.000	2030/04/15	8.000 90,187.86	13APR00 1,012.39	27APR00	1.000000 .00	1,012.39



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36211SVJ3 ** MB1Q **	GNMA POOL 521817 403 419,907.70 415,332.550	2030/04/15	8.000 416,046.40	15JUN00 3,861.30	22JUN00	1.000000 .00	3,861.30
** MB1Q **	285 92,071.57 90,822.760		90,975.65	17AUG00 1,095.92	21SEP00	1.000000 .00	1,095.92
36211SVJ3	TOTAL		507,022.05	4,957.22 S		.00	4,957.22 S
36211S3V7 ** MBIE **	GNMA POOL 522012 123 483,558.87 473,424.620	2030/05/15	8.000 482,597.22	01DEC00 961.65	22DEC00	1.000000 .00	961.65
36211TB38 ** MBIE **	GNMA POOL 522158 317 177,620.32 177,453.960	2030/02/15	7.500 177,121.23	04OCT00 499.09	23OCT00	1.000000 .00	499.09
36211TSM6 ** MBIE **	GNMA POOL 522633 690 513,619.05 543,512.220	2030/01/15	6.500 500,710.63	05JUN00 12,908.42	22JUN00	1.000000 .00	12,908.42
36211TVS1 ** MB10 **	GNMA POOL 522725 586 994,276.27 999,900.710	2030/04/15	7.500 970,841.10	20JUN00 23,435.17	22JUN00	1.000000 .00	23,435.17
36211TV77 ** MBIE **	GNMA POOL 522738 045 326,706.07 323,121.440	2030/04/15	8.000 324,838.02	13JUL00 1,868.05	23AUG00	1.000000 .00	1,868.05
36211TYH2 ** MBIE **	GNMA POOL 522812 318 313,489.68 308,003.370	2030/04/15	8.000 312,334.67	11OCT00 1,155.01	23OCT00	1.000000 .00	1,155.01



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36211UKP6	GNMA POOL 523302	2029/12/15	7.000	14JUN00	24JUL00	1.000000	
** HB1E **	186 945,770.610		916,806.39	3,546.63		.00	3,546.63
** HB1E **	187 948,352.080		919,308.80	14JUN00 3,556.32	24JUL00	1.000000 .00	3,556.32
** HB1E **	188 951,346.220		922,211.24	14JUN00 3,567.55	24JUL00	1.000000 .00	3,567.55
36211UKP6	TOTAL		2,758,326.43	10,670.50 L		.00	10,670.50 L
36211UMQ2	GNMA POOL 523367	2030/01/15	8.000	17NOV00	20DEC00	1.000000	
** HB1E **	125 84,287.900		85,920.98	-26.34		.00	-26.34
** HB1E **	126 778,666.570		793,753.23	17NOV00 -243.33	20DEC00	1.000000 .00	-243.33
36211UMQ2	TOTAL		879,674.21	-269.67 L		.00	-269.67 L
36211UML2	GNMA POOL 523651	2029/12/15	7.500	01MAY00	23MAY00	1.000000	
** HB1E **	348 490,433.200		488,747.34	-6,436.94		.00	-6,436.94
36211U3M2	GNMA POOL 523804	2030/03/15	8.000	15JUN00	22JUN00	1.000000	
** HB1Q **	396 219,527.820		219,905.13	2,040.93		.00	2,040.93
36211VNB2	GNMA POOL 524286	2029/11/15	8.000	14JUL00	24JUL00	1.000000	
** HB1E **	189 48,058.050		48,463.54	105.13		.00	105.13



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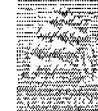
ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LN BASE SECY GN/LN	STL DT BASE CURR GN/LN	SELL RATE GN/LN	NET SECY GN/LN NET BAS SECY GN/LN
36211VN71	GNMA POOL 524314	2029/12/15	7.000	06DEC99	09FEB00	1.000000	
** HB1E **	466 25,046.040		24,460.98	24,239.87		.00	221.11
36211MLN6	GNMA POOL 525133	2030/05/15	8.000	11OCT00	23OCT00	1.000000	
** HB1E **	319 24,719.460		25,159.78	25,028.45		.00	131.33
36211MM54	GNMA POOL 525180	2030/05/15	8.000	09NOV00	21NOV00	1.000000	
** HB1E **	210 706,879.060		719,525.57	719,359.89		.00	165.68
36211M3B2	GNMA POOL 525594	2030/02/15	8.000	17NOV00	20DEC00	1.000000	
** HB1E **	127 39,026.350		39,770.29	39,782.49		.00	-12.20
36211M5V6	GNMA POOL 525660	2030/03/15	8.000	14JUL00	24JUL00	1.000000	
** HB1E **	190 26,381.780		26,662.09	26,604.38		.00	57.71
36211XAU0	GNMA POOL 525719	2030/01/15	8.000	21JAN00	25JAN00	1.000000	
** HB10 **	160 1,000,100.000		1,005,569.30	1,010,101.00		.00	-4,531.70
36211XJU1	GNMA POOL 525975	2030/08/15	8.000	13DEC00	20DEC00	1.000000	
** HB1E **	128 82,249.870		84,232.22	83,894.87		.00	337.35
36211XLM4	GNMA POOL 526041	2030/09/15	8.000	17NOV00	20DEC00	1.000000	
** HB1E **	129 854,195.360		870,478.46	870,745.40		.00	-266.94
36211XTS5	GNMA POOL 526261	2030/04/15	7.500	04OCT00	23OCT00	1.000000	
** HB1E **	320 82,088.550		82,165.51	81,934.63		.00	230.88



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36211XUN4 ** MB1E **	GNMA POOL 526289 175 175,521.18 172,436.190	2030/04/15	8.000 175,480.77	09NOV00 40.41	20NOV00	1.000000 .00	40.41
36211XVJ2 ** MB1E **	GNMA POOL 526317 191 25,523.56 25,255.220	2030/05/15	8.000 25,468.31	14JUL00 55.25	24JUL00	1.000000 .00	55.25
36211XHE2 ** MB1E **	GNMA POOL 526345 046 308,817.00 305,428.650	2030/06/15	8.000 307,051.24	13JUL00 1,765.76	23AUG00	1.000000 .00	1,765.76
36211YN59 ** MB1E **	GNMA POOL 527012 557 112,520.78 116,451.000	2030/01/15	7.000 112,702.73	20DEC99 -181.95	08FEB00	1.000000 .00	-181.95
36211YPC2 ** MB1E **	GNMA POOL 527019 192 26,886.39 26,603.730	2030/01/15	8.000 26,828.20	14JUL00 58.19	24JUL00	1.000000 .00	58.19
36211YQ49 ** MB1E **	GNMA POOL 527075 321 256,396.76 256,156.610	2030/02/15	7.500 255,676.32	04OCT00 720.44	23OCT00	1.000000 .00	720.44
36211Y5Z8 ** MB1E **	GNMA POOL 527136 130 712,613.49 695,842.600	2030/03/15	8.000 709,759.45	13DEC00 2,854.04	20DEC00	1.000000 .00	2,854.04
36211YT80 ** MB1E **	GNMA POOL 527146 349 932,697.29 948,405.250	2030/02/15	7.500 945,145.11	01MAY00 -12,447.82	23MAY00	1.000000 .00	-12,447.82
36211YTN4 ** MB1E **	GNMA POOL 527157 131 22,371.80 21,845.290	2030/03/15	8.000 22,282.20	13DEC00 89.60	20DEC00	1.000000 .00	89.60



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36211YTX2 ** MB1E **	GNMA POOL 527166 322 324,927.38 319,240.900	2030/03/15	8.000 323,231.41	11OCT00 1,695.97	23OCT00	1.000000 .00	1,695.97
36211YMT7 ** MB1E **	GNMA I POOL 527258 194 555,899.33 550,055.000	2030/07/15	8.000 554,696.09	14JUL00 1,203.24	25JUL00	1.000000 .00	1,203.24
36211YW59 ** MB1E **	GNMA POOL 527268 047 313,648.85 310,207.490	2030/07/15	8.000 311,855.47	13JUL00 1,793.38	23AUG00	1.000000 .00	1,793.38
36211YYQ1 ** MB1E **	GNMA POOL 527319 323 27,216.12 26,739.820	2030/08/15	8.000 27,074.07	11OCT00 142.05	23OCT00	1.000000 .00	142.05
36211YYQ1 ** MB1E **	324 376,253.58 369,668.850		374,289.71	11OCT00 1,963.87	23OCT00	1.000000 .00	1,963.87
36211YYQ1	TOTAL		403,469.70	401,363.78	2,105.92 L	.00	2,105.92 L
36211YZ31 ** MB1E **	GNMA POOL 527362 176 53,335.73 52,938.690	2030/09/15	7.500 53,104.12	25OCT00 231.61	20NOV00	1.000000 .00	231.61
36212A5M3 ** MB1E **	GNMA POOL 528352 142 86,364.39 84,748.860	2030/03/15	8.000 86,390.87	17NOV00 -26.48	20DEC00	1.000000 .00	-26.48
36212A6A8 ** MB1E **	GNMA POOL 528365 143 211,610.81 206,630.690	2030/03/15	8.000 210,763.30	13DEC00 847.51	20DEC00	1.000000 .00	847.51



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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	BASE COST	SECTY GN/LS	GN/LS	GN/LS	NET BAS SECTY GN/LS
36212BH09	GNMA POOL	2030/02/15	8.000	17AUG00	21SEP00	1.000000	
** HB1Q **							
88,764.080	284 89,984.58	88,913.46		1,071.12		.00	1,071.12
36212BJP9	GNMA POOL	2030/03/15	8.000	17NOV00	20DEC00	1.000000	
** HB1E **							
489,567.600	145 498,899.98	498,746.99		152.99		.00	152.99
36212BJ53	GNMA POOL	2030/03/15	8.000	01DEC00	20DEC00	1.000000	
** HB1E **							
505,391.550	144 516,210.09	515,183.51		1,026.58		.00	1,026.58
36212BJ61	GNMA POOL	2030/03/15	8.000	01DEC00	20DEC00	1.000000	
** HB1E **							
58,897.080	302 60,157.85	60,038.21		119.64		.00	119.64
36212BMC4	GNMA POOL	2030/05/15	8.000	14JUL00	24JUL00	1.000000	
** HB1E **							
26,976.850	195 27,263.48	27,204.47		59.01		.00	59.01
36212BMH3	GNMA POOL	2030/05/15	7.500	04OCT00	31OCT00	1.000000	
** HB1E **							
199,117.580	325 199,304.25	198,744.23		560.02		.00	560.02
36212BPR8	GNMA POOL	2030/09/15	8.000	09NOV00	20NOV00	1.000000	
** HB1E **							
240,104.720	177 244,400.34	244,344.07		56.27		.00	56.27
36212BK2	GNMA POOL	2030/04/15	8.000	15JUN00	22JUN00	1.000000	
** HB1Q **							
358,921.390	400 362,875.13	359,538.29		3,336.84		.00	3,336.84
36212CAP6	GNMA POOL 529314	2030/04/15	7.500	01MAY00	23MAY00	1.000000	
** HB1E **							
111,064.390	350 109,224.89	110,682.61		-1,457.72		.00	-1,457.72



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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	BASE COST	SECTY GN/LS	GN/LS	GN/LS	NET BAS SECTY GN/LS
36212CG08	GNMA POOL	2030/09/15	7.500	04OCT00	23OCT00	1.000000	
** HB1E **							
100,037.260	326 100,131.04	99,849.69		281.35		.00	281.35
36212CH46	GNMA POOL	2030/08/15	7.500	04OCT00	23OCT00	1.000000	
** HB1E **							
141,449.990	327 141,582.60	141,184.77		397.83		.00	397.83
** HB1E **							
937,142.910	328 938,021.48	935,385.77		2,635.71		.00	2,635.71
36212CH46	TOTAL						
	1,079,604.08	1,076,570.54		3,033.54 L		.00	3,033.54 L
36212DCV9	GNMA POOL	2030/09/15	8.000	09NOV00	20NOV00	1.000000	
** HB1E **							
354,250.150	178 360,587.91	360,504.88		83.03		.00	83.03
36212DC64	GNMA POOL 530293	2030/05/15	8.000	17NOV00	20DEC00	1.000000	
** HB1E **							
36,100.730	146 36,788.90	36,800.18		-11.28		.00	-11.28
36212DGH6	GNMA POOL 530400	2030/06/15	8.000	01DEC00	21DEC00	1.000000	
** HB1E **							
26,631.680	147 27,201.76	27,147.67		54.09		.00	54.09
36212DKA6	GNMA POOL 530489	2030/08/15	7.500	04OCT00	31OCT00	1.000000	
** HB1E **							
400,823.180	329 401,198.95	400,071.64		1,127.31		.00	1,127.31
** HB1E **							
623,720.570	330 624,305.31	622,551.09		1,754.22		.00	1,754.22
** HB1E **							
684,123.260	331 684,764.63	682,840.53		1,924.10		.00	1,924.10



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36212DKA6	TOTAL		1,710,268.89	1,705,463.26	4,805.63 L	.00	4,805.63 L
36212DK73	GNMA POOL 530518	2030/11/15	8.000	09NOV00	20NOV00	1.000000	
** WB1E **	179		176,703.78	40.69		.00	40.69
	173,598.000						
36212EAY3	GNMA POOL 531123	2030/08/15	8.000	01DEC00	20DEC00	1.000000	
** WB1E **	148		480,108.07	954.79		.00	954.79
	470,046.140						
36212EBY2	GNMA POOL 531155	2030/05/15	7.500	04OCT00	23OCT00	1.000000	
** WB1E **	332		29,234.89	82.14		.00	82.14
	29,207.510						
36212EEH3	GNMA POOL 531249	2030/07/15	7.500	04OCT00	23OCT00	1.000000	
** WB1E **	333		33,582.04	94.36		.00	94.36
	33,550.590						
36212EJ7	GNMA POOL 531365	2030/09/15	-7.500	04OCT00	23OCT00	1.000000	
** WB1E **	334		203,313.25	571.29		.00	571.29
	203,122.820						
36212EJ8	GNMA POOL 531369	2030/09/15	7.500	04OCT00	26OCT00	1.000000	
** WB1E **	335		174,491.01	490.29		.00	490.29
	174,327.580						
36212EQAB	GNMA POOL 531549	2030/04/15	8.000	13APR00	27APR00	1.000000	
** WB1E **	734		175,175.71	1,944.59		.00	1,944.59
	172,853.000						
36212ES81	GNMA POOL 531643	2030/05/15	8.000	17NOV00	20DEC00	1.000000	
** WB1E **	149		813,591.92	-249.50		.00	-249.50
	798,372.940						



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36212ETV9	GNMA POOL 531664	2030/06/15	8.000	14JUL00	24JUL00	1.000000	
** WB1E **	197		935,805.91	2,025.55		.00	2,025.55
	925,967.510						
36212EUS4	GNMA POOL 531693	2030/07/15	8.000	11OCT00	23OCT00	1.000000	
** WB1E **	336		326,822.91	1,204.14		.00	1,204.14
	321,103.260						
** WB1E **	CXL 336		-326,822.91	-1,204.14	11OCT00	23OCT00	1.000000
	-321,103.260					.00	-1,204.14
36212EUS4	TOTAL		.00	.00 L		.00	.00 L
36212EMJ2	GNMA POOL 531749	2030/06/15	8.000	17NOV00	20DEC00	1.000000	
** WB1E **	150		119,474.97	-36.64		.00	-36.64
	117,240.080						
36212FBM5	GNMA POOL 532044	2030/04/15	7.500	04OCT00	23OCT00	1.000000	
** WB1E **	337		89,314.64	250.96		.00	250.96
	89,230.990						
36212FCL6	GNMA POOL 532075	2030/04/15	8.000	13DEC00	20DEC00	1.000000	
** WB1E **	151		226,368.09	906.62		.00	906.62
	221,040.660						
36212FJ39	GNMA POOL 532282	2030/06/15	8.000	13JUN00	24JUL00	1.000000	
** WB1E **	198		1,008,538.34	312.53		.00	312.53
	1,000,100.000						
** WB1E **	199		90,965.35	225.03	14JUL00	25JUL00	1.000000
	90,009.000					.00	225.03
36212FJ39	TOTAL		1,099,503.69	537.56 L		.00	537.56 L



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SH SELL/BTC	LOT LOCAL PRINCIPAL NET	SHARES/PAR	LOCAL COST	BASE COST	BASE	SECY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
36212GBT8	GNMA POOL	532950	2030/06/15	7.500		04OCT00	23OCT00	1.000000	
** MB1E **	338	606,956.54		605,251.07		1,705.47		.00	1,705.47
	606,388.050								
36212GPE6	GNMA POOL	533321	2030/09/15	8.000		11OCT00	23OCT00	1.000000	
** MB1E **	339	377,406.25		376,015.74		1,390.51		.00	1,390.51
	370,801.350								
36212HCX6	GNMA POOL 533886		2030/06/15	7.500		04OCT00	23OCT00	1.000000	
** MB1E **	340	25,708.57		25,636.33		72.24		.00	72.24
	25,684.490								
** MB1E **	CXL 340	-25,708.57		-25,636.33		-72.24		.00	-72.24
	-25,684.490								
36212HCX6	TOTAL	.00		.00		.00 L		.00	.00 L
36212JHQ5	GNMA POOL	535355	2030/08/15	7.500		04OCT00	23OCT00	1.000000	
** MB1E **	341	204,568.52		203,993.71		574.81		.00	574.81
	204,376.920								
36212J4U7	GNMA POOL	535535	2030/10/15	8.000		01DEC00	21DEC00	1.000000	
** MB1E **	152	478,368.09		477,416.77		951.32		.00	951.32
	468,342.630								
36212KDED	GNMA POOL	535701	2030/09/15	7.500		04OCT00	23OCT00	1.000000	
** MB1E **	342	82,990.64		82,757.45		233.19		.00	233.19
	82,912.910								
36212KHU3	GNMA POOL	536259	2030/08/15	8.000		13JUL00	23AUG00	1.000000	
** MB1E **	048	303,328.13		301,593.75		1,734.38		.00	1,734.38
	300,000.000								
** MB1E **	049	375,001.53		372,857.34		2,144.19		.00	2,144.19
	370,887.000								
** MB1E **	050	380,601.98		378,425.76		2,176.22		.00	2,176.22
	376,426.000								

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ASSET ID	SECURITY DESCRIPTION	LOCAL PRINCIPAL NET	MAT DATE	MAT RATE	LOCAL COST	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	SHARES/PAR	LOCAL COST	BASE COST	BASE	SECY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
** MB1E **	051	398,637.87		396,358.53		2,279.34	23AUG00	1.000000	2,279.34
	394,264.000							.00	
** MB1E **	052	617,158.48		613,629.68		3,528.80	23AUG00	1.000000	3,528.80
	610,387.000							.00	
** MB1E **	053	684,387.12		680,473.91		3,913.21	23AUG00	1.000000	3,913.21
	676,878.000							.00	
** MB1E **	054	903,482.03		898,316.09		5,165.94	23AUG00	1.000000	5,165.94
	893,569.000							.00	
** MB1E **	055	951,140.95		945,702.50		5,438.45	23AUG00	1.000000	5,438.45
	940,705.000							.00	
** MB1E **	056	1,011,093.75		1,005,312.50		5,781.25	23AUG00	1.000000	5,781.25
	1,000,000.000							.00	
** MB1E **	057	1,011,093.75		1,005,312.50		5,781.25	23AUG00	1.000000	5,781.25
	1,000,000.000							.00	
** MB1E **	058	1,011,093.75		1,005,312.50		5,781.25	23AUG00	1.000000	5,781.25
	1,000,000.000							.00	
36212KHU3	TOTAL	7,647,019.34		7,603,295.06		43,724.28 L		.00	43,724.28 L
36212MHQ5	GNMA POOL	537639	2030/10/15	7.500		25OCT00	20NOV00	1.000000	
** MB1E **	180	900,463.99		896,553.78		3,910.21		.00	3,910.21
	893,760.780								
36212N2X4	GNMA POOL	539090	2030/12/15	8.000		01DEC00	20DEC00	1.000000	
** MB1E **	153	510,703.13		509,687.50		1,015.63		.00	1,015.63
	500,000.000								

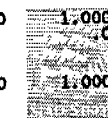
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ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
36212PFP2	GNMA POOL	2030/10/15	7.500	040CT00	27DEC00	1.000000	
** HB1E **	222 25,685.000		25,636.84	72.24		.00	72.24
** HB1E **	308 25,685.000		25,636.84	040CT00 288.96	230CT00	1.000000 .00	288.96
** HB1E **	CXL 308 -25,685.000		-25,636.84	040CT00 -288.96	230CT00	1.000000 .00	-288.96
36212PFP2	TOTAL		25,636.84	72.24 L		.00	72.24 L
36212QMT4	GNMA POOL	2030/10/15	7.500	230CT00	20NOV00	1.000000	
** HB1E **	181 51,985.820		52,148.28	308.66		.00	308.66
36212QXE5	GNMA POOL	2030/09/15	7.500	230CT00	20NOV00	1.000000	
** HB1E **	182 50,973.480		51,132.77	302.66		.00	302.66
36224DUJ1	GNMA POOL	2028/06/15	7.500	20JUN00	22JUN00	1.000000	
** HB10 **	578 999,900.490		970,840.88	23,435.17		.00	23,435.17
36225A6J4	GNMA POOL	2028/10/15	7.500	20JUL00	20JUL00	1.000000	
** HB10 **	073 410,231.530		408,084.23	-2,980.59		.00	-2,980.59
36225CNM4	GNMA II POOL	2030/04/20	1.000	200CT00	200CT00	1.000000	
** HB1E **	388 22,689.630		22,326.12	363.51		.00	363.51
** HB1E **	686 38,114.270		37,504.41	20NOV00 609.86	20NOV00	1.000000 .00	609.86



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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
36225CNM4	TOTAL		59,830.53	973.37 L		.00	973.37 L
36225CN28	GNMA POOL II	2030/05/20	1.000	22MAY00	26JUN00	1.000000	
** HB1E **	750 499,950.290		489,971.28	-332.46		.00	-332.46
** HB1E **	751 20,997,912.070		20,578,793.75	22MAY00 -13,963.62	26JUN00	1.000000 .00	-13,963.62
36225CN28	TOTAL		21,068,765.03	-14,296.08 L		.00	-14,296.08 L
36225CPL4	GNMA POOL	2030/07/20	1.000	30JUN00	25JUL00	1.000000	
** HB1E **	236 499,950.000		487,607.48	6,718.08		.00	6,718.08
** HB1E **	237 999,900.000		975,214.97	30JUN00 13,436.16	25JUL00	1.000000 .00	13,436.16
** HB1E **	238 999,900.000		975,214.97	30JUN00 13,436.16	25JUL00	1.000000 .00	13,436.16
** HB1E **	239 999,900.000		975,214.97	30JUN00 13,436.16	25JUL00	1.000000 .00	13,436.16
** HB1E **	867 8,999,999.000		8,778,186.83	27JUL00 128,999.71	24AUG00	1.000000 .00	128,999.71
** HB1E **	866 2,999,999.330		2,926,052.21	04AUG00 46,759.64	24AUG00	1.000000 .00	46,759.64
** HB1E **	068 31,278.420		30,507.16	20AUG00 771.19	21AUG00	1.000000 .00	771.19
** HB1E **	869 5,966,923.250		5,819,844.29	21AUG00 102,327.06	24AUG00	1.000000 .00	102,327.06
** HB1E **		2030/07/20	6.500	30AUG00	25SEP00	1.000000	



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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	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	SECTY GN/LS	BASE CURR	GN/LS	NET SECTY GN/LS
SHARES/PAR	BASE	BASE	BASE	BASE	GN/LS			NET BAS SECTY GN/LS
1,000,000.760	603	994,688.26		992,500.75	2,187.51		.00	2,187.51
36225CPL4	TOTAL							
		22,288,415.30		21,960,343.63	328,071.67 L		.00	328,071.67 L
36225CP83	GNMA POOL	080446	2030/08/20	1.000	200CT00	200CT00	1.000000	
** WB1E **								
20,591.010	605	20,591.01		20,700.32	-109.31		.00	-109.31
36225CQF6	GNMA II POOL	80453	2030/09/20	1.000	30AUG00	25SEP00	1.000000	
** WB1E **								
209,970.000	604	208,854.53		208,395.23	459.30		.00	459.30
** WB1E **								
789,930.000	605	785,733.50		784,005.53	1,727.97	25SEP00	1.000000	1,727.97
** WB1E **								
1,000,000.000	606	994,687.50		992,500.00	2,187.50	25SEP00	1.000000	2,187.50
** WB1E **								
2,999,700.000	607	2,983,764.09		2,977,202.25	6,561.84	25SEP00	1.000000	6,561.84
** WB1E **								
36225CQF6	TOTAL							
		4,973,039.62		4,962,103.01	10,936.61 L		.00	10,936.61 L
36225CQK5	GNMA POOL	80457	2030/09/20	1.000	20SEP00	20SEP00	1.000000	
** WB1E **								
27,495.330	602	27,495.33		27,641.40	-146.07		.00	-146.07
** WB1E **								
-27,495.330	CXL 602	-27,495.33		-27,641.40	146.07	20SEP00	1.000000	146.07
** WB1E **								
27,495.330	608	27,495.33		27,641.21	-145.88	200CT00	1.000000	-145.88
** WB1E **								



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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	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	SECTY GN/LS	BASE CURR	GN/LS	NET SECTY GN/LS
SHARES/PAR	BASE	BASE	BASE	BASE	GN/LS			NET BAS SECTY GN/LS
36225CQK5	TOTAL							
		27,495.33		27,641.21	-145.88 L		.00	-145.88 L
362320AQ6	GTE CORP		2000/12/01	9.375	30SEP00	30SEP00	1.000000	
** WB1A **								
6,000,000.000	014	6,023,603.88		6,023,990.83	-386.95		.00	-386.95
364760AB4	GAP INC	NT	2001/11/15	1.000	27JUL00	01AUG00	1.000000	
** WB1A **								
15,000,000.000	446	15,000,600.00		15,000,000.00	600.00		.00	600.00
36962GLE2	GENERAL ELEC CAP COR TRANCHE T		2001/09/15	6.350	30SEP00	30SEP00	1.000000	
** WB1A **								
10,000,000.000	015	9,920,909.21		9,920,684.86	224.35		.00	224.35
36962GLM4	GENERAL ELEC CAP CORP MTN		2001/11/05	6.150	30SEP00	30SEP00	1.000000	
** WB1A **								
24,000,000.000	016	23,659,590.06		23,658,784.64	805.42		.00	805.42
36962GNS9	GENERAL ELEC CAP COR TRANCHE T		2000/05/15	5.890	15MAY00	15MAY00	1.000000	
** WB1V **								
6,050,000.000	083	6,050,000.00		6,098,521.00	-48,521.00		.00	-48,521.00
36962GSK1	GENERAL ELEC CAP COR TR 00394		2000/04/12	1.000	12APR00	12APR00	1.000000	
** WB1A **								
10,000,000.000	357	10,000,000.00		10,001,360.00	-1,360.00		.00	-1,360.00
36962GUP7	GENERAL ELEC CAP COR TRANCHE T		2002/03/01	7.000	30SEP00	30SEP00	1.000000	
** WB1A **								
20,000,000.000	018	19,994,204.49		19,994,193.61	10.88		.00	10.88
37042HUF6	GENERAL MTRS ACCEP C TRANCHE T		2000/10/23	1.000	30SEP00	30SEP00	1.000000	
** WB1A **								
5,000,000.000	026	5,000,739.26		5,000,772.87	-33.61		.00	-33.61



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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 SECY GN/LS GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY NET BAS	GN/LS SECTY GN/LS
37042HVR9 ** HB1A **	GENERAL 027 9,400,000.000	MTRS ACCEP C FRN MTN 9,434,970.54	2001/12/17	1.000 9,435,049.24	30SEP00 -78.70	30SEP00	1.000000 .00		-78.70
37042MNC1 ** HB1A **	GENERAL 322 7,200,000.000	MTRS ACCEP C TR.00483 7,213,680.00	2001/08/06	1.000 7,211,317.08	22AUG00 2,362.92	25AUG00	1.000000 .00		2,362.92
37042MXR7 ** HB1A **	GENERAL 028 2,275,000.000	MTRS ACCEP C TERM NTS 2,275,746.58	2002/05/28	1.000 2,275,747.79	30SEP00 -1.21	30SEP00	1.000000 .00		-1.21
37042MYD7 ** HB1A **	GENERAL 301 10,000,000.000	MTRS ACCEP C TR 00532 10,021,460.00	2001/08/10	1.000 10,006,467.91	23AUG00 14,992.09	28AUG00	1.000000 .00		14,992.09
37042MYL9 ** HB1A **	GENERAL 029 17,400,000.000	MTRS ACCEP C TRANCHE T 17,280,326.09	2001/09/21	6.400 17,279,992.25	30SEP00 333.84	30SEP00	1.000000 .00		333.84
37042MYS4 ** HB1A **	GENERAL 030 21,850,000.000	MTRS ACCP CO TRANCHE T 21,903,021.92	2002/10/07	1.000 21,903,093.02	30SEP00 -71.10	30SEP00	1.000000 .00		-71.10
37042MYZ8 ** HB1A **	GENERAL 031 15,000,000.000	MOTORS ACCEP MTN TRANC 15,012,427.10	2001/12/10	1.000 15,012,455.44	30SEP00 -28.34	30SEP00	1.000000 .00		-28.34
** HB1U **	243 15,000,000.000	15,026,310.00		15,011,319.79	03NOV00 14,990.21	08NOV00	1.000000 .00		14,990.21
37042MYZ8	TOTAL	15,012,427.10		15,012,455.44	-28.34 L		.00		-28.34 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 SECY GN/LS GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY NET BAS	GN/LS SECTY GN/LS
37042WZC8 ** HB1U **	GENERAL 233 15,000,000.000	MTRS ACCEP C TRANCHE O 15,026,310.00	2002/01/28	1.000 15,000,000.00	02NOV00 2,310.00	07NOV00	1.000000 .00		14,990.21 S 2,310.00
37042WZH7 ** HB1A **	GENERAL 033 10,000,000.000	MTRS ACCEP C TRANCHE T 9,994,779.63	2002/02/14	1.000 9,994,769.33	30SEP00 10.30	30SEP00	1.000000 .00		10.30
37042HZK0 ** HB1A **	GENERAL 034 25,000,000.000	MTRS ACCEP C TRANCHE T 25,024,116.25	2003/02/14	1.000 25,024,143.63	30SEP00 -27.38	30SEP00	1.000000 .00		-27.38
** HB1A **	035 5,000,000.000	4,998,346.94		5,004,579.82	30SEP00 -6,232.88	30SEP00	1.000000 .00		-6,232.88
** HB1A **	036 5,000,000.000	5,004,574.62		4,998,345.06	30SEP00 6,229.56	30SEP00	1.000000 .00		6,229.56
37042HZK0	TOTAL	35,027,037.81		35,027,068.51	-30.70 L		.00		-30.70 L
37042HZN4 ** HB1A **	GENERAL 037 25,000,000.000	MTRS ACCEP C TRANCHE T 24,980,627.87	2003/03/10	1.000 25,000,000.00	30SEP00 -19,372.13	30SEP00	1.000000 .00		-19,372.13
** HB1A **	038 25,000,000.000	25,000,000.00		25,000,000.00	30SEP00 .00	30SEP00	1.000000 .00		.00
** HB1A **	039 25,000,000.000	25,000,000.00		24,980,606.20	30SEP00 19,393.80	30SEP00	1.000000 .00		19,393.80
** HB1Y **	079 9,150,000.000	9,133,709.34		9,122,367.00	03NOV00 11,342.34	08NOV00	1.000000 .00		11,342.34



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37042HZN4	TOTAL	25,000,000.00		25,000,000.00		.00		.00	.00
		59,114,337.21		59,102,973.20		11,364.01 L		.00	11,364.01 L
37042WZT1	GENERAL	MTRS ACCEP C TRANCHE T	2002/04/18	1.000		30SEP00	30SEP00	1.000000	
** MB1A **	040	19,994,141.35		19,994,131.10		10.25		.00	10.25
	20,000,000.000								
370424CK7	GENERAL	MTRS ACCEP C 5.5PCT DE	2001/12/15	5.500		30SEP00	30SEP00	1.000000	
** MB1A **	021	5,497,687.95		5,497,422.83		265.12		.00	265.12
	5,620,000.000								
3704248C0	GENERAL	MTRS ACCEP C NT	2001/02/15	5.625		30SEP00	30SEP00	1.000000	
** MB1A **	020	11,009,064.11		11,008,765.32		298.79		.00	298.79
	11,050,000.000								
370425QE3	GENERAL	MTRS ACCEP C FLTG RATE	2002/04/29	1.000		30SEP00	30SEP00	1.000000	
** MB1A **	022	20,002,985.79		20,002,990.92		-5.13		.00	-5.13
	20,000,000.000								
370425RH5	GENERAL	MTRS ACCEP C NT	2004/04/05	1.000		30SEP00	30SEP00	1.000000	
** MB1A **	023	25,010,445.81		25,010,453.78		-7.97		.00	-7.97
	25,000,000.000								
** MB1A **	024	15,005,300.27		15,005,304.32		-4.05		.00	-4.05
	15,000,000.000								
370425RH5	TOTAL	40,015,746.08		40,015,758.10		-12.02 L		.00	-12.02 L
370425RP7	GENERAL	MTRS ACCEP C NT	2010/01/19	7.750		02MAR00	07MAR00	1.000000	
** MB1H **	325	219,384.00		218,240.00		1,144.00		.00	1,144.00
	220,000.000								
** MB1H **	326	219,511.60		218,209.20		1,302.40		1.000000	1,302.40
	220,000.000							.00	
** MB1H **	552	40,442.40		39,685.20		757.20	12APR00	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	MAT RATE LOCAL COST BASE COST	LOCAL BASE	TRD DT SECTY GN/LS SECTY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
		40,000.000							
** MB1H **	569	70,716.80		69,449.10		07APR00	12APR00	1.000000	1,267.70
	70,000.000					1,267.70		.00	
** MB1H **	591	40,470.00		39,685.20		10APR00	13APR00	1.000000	784.80
	40,000.000					784.80		.00	
370425RP7	TOTAL	590,524.80		585,268.70		5,256.10 L		.00	5,256.10 L
37934EAA0	GLOBAL	FRANCHISE TR 1998 NT A	2004/04/10	6.349		10FEB00	10FEB00	1.000000	
** MB10 **	423	27,441.98		26,855.62		586.36		.00	586.36
	27,441.980								
** MB10 **	374	1,092,644.79		1,097,199.84		-4,555.05	24MAY00	1.000000	-4,555.05
	1,121,155.780							.00	
** MB10 **	420	.00		.03		24MAY00	24MAY00	1.000000	-.03
	.030					-.03		.00	
37934EAA0	TOTAL	1,120,086.77		1,124,055.49		-3,968.72 S		.00	-3,968.72 S
38141EDG1	GOLDMAN	SACHS GROUP TRANCHE T	2002/03/22	1.000		30SEP00	30SEP00	1.000000	
** MB1A **	041	24,990,520.76		24,990,503.11		17.65		.00	17.65
	25,000,000.000								
38141MEG2	GOLDMAN	SACHS GROUP TRANCHE T	2000/11/24	1.000		12JAN00	18JAN00	1.000000	
** MB1E **	049	1,001,915.00		1,000,000.00		1,915.00		.00	1,915.00
	1,000,000.000								
** MB1E **	CXL 049	-1,001,915.00		-1,000,000.00		-1,915.00	18JAN00	1.000000	-1,915.00
	-1,000,000.000							.00	
** MB1E **	070	1,001,915.00		1,000,000.00		1,915.00	18JAN00	1.000000	1,915.00
	1,000,000.000							.00	



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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 SECTY GN/LS BASE SECTY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
38141MEG2	TOTAL	1,001,915.00		1,000,000.00	1,915.00 L		.00	1,915.00 L
38141MNJ6	GOLDMAN SACHS GROUP	TRANCHE T	2001/04/27	1.000	30SEP00	30SEP00	1.000000	
** WB1A **	043	10,006,212.79		10,006,242.41	-29.62		.00	-29.62
	10,000,000.000							
** WB1U **	797	10,004,080.00		10,003,983.34	11DEC00 96.66	14DEC00	1.000000 .00	96.66
	10,000,000.000							
38141MNJ6	TOTAL	10,006,212.79		10,006,242.41	-29.62 L		.00	-29.62 L
		10,004,080.00		10,003,983.34	96.66 S		.00	96.66 S
3837H2B24	GOVERNMENT NATL MTG	REMIC TR	2029/08/16	1.000	25NOV00	25NOV00	1.000000	
** WB1F **	001	.00		95,879.48	-95,879.48		.00	-95,879.48
	98,483.010							
** WB1F **	CXL 001	.00		-95,879.48	25NOV00 95,879.48	25NOV00	1.000000 .00	95,879.48
	-98,483.010							
** WB1F **	202	.00		9,632.78	-9,632.78	25DEC00	1.000000 .00	-9,632.78
	171,249.420							
** WB1F **	CXL 202	.00		-9,632.78	25DEC00 9,632.78	25DEC00	1.000000 .00	9,632.78
	-171,249.420							
** WB1F **	206	.00		11,576.44	-11,576.44	25DEC00	1.000000 .00	-11,576.44
	205,803.370							
3837H2B24	TOTAL	.00		11,576.44	-11,576.44 L		.00	-11,576.44 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 SECTY GN/LS BASE SECTY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
38405PAA3	GRACECHURCH CARD	FDG ASSET BKD	2004/11/15	1.000	30SEP00	30SEP00	1.000000	
** WB1A **	374	10,011,988.63		10,011,886.37	102.26		.00	102.26
	10,000,000.000							
390559AE2	GREAT LAKES CARBON C	SR SUB NT	2008/05/15	10.250	21JAN00	26JAN00	1.000000	
** WB1J **	447	4,468,365.00		4,934,317.50	-465,952.50		.00	-465,952.50
	4,779,000.000							
391417CU4	GREAT WESTN BK	BEV HILLS CA	2001/06/15	9.875	30SEP00	30SEP00	1.000000	
** WB1A **	044	2,036,699.23		2,036,837.96	-138.73		.00	-138.73
	2,000,000.000							
3935053V2	GREEN TREE FINL CORP	1999 E HO	2008/08/15	6.320	13NOV00	16NOV00	1.000000	
** WB1H **	538	412,623.38		413,172.12	-548.74		.00	-548.74
	413,172.120							
** WB1H **	CXL 538	-412,623.38		-413,172.12	13NOV00 548.74	16NOV00	1.000000 .00	548.74
	-413,172.120							
** WB1H **	573	341,253.69		341,707.52	-453.83	17NOV00	1.000000 .00	-453.83
	341,707.520							
** WB1H **	739	.00		.02	30NOV00 -.02	30NOV00	1.000000 .00	-.02
	.020							
3935053V2	TOTAL	341,253.69		341,707.54	-453.85 L		.00	-453.85 L
393533AS3	GREEN TREE RECREATIO	1996 D AS	2022/12/15	1.000	15SEP00	15SEP00	1.000000	
** WB1E **	029	117,539.11		117,502.48	36.63		.00	36.63
	117,539.110							
** WB1E **	030	183,907.22		183,850.05	15OCT00 57.17	16OCT00	1.000000 .00	57.17
	183,907.220							



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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	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
393533AS3	TOTAL	301,446.33		301,352.53	93.80 L		.00	93.80 L
393533BQ6	GREEN TREE RECREATIO	1997 D AS	2029/03/15	1.000	01JAN00	18JAN00	1.000000	
** HB10 **	192	32,172.28		32,122.01	50.27		.00	50.27
	32,172.280							
** HB10 **	097	579,370.43		578,754.54	20JUL00	20JUL00	1.000000	615.89
	579,660.260				615.89		.00	
** HB10 **	146	.00		.02	31JUL00	31JUL00	1.000000	-0.02
	.020				-0.02		.00	
393533BQ6	TOTAL	611,542.71		610,876.57	666.14 S		.00	666.14 S
40050AAC6	GRUPO ELEKTRA SA EKT GLOBAL DE	2008/04/01	12.000		02AUG00	07AUG00	1.000000	
** HB1N **	208	194,500.00		200,000.00	-5,500.00		.00	-5,500.00
	200,000.000							
** HB1N **	212	389,000.00		400,000.00	03AUG00	08AUG00	1.000000	-11,000.00
	400,000.000				-11,000.00		.00	
** HB1N **	214	391,500.00		400,000.00	07AUG00	10AUG00	1.000000	-8,500.00
	400,000.000				-8,500.00		.00	
40050AAC6	TOTAL	975,000.00		1,000,000.00	-25,000.00 S		.00	-25,000.00 S
402514I16	ARGENTINA(REP OF)	FRN 31MAR	2005/03/31	1.000	31MAR00	31MAR00	1.000000	
** HB10 **	408	8,800.00		8,176.67	623.33		.00	623.33
	8,800.000							
** HB10 **	696	.00		14,866.67	07JUN00	15JUN00	1.000000	-14,866.67
	16,000.000				-14,866.67		.00	
** HB10 **	696	.00		-14,866.67	07JUN00	15JUN00	1.000000	14,866.67
	-16,000.000				14,866.67		.00	
** HB10 **					07JUN00	19JUN00	1.000000	

1.000000  
 1.000000  
 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	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
	697	14,866.67		14,866.67	.00		.00	.00
	16,000.000							
** HB10 **	777	5,505.00		5,575.00	20JUN00	23JUN00	1.000000	-70.00
	6,000.000				-70.00		.00	
** HB10 **	777	-5,505.00		-5,575.00	20JUN00	23JUN00	1.000000	70.00
	-6,000.000				70.00		.00	
** HB10 **	119	73,840.00		74,252.03	20JUL00	20JUL00	1.000000	-412.03
	80,000.000				-412.03		.00	
** HB1A **	133	-1,500,000.00	2005/03/31	1.000	01OCT99	01OCT99	1.000000	-358,192.50
	-1,500,000.000			-1,141,807.50	-358,192.50		.00	
** HB1N **	160	100,000.00		90,500.00	05APR00	05APR00	1.000000	9,500.00
	100,000.000				9,500.00		.00	
** HB1N **	253	100,000.00		91,795.38	29SEP00	29SEP00	1.000000	8,204.62
	100,000.000				8,204.62		.00	
** HB1N **	276	756,000.00		827,940.64	07NOV00	10NOV00	1.000000	-71,940.64
	900,000.000				-71,940.64		.00	
** HB1H **	516	73,840.00	2005/03/31	7.375	31JUL00	03AUG00	1.000000	-40.99
	80,000.000			73,880.99	-40.99		.00	
** HB1H **	520	73,840.00		73,880.99	31JUL00	03AUG00	1.000000	-40.99
	80,000.000				-40.99		.00	
** HB1H **	520	-73,840.00		-73,880.99	31JUL00	03AUG00	1.000000	40.99
	-80,000.000				40.99		.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 SECTY GN/LS			
402514II6	TOTAL						
	14,866.67		14,866.67	.00		.00	.00
	-1,426,160.00		-1,067,926.51	-358,233.49 L		.00	-358,233.49 L
	1,038,640.00		1,092,664.72	-54,024.72 S		.00	-54,024.72 S
403570II7	BULGARIA (NAT REP) FRN 28JUL 2024/07/28 1.000			25APR00	28APR00	1.000000	
** WB1M **	662 157,750.00		160,000.00	-2,250.00		.00	-2,250.00
	200,000.000						
** WB1M **	675 273,000.00		280,937.50	-7,937.50	26APR00	01MAY00	1.000000
	350,000.000					.00	-7,937.50
** WB1M **	116 244,125.00		243,554.30	570.70	05SEP00	08SEP00	1.000000
	300,000.000					.00	570.70
** WB1M **	461 189,375.00		203,448.73	-14,073.73	13DEC00	18DEC00	1.000000
	250,000.000					.00	-14,073.73
403570II7	TOTAL						
	864,250.00		887,940.53	-23,690.53 S		.00	-23,690.53 S
41135TAB4	HANVIT BK SUB NT UP 2010/03/01 12.750			20JUL00	20JUL00	1.000000	
** WB10 **	079 498,750.00		523,750.00	-25,000.00		.00	-25,000.00
	500,000.000						
** WB1H **	687 483,125.00		498,778.05	-15,653.05	07DEC00	12DEC00	1.000000
	500,000.000					.00	-15,653.05
41135TAB4	TOTAL						
	483,125.00		498,778.05	-15,653.05 L		.00	-15,653.05 L
	498,750.00		523,750.00	-25,000.00 S		.00	-25,000.00 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 BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE	BASE	BASE SECTY GN/LS			
413498II9	BRAZIL (FED REP OF) FRN 01JAN 2001/01/01 1.000			14JAN00	20JAN00	1.000000	
** MB1E **	083 427,486.50		426,453.30	1,033.20		.00	1,033.20
	430,500.000						
414737II9	BRAZIL (FEDERATIVE RE FRN 15APR 2006/04/15 1.000			27SEP00	27SEP00	1.000000	
** MB1A **	551 4,388,437.50		3,906,000.00	482,437.50		.00	482,437.50
	4,650,000.000						
** MB1A **	552 21,901,500.00		18,271,094.25	3,630,405.75	27SEP00	27SEP00	1.000000
	21,622,250.000					.00	3,630,405.75
** MB1A **	553 13,165,312.50		12,835,570.10	329,742.40	27SEP00	27SEP00	1.000000
	12,973,500.000					.00	329,742.40
** MB1A **	554 13,191,468.75		13,099,050.00	92,418.75	27SEP00	27SEP00	1.000000
	12,973,500.000					.00	92,418.75
** MB1A **	555 17,588,625.00		17,465,400.00	123,225.00	27SEP00	27SEP00	1.000000
	17,298,000.000					.00	123,225.00
** MB1A **	556 21,956,718.75		21,905,870.03	50,848.72	27SEP00	27SEP00	1.000000
	21,622,500.000					.00	50,848.72
** MB1A **	557 13,071,150.00		13,147,875.00	-76,725.00	27SEP00	27SEP00	1.000000
	12,973,500.000					.00	-76,725.00
** MB1A **	558 17,425,875.00		17,525,983.03	-100,108.03	27SEP00	27SEP00	1.000000
	17,298,000.000					.00	-100,108.03
** MB1A **	733 75,000.00		75,941.89	-941.89	31OCT00	31OCT00	1.000000
	75,000.000					.00	-941.89
** MB1A **	459 4,388,437.50	2006/04/15	6.937 4,039,793.27	348,644.23	29AUG00	31AUG00	1.000000
	5,000,000.000					.00	348,644.23
** MB1A **	CXL 459 -4,388,437.50		-4,039,793.27	-348,644.23	29AUG00	31AUG00	1.000000
	-5,000,000.000					.00	-348,644.23



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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 SECTY BASE SECTY	GN/LS GN/LS	STL DT BASE	SELL RATE CURR GN/LS	NET SECTY NET BAS SECTY	GN/LS GN/LS
** MB1A **	461	21,901,500.00	18,672,128.84	3,229,371.16	29AUG00	31AUG00	1.000000	.00	3,229,371.16	
23,250,000.000										
** MB1A **	CXL 461	-21,901,500.00	-18,672,128.84	-3,229,371.16	29AUG00	31AUG00	1.000000	.00	-3,229,371.16	
-23,250,000.000										
** MB1A **	469	13,165,312.50	12,917,886.88	247,425.62	29AUG00	31AUG00	1.000000	.00	247,425.62	
13,950,000.000										
** MB1A **	CXL 469	-13,165,312.50	-12,917,886.88	-247,425.62	29AUG00	31AUG00	1.000000	.00	-247,425.62	
-13,950,000.000										
** MB1A **	644	13,191,468.75	13,105,975.82	85,492.93	01SEP00	07SEP00	1.000000	.00	85,492.93	
13,950,000.000										
** MB1A **	CXL 644	-13,191,468.75	-13,105,975.82	-85,492.93	01SEP00	07SEP00	1.000000	.00	-85,492.93	
-13,950,000.000										
** MB1A **	645	17,588,625.00	17,474,634.43	113,990.57	01SEP00	07SEP00	1.000000	.00	113,990.57	
18,600,000.000										
** MB1A **	CXL 645	-17,588,625.00	-17,474,634.43	-113,990.57	01SEP00	07SEP00	1.000000	.00	-113,990.57	
-18,600,000.000										
** MB1A **	096	21,956,718.75	21,918,142.10	38,576.65	06SEP00	11SEP00	1.000000	.00	38,576.65	
23,250,000.000										
** MB1A **	CXL 096	-21,956,718.75	-21,918,142.10	-38,576.65	06SEP00	11SEP00	1.000000	.00	-38,576.65	
-23,250,000.000										
** MB1A **	327	13,071,150.00	13,156,931.71	-85,781.71	14SEP00	19SEP00	1.000000	.00	-85,781.71	
13,950,000.000										
** MB1A **	CXL 327	-13,071,150.00	-13,156,931.71	85,781.71	14SEP00	19SEP00	1.000000	.00	85,781.71	
-13,950,000.000										
** MB1A **	488	17,425,875.00	17,540,333.06	-114,458.06	21SEP00	26SEP00	1.000000	.00	-114,458.06	



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 SECTY BASE SECTY	GN/LS GN/LS	STL DT BASE	SELL RATE CURR GN/LS	NET SECTY NET BAS SECTY	GN/LS GN/LS
18,600,000.000										
** MB1A **	CXL 488	-17,425,875.00	-17,540,333.06	114,458.06	21SEP00	26SEP00	1.000000	.00	114,458.06	
-18,600,000.000										
414737119	TOTAL	122,764,087.50	118,232,784.30	4,531,303.20	L		.00		4,531,303.20	
414738117	BRAZIL (FED REP OF)	FR DIS NT	2024/04/15	1.000	28AUG00	31AUG00	1.000000			
** MB1A **	476	20,468,750.00	20,190,972.35	277,777.65			.00		277,777.65	
25,000,000.000										
** MB1A **	468	20,406,250.00	20,318,412.71	87,837.29	29AUG00	31AUG00	1.000000	.00	87,837.29	
25,000,000.000										
** MB1A **	093	8,237,500.00	8,064,529.18	172,970.82	06SEP00	11SEP00	1.000000	.00	172,970.82	
10,000,000.000										
** MB1A **	328	12,131,250.00	12,097,554.71	33,695.29	14SEP00	19SEP00	1.000000	.00	33,695.29	
15,000,000.000										
** MB1A **	468	15,525,000.00	16,752,041.95	-1,227,041.95	20SEP00	25SEP00	1.000000	.00	-1,227,041.95	
20,000,000.000										
** MB1A **	486	11,718,750.00	12,564,116.54	-845,366.54	21SEP00	26SEP00	1.000000	.00	-845,366.54	
15,000,000.000										
414738117	TOTAL	88,487,500.00	89,987,627.44	-1,500,127.44	L		.00		-1,500,127.44	
414953112	BULGARIA (NAT REP)	FRN	28JUL 2011/07/28	1.000	25APR00	28APR00	1.000000			
** MB1M **	663	233,625.00	232,500.00	1,125.00			.00		1,125.00	
300,000.000										
** MB1M **	679	380,000.00	387,500.00	-7,500.00	27APR00	02MAY00	1.000000	.00	-7,500.00	
500,000.000										
** MB1M **	431	259,875.00	267,750.00	-7,875.00	22MAY00	25MAY00	1.000000	.00	-7,875.00	
350,000.000										



ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
** WB1M **	638 550,000.000		406,312.50	420,750.00	26MAY00 -14,437.50	01JUN00 .00	1.000000 -14,437.50
** WB1M **	041 750,000.000		576,397.50	573,750.00	06JUN00 2,647.50	09JUN00 .00	1.000000 2,647.50
** WB1M **	519 550,000.000		445,500.00	415,711.47	03AUG00 29,788.53	08AUG00 .00	1.000000 29,788.53
** WB10 **	260 40,000.000	2011/07/28	32,200.00	1.000 31,900.00	09FEB00 300.00	14FEB00 .00	1.000000 300.00
** WB10 **	092 60,000.000		48,487.50	47,850.00	20JUL00 637.50	20JUL00 .00	1.000000 637.50
** WB1H **	518 60,000.000		48,525.00	48,521.42	31JUL00 3.58	03AUG00 .00	1.000000 3.58
** WB1M **	117 500,000.000	2011/07/28	407,500.00	7.062 376,896.61	05SEP00 30,603.39	08SEP00 .00	1.000000 30,603.39
** WB1M **	462 400,000.000		296,500.00	302,847.81	13DEC00 -6,347.81	18DEC00 .00	1.000000 -6,347.81
414953II2	TOTAL		48,525.00	48,521.42	3.58 L	.00	3.58 L
			3,086,397.50	3,057,455.89	28,941.61 S	.00	28,941.61 S
415217II1	BRAZIL(FED REP OF) STEPCPN	2014/04/15	8.000		20JUL00	20JUL00	1.000000
** WB10 **	091 258,596.100		190,876.25	188,164.22	2,712.03	.00	2,712.03
** WB1N **	123 3,518,309.000	2014/04/15	2,590,355.00	1.000 2,486,322.25	15MAR00 104,032.75	23MAR00 .00	1.000000 104,032.75
** WB1A **	494 15,000,000.000		13,068,338.63	10,988,839.05	17APR00 2,079,499.58	20APR00 .00	1.000000 2,079,499.58



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** WB1A **	494 -15,000,000.000		-13,068,338.63	-10,988,839.05	17APR00 -2,079,499.58	20APR00 .00	1.000000 -2,079,499.58
** WB1A **	730 30,785,250.000		21,703,601.25	22,916,641.05	01JUN00 -1,213,039.80	06JUN00 .00	1.000000 -1,213,039.80
** WB1A **	730 -30,785,250.000		-21,703,601.25	-22,916,641.05	01JUN00 1,213,039.80	06JUN00 .00	1.000000 1,213,039.80
** WB1A **	785 30,785,250.000		22,011,453.75	25,017,541.23	02JUN00 -3,006,087.48	07JUN00 .00	1.000000 -3,006,087.48
** WB1A **	785 -30,785,250.000		-22,011,453.75	-25,017,541.23	02JUN00 3,006,087.48	07JUN00 .00	1.000000 3,006,087.48
** WB1H **	519 258,596.100		192,007.60	191,025.71	31JUL00 981.89	03AUG00 .00	1.000000 981.89
** WB1H **	519 -258,596.100		-192,007.60	-191,025.71	31JUL00 -981.89	03AUG00 .00	1.000000 -981.89
** WB1A **	130 61,570,500.000		46,424,157.00	50,865,444.59	16AUG00 -4,441,287.59	21AUG00 .00	1.000000 -4,441,287.59
** WB1A **	130 -61,570,500.000		-46,424,157.00	-50,865,444.59	16AUG00 4,441,287.59	21AUG00 .00	1.000000 4,441,287.59
** WB1A **	214 61,570,500.000		46,562,690.63	45,441,996.79	18AUG00 1,120,693.84	23AUG00 .00	1.000000 1,120,693.84
** WB1A **	214 -61,570,500.000		-46,562,690.63	-45,441,996.79	18AUG00 -1,120,693.84	23AUG00 .00	1.000000 -1,120,693.84
** WB1A **	238 30,785,250.000		23,146,659.84	22,529,847.09	21AUG00 616,812.75	24AUG00 .60	1.000000 616,812.75
** WB1A **	238 -23,146,659.84		-23,146,659.84	-22,529,847.09	21AUG00 -616,812.75	24AUG00 .00	1.000000 -616,812.75



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		-30,785,250.000						
** HB1A **	239	23,146,659.84	22,775,111.67		21AUG00 371,548.17	24AUG00	1.000000 .00	371,548.17
		30,785,250.000						
** HB1A **	CXL 239	-23,146,659.84	-22,775,111.67		21AUG00 -371,548.17	24AUG00	1.000000 .00	-371,548.17
		-30,785,250.000						
** HB1A **	240	23,165,900.63	22,807,094.68		21AUG00 358,805.95	24AUG00	1.000000 .00	358,805.95
		30,785,250.000						
** HB1A **	CXL 240	-23,165,900.63	-22,807,094.68		21AUG00 -358,805.95	24AUG00	1.000000 .00	-358,805.95
		-30,785,250.000						
** HB1A **	265	23,329,062.45	22,962,071.49		22AUG00 366,990.96	25AUG00	1.000000 .00	366,990.96
		30,785,250.000						
** HB1A **	CXL 265	-23,329,062.45	-22,962,071.49		22AUG00 -366,990.96	25AUG00	1.000000 .00	-366,990.96
		-30,785,250.000						
** HB1A **	342	4,710,143.25	4,565,323.82		24AUG00 144,819.43	29AUG00	1.000000 .00	144,819.43
		6,157,050.000						
** HB1A **	CXL 342	-4,710,143.25	-4,565,323.82		24AUG00 -144,819.43	29AUG00	1.000000 .00	-144,819.43
		-6,157,050.000						
** HB1A **	417	9,451,071.75	9,131,153.58		25AUG00 319,918.17	30AUG00	1.000000 .00	319,918.17
		12,314,100.000						
** HB1A **	CXL 417	-9,451,071.75	-9,131,153.58		25AUG00 -319,918.17	30AUG00	1.000000 .00	-319,918.17
		-12,314,100.000						
** HB1A **	471	9,489,553.31	9,231,538.90		28AUG00 258,014.41	31AUG00	1.000000 .00	258,014.41
		12,314,100.000						
** HB1A **	CXL 471	-9,489,553.31	-9,231,538.90		28AUG00 -258,014.41	31AUG00	1.000000 .00	-258,014.41
		-12,314,100.000						



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** HB1A **	465	23,473,753.13	22,916,965.53		29AUG00 556,787.60	31AUG00	1.000000 .00	556,787.60
		30,785,250.000						
** HB1A **	CXL 465	-23,473,753.13	-22,916,965.53		29AUG00 -556,787.60	31AUG00	1.000000 .00	-556,787.60
		-30,785,250.000						
** HB1A **	466	23,473,753.13	22,916,965.53		29AUG00 556,787.60	31AUG00	1.000000 .00	556,787.60
		30,785,250.000						
** HB1A **	CXL 466	-23,473,753.13	-22,916,965.53		29AUG00 -556,787.60	31AUG00	1.000000 .00	-556,787.60
		-30,785,250.000						
** HB1A **	483	23,550,716.25	23,222,140.25		29AUG00 328,576.00	31AUG00	1.000000 .00	328,576.00
		30,785,250.000						
** HB1A **	CXL 483	-23,550,716.25	-23,222,140.25		29AUG00 -328,576.00	31AUG00	1.000000 .00	-328,576.00
		-30,785,250.000						
** HB1A **	484	23,550,716.25	23,222,140.25		29AUG00 328,576.00	31AUG00	1.000000 .00	328,576.00
		30,785,250.000						
** HB1A **	CXL 484	-23,550,716.25	-23,222,140.25		29AUG00 -328,576.00	31AUG00	1.000000 .00	-328,576.00
		-30,785,250.000						
** HB1S **	355	550,001.58	564,701.54		07NOV00 -14,699.96	14NOV00	1.000000 .00	-14,699.96
		615,000.000						
** HB1M **	628	220,499.35	2014/04/15 278,501.17	5.000	19APR00 -58,001.82	25APR00	1.000000 .00	-58,001.82
		307,852.500						
** HB1M **	032	478,156.50	611,054.31		03MAY00 -132,897.81	09MAY00	1.000000 .00	-132,897.81
		677,275.500						
** HB1M **	753	405,210.85	477,114.76		02JUN00 -71,903.91	08JUN00	1.000000 .00	-71,903.91
		554,134.500						
** HB1M **	462	273,603.91	279,662.63		22JUN00 -6,058.72	27JUN00	1.000000 .00	-6,058.72



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369,423.000								
** HB1M **	523	824,967.74	809,937.40		03AUG00 15,030.34	08AUG00	1.000000 .00	15,030.34
	1,108,269.000							
** HB1M **	067	424,951.89	389,576.67		30AUG00 35,375.22	07SEP00	1.000000 .00	35,375.22
	554,134.500							
** HB1M **	059	235,891.98	216,727.90		03OCT00 19,164.08	06OCT00	1.000000 .00	19,164.08
	307,852.500							
** HB1M **	039	411,098.53	391,345.26		27NOV00 19,753.27	30NOV00	1.000000 .00	19,753.27
	554,134.500							
** HB1A **	534	13,068,338.63	11,037,608.19	2014/04/15	17APR00 2,030,730.44	20APR00	1.000000 .00	2,030,730.44
	15,000,000.000							
** HB1A **	534 CXL	-13,068,338.63	-11,037,608.19		17APR00 -2,030,730.44	20APR00	1.000000 .00	-2,030,730.44
	-15,000,000.000							
** HB1A **	618	13,068,338.63	11,427,108.86		17APR00 1,641,229.77	20APR00	1.000000 .00	1,641,229.77
	18,471,150.000							
** HB1A **	535	21,703,601.25	23,049,379.64		01JUN00 -1,345,778.39	06JUN00	1.000000 .00	-1,345,778.39
	30,785,250.000							
** HB1A **	535 CXL	-21,703,601.25	-23,049,379.64		01JUN00 1,345,778.39	06JUN00	1.000000 .00	1,345,778.39
	-30,785,250.000							
** HB1A **	619	21,703,601.25	19,260,142.23		01JUN00 2,443,459.02	06JUN00	1.000000 .00	2,443,459.02
	30,785,250.000							
** HB1A **	536	22,011,453.75	25,090,145.92		02JUN00 -3,078,692.17	07JUN00	1.000000 .00	-3,078,692.17
	30,785,250.000							
** HB1A **	536 CXL	-22,011,453.75	-25,090,145.92		02JUN00 3,078,692.17	07JUN00	1.000000 .00	3,078,692.17
	-30,785,250.000							



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** HB1A **	620	22,011,453.75	20,359,438.62		02JUN00 1,652,015.13	07JUN00	1.000000 .00	1,652,015.13
	30,785,250.000							
** HB1H **	626	192,007.60	190,876.25		31JUL00 1,131.35	31JUL00	1.000000 .00	1,131.35
	258,596.100							
** HB1S **	190	457,160.85	457,221.02		09AUG00 -60.17	21AUG00	1.000000 .00	-60.17
	500,000.000							
** HB1A **	537	46,424,157.00	50,692,014.68		16AUG00 -4,267,857.68	21AUG00	1.000000 .00	-4,267,857.68
	61,570,500.000							
** HB1A **	537 CXL	-46,424,157.00	-50,692,014.68		16AUG00 4,267,857.68	21AUG00	1.000000 .00	4,267,857.68
	-61,570,500.000							
** HB1A **	632	46,424,157.00	44,058,052.46		16AUG00 2,366,104.54	21AUG00	1.000000 .00	2,366,104.54
	61,570,500.000							
** HB1A **	538	46,562,690.63	45,301,833.75		18AUG00 1,260,856.88	23AUG00	1.000000 .00	1,260,856.88
	61,570,500.000							
** HB1A **	538 CXL	-46,562,690.63	-45,301,833.75		18AUG00 -1,260,856.88	23AUG00	1.000000 .00	-1,260,856.88
	-61,570,500.000							
** HB1A **	633	46,562,690.63	45,388,333.00		18AUG00 1,174,357.63	23AUG00	1.000000 .00	1,174,357.63
	61,570,500.000							
** HB1A **	539	23,146,659.84	22,457,140.97		21AUG00 689,518.87	24AUG00	1.000000 .00	689,518.87
	30,785,250.000							
** HB1A **	539 CXL	-23,146,659.84	-22,457,140.97		21AUG00 -689,518.87	24AUG00	1.000000 .00	-689,518.87
	-30,785,250.000							
** HB1A **	540	23,146,659.84	22,704,121.88		21AUG00 442,537.96	24AUG00	1.000000 .00	442,537.96
	30,785,250.000							
** HB1A **	540 CXL	-23,146,659.84	-22,704,121.88		21AUG00 -442,537.96	24AUG00	1.000000 .00	-442,537.96
	-30,785,250.000							



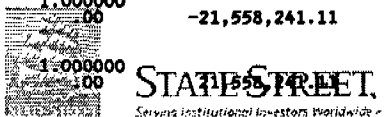
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-30,785,250.000								
** HB1A **	541 23,165,900.63	22,739,145.75	21AUG00	426,754.88	24AUG00	1.000000	426,754.88	
30,785,250.000								
** HB1A **	CXL 541 -23,165,900.63	-22,739,145.75	21AUG00	-426,754.88	24AUG00	1.000000	-426,754.88	
-30,785,250.000								
** HB1A **	634 23,146,659.84	22,713,135.51	21AUG00	433,524.33	24AUG00	1.000000	433,524.33	
30,785,250.000								
** HB1A **	635 23,146,659.84	22,591,399.49	21AUG00	555,260.35	24AUG00	1.000000	555,260.35	
30,785,250.000								
** HB1A **	636 23,165,900.63	22,741,505.84	21AUG00	424,394.79	24AUG00	1.000000	424,394.79	
30,785,250.000								
** HB1A **	542 23,329,062.45	22,911,662.00	22AUG00	417,400.45	25AUG00	1.000000	417,400.45	
30,785,250.000								
** HB1A **	CXL 542 -23,329,062.45	-22,911,662.00	22AUG00	-417,400.45	25AUG00	1.000000	-417,400.45	
-30,785,250.000								
** HB1A **	637 23,329,062.45	22,849,201.45	22AUG00	479,861.00	25AUG00	1.000000	479,861.00	
30,785,250.000								
** HB1A **	543 4,710,143.25	4,556,217.00	24AUG00	153,926.25	29AUG00	1.000000	153,926.25	
6,157,050.000								
** HB1A **	CXL 543 -4,710,143.25	-4,556,217.00	24AUG00	-153,926.25	29AUG00	1.000000	-153,926.25	
-6,157,050.000								
** HB1A **	638 4,710,143.25	4,593,067.53	24AUG00	117,075.72	29AUG00	1.000000	117,075.72	
6,157,050.000								
** HB1A **	544 9,451,071.75	9,112,434.00	25AUG00	338,637.75	30AUG00	1.000000	338,637.75	
12,314,100.000								



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** HB1A **	CXL 544 -9,451,071.75	-9,112,434.00	25AUG00	-338,637.75	30AUG00	1.000000	-338,637.75	
-12,314,100.000								
** HB1A **	639 9,451,071.75	9,172,735.03	25AUG00	278,336.72	30AUG00	1.000000	278,336.72	
12,314,100.000								
** HB1A **	547 9,489,553.31	9,297,145.50	28AUG00	192,407.81	31AUG00	1.000000	192,407.81	
12,314,100.000								
** HB1A **	CXL 547 -9,489,553.31	-9,297,145.50	28AUG00	-192,407.81	31AUG00	1.000000	-192,407.81	
-12,314,100.000								
** HB1A **	640 9,489,553.31	9,122,614.07	28AUG00	366,939.24	31AUG00	1.000000	366,939.24	
12,314,100.000								
** HB1A **	545 23,473,753.13	22,875,820.38	29AUG00	597,932.75	31AUG00	1.000000	597,932.75	
30,785,250.000								
** HB1A **	CXL 545 -23,473,753.13	-22,875,820.38	29AUG00	-597,932.75	31AUG00	1.000000	-597,932.75	
-30,785,250.000								
** HB1A **	546 23,550,716.25	23,118,124.06	29AUG00	432,592.19	31AUG00	1.000000	432,592.19	
30,785,250.000								
** HB1A **	CXL 546 -23,550,716.25	-23,118,124.06	29AUG00	-432,592.19	31AUG00	1.000000	-432,592.19	
-30,785,250.000								
** HB1A **	555 23,550,716.25	23,081,957.37	29AUG00	468,758.88	31AUG00	1.000000	468,758.88	
30,785,250.000								
** HB1A **	641 23,473,753.13	22,828,642.01	29AUG00	645,111.12	31AUG00	1.000000	645,111.12	
30,785,250.000								
** HB1A **	642 1,523,716.25	23,081,957.36	29AUG00	-21,558,241.11	31AUG00	1.000000	-21,558,241.11	
30,785,250.000								
** HB1A **	CXL 642 -1,523,716.25	-23,081,957.36	29AUG00	21,558,241.11	31AUG00	1.000000	21,558,241.11	
-30,785,250.000								





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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		NET BAS SECTY GN/LS	
-30,785,250.000							
** HB1A **				06SEP00	11SEP00	1.000000	
643	24,074,065.50	21,279,172.75	2,794,892.75			.00	2,794,892.75
28,158,400.000							
** HB1A **				30OCT00	02NOV00	1.000000	
722	91,720,804.22	91,871,320.19	-150,515.97			.00	-150,515.97
123,141,000.000							
** HB1A **				31OCT00	03NOV00	1.000000	
723	45,985,467.19	45,882,418.02	103,049.17			.00	103,049.17
61,570,500.000							
** HB1A **				31OCT00	03NOV00	1.000000	
724	45,985,467.19	45,882,418.01	103,049.18			.00	103,049.18
61,570,500.000							
** HB1A **				31OCT00	03NOV00	1.000000	
725	45,985,467.19	45,893,187.44	92,279.75			.00	92,279.75
61,570,500.000							
** HB1A **				31OCT00	03NOV00	1.000000	
726	45,985,467.19	45,990,112.16	-4,644.97			.00	-4,644.97
61,570,500.000							
415217II1	TOTAL	613,162,507.79	597,176,838.29	15,985,669.50 L		.00	15,985,669.50 L
		7,062,774.43	7,150,329.13	-87,554.70 S		.00	-87,554.70 S
415218II9	BRAZIL (FED REP OF) FRN 15APR 2012/04/15 1.000			09AUG00	21AUG00	1.000000	
** HB1S **		149,875.00	150,007.55			.00	-132.55
186							
200,000.000							
420305II7	CREDIT SUISSE FIRS FR LN NTS 2005/10/27 1.000			30SEP00	30SEP00	1.000000	
** HB1A **		3,333,874.71	3,333,869.22			.00	5.49
175							
3,443,000.000							
** HB1A **				30SEP00	30SEP00	1.000000	
176	7,262,399.21	7,262,226.12	173.09			.00	173.09
7,500,000.000							



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WB2C ANNUAL

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		NET BAS SECTY GN/LS	
420305II7	TOTAL	10,596,273.92	10,596,095.34	178.58 L		.00	178.58 L
421383II3	BRAZIL (FED REP OF) VAR 15APR 2024/04/15 1.000			14AUG00	17AUG00	1.000000	
** HB1A **		33,500,000.00	33,019,876.60			.00	480,123.40
047							
50,000,000.000							
** HB1A **				14AUG00	17AUG00	1.000000	
048	33,656,250.00	33,109,458.53	546,791.47			.00	546,791.47
50,000,000.000							
** HB1A **				18AUG00	23AUG00	1.000000	
213	16,781,250.00	17,094,332.33	-313,082.33			.00	-313,082.33
25,000,000.000							
** HB1A **				24AUG00	29AUG00	1.000000	
343	6,818,750.00	6,852,097.13	-33,347.13			.00	-33,347.13
10,000,000.000							
** HB1A **				25AUG00	30AUG00	1.000000	
416	6,850,000.00	6,839,704.86	10,295.14			.00	10,295.14
10,000,000.000							
** HB1A **				28AUG00	31AUG00	1.000000	
473	20,520,000.00	20,419,191.15	100,808.85			.00	100,808.85
30,000,000.000							
421383II3	TOTAL	118,126,250.00	117,334,660.60	791,589.40 L		.00	791,589.40 L
421701II6	MEXICO(UTD MEX ST) 8.5PCT MT 2006/02/01 8.500			29AUG00	31AUG00	1.000000	
** HB1A **		24,975,000.00	25,149,454.14			.00	-174,454.14
462							
25,000,000.000							
** HB1A **				06SEP00	11SEP00	1.000000	
092	25,050,000.00	25,137,635.65	-87,635.65			.00	-87,635.65
25,000,000.000							
** HB1A **				14SEP00	19SEP00	1.000000	
324	9,960,000.00	10,037,090.91	-77,090.91			.00	-77,090.91
10,000,000.000							
** HB1A **				20SEP00	25SEP00	1.000000	
470	4,909,375.00	5,018,500.00	-109,125.00			.00	-109,125.00
5,000,000.000							



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421701II6	TOTAL		64,894,375.00	65,342,680.70	-448,305.70 L	.00	-448,305.70 L
42209EDJ6	HEADLANDS MTG SECS I SER 1997	2012/11/25	7.250	13JUN00	13JUN00	1.000000	
** HB1E **	585		832.30	140,503.82	-139,671.52	.00	-139,671.52
	138,812.050						
** HB1E **	CXL 585		-832.30	-140,503.82	139,671.52	1.000000	139,671.52
	-138,812.050					.00	
42209EDJ6	TOTAL		.00	.00	.00 L	.00	.00 L
423081III1	RUSSIAN FEDERATION 2.50PCT B	2030/03/31	1.000	26SEP00	03OCT00	1.000000	
** HB1S **	259		213,850.00	242,838.39	-28,988.39	.00	-28,988.39
	560,000.000						
** HB1S **	CXL 259		-213,850.00	-242,838.39	28,988.39	1.000000	28,988.39
	-560,000.000					.00	
** HB1S **	270		213,850.00	242,838.39	-28,988.39	1.000000	-28,988.39
	560,000.000					.00	
** HB1S **	335	2030/03/31	2.500	31OCT00	07NOV00	1.000000	
	575,000.000		217,062.50	203,765.63	13,296.87	.00	13,296.87
** HB1S **	CXL 335		-217,062.50	-203,765.63	-13,296.87	1.000000	-13,296.87
	-575,000.000					.00	
** HB1S **	343		217,062.50	203,765.63	13,296.87	1.000000	13,296.87
	575,000.000					.00	
** HB1S **	339		111,831.25	102,768.75	9,062.50	1.000000	9,062.50
	290,000.000					.00	



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423081III1	TOTAL		542,743.75	549,372.77	-6,629.02 S	.00	-6,629.02 S
428040AV1	HERTZ CORP	2000/04/01	6.500	01APR00	03APR00	1.000000	
** HB1A **	007		1,000,000.00	999,450.00	550.00	.00	550.00
	1,000,000.000						
428040BP3	HERTZ CORP SR NT	2005/06/01	8.250	25MAY00	01JUN00	1.000000	
** HB1H **	075		1,237,000.000	1,232,423.10	2,585.33	.00	2,585.33
	1,237,000.000						
428695II3	BRAZIL (FEDERATIVE RE 11PCT 17A)	2040/08/17	11.000	09AUG00	18OCT00	1.000000	
** HB1S **	192		900.000	720.00	719.93	.00	.07
	900.000						
** HB1S **	154		357,000.000	290,062.50	285,574.25	1.000000	4,488.25
	357,000.000					.00	
** HB1S **	CXL 154		-290,062.50	-285,574.25	4,488.25	1.000000	-4,488.25
	-357,000.000					.00	
** HB1S **	193		357,000.000	290,062.50	285,574.26	1.000000	4,488.24
	357,000.000					.00	
** HB1S **	189		956.000	764.80	770.51	1.000000	-5.71
	956.000					.00	
** HB1S **	178		400,000.000	334,000.00	319,976.26	1.000000	14,023.74
	400,000.000					.00	
428695II3	TOTAL		625,547.30	607,040.96	18,506.34 S	.00	18,506.34 S
43357QAD3	HITACHI CR AMER CORP TR 00004	2001/09/12	1.000	27SEP00	02OCT00	1.000000	
** HB1A **	664		7,003,689.00	7,003,116.33	572.67	.00	572.67
	7,003,689.000						



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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 GN/LS GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY NET BAS	GN/LS SECTY GN/LS
436904AT3 ** MB1A **	HOME SYGS AMER 045 5,000,000.000	IRWIN SUB NT 4,995,603.26	2000/11/01	6.000 4,995,461.43	30SEP00 141.83	30SEP00	1.000000 .00		141.83
44179FAB5 ** MB1A **	HOUSEHOLD AUTOMOTIVE SER 2000 060 10,000,000.000	9,999,349.44	2003/10/17	6.960 9,999,348.88	30SEP00 .56	30SEP00	1.000000 .00		.56
44179HAB1 ** MB10 **	HOUSEHOLD AUTOMOTIVE SER 1999 128 309,181.900	307,829.19	2002/05/17	5.719 307,684.31	12JUL00 144.88	24JUL00	1.000000 .00		144.88
44179PAB3 ** MB1H **	HUNTINGTON AUTO TR SER 2000 535 2,000,000.000	2,007,187.50	2002/10/15	7.210 1,999,910.92	13NOV00 7,276.58	16NOV00	1.000000 .00		7,276.58
441812GL2 ** MB1H **	HOUSEHOLD FIN CORP NT 425 1,300,000.000	1,329,978.00	2005/05/09	8.000 1,320,819.23	27OCT00 9,158.77	01NOV00	1.000000 .00		9,158.77
444354II7 ** MB1A **	INTL BANK RECON + DE FLTG RTE 177 11,000,000.000	10,934,372.13	2002/11/09	1.000 10,934,293.46	30SEP00 78.67	30SEP00	1.000000 .00		78.67
44922YAMO ** MB1A **	IBM CR CORP MTNS 800 TRANCHE T 047 23,000,000.000	22,894,224.98	2001/08/13	6.400 22,893,899.92	30SEP00 325.06	30SEP00	1.000000 .00		325.06
456901II0 ** MB1A **	MARINE MIDLAND BK FR SUB NT 178 17,000,000.000	16,997,001.57	2000/12/12	1.000 16,996,962.11	30SEP00 39.46	30SEP00	1.000000 .00		39.46
457659AM2 ** MB1J **	INSILCO CORP SR SUB NT 573 1,440,000.000	1,432,800.00	2007/08/15	12.000 1,407,600.00	13JUN00 25,200.00	16JUN00	1.000000 .00		25,200.00
** MB1J ** CXL 573 -1,440,000.000		-1,432,800.00		-1,407,600.00	13JUN00 -25,200.00	16JUN00	1.000000 .00		-25,200.00



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** MB1J **	575 1,490,000.000	1,482,550.00		1,456,475.00	13JUN00 26,075.00	16JUN00	1.000000 .00		26,075.00
** MB1J **	581 1,485,000.000	1,481,287.50		1,451,587.50	20JUN00 29,700.00	23JUN00	1.000000 .00		29,700.00
457659AM2	TOTAL	2,963,837.50		2,908,062.50	55,775.00 L		.00		55,775.00 L
458559II4 ** MB1A **	MEXICO(UTD MEX ST) FLTG RTE 149 25,000,000.000	24,406,250.00	2019/12/31	1.000 20,031,250.00	09JUN00 4,375,000.00	14JUN00	1.000000 .00		4,375,000.00
458560II2 ** MB1A **	MEXICO(UTD MEX ST) FRN 2019 223 25,000,000.000	24,468,750.00	2019/12/31	1.000 20,821,875.00	05APR00 3,646,875.00	10APR00	1.000000 .00		3,646,875.00
458722II8 ** MB1M **	MEXICO(UTD MES ST) FRN 31DEC 552 300,000.000	282,562.50	2019/12/31	1.000 282,187.50	03FEB00 375.00	08FEB00	1.000000 .00		375.00
458724II4 ** MB1A **	MEXICO(UTD MEX ST) FRN 31DEC 489 10,000,000.000	9,843,750.00	2019/12/31	1.000 8,462,500.00	17MAR00 1,381,250.00	22MAR00	1.000000 .00		1,381,250.00
** MB1A ** CXL 489 -10,000,000.000		-9,843,750.00		-8,462,500.00	17MAR00 -1,381,250.00	22MAR00	1.000000 .00		-1,381,250.00
** MB1A **	492 10,000,000.000	9,843,750.00		8,462,500.00	17MAR00 1,381,250.00	22MAR00	1.000000 .00		1,381,250.00
458724II4	TOTAL	9,843,750.00		8,462,500.00	1,381,250.00 L		.00		1,381,250.00 L
459200AK7 ** MB1A **	INTERNATIONAL BUSINESS MACHS 224 200,000.000	200,000.00	2000/06/15	6.375 199,952.00	15JUN00 48.00	15JUN00	1.000000 .00		48.00



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4599969X4 ** MB1E **	INT RT SHAP 7.012 MLI 378 425,000.000	2005/08/08 1.000 .00 .00	31DEC00 .00	31DEC00	1.000000 .00	.00
465000AA5 ** MB1J **	ISPAT MEXICANA S A D SR NT 144 650 12,330,000.000	2001/03/15 10.375 12,169,746.53	15SEP00 373,439.17	15SEP00	1.000000 .00	373,439.17
466200AB1 ** MB1J **	J L FRENCH AUTOMOTIV SR SUB NT 616 7,935,000.000	2009/06/01 11.500 7,935,000.00	27JUL00 -1,249,762.50	01AUG00	1.000000 .00	-1,249,762.50
471684II3 ** MB10 **	QUEBEC (PROV OF) 012 1,000,000.000	2001/10/23 1.000 995,400.00 996,210.00	17JUL00 -810.00	18JUL00	1.000000 .00	-810.00
** MB10 **	CXL 012 -1,000,000.000	-995,400.00 -996,210.00	17JUL00 810.00	18JUL00	1.000000 .00	810.00
** MB10 **	046 1,000,000.000	995,400.00 996,210.00	17JUL00 -810.00	20JUL00	1.000000 .00	-810.00
** MB10 **	CXL 046 -1,000,000.000	-995,400.00 -996,210.00	17JUL00 810.00	20JUL00	1.000000 .00	810.00
** MB10 **	047 1,000,000.000	995,400.00 996,210.00	17JUL00 -810.00	21JUL00	1.000000 .00	-810.00
471684II3	TOTAL	995,400.00 996,210.00	-810.00 S		.00	-810.00 S
49306BFY4 ** MB10 **	KEY BK N A 693 500,000.000	2001/07/30 1.000 499,650.00 499,815.00	04APR00 -165.00	05APR00	1.000000 .00	-165.00
** MB10 **	CXL 693 -500,000.000	-499,650.00 -499,815.00	04APR00 165.00	05APR00	1.000000 .00	165.00
** MB10 **			04APR00	05APR00	1.000000 .00	



ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT GN/LS SECTY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
49306BFY4	705 500,000.000	499,650.00 499,815.00	-165.00		.00	-165.00
** MB10 **	717 500,000.000	499,650.00 499,815.00	06APR00 -165.00	07APR00	1.000000 .00	-165.00
49306BFY4	TOTAL	999,300.00 999,630.00	-330.00 S		.00	-330.00 S
493443II8 ** MB1M **	VENEZUELA (REP OF) FR BDS 18 553 190,475.000	2007/12/18 1.000 150,780.01 147,179.14	04FEB00 3,600.87	09FEB00	1.000000 .00	3,600.87
** MB1N **	078 761,900.000	2007/12/18 1.000 588,091.56 593,329.62	12JAN00 -5,238.06	18JAN00	1.000000 .00	-5,238.06
** MB1N **	CXL 078 -761,900.000	-588,091.56 -593,329.62	12JAN00 5,238.06	18JAN00	1.000000 .00	5,238.06
** MB1N **	090 761,900.000	588,091.56 593,329.62	12JAN00 -5,238.06	18JAN00	1.000000 .00	-5,238.06
** MB1N **	194 35,714.290	35,714.29 27,812.50	19JUN00 7,901.79	19JUN00	1.000000 .00	7,901.79
** MB1S **	136 250,000.000	151,003.26 148,882.74	03AUG00 2,120.52	10AUG00	1.000000 .00	2,120.52
** MB1S **	CXL 136 -250,000.000	-151,003.26 -148,882.74	03AUG00 -2,120.52	10AUG00	1.000000 .00	-2,120.52
** MB1S **	195 250,000.000	151,003.26 208,437.50	03AUG00 -57,434.24	10AUG00	1.000000 .00	-57,434.24
** MB1S **	CXL 195 -250,000.000	-151,003.26 -208,437.50	03AUG00 57,434.24	10AUG00	1.000000 .00	57,434.24
** MB1S **	196 178,570.000	151,003.26 148,882.74	03AUG00 2,120.52	10AUG00	1.000000 .00	2,120.52



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** HB1S **	176 500,000.000	310,711.80		300,362.82	05SEP00 10,348.98	12SEP00	1.000000 .00		10,348.98
** HB1S **	CXL 176 -500,000.000	-310,711.80		-300,362.82	05SEP00 -10,348.98	12SEP00	1.000000 .00		-10,348.98
** HB1S **	197 357,140.000	310,711.80		297,765.47	05SEP00 12,946.33	12SEP00	1.000000 .00		12,946.33
** HB1S **	352 500,000.000	295,533.35		300,220.81	07NOV00 -4,687.46	14NOV00	1.000000 .00		-4,687.46
** WB1N **	298 35,714.000	35,714.00		28,651.60	19DEC00 7,062.40	19DEC00	1.000000 .00		7,062.40
** WB1M **	786 190,475.000	153,861.90	2007/12/18	6.312 149,522.87	22FEB00 4,339.03	25FEB00	1.000000 .00		4,339.03
** WB1M **	306 190,475.000	161,427.56		149,760.97	03MAR00 11,666.59	08MAR00	1.000000 .00		11,666.59
** WB1M **	059 190,475.000	154,999.03		150,713.34	23MAR00 4,285.69	28MAR00	1.000000 .00		4,285.69
** WB1M **	178 190,475.000	155,356.17	2007/12/18	7.000 151,784.77	27MAR00 3,571.40	30MAR00	1.000000 .00		3,571.40
** WB1M **	386 190,475.000	152,380.00		153,213.32	06APR00 -833.32	11APR00	1.000000 .00		-833.32
** WB1M **	549 190,475.000	148,332.41		153,451.43	17APR00 -5,119.02	20APR00	1.000000 .00		-5,119.02
** WB1M **	034 571,426.000	441,426.58		460,593.16	03MAY00 -19,166.58	09MAY00	1.000000 .00		-19,166.58
** WB1M **	751	308,569.50		304,165.57	02JUN00 4,403.93	08JUN00	1.000000 .00		



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	380,951.000								
** WB1M **	167 190,475.000	158,094.25		152,499.04	09JUN00 5,595.21	16JUN00	1.000000 .00		5,595.21
** WB1M **	217 357,140.000	291,515.53		289,789.35	15JUN00 1,726.18	20JUN00	1.000000 .00		1,726.18
** WB1M **	357 261,904.760	261,904.76		218,125.00	19JUN00 43,779.76	19JUN00	1.000000 .00		43,779.76
** WB1M **	453 178,570.000	144,864.91		148,905.06	22JUN00 -4,040.15	27JUN00	1.000000 .00		-4,040.15
** WB1M **	076 178,570.000	146,650.61		148,949.71	06JUL00 -2,299.10	13JUL00	1.000000 .00		-2,299.10
** WB1M **	289 178,570.000	147,989.89		148,771.13	19JUL00 -781.24	24JUL00	1.000000 .00		-781.24
** WB1M **	063 178,570.000	152,788.96		151,565.58	30AUG00 1,223.38	05SEP00	1.000000 .00		1,223.38
** WB1M **	118 178,570.000	155,355.90		152,070.57	05SEP00 3,285.33	08SEP00	1.000000 .00		3,285.33
** WB1M **	093 178,570.000	153,534.49		150,447.32	03OCT00 3,087.17	06OCT00	1.000000 .00		3,087.17
** WB1M **	296 392,857.180	392,857.18		329,332.15	18DEC00 63,525.03	18DEC00	1.000000 .00		63,525.03
493443IIB	TOTAL	5,249,457.90		5,107,502.22	141,955.68 S		.00		141,955.68 S



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496553II1	SPARBANKEN SVRIGE ( FRN PERPE	2049/12/29	1.000		20JUL00	20JUL00	1.000000	
** HB10 **	093	996,300.00	985,150.00		11,150.00		.00	11,150.00
	1,000,000.000							
** HB1H **	737	1,000,000.00	996,306.33	2049/12/29	24AUG00	29AUG00	1.000000	
	1,000,000.000				3,693.67		.00	3,693.67
496553II1	TOTAL	1,000,000.00	996,306.33		3,693.67 L		.00	3,693.67 L
		996,300.00	985,150.00		11,150.00 S		.00	11,150.00 S
50062PAA2	KOREA ASSET FDG 2000 SECD NT 1	2009/02/10	1.000		01AUG00	04AUG00	1.000000	
** HB1H **	568	403,500.00	400,000.00		3,500.00		.00	3,500.00
	400,000.000							
** HB1H **	CXL 568	-403,500.00	-400,000.00		-3,500.00	01AUG00	04AUG00	1.000000
	-400,000.000						.00	-3,500.00
** HB1H **	629	403,500.00	400,000.00		3,500.00	01AUG00	04AUG00	1.000000
	400,000.000				3,500.00		.00	3,500.00
50062PAA2	TOTAL	403,500.00	400,000.00		3,500.00 L		.00	3,500.00 L
500630AB4	KOREA DEV BK	2000/12/01	9.600		20JUL00	20JUL00	1.000000	
** HB10 **	080	804,840.00	814,080.00		-9,240.00		.00	-9,240.00
	800,000.000							
501044BL4	KROGER CO	2000/07/01	1.000		01JUL00	03JUL00	1.000000	
** HB1H **	286	500,000.00	498,645.00		1,355.00		.00	1,355.00
	500,000.000							
501773AM7	LB COML CONDUIT MTG 2001 SER	2026/10/25	1.000		14JAN00	20JAN00	1.000000	
** HB1Q **	042	8,473,195.48	8,471,538.36		1,657.12		.00	1,657.12
	8,484,463.910							
** HB1Q **	CXL 042	-8,473,195.48	-8,471,538.36		-1,657.12	14JAN00	20JAN00	1.000000
	-8,484,463.910						.00	-1,657.12

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HB2C ANNUAL WILLIAM H. GATES FOUNDATION — COMPOSITE — SUMMARY REALIZED GAIN/LOSS REPORT JANUARY 1, 2000 TO DECEMBER 31, 2000 PAGE: 574 AS-OF DATE: 31DEC00

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE 1.000	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
** HB1Q **	143	8,199,892.44	8,198,288.79		14JAN00	20JAN00	1.000000	
	8,210,797.450				1,603.65		.00	1,603.65
** HB1Q **	CXL 143	-8,199,892.44	-8,198,288.79		-1,603.65	14JAN00	20JAN00	1.000000
	-8,210,797.450						.00	-1,603.65
** HB1Q **	165	8,199,892.48	8,198,288.81		1,603.67	25JAN00	1.000000	
	8,210,797.450						.00	1,603.67
** HB1Q **	509	8,199,892.44	8,198,288.79		1,603.65	20JAN00	1.000000	
	8,210,797.450						.00	1,603.65
** HB1Q **	CXL 509	-8,199,892.44	-8,198,288.79		-1,603.65	14JAN00	20JAN00	1.000000
	-8,210,797.450						.00	-1,603.65
** HB1Q **	510	8,199,892.48	8,198,288.79		1,603.69	20JAN00	1.000000	
	8,210,797.450						.00	1,603.69
** HB1Q **	CXL 510	-8,199,892.48	-8,198,288.79		-1,603.69	14JAN00	20JAN00	1.000000
	-8,210,797.450						.00	-1,603.69
501773AM7	TOTAL	8,199,892.48	8,198,288.81		1,603.67 S		.00	1,603.67 S
503139II0	BANKAMERICA CORP FRN 2/200	2003/02/21	1.000		30SEP00	30SEP00	1.000000	
** HB1A **	179	24,981,464.31	24,981,443.45		20.86		.00	20.86
	25,000,000.000							
503875II9	CITICORP FRN USD10	2002/09/12	1.000		30SEP00	30SEP00	1.000000	
** HB1A **	180	20,025,660.08	20,025,696.22		-36.14		.00	-36.14
	20,000,000.000							
506599II2	MEXICO (UTD MEX ST) 11.5PCT B	2026/05/15	11.500		02NOV00	09NOV00	1.000000	
** HB1S **	340	130,625.00	129,795.34		829.66		.00	829.66
	110,000.000							
** HB1S **	CXL 340	-130,625.00	-129,795.34		-829.66	02NOV00	09NOV00	1.000000
	-110,000.000						.00	-829.66

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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 SECY GN/LS GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
** HB1S **	344 110,000.000	130,625.00	129,795.34		02NOV00 829.66	09NOV00	1.000000 .00	829.66
506599II2	TOTAL	130,625.00	129,795.34		829.66 S		.00	829.66 S
507007II5	INTL BANK RECON+DV ** HB1A **	6.375 BDS 7,197,304.64	2001/05/24	6.375 7,197,248.54	30SEP00 56.10	30SEP00	1.000000 .00	56.10
508110II6	BEAR STEARNS COS ** HB1A **	USD10000 25,000,000.00	2001/06/11	1.000 24,998,750.00	13JUN00 1,250.00	13JUN00	1.000000 .00	1,250.00
510864II4	PANAMA (REP OF) ** HB10 **	FRN NTS 7 46,198.26	2016/07/17	1.000 44,011.36	09FEB00 2,186.90	18FEB00	1.000000 .00	2,186.90
** HB10 **	259 54,672.500	43,396.19	42,906.10		20JUL00 490.09	20JUL00	1.000000 .00	490.09
** HB1H **	141 53,299.500	45,660.68	43,419.44		31JUL00 2,241.24	04AUG00	1.000000 .00	2,241.24
510864II4	TOTAL	45,660.68	43,419.44		2,241.24 L		.00	2,241.24 L
512956II6	MEXICO(UTD MEX ** HB1N **	MEX S 11.375PCT 1,204,500.00	2016/09/15	11.375 1,100,000.00	13MAR00 104,500.00	16MAR00	1.000000 .00	104,500.00
** HB1N **	122 1,000,000.000	547,500.00	550,000.00		04MAY00 -2,500.00	09MAY00	1.000000 .00	-2,500.00
** HB1N **	165 500,000.000	2,148,750.00	2,035,872.85		10AUG00 112,877.15	15AUG00	1.000000 .00	112,877.15
** HB1S **	223 1,800,000.000				26SEP00	03OCT00	1.000000 .00	



ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT SECY GN/LS GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
** HB1S **	266 250,000.000	286,875.00	295,868.59		-8,993.59		.00	-8,993.59
** HB1S **	286 250,000.000	290,300.00	295,813.94		04OCT00 -5,513.94	11OCT00	1.000000 .00	-5,513.94
** HB1N **	266 500,000.000	560,000.00	575,527.80		20OCT00 -15,527.80	25OCT00	1.000000 .00	-15,527.80
** HB1N **	283 3,850,000.000	4,437,125.00	4,472,609.11		27NOV00 -35,484.11	30NOV00	1.000000 .00	-35,484.11
512956II6	TOTAL	9,475,050.00	9,325,692.29		149,357.71 S		.00	149,357.71 S
518482II7	SWEDEN, KINGDOM OF ** HB1A **	5.6PCT DE 7,189,000.00	2000/01/27	5.600 7,182,026.67	27JAN00 6,973.33	27JAN00	1.000000 .00	6,973.33
520065II6	RABOBANK NEDERLAND ** HB1A **	6PCT EMTN 14,943,000.00	2001/03/12	6.000 14,893,648.49	30SEP00 302.76	30SEP00	1.000000 .00	302.76
521502II7	PERU (REP OF) ** HB1M **	FRF NTS 0 243,000.00	2017/03/07	3.750 247,656.25	02MAY00 -4,656.25	05MAY00	1.000000 .00	-4,656.25
** HB1M **	794 400,000.000	298,250.00	312,187.50		02JUN00 -13,937.50	07JUN00	1.000000 .00	-13,937.50
** HB1M **	752 500,000.000	246,500.00	256,500.00		22JUN00 -10,000.00	27JUN00	1.000000 .00	-10,000.00
** HB1M **	456 400,000.000	221,375.00	228,189.89		03AUG00 -6,814.89	08AUG00	1.000000 .00	-6,814.89
** HB1M **	521 350,000.000	258,750.00	244,932.27		30AUG00 13,817.73	05SEP00	1.000000 .00	13,817.73
** HB1M **	064 400,000.000				02NOV00	07NOV00	1.000000 .00	



ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
	514 750,000.000	405,000.00	439,262.68	-34,262.68		.00	-34,262.68
** HB1M **	037 250,000.000	135,312.50	146,611.78	27NOV00 -11,299.28	30NOV00	1.000000 .00	-11,299.28
5215021I7	TOTAL	1,808,187.50	1,875,340.37	-67,152.87 S		.00	-67,152.87 S
521865AE5	LEAR CORP SR NT SER	2009/05/15	8.110	12SEP00	15SEP00	1.000000	
** HB1H **	096 400,000.000	379,892.00	400,000.00	-20,108.00		.00	-20,108.00
522360I19	FORD MOTOR CREDIT	2000/04/03	6.375	03APR00	03APR00	1.000000	
** HB1A **	010 15,000,000.000	15,000,000.00	14,999,325.00	675.00		.00	675.00
523723I17	PERU (REP OF) STP UP NT	2017/03/07	1.000	02NOV00	07NOV00	1.000000	
** HB1M **	516 250,000.000	151,875.00	170,619.16	-18,744.16		.00	-18,744.16
** HB10 **	261 50,000.000	34,000.00	2017/03/07 34,500.00	09FEB00 -500.00	14FEB00	1.000000 .00	-500.00
** HB10 **	098 75,000.000	49,617.19	51,750.00	20JUL00 -2,132.81	20JUL00	1.000000 .00	-2,132.81
** HB1H **	521 75,000.000	51,468.75	49,659.51	31JUL00 1,809.24	03AUG00	1.000000 .00	1,809.24
** HB1N **	244 800,000.000	496,000.00	563,219.99	20SEP00 -67,219.99	25SEP00	1.000000 .00	-67,219.99
523723I17	TOTAL	51,468.75	49,659.51	1,809.24 L		.00	1,809.24 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 BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
		731,492.19	820,089.15	-88,596.96 S		.00	-88,596.96 S
524908BC3	LEHMAN BROTHERS HLDI SR NT	2005/03/15	8.750	12JUN00	15JUN00	1.000000	
** HB1H **	161 1,000,000.000	1,018,280.00	1,055,390.00	-37,110.00		.00	-37,110.00
526994I11	MIN OF FIN RUSSIA 10PCT BDS	2007/06/26	10.000	02MAY00	05MAY00	1.000000	
** HB1M **	795 400,000.000	288,500.00	233,375.00	55,125.00		.00	55,125.00
** HB1H **	166 250,000.000	190,000.00	168,437.50	09JUN00 21,562.50	14JUN00	1.000000 .00	21,562.50
** HB1H **	650 450,000.000	339,750.00	304,312.50	23JUN00 35,437.50	29JUN00	1.000000 .00	35,437.50
** HB1M **	513 600,000.000	461,250.00	419,873.04	02NOV00 41,376.96	07NOV00	1.000000 .00	41,376.96
526994I11	TOTAL	1,279,500.00	1,125,998.04	153,501.96 S		.00	153,501.96 S
529498I10	MERRILL LYNCH + CO FRF ENTN	2003/10/01	1.000	30SEP00	30SEP00	1.000000	
** HB1A **	183 9,250,000.000	9,239,429.50	9,239,420.06	9.44		.00	9.44
532216I11	MEXICO (UTD MEX ST) 6.25PCT B	2019/12/31	6.250	23MAR00	28MAR00	1.000000	
** HB1M **	061 300,000.000	259,125.00	254,968.75	4,156.25		.00	4,156.25
** HB1M **	177 250,000.000	214,687.50	212,343.75	27MAR00 2,343.75	30MAR00	1.000000 .00	2,343.75
** HB1M **	052 250,000.000	204,375.00	206,875.00	07JUN00 -2,500.00	12JUN00	1.000000 .00	-2,500.00
** HB1A **	049 50,000,000.000	43,843,750.00	40,861,907.18	14AUG00 2,981,842.82	17AUG00	1.000000 .00	2,981,842.82



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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	GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE	PRINCIPAL NET	BASE	BASE	SECTY GN/LS	GN/LS		
** HB1A **	086	43,625,000.00	42,257,965.49	1,367,034.51	15AUG00	18AUG00	1.000000	1,367,034.51
50,000,000.000							.00	
** HB1A **	135	43,937,500.00	42,484,777.79	1,452,722.21	17AUG00	22AUG00	1.000000	1,452,722.21
50,000,000.000							.00	
** HB1A **	474	8,931,250.00	8,504,650.61	426,599.39	28AUG00	31AUG00	1.000000	426,599.39
10,000,000.000							.00	
** HB1A **	475	4,471,875.00	4,252,325.30	219,549.70	28AUG00	31AUG00	1.000000	219,549.70
5,000,000.000							.00	
** WB1H **	154	279,712.00	277,325.43	2,386.57	19SEP00	22SEP00	1.000000	2,386.57
320,000.000							.00	
** WB1H **	157	279,200.00	277,121.66	2,078.34	20SEP00	25SEP00	1.000000	2,078.34
320,000.000							.00	
** WB1H **	170	298,775.00	294,245.98	4,529.02	21SEP00	26SEP00	1.000000	4,529.02
340,000.000							.00	
532216III	TOTAL	145,667,062.00	139,210,319.44	6,456,742.56	L		.00	6,456,742.56
		678,187.50	674,187.50	4,000.00	S		.00	4,000.00
532218II7	MEXICO (UTD MEX ST)	6.25PCT B	2019/12/31	6.250	13APR00	18APR00	1.000000	
** WB1M **	464	293,562.50	294,562.50	-1,000.00			.00	-1,000.00
350,000.000								
** WB1M **	627	247,500.00	255,437.50	-7,937.50	19APR00	25APR00	1.000000	-7,937.50
300,000.000							.00	
** WB1A **	011	19,884,000.00	17,757,500.00	2,126,500.00	02MAY00	05MAY00	1.000000	2,126,500.00
24,000,000.000							.00	
** WB1A **	CXL 011	-19,884,000.00	-17,757,500.00	-2,126,500.00	02MAY00	05MAY00	1.000000	-2,126,500.00
-24,000,000.000							.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	GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE	PRINCIPAL NET	BASE	BASE	SECTY GN/LS	GN/LS		
** WB1M **	033	205,312.50	210,656.25	-5,343.75	03MAY00	08MAY00	1.000000	-5,343.75
250,000.000							.00	
** WB1M **	645	955,908.00	991,250.00	-35,342.00	30MAY00	02JUN00	1.000000	-35,342.00
1,200,000.000							.00	
** WB1M **	646	1,354,410.40	1,334,912.50	19,497.90	30MAY00	02JUN00	1.000000	19,497.90
1,700,000.000							.00	
** WB1M **	651	203,750.00	204,687.50	-937.50	26JUN00	29JUN00	1.000000	-937.50
250,000.000							.00	
** WB1M **	288	381,375.00	379,750.00	1,625.00	19JUL00	24JUL00	1.000000	1,625.00
450,000.000							.00	
** WB1M **	520	216,093.75	210,695.09	5,398.66	03AUG00	08AUG00	1.000000	5,398.66
250,000.000							.00	
** WB1A **	212	22,200,000.00	18,635,235.65	3,564,764.35	18AUG00	23AUG00	1.000000	3,564,764.35
25,000,000.000							.00	
** WB1A **	464	16,933,750.00	15,652,151.02	1,281,598.98	29AUG00	31AUG00	1.000000	1,281,598.98
19,000,000.000							.00	
** WB1A **	467	17,800,000.00	16,594,247.99	1,205,752.01	29AUG00	31AUG00	1.000000	1,205,752.01
20,000,000.000							.00	
** WB1A **	094	8,935,000.00	8,505,856.81	429,143.19	06SEP00	11SEP00	1.000000	429,143.19
10,000,000.000							.00	
** WB1M **	378	669,031.50	671,764.61	-2,733.11	13SEP00	18SEP00	1.000000	-2,733.11
750,000.000							.00	
** WB1A **	469	17,425,000.00	16,914,511.57	510,488.43	20SEP00	25SEP00	1.000000	510,488.43
20,000,000.000							.00	
** WB1H **	222	535,270.80	516,347.23	18,923.57	02OCT00	05OCT00	1.000000	18,923.57
							.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	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	GN/LS	GN/LS	GN/LS
600,000.000							
532218II7	TOTAL						
	83,829,020.80	76,818,350.27	7,010,670.53 L			.00	7,010,670.53 L
	4,526,943.65	4,553,715.95	-26,772.30 S			.00	-26,772.30 S
533106II3	VENEZUELA(REP OF) 9.25 CNV	2027/09/15	9.250	17MAY00	22MAY00	1.000000	
** NB1M **	342	152,250.00	160,250.00	-8,000.00		.00	-8,000.00
	250,000.000						
** NB1M **	754	489,375.00	480,000.00	9,375.00	02JUN00	07JUN00	1.000000
	750,000.000					.00	9,375.00
** NB1M **	452	196,050.00	191,400.00	4,650.00	22JUN00	27JUN00	1.000000
	300,000.000					.00	4,650.00
** NB1M **	290	266,000.00	237,000.00	29,000.00	19JUL00	24JUL00	1.000000
	400,000.000					.00	29,000.00
** NB1M **	517	645,050.00	563,100.26	81,949.74	03AUG00	08AUG00	1.000000
	950,000.000					.00	81,949.74
** NB1M **	377	206,250.00	177,855.62	28,394.38	13SEP00	18SEP00	1.000000
	300,000.000					.00	28,394.38
** NB1M **	515	231,875.00	207,550.47	24,324.53	02NOV00	07NOV00	1.000000
	350,000.000					.00	24,324.53
533106II3	TOTAL						
	2,186,850.00	2,017,156.35	169,693.65 S			.00	169,693.65 S
534436II3	BRITISH COLUMBIA PRO 5.5PCT 30	2000/10/30	5.500	30SEP00	30SEP00	1.000000	
** NB1A **	184	9,994,487.90	9,994,297.84	190.06		.00	190.06
	10,000,000.000						



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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 PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	GN/LS	GN/LS	GN/LS
534964II4	GPO TELEVISA SA 13.25PCT	2008/05/15	1.000	28MAR00	31MAR00	1.000000	
** NB1N **	140	539,000.00	492,937.50	46,062.50		.00	46,062.50
	550,000.000						
537307II3	NORWEST CORP FRN 21NOV	2001/11/21	1.000	30SEP00	30SEP00	1.000000	
** NB1A **	185	2,999,105.21	2,999,103.05	2.16		.00	2.16
	3,000,000.000						
539830AL3	LOCKHEED MARTIN CORP NT	2009/12/01	8.200	05OCT00	11OCT00	1.000000	
** NB1H **	255	1,336,956.00	1,295,705.37	41,250.63		.00	41,250.63
	1,290,000.000						
540218II7	I B R D (WORLD BANK) 5.5PCT BN	2001/02/02	5.500	30SEP00	30SEP00	1.000000	
** NB1A **	186	5,033,444.72	5,033,278.95	165.77		.00	165.77
	5,054,000.000						
540302II9	I B R D (WORLD BANK) 3PCT MTN	2001/02/05	3.000	30SEP00	30SEP00	1.000000	
** NB1A **	187	3,823,075.59	3,822,706.11	369.48		.00	369.48
	3,870,000.000						
543028II7	MEXICO UNITED MEXICA 8.625PCT	2008/03/12	8.625	28AUG00	31AUG00	1.000000	
** NB1A **	480	14,940,000.00	15,074,724.19	-134,724.19		.00	-134,724.19
	15,000,000.000						
** NB1A **	481	9,950,000.00	10,026,409.61	-76,409.61	28AUG00	31AUG00	1.000000
	10,000,000.000					.00	-76,409.61
** NB1A **	482	14,925,000.00	15,039,614.41	-114,614.41	28AUG00	31AUG00	1.000000
	15,000,000.000					.00	-114,614.41
** NB1A **	460	24,812,500.00	25,124,540.32	-312,040.32	29AUG00	31AUG00	1.000000
	25,000,000.000					.00	-312,040.32
** NB1A **	326	24,700,000.00	25,065,691.00	-365,691.00	14SEP00	19SEP00	1.000000
	25,000,000.000					.00	-365,691.00



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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	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
543028II7	TOTAL						
	89,327,500.00	90,330,979.53		-1,003,479.53 L		.00	-1,003,479.53 L
543322II4	BAYERISCHE VEREINSBA 5.875PCT	2001/04/09	5.875	30SEP00	30SEP00	1.000000	
** WB1A **	188 18,700,000.000	18,607,720.85	18,607,252.42	468.43		.00	468.43
543584II9	SANLUIS CORPORACION	2008/03/18	8.875	23FEB00	28FEB00	1.000000	
** WB1N **	112 1,200,000.000	1,101,000.00	1,065,000.00	36,000.00		.00	36,000.00
** WB1N **	248 550,000.000	512,187.50	492,162.33	29SEP00 20,025.17	04OCT00	1.000000 .00	20,025.17
** WB1N **	258 500,000.000	463,750.00	447,537.54	10OCT00 16,212.46	13OCT00	1.000000 .00	16,212.46
543584II9	TOTAL	2,076,937.50	2,004,699.87	72,237.63 S		.00	72,237.63 S
544783II6	SOUTH KOREA REPUBLIC 8.875PCT	2008/04/15	8.875	02MAY00	05MAY00	1.000000	
** WB1M **	793 550,000.000	567,875.00	572,625.00	-4,750.00		.00	-4,750.00
** WB1M **	012 250,000.000	257,812.50	260,055.00	05JUN00 -2,242.50	08JUN00	1.000000 .00	-2,242.50
** WB1M **	458 300,000.000	307,875.00	312,587.50	22JUN00 -4,712.50	27JUN00	1.000000 .00	-4,712.50
** WB1M **	066 550,000.000	580,250.00	574,266.05	30AUG00 5,983.95	07SEP00	1.000000 .00	5,983.95
** WB1M **	512 300,000.000	313,650.00	313,715.23	02NOV00 -65.23	07NOV00	1.000000 .00	-65.23
** WB1M **	038 300,000.000	313,500.00	311,526.79	27NOV00 1,973.21	30NOV00	1.000000 .00	1,973.21



1,973.21  
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544783II6	TOTAL						
	2,340,962.50	2,344,775.57		-3,813.07 S		.00	-3,813.07 S
548514III	COUNTRYWIDE HOME LOA 03JUN03	2003/06/03	1.000	30SEP00	30SEP00	1.000000	
** WB1A **	189 15,600,000.000	15,557,872.02	15,557,829.62	42.40		.00	42.40
548574II5	MIN OF FIN RUSSIA 12.75PCT	2028/06/24	12.750	06APR00	11APR00	1.000000	
** WB1N **	155 1,250,000.000	1,031,250.00	951,562.50	79,687.50		.00	79,687.50
** WB1M **	750 450,000.000	367,875.00	367,312.50	02JUN00 562.50	07JUN00	1.000000 .00	562.50
** WB1M **	389 300,000.000	261,750.00	244,875.00	20JUN00 16,875.00	23JUN00	1.000000 .00	16,875.00
** WB1M **	522 1,750,000.000	1,566,250.00	1,366,186.93	03AUG00 200,063.07	08AUG00	1.000000 .00	200,063.07
** WB1S **	159 315,000.000	285,075.00	279,424.90	25AUG00 5,650.10	01SEP00	1.000000 .00	5,650.10
** WB1S **	258 225,000.000	193,500.00	199,595.93	26SEP00 -6,095.93	03OCT00	1.000000 .00	-6,095.93
** WB1S **	258 -225,000.000	-193,500.00	-199,595.93	26SEP00 6,095.93	03OCT00	1.000000 .00	6,095.93
** WB1S **	269 225,000.000	193,500.00	199,595.93	26SEP00 -6,095.93	03OCT00	1.000000 .00	-6,095.93
** WB1M **	511 450,000.000	388,125.00	346,595.44	02NOV00 41,529.56	07NOV00	1.000000 .00	41,529.56



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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	NET BAS SECY GN/LS
	SHARES/PAR	BASE	BASE	SECY GN/LS			
548574II5	TOTAL	4,093,825.00	3,755,553.20	338,271.80 S		.00	338,271.80 S
54908XAB3	LOYOLA UNIV CHICAGO TRANCHE T	2000/07/10	1.000	10JUL00	10JUL00	1.000000	
** MB1A **	721	8,500,000.00	8,502,230.74	-2,230.74		.00	-2,230.74
	8,500,000.000						
549463AD9	LUCENT TECHNOLOGIES NT	2008/11/15	5.500	30OCT00	02NOV00	1.000000	
** MB1H **	433	853,150.00	887,503.87	-34,353.87		.00	-34,353.87
	1,000,000.000						
551079II9	RUSSIA (GOVT OF) 11PCT BDS	2018/07/24	11.000	18FEB00	24FEB00	1.000000	
** MB1N **	108	1,724,625.00	1,483,250.00	241,375.00		.00	241,375.00
	2,700,000.000						
551313II2	CATERPILLAR FIN SERV FLTG RTE	2001/05/29	1.000	30SEP00	30SEP00	1.000000	
** MB1A **	190	10,001,377.13	10,001,382.65	-5.52		.00	-5.52
	10,000,000.000						
55262TAS2	MBNA MASTER CR CARD 95 E ASSE	2005/01/15	1.000	14JUL00	18JUL00	1.000000	
** MB10 **	799	1,002,734.38	1,002,656.25	78.13		.00	78.13
	1,000,000.000						
55262TBA0	MBNA MASTER CR CARD SER 1996	2005/07/15	1.000	14JUL00	18JUL00	1.000000	
** MB10 **	797	1,353,902.34	1,354,429.69	-527.35		.00	-527.35
	1,350,000.000						
562791II6	INTER AMERICAN DEVEL 5.125PCT	2001/02/22	5.125	30SEP00	30SEP00	1.000000	
** MB1A **	191	1,615,480.89	1,615,414.80	66.09		.00	66.09
	1,625,000.000						
563108II2	MEXICO (UNITED MEXIC 10.375PCT	2009/02/17	10.375	18FEB00	24FEB00	1.000000	
** MB1N **	105	2,665,625.00	2,678,750.00	-13,125.00		.00	-13,125.00
	2,500,000.000						
** MB1N **	239	2,934,900.00	2,885,293.91	49,606.09	19SEP00	1.000000	49,606.09
	2,700,000.000						



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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	GN/LS	BASE CURR	GN/LS	NET BAS SECY GN/LS
	SHARES/PAR	BASE	BASE	SECY GN/LS			
563108II2	TOTAL	5,600,525.00	5,564,043.91	36,481.09 S		.00	36,481.09 S
566019II8	ARGENTINA 11.75PCT	2009/04/07	11.750	06JAN00	11JAN00	1.000000	
** MB1N **	071	993,750.00	972,500.00	21,250.00		.00	21,250.00
	1,000,000.000						
** MB1N **	124	982,500.00	972,500.00	10,000.00	15MAR00	20MAR00	1.000000
	1,000,000.000					.00	10,000.00
** MB1N **	274	295,750.00	343,264.03	-47,514.03	06NOV00	09NOV00	1.000000
	350,000.000					.00	-47,514.03
** MB1N **	275	758,250.00	882,678.94	-124,428.94	06NOV00	09NOV00	1.000000
	900,000.000					.00	-124,428.94
566019II8	TOTAL	3,030,250.00	3,170,942.97	-140,692.97 S		.00	-140,692.97 S
567447II0	BRAZIL (FED REP OF) 11.625PCT	2004/04/15	11.625	29AUG00	31AUG00	1.000000	
** MB1A **	472	15,562,500.00	15,507,831.51	54,668.49		.00	54,668.49
	15,000,000.000						
** MB1A **	325	15,472,500.00	15,535,179.60	-62,679.60	14SEP00	19SEP00	1.000000
	15,000,000.000					.00	-62,679.60
567447II0	TOTAL	31,035,000.00	31,043,011.11	-8,011.11 L		.00	-8,011.11 L
567496II7	CHILE, REPUBLIC OF 6.875PCT	2009/04/28	6.875	04JAN00	07JAN00	1.000000	
** MB1E **	780	554,250.00	599,184.00	-44,934.00		.00	-44,934.00
	600,000.000						
** MB1E **	780	-554,250.00	-599,184.00	44,934.00	04JAN00	07JAN00	1.000000
	-600,000.000					.00	44,934.00
** MB1E **	081	548,700.00	599,184.00	-50,484.00	14JAN00	20JAN00	1.000000
	600,000.000					.00	-50,484.00



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567496I17	TOTAL	548,700.00	599,184.00	-50,484.00 L		.00	-50,484.00 L
568174I19	CABLEVISION S A	13.75PCT	2009/05/01 13.750	26OCT00	31OCT00	1.000000	
** MBIN **	269	197,187.50	246,439.36	-49,251.86		.00	-49,251.86
	250,000.000						
572370I17	JOHNSON+JOHNSON	6PCT NTS	2001/07/19 6.000	30SEP00	30SEP00	1.000000	
** MBIA **	192	11,907,878.08	11,907,571.46	306.62		.00	306.62
	12,000,000.000						
57722MADO	MATTRESS DISCOUNTERS UNIT SR +	2007/07/15 12.625		28AUG00	05SEP00	1.000000	
** MB1J **	637	9,560,598.40	9,590,160.15	-29,561.75		.00	-29,561.75
	9,920,000.000						
57773AAA0	MAXCOM TELECOMUNICAC UNIT SR N	2007/04/01 13.750		13SEP00	13SEP00	1.000000	
** MBIN **	236	1,566,500.00	1,565,826.02	673.98		.00	673.98
	1,550,000.000						
57773AAB8	MAXCOM TELECOMUNICAC SR NT 144	2007/04/01 13.750		29SEP00	19OCT00	1.000000	
** MBIN **	263	1,521,494.46	1,521,615.99	-121.53		.00	-121.53
	1,550,000.000						
580135BZ3	MCDONALDS CORP	RESET PUT	2001/05/11 1.000	30SEP00	30SEP00	1.000000	
** MBIA **	050	4,975,741.02	4,975,633.99	107.03		.00	107.03
	5,000,000.000						
580189I11	BRAZIL REPUBLIC OF	14.5PCT 1	2009/10/15 14.500	23MAR00	28MAR00	1.000000	
** MBIN **	135	1,108,750.00	1,109,000.00	-250.00		.00	-250.00
	1,000,000.000						
** MBIN **	153	1,070,000.00	1,109,000.00	-39,000.00	06APROO	11APROO	1.000000
	1,000,000.000					.00	-39,000.00



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580189I11	TOTAL	2,178,750.00	2,218,000.00	-39,250.00 S		.00	-39,250.00 S
585510CJ7	MELLON FINL CO	NT	2002/09/16 0.010	30SEP00	30SEP00	1.000000	
** MBIA **	363	12,059,388.00	12,059,388.00	.00		.00	.00
	12,000,000.000						
** MBIA **	364	1,506,255.00	1,506,255.00	.00		.00	.00
	1,500,000.000						
** MBIA **	365	17,977,668.10	17,977,668.10	.00		.00	.00
	17,900,000.000						
585510CJ7	TOTAL	31,543,311.10	31,543,311.10	.00		.00	.00
586657I11	TURKEY REP	11.875PCT	2030/01/15 11.875	26SEP00	03OCT00	1.000000	
** MBIS **	257	89,212.50	98,006.90	-8,794.40		.00	-8,794.40
	90,000.000						
58772I117	BRAZIL (FEDERATIVE R	12.75 BDS	2020/01/15 12.750	19JAN00	26JAN00	1.000000	
** MBIA **	398	11,616,000.00	9,639,400.00	1,976,600.00		.00	1,976,600.00
	10,000,000.000						
** MBIA **	CXL 398	-11,616,000.00	-9,639,400.00	-1,976,600.00	19JAN00	26JAN00	1.000000
	-10,000,000.000					.00	-1,976,600.00
** MBIA **	447	11,616,000.00	11,567,280.00	48,720.00	19JAN00	20JAN00	1.000000
	12,000,000.000					.00	48,720.00
** MBIA **	CXL 447	-11,616,000.00	-11,567,280.00	-48,720.00	19JAN00	20JAN00	1.000000
	-12,000,000.000					.00	-48,720.00
** MBIA **	448	11,616,000.00	11,567,280.00	48,720.00	19JAN00	26JAN00	1.000000
	12,000,000.000					.00	48,720.00
** MBIA **	216	14,490,000.00	14,394,077.11	95,922.89	19JUL00	25JUL00	1.000000
	15,000,000.000					.00	95,922.89



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** HB1A **	008 10,000,000.000	9,760,000.00	9,596,334.05	10AUG00 163,665.95	15AUG00	1.000000 .00	163,665.95
5877721I7	TOTAL	35,866,000.00	35,557,691.16	308,308.84 L		.00	308,308.84 L
58962FAG5	ORERIDIAN FDG CO MTN BK E	2005/04/20	1.000	30SEP00	30SEP00	1.000000	
** HB1A **	051 15,000,000.000	14,986,508.10	14,986,500.20	7.90		.00	7.90
59000VAA5	MERITA BK LTD CAP SEC 5	2049/12/29	1.000	09MAR00	15MAR00	1.000000	
** HB1E **	138 1,875,000.000	1,821,018.75	1,817,850.00	3,168.75		.00	3,168.75
59018SF58	MERRILL LYNCH + CO I TR 00620	2002/04/22	1.000	30SEP00	30SEP00	1.000000	
** HB1A **	052 25,000,000.000	25,007,538.59	25,007,551.70	-13.11		.00	-13.11
** HB1A **	053 5,000,000.000	5,000,627.63	5,000,628.67	30SEP00 -1.04	30SEP00	1.000000 .00	-1.04
59018SF58	TOTAL	30,008,166.22	30,008,180.37	-14.15 L		.00	-14.15 L
593048AX9	MEXICO UNITED MEXICA DISC BD	2026/05/15	11.500	09FEB00	14FEB00	1.000000	
** HB10 **	265 100,000.000	121,600.00	119,250.00	2,350.00		.00	2,350.00
** HB1A **	652 10,000,000.000	12,000,000.00	12,025,000.00	-25,000.00	28APR00	1.000000 .00	-25,000.00
** HB1A **	653 10,000,000.000	11,990,000.00	11,925,000.00	65,000.00	28APR00	1.000000 .00	65,000.00
** HB1A **	654 10,000,000.000	11,990,000.00	11,975,000.00	15,000.00	28APR00	1.000000 .00	15,000.00
** HB10 **	081 335,000.000	410,458.75	399,487.50	10,971.25	20JUL00	1.000000 .00	10,971.25



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593048AX9	TOTAL	35,980,000.00	35,925,000.00	55,000.00 L		.00	55,000.00 L
		532,058.75	518,737.50	13,321.25 S		.00	13,321.25 S
593048BG5	MEXICO UNITED MEXICA BD	2009/02/17	10.375	20JUL00	20JUL00	1.000000	
** HB10 **	082 120,000.000	129,360.00	128,400.00	960.00		.00	960.00
** HB1H **	495 220,000.000	237,050.00	221,481.17	15,568.83	31JUL00	1.000000 .00	15,568.83
** HB1H **	CXL 495 -220,000.000	-237,050.00	-221,481.17	-15,568.83	31JUL00	1.000000 .00	-15,568.83
** HB1H **	509 280,000.000	301,700.00	285,408.06	16,291.94	01AUG00	1.000000 .00	16,291.94
** HB1H **	683 436.980	.00	475.18	-475.18	01AUG00	1.000000 .00	-475.18
** HB1H **	573 400,000.000	432,400.00	434,239.13	-1,839.13	07AUG00	1.000000 .00	-1,839.13
** HB1H **	574 370,000.000	398,675.00	402,296.32	-3,621.32	07AUG00	1.000000 .00	-3,621.32
593048BG5	TOTAL	1,132,775.00	1,122,418.69	10,356.31 L		.00	10,356.31 L
		129,360.00	128,400.00	960.00 S		.00	960.00 S
59562HAG3	MIDAMERICAN FDG LLC SR SECD N	2001/03/01	5.850	30SEP00	30SEP00	1.000000	
** HB1A **	054 25,000,000.000	24,883,753.97	24,882,984.14	769.83		.00	769.83



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5957071I3	NATIONSBANK CORP FRN MTN	28JUN 2002/06/28	1.000	30SEP00	30SEP00	1.000000	
** HB1A **	193 8,000,000.000	8,049,182.98	8,048,878.24	304.74		.00	304.74
** HB1A **	CXL -8,000,000.000	-8,049,182.98	-8,048,878.24	-304.74	30SEP00	1.000000	-304.74
** HB1A **	554 8,000,000.000	8,049,182.98	8,048,878.24	304.74	30SEP00	1.000000	304.74
5957071I3	TOTAL	8,049,182.98	8,048,878.24	304.74 L		.00	304.74 L
607059BL5	MOBIL CORP PASS THRU	2000/01/02	5.740	02JAN00	02JAN00	1.000000	
** HB1A **	781 5,770,000.000	5,770,000.00	5,761,979.70	8,020.30		.00	8,020.30
61745EMMO	MORGAN STANLEY DEAN TRANCHE T	2001/02/28	5.875	30SEP00	30SEP00	1.000000	
** HB1A **	056 24,520,000.000	24,447,926.39	24,447,445.90	480.49		.00	480.49
61745ENQ0	MORGAN STANLEY DEAN TRANCHE T	2002/04/22	1.000	30SEP00	30SEP00	1.000000	
** HB1A **	063 30,000,000.000	30,004,617.45	30,004,625.47	-8.02		.00	-8.02
61745EPA3	MORGAN STANLEY DEAN TRANCHE T	2003/02/21	1.000	30SEP00	30SEP00	1.000000	
** HB1A **	064 15,000,000.000	15,006,371.91	15,006,379.09	-7.18		.00	-7.18
62874FAA7	NATIONSBANK CAP TR I CAP SECS	2027/01/15	1.000	20JUL00	20JUL00	1.000000	
** HB10 **	083 500,000.000	473,120.00	477,410.00	-4,290.00		.00	-4,290.00
63743HCM2	NATIONAL RURAL UTILS TRANCHE T	2000/06/26	1.000	26JUN00	26JUN00	1.000000	
** HB1A **	424 10,000,000.000	10,000,000.00	10,000,000.00	.00		.00	.00
** HB1A **	425 15,000,000.000	15,000,000.00	15,000,840.00	-840.00	26JUN00	1.000000	-840.00



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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 SECY GN/LS SECY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
63743HCM2	TOTAL	10,000,000.00	10,000,000.00	.00		.00	.00
		15,000,000.00	15,000,840.00	-840.00 L		.00	-840.00 L
638539AJ5	NATIONAL WESTMINSTER TIER 3 SU	2002/09/16	1.000	30SEP00	30SEP00	1.000000	
** HB1A **	068 500,000.000	501,373.53	501,375.46	-1.93		.00	-1.93
638586AE7	NATIONSBANK CR CARD SER 1995/	2003/04/15	6.450	15AUG00	15AUG00	1.000000	
** HB1A **	042 18,952,000.000	18,952,000.00	18,952,248.53	-248.53		.00	-248.53
649716JR9	NEW YORK NY CITY TRA FUTURE TA	2023/11/01	4.750	02AUG00	02AUG00	1.000000	
** HB1E **	430 2,000,000.000	1,733,600.00	1,735,904.49	-2,304.49		.00	-2,304.49
652482AY2	NEWS AMER INC MANDATORY	2034/05/21	6.703	16JUN00	21JUN00	1.000000	
** HB1H **	216 570,000.000	546,789.60	570,000.00	-23,210.40		.00	-23,210.40
653522DE9	NIAGARA MOHAWK PHR C SR NT SER	2001/07/01	7.125	20JUL00	20JUL00	1.000000	
** HB10 **	118 378,048.750	376,063.99	377,175.47	-1,111.48		.00	-1,111.48
** HB1H **	523 378,048.750	378,048.75	376,717.43	1,331.32	09NOV00	1.000000	1,331.32
653522DE9	TOTAL	378,048.75	376,717.43	1,331.32 L		.00	1,331.32 L
		376,063.99	377,175.47	-1,111.48 S		.00	-1,111.48 S
654737AC9	NISSAN AUTO RECEIVAB 1998 ASSE	2004/04/15	5.450	15SEP00	15SEP00	1.000000	
** HB1F **	710 28,622.220	28,622.22	28,264.47	357.75		.00	357.75



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MILLIAM H. GATES FOUNDATION  
COMPOSITE  
SUMMARY REALIZED GAIN/LOSS REPORT  
JANUARY 1, 2000 TO DECEMBER 31, 2000

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	SECTY GN/LS	GN/LS	GN/LS	SECTY GN/LS
655356HMB	NOMURA ASSET SECS CO CL ML MTG	2036/04/13	7.070	15MAR00	15MAR00	1.000000	
** HB1H **							
	422	8,179.06	8,613.57	-434.51		.00	-434.51
	8,179.060						
65555RAC6	NORDBANKEN	SUB NT 14	2009/11/12	7.250	17OCT00	20OCT00	1.000000
** HB1E **							
	169	1,479,990.00	1,484,690.22	-4,700.22		.00	-4,700.22
	1,500,000.000						
66937RHX0	NORWEST ASSET SECS C 1998 34 M	2029/01/25	6.500	10NOV00	15NOV00	1.000000	
** HB1E **							
	036	4,990,454.38	4,921,189.12	69,265.26		.00	69,265.26
	5,375,110.740						
** HB1E **							
	CXL 036	-4,990,454.38	-4,921,189.12	-69,265.26		.00	-69,265.26
	-5,375,110.740						
** HB1E **							
	420	4,959,573.95	4,862,119.01	97,454.94		.00	97,454.94
	5,341,850.100						
** HB1E **							
	CXL 420	-4,959,573.95	-4,862,119.01	-97,454.94		.00	-97,454.94
	-5,341,850.100						
** HB1E **							
	438	4,959,573.95	4,866,725.49	92,848.46		.00	92,848.46
	5,341,850.100						
** HB1E **							
	685	33,260.66	30,303.92	2,956.74		.00	2,956.74
	33,260.650						
66937RHX0	TOTAL		4,992,834.61	4,897,029.41	95,805.20 L	.00	95,805.20 L
66938FJN5	NORWEST CORP MTN BK TRANCHE T	2001/03/15	6.250	30SEP00	30SEP00	1.000000	
** HB1A **							
	074	14,951,973.07	14,951,682.00	291.07		.00	291.07
	15,000,000.000						



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MILLIAM H. GATES FOUNDATION  
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SUMMARY REALIZED GAIN/LOSS REPORT  
JANUARY 1, 2000 TO DECEMBER 31, 2000

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	SECTY GN/LS	GN/LS	GN/LS	SECTY GN/LS
66938HAEO	NORWEST FINL INC	TRANCHE T	2001/02/15	6.200	30SEP00	30SEP00	1.000000
** HB1A **							
	075	16,964,158.86	16,963,897.24	261.62		.00	261.62
	17,000,000.000						
67104RAA2	O SULLIVAN INDS INC	SR SUB NT	2009/10/15	13.375	30JUN00	30JUN00	1.000000
** HB1J **							
	630	9,378,958.64	9,380,312.09	-1,353.45		.00	-1,353.45
	9,920,000.000						
** HB1J **							
	CXL 630	-9,378,958.64	-9,380,312.09	1,353.45		.00	1,353.45
	-9,920,000.000						
** HB1J **							
	651	9,378,958.64	9,380,312.09	-1,353.45		.00	-1,353.45
	9,920,000.000						
67104RAA2	TOTAL		9,378,958.64	9,380,312.09	-1,353.45 L	.00	-1,353.45 L
67104RAC8	OSULLIVAN IND	UNIT SR S	2009/10/15	13.375	13JUN00	13JUN00	1.000000
** HB1J **							
	566	.00	980.46	-980.46		.00	-980.46
	1,000.000						
** HB1J **							
	CXL 566	.00	-980.46	980.46		.00	980.46
	-1,000.000						
** HB1J **							
	570	9,726,163.00	9,726.16	9,716,436.84		.00	9,716,436.84
	9,920.000						
** HB1J **							
	CXL 570	-9,726,163.00	-9,726.16	-9,716,436.84		.00	-9,716,436.84
	-9,920.000						
** HB1J **							
	602	9,726,163.00	9,726,163.20	.20		.00	.20
	9,920,000.000						
** HB1J **							
	CXL 602	-9,726,163.00	-9,726,163.20	.20		.00	.20
	-9,920,000.000						



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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	MAT RATE LOCAL COST BASE	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
67104RACB	TOTAL		.00	.00	.00 L	.00	.00 L
674135BZ0	OAKHOOD MTG INVNS INC SER 1997	2027/08/15	6.750	15JUL00	15JUL00	1.000000	
** MB1E **	602	56,368.54	56,311.34	57.20		.00	57.20
	56,368.590						
675007ADO	OCEAN RIG NORMAY AS SR SECD N 2008/06/01	10.250		28JAN00	02FEB00	1.000000	
** MB1J **	449	4,764,250.00	4,113,375.00	650,875.00		.00	650,875.00
	5,900,000.000						
6750079A8	OCEAN RIG NORMAY AS	2008/06/01	1.000	22MAR00	27MAR00	1.000000	
** MB1J **	508	4,162,500.00	3,300,000.00	862,500.00		.00	862,500.00
	5,000,000.000						
** MB1J **	587	4,187,500.00	3,300,000.00	887,500.00	28JUN00	1.000000	887,500.00
	5,000,000.000					.00	
6750079A8	TOTAL	8,350,000.00	6,600,000.00	1,750,000.00 L		.00	1,750,000.00 L
69073FAB9	OWENS CORNING NT	2005/05/01	7.500	05OCT00	11OCT00	1.000000	
** MB1E **	756	108,000.00	399,795.94	-291,795.94		.00	-291,795.94
	400,000.000						
** MB1E **	757	25,500.00	99,948.99	-74,448.99	11OCT00	1.000000	-74,448.99
	100,000.000					.00	
69073FAB9	TOTAL	133,500.00	499,744.93	-366,244.93 L		.00	-366,244.93 L
69332HGV2	PHH CORP MTN BOOK EN TRANCHE T 2000/09/18	1.000		15FEB00	16FEB00	1.000000	
** MB10 **	333	1,001,460.00	1,001,750.00	-290.00		.00	-290.00
	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	MAT RATE LOCAL COST BASE	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
69348LX95	PNC MTG SECS CORP MTG CTF 9 2028/10/25	6.750		25JAN00	14FEB00	1.000000	
** MB1E **	671	3,649.72	3,464.95	184.77		.00	184.77
	3,649.720						
** MB1E **	279	1,459,336.13	1,463,349.17	-4,013.04	30NOV00	1.000000	-4,013.04
	1,531,860.130					.00	
69348LX95	TOTAL	1,462,985.85	1,466,814.12	-3,828.27 L		.00	-3,828.27 L
69348RLT1	PNC MTG SECS CORP MTG PSSSTH 2029/07/25	6.750		27NOV00	30NOV00	1.000000	
** MB1E **	278	2,726,441.98	2,725,633.90	808.08		.00	808.08
	2,874,667.000						
69350EAAB	PP + L TRANSITION BD SER 1999 2003/03/25	6.080		25MAR00	27MAR00	1.000000	
** MB10 **	654	124,909.39	111,921.19	12,988.20		.00	12,988.20
	124,909.390						
** MB10 **	034	287,538.95	258,691.29	28,847.66	17JUL00	1.000000	28,847.66
	288,711.840					.00	
** MB10 **	149	.00	54,467.04	-54,467.04	31JUL00	1.000000	-54,467.04
	60,787.820					.00	
69350EAAB	TOTAL	412,448.34	425,079.52	-12,631.18 S		.00	-12,631.18 S
69351EAB5	PPL CAP FDG INC TRANCHE T 2002/09/03	1.000		09NOV00	14NOV00	1.000000	
** MB1H **	521	1,498,050.00	1,500,000.00	-1,950.00		.00	-1,950.00
	1,500,000.000						
69371RVB9	PACCAR FINL CORP MTN TRANCHE S 2003/03/17	1.000		30SEP00	30SEP00	1.000000	
** MB1A **	076	25,005,076.96	25,005,082.60	-5.64		.00	-5.64
	25,000,000.000						



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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 SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS			NET BAS SECTY GN/LS
698299AM6	PANAMA REP	GLOBAL BD	2020/05/15	10.750	20JUL00	20JUL00	1.000000
** NB10 **	084	196,900.00	198,042.00	-1,142.00		.00	-1,142.00
	200,000.000						
** NB1H **	525	200,250.00	196,901.78	3,348.22	31JUL00	03AUG00	1.000000
	200,000.000					.00	3,348.22
698299AM6	TOTAL	200,250.00	196,901.78	3,348.22 L		.00	3,348.22 L
	196,900.00	198,042.00	-1,142.00 S			.00	-1,142.00 S
705220AC5	PECO ENERGY TRANSITI SR 1999 A	2006/03/01	1.000	30SEP00	30SEP00	1.000000	
** NB1A **	104	14,999,613.00	14,999,612.82	.18		.00	.18
	15,000,000.000						
706448AN7	PEMEX FIN LTD	NT	2003/11/15	6.125	15MAY00	15MAY00	1.000000
** NB1V **	085	266,680.00	266,640.00	40.00		.00	40.00
	266,680.000						
** NB1V **	085	-266,680.00	-266,640.00	-40.00	15MAY00	15MAY00	1.000000
	-266,680.000					.00	-40.00
** NB1V **	089	266,680.00	266,640.00	40.00	15MAY00	16MAY00	1.000000
	266,680.000					.00	40.00
** NB1V **	089	-266,680.00	-266,640.00	-40.00	15MAY00	16MAY00	1.000000
	-266,680.000					.00	-40.00
** NB1V **	150	266,666.66	266,626.66	40.00	15MAY00	15MAY00	1.000000
	266,666.660					.00	40.00
** NB1V **	150	-266,666.66	-266,626.66	-40.00	15MAY00	15MAY00	1.000000
	-266,666.660					.00	-40.00
** NB1V **	151	266,680.00	266,640.00	40.00	15MAY00	15MAY00	1.000000
	266,680.000					.00	40.00



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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	NET SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS			NET BAS SECTY GN/LS
** NB1V **	151	-266,680.00	-266,640.00	-40.00	15MAY00	15MAY00	1.000000
	-266,680.000					.00	-40.00
** NB1V **	162	266,666.66	266,626.66	40.00	15MAY00	15MAY00	1.000000
	266,666.660					.00	40.00
** NB1V **	162	-266,666.66	-266,626.66	-40.00	15MAY00	15MAY00	1.000000
	-266,666.660					.00	-40.00
** NB1V **	163	266,666.66	266,626.66	40.00	15MAY00	15MAY00	1.000000
	266,666.660					.00	40.00
** NB1V **	164	3,681,051.12	3,732,773.34	-51,722.22	23MAY00	23MAY00	1.000000
	3,733,333.340					.00	-51,722.22
706448AN7	TOTAL	3,947,717.78	3,999,400.00	-51,682.22 L		.00	-51,682.22 L
71654XAG2	PETROLEOS MEXICANOS TRANCHE T	2005/07/15	1.000	04JAN00	07JAN00	1.000000	
** NB1E **	781	735,937.50	739,687.50	-3,750.00		.00	-3,750.00
	750,000.000						
** NB1E **	781	-735,937.50	-739,687.50	3,750.00	04JAN00	07JAN00	1.000000
	-750,000.000					.00	3,750.00
** NB1E **	080	737,812.50	739,687.50	-1,875.00	14JAN00	20JAN00	1.000000
	750,000.000					.00	-1,875.00
71654XAG2	TOTAL	737,812.50	739,687.50	-1,875.00 L		.00	-1,875.00 L
716708AC6	PETROLIAM NASIONAL B BD 144A	2015/08/15	7.750	12OCT00	19OCT00	1.000000	
** NB1S **	323	923,750.00	924,722.44	-972.44		.00	-972.44
	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 SECY GN/L\$ GN/L\$	STL DT BASE CURR	SELL RATE GN/L\$	NET SECY GN/L\$ NET BAS SECY GN/L\$
71676QAA4 ** MB1H **	PETROZUATA FIN INC BD SER A 344 178,000.00	2009/04/01	7.630 205,729.13	160CT00 -27,729.13	190CT00	1.000000 .00	-27,729.13
	200,000.000						
71713UAC6 ** MB1A **	PHARMACIA CORP NT 055 4,908,153.07	2001/12/01	5.375 4,907,945.57	30SEP00 207.50	30SEP00	1.000000 .00	207.50
	5,000,000.000						
718154BV8 ** MB1Y **	PHILIP MORRIS COS INC 083 9,954,400.00	2002/08/15	7.125 9,985,300.00	06NOV00 -30,900.00	09NOV00	1.000000 .00	-30,900.00
	10,000,000.000						
718154CB1 ** MB1H **	PHILIP MORRIS COS IN NT 143 990,625.00	2006/06/01	6.950 1,016,610.00	08JUN00 -25,985.00	13JUN00	1.000000 .00	-25,985.00
	1,000,000.000						
718154CJ4 ** MB1E **	PHILIP MORRIS COS IN NY 037 471,950.00	2005/07/15	7.000 498,430.00	03JUL00 -26,480.00	07JUL00	1.000000 .00	-26,480.00
	500,000.000						
718286AK3 ** MB10 **	PHILIPPINES REP BD 085 110,193.75	2019/01/15	9.875 131,612.50	20JUL00 -21,418.75	20JUL00	1.000000 .00	-21,418.75
	135,000.000						
** MB1H **	528 108,675.00		110,207.89	31JUL00 -1,532.89	03AUG00	1.000000 .00	-1,532.89
	135,000.000						
718286AK3	TOTAL						
	108,675.00		110,207.89	-1,532.89 L		.00	-1,532.89 L
	110,193.75		131,612.50	-21,418.75 S		.00	-21,418.75 S
718286AL1 ** MB10 **	PHILLIPPINES REP GLOBAL BD 268 85,255.00	2024/10/21	9.500 86,381.25	09FEB00 -1,126.25	14FEB00	1.000000 .00	-1,126.25
	85,000.000						



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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 SECY GN/L\$ GN/L\$	STL DT BASE CURR	SELL RATE GN/L\$	NET SECY GN/L\$ NET BAS SECY GN/L\$
718286AP2 ** MB10 **	PHILIPPINES REP GLOBAL BD 086 17,124.00	2025/03/16	10.625 19,873.60	20JUL00 -2,749.60	20JUL00	1.000000 .00	-2,749.60
	20,000.000						
** MB1H **	527 16,650.00		17,124.72	31JUL00 -474.72	03AUG00	1.000000 .00	-474.72
	20,000.000						
718286AP2	TOTAL						
	16,650.00		17,124.72	-474.72 L		.00	-474.72 L
	17,124.00		19,873.60	-2,749.60 S		.00	-2,749.60 S
72447NAT6 ** MB1A **	PITNEY BONES CR CORP MTN TRANC 078 2,993,384.22	2001/10/01	6.800 2,993,367.07	30SEP00 17.15	30SEP00	1.000000 .00	17.15
	3,000,000.000						
74046RFCO ** MB1A **	PREMIER AUTO TR 1998 4 AS 105 9,859,571.80	2003/04/08	5.780 9,860,872.75	30SEP00 -1,300.95	30SEP00	1.000000 .00	-1,300.95
	10,000,000.000						
74046RFQ9 ** MB1A **	PREMIER AUTO TR SER 1999 619 168,938.96	2001/11/08	5.280 168,933.05	08JUL00 5.91	10JUL00	1.000000 .00	5.91
	168,938.960						
** MB1U **	518 175,450.02		175,443.88	100CT00 6.14	100CT00	1.000000 .00	6.14
	175,450.020						
** MB1U **	CXL 518 -175,450.02		-175,443.88	100CT00 -6.14	100CT00	1.000000 .00	-6.14
	-175,450.020						
** MB1U **	531 175,450.02		175,443.88	100CT00 6.14	100CT00	1.000000 .00	6.14
	175,450.020						
** MB1U **	309 175,307.09		175,304.46	08NOV00 2.63	08NOV00	1.000000 .00	2.63
	175,307.090						
** MB1U **	660 26,022.02		26,021.26	08DEC00 .76	08DEC00	1.000000 .00	
	26,022.020						



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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
74046RFQ9	TOTAL	168,938.96		168,933.05	5.91 L		.00	5.91 L
		376,779.13		376,769.60	9.53 S		.00	9.53 S
74435DAG6	PRUDENTIAL SECS SECD MTG PASS		2009/09/25	6.830	31DEC99	31DEC99	1.000000	
** NB1E **	CXL 742	-1,600,030.40		-1,609,780.59	9,750.19		.00	9,750.19
	-1,600,030.400							
** NB1E **	614	181,129.61	2009/09/25	6.830	25JAN00	25JAN00	1.000000	-1,103.76
	181,129.610			182,233.37	-1,103.76		.00	
** NB1E **	262	69,935.51		70,295.45	26DEC00	26DEC00	1.000000	-359.94
	69,935.510				-359.94		.00	
** NB1E **	CXL 262	-69,935.51		-70,295.45	26DEC00	26DEC00	1.000000	359.94
	-69,935.510				359.94		.00	
** NB1E **	310	69,935.51		70,295.45	26DEC00	26DEC00	1.000000	-359.94
	69,935.510				-359.94		.00	
74435DAG6	TOTAL	-1,348,965.28		-1,357,251.77	8,286.49 L		.00	8,286.49 L
74436JDM6	PRUDENTIAL SECS SECD SER.1998		2008/07/15	6.506	11JUL00	14JUL00	1.000000	
** NB1Q **	567	472,265.63		465,644.53	6,621.10		.00	6,621.10
	500,000.000							
74436JFA0	PRUDENTIAL SECS SECD SER 1999		2008/06/15	6.955	12JAN00	18JAN00	1.000000	
** NB1E **	046	1,436,761.30		1,465,184.79	-28,423.49		.00	-28,423.49
	1,467,018.560							
** NB1E **	CXL 046	-1,436,761.30		-1,465,184.79	12JAN00	18JAN00	1.000000	28,423.49
	-1,467,018.560				28,423.49		.00	
** NB1E **	191	1,436,761.30		1,465,184.79	12JAN00	18JAN00	1.000000	-28,423.49
	1,467,018.560				-28,423.49		.00	
** NB1E **					12JAN00	18JAN00	1.000000	



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 191	-1,436,761.30		-1,465,184.79	28,423.49		.00	28,423.49
	-1,467,018.560							
** NB1E **	285	1,431,231.41		1,459,545.50	12JAN00	16FEB00	1.000000	-28,314.09
	1,461,372.210				-28,314.09		.00	
** NB1E **	390	1,436,779.85		1,459,545.53	12JAN00	18JAN00	1.000000	-22,765.68
	1,461,372.240				-22,765.68		.00	
** NB1E **	CXL 390	-1,436,779.85		-1,459,545.53	12JAN00	18JAN00	1.000000	22,765.68
	-1,461,372.240				22,765.68		.00	
** NB1E **	320	.00		.03	15MAR00	15MAR00	1.000000	-.03
	.030				-.03		.00	
74436JFA0	TOTAL	1,431,231.41		1,459,545.53	-28,314.12 L		.00	-28,314.12 L
74727PAC5	QATAR ST		2004 NT F	2004/02/18	1.000	04JAN00	07JAN00	1.000000
** NB1E **	782	495,500.00		477,187.50	18,312.50		.00	18,312.50
	500,000.000							
** NB1E **	CXL 782	-495,500.00		-477,187.50	04JAN00	07JAN00	1.000000	-18,312.50
	-500,000.000				-18,312.50		.00	
** NB1E **	084	495,500.00		477,187.50	14JAN00	20JAN00	1.000000	18,312.50
	500,000.000				18,312.50		.00	
74727PAC5	TOTAL	495,500.00		477,187.50	18,312.50 L		.00	18,312.50 L
759464AG5	RELiance GROUP HLDGS INC		2049/11/15	9.000	15NOV00	15NOV00	1.000000	
** NB1E **	695	75,000.00		750,000.00	-675,000.00		.00	-675,000.00
	750,000.000							



ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE	BASE COST	GN/LS			
7609724M6	RESIDENTIAL FDG MTG SER 1998	2028/12/25	6.500	11JUL00	14JUL00	1.000000	
** HB1E **	112	8,848,799.12	8,771,819.06	76,980.06	.00		76,980.06
	10,003,500.000						
76110VBK3	RESIDENTIAL FDG MTG HOME LN B	2000/06/25	0.000	25JUN00	25JUN00	1.000000	
** HB1E **	070	.00	249,843.75	-249,843.75	.00		-249,843.75
	3,000,000.000						
** HB1E **	CXL 070	.00	-249,843.75	249,843.75	.00		249,843.75
	-3,000,000.000						
** HB1E **	085	3,000,000.00	249,843.75	2,750,156.25	.00		2,750,156.25
	3,000,000.000						
** HB1E **	CXL 085	-3,000,000.00	-249,843.75	-2,750,156.25	.00		-2,750,156.25
	-3,000,000.000						
** HB1E **	086	3,000,000.00	249,843.75	2,750,156.25	.00		2,750,156.25
	3,000,000.000						
** HB1E **	CXL 086	-3,000,000.00	-249,843.75	-2,750,156.25	.00		-2,750,156.25
	-3,000,000.000						
** HB1E **	087	3,000,000.00	249,843.75	-249,843.75	.00		-249,843.75
	3,000,000.000						
** HB1E **	775	3,000,000.00	249,843.75	2,750,156.25	.00		2,750,156.25
	3,000,000.000						
** HB1E **	CXL 775	-3,000,000.00	-249,843.75	-2,750,156.25	.00		-2,750,156.25
	-3,000,000.000						



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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	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE	BASE COST	GN/LS			
76110VBK3	TOTAL		.00	249,843.75	-249,843.75 L	.00	-249,843.75 L
76110VDP0	RESIDENTIAL FDG MTG SER 2000	2007/08/25	7.390	25AUG00	25AUG00	1.000000	
** HB1A **	380	603,937.71	603,724.83	212.88	.00		212.88
	603,937.710						
** HB1A **	079	6,835,848.84	6,835,860.13	-11.29	.00		-11.29
	6,838,674.170						
** HB1U **	125	555,233.83	554,929.00	304.83	.00		304.83
	555,233.830						
76110VDP0	TOTAL		7,439,786.55	7,439,584.96	201.59 L	.00	201.59 L
			555,233.83	554,929.00	304.83 S	.00	304.83 S
76182KAK1	REYNOLDS R J TOB HLD NT SER B	2006/05/15	7.750	08JUN00	13JUN00	1.000000	
** HB1H **	145	1,054,507.00	1,196,003.00	-141,496.00	.00		-141,496.00
	1,220,000.000						
771196AG7	ROCHE HLDGS INC LIQUID YI	2015/01/19	0.010	13JAN00	19JAN00	1.000000	
** HB1E **	073	356,250.00	331,930.00	24,320.00	.00		24,320.00
	500,000.000						
** HB1E **	CXL 073	-356,250.00	-331,930.00	-24,320.00	.00		-24,320.00
	-500,000.000						
** HB1E **	189	356,250.00	331,930.00	24,320.00	.00		24,320.00
	500,000.000						
771196AG7	TOTAL		356,250.00	331,930.00	24,320.00 L	.00	24,320.00 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	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
775371AN7 ** MB1H **	ROHM + HAAS CO NT 195 4,100,000.000	2004/07/15	6.950 4,041,165.00	14JUN00 5,494.00	19JUN00	1.000000 .00	5,494.00
780641AB2 ** MB1E **	ROYAL KPN NV NT 144A 703 4,000,000.000	2010/10/01	8.000 3,999,240.00	27SEP00 16,840.00	04OCT00	1.000000 .00	16,840.00
78387GAA1 ** MB1A **	SBC COMMUNICATIONS I NT 144A 080 14,875,000.000	2001/05/15	1.000 14,871,122.64	30SEP00 16.45	30SEP00	1.000000 .00	16.45
78389RAA5 ** MB1E **	SB TREASURY CO 144A 170 1,000,000.000	2049/12/29	1.000 1,004,996.15	17OCT00 -21,496.15	20OCT00	1.000000 .00	-21,496.15
78400EBN0 ** MB1H **	SASCO COML MTG TR MULTICL C 232 600,000.000	2002/10/21	1.000 600,000.00	16JUN00 93.75	29JUN00	1.000000 .00	93.75
** MB1H **	527 1,444,634.230		1,444,882.86	09NOV00 315.68	14NOV00	1.000000 .00	315.68
** MB1H **	737 .010		.01	30NOV00 -.01	30NOV00	1.000000 .00	-.01
78400EBN0	<b>TOTAL</b>		2,044,882.87	409.42 L		.00	409.42 L
78442GAK2 ** MB1E **	SLM STUDENT LN TR LN BKD NT 084 612,418.850	2005/10/25	1.000 609,548.14	07JUL00 -1,052.60	12JUL00	1.000000 .00	-1,052.60
** MB1E **	136 .050		.05	07JUL00 -.05	07JUL00	1.000000 .00	-.05



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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	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
78442GAK2	<b>TOTAL</b>		609,548.19	-1,052.65 L		.00	-1,052.65 L
78442GBA3 ** MB1A **	SLM STUDENT LN TR LN BKD NT 081 9,111,186.300	2007/04/25	1.000 9,105,491.82	30SEP00 .00	30SEP00	1.000000 .00	.00
78442GCD6 ** MB1A **	SLM STUDENT LN TR SER 2000 082 15,000,000.000	2008/04/25	1.000 15,000,000.00	30SEP00 .00	30SEP00	1.000000 .00	.00
** MB1A **	083 25,000,000.000	2008/04/25	6.599 25,007,812.50	30SEP00 .00	30SEP00	1.000000 .00	.00
78442GCD6	<b>TOTAL</b>		40,007,812.50	.00		.00	.00
79548K3J5 ** MB1Q **	SALOMON BROS MTG SEC COML MTG 439 440,000.000	2009/12/18	7.520 435,476.80	28JUN00 277.89	03JUL00	1.000000 .00	277.89
811845AS5 ** MB1Y **	SEAGRAM JOSEPH E + S SR NT 173 5,000,000.000	2001/12/15	6.250 4,980,250.00	12DEC00 -5,600.00	20DEC00	1.000000 .00	-5,600.00
811845AT3 ** MB1H **	SEAGRAM JOSEPH E + S SR NT 012 930,000.000	2003/12/15	6.400 927,745.28	12DEC00 6,207.22	19DEC00	1.000000 .00	6,207.22
81234CAQ4 ** MB1A **	SEARS CR ACCOUNT MAS SER 1996 084 7,012,499.690	2006/02/16	6.200 7,011,059.57	30SEP00 .69	30SEP00	1.000000 .00	.69
81234CAU5 ** MB1Q **	SEARS CR ACCOUNT MAS SER 1996 040 350,000.000	2008/07/15	7.000 346,653.78	18AUG00 2,799.35	23AUG00	1.000000 .00	2,799.35



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ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL 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			
81234CBC4	SEARS CR ACCOUNT MAS SER 1998	2005/08/15	5.800	30SEP00	30SEP00	1.000000	
** WB1A **	375	2,988,333.33	3,032,380.94	-44,047.61	.00		-44,047.61
	2,988,333.330						
** WB1A **	CXL 375	-2,988,333.33	-3,032,380.94	44,047.61	.00		44,047.61
	-2,988,333.330						
** WB1A **	525	3,032,357.23	3,032,380.94	-23.71	.00		-23.71
	2,988,333.330						
81234CBC4	TOTAL	3,032,357.23	3,032,380.94	-23.71 L	.00		-23.71 L
822567AC7	SHELL CDA LTD	2001/01/14	8.875	30SEP00	30SEP00	1.000000	
** WB1A **	086	22,635,459.88	22,636,749.98	-1,290.10	.00		-1,290.10
	22,500,000.000						
830505AE3	SKANDINAVISKA ENSKIL SUB NT ST	2049/09/06	1.000	22JUN00	27JUN00	1.000000	
** WB1E **	760	1,318,033.75	1,305,218.75	12,815.00	.00		12,815.00
	1,375,000.000						
831800AB6	SMITH BARNEY HLDGS I TRANCHE T	2002/09/10	1.000	30SEP00	30SEP00	1.000000	
** WB1A **	087	5,000,914.31	5,000,915.60	-1.29	.00		-1.29
	5,000,000.000						
863572N74	STRUCTURED ASSET SEC MTG PASST	2030/05/25	1.000	25NOV00	28NOV00	1.000000	
** WB1E **	318	46,728.65	46,528.66	199.99	.00		199.99
	46,718.650						
** WB1E **	CXL 318	-46,728.65	-46,528.66	-199.99	.00		-199.99
	-46,718.650						
** WB1E **	388	46,718.65	46,528.66	189.99	.00		189.99
	46,718.650						



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ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL 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			
863572N74	TOTAL	46,718.65	46,528.66	189.99 L	.00		189.99 L
86387RB43	STUDENT LN MARKETING PREASSIGN	2000/06/30	1.000	06JAN00	07JAN00	1.000000	
** WB1E **	006	1,990,000.00	1,997,000.00	-7,000.00	.00		-7,000.00
	2,000,000.000						
86387R3R1	STUDENT LN MARKETING 3R PREASS	2000/10/04	1.000	30SEP00	30SEP00	1.000000	
** WB1A **	126	15,000,598.23	15,000,797.66	-199.43	.00		-199.43
	15,000,000.000						
** WB1U **	286	15,000,000.00	15,000,598.23	-598.23	.00		-598.23
	15,000,000.000						
86387R3R1	TOTAL	15,000,598.23	15,000,797.66	-199.43 L	.00		-199.43 L
	15,000,000.00	15,000,598.23	-598.23 S	.00			-598.23 S
86387R4U3	STUDENT LN MARKETING PREASSIGN	2000/12/01	5.900	30SEP00	30SEP00	1.000000	
** WB1A **	127	24,995,602.23	24,995,530.15	72.08	.00		72.08
	25,000,000.000						
86387R6A5	STUDENT LN MARKETING PREASSIGN	2001/08/09	1.000	30SEP00	30SEP00	1.000000	
** WB1A **	132	24,989,702.43	24,989,669.84	32.59	.00		32.59
	25,000,000.000						
87265CBV1	TRW INC TRANCHE S	2002/03/25	1.000	09NOV00	14NOV00	1.000000	
** WB1H **	525	498,580.00	499,871.08	-1,291.08	.00		-1,291.08
	500,000.000						
87316HAA3	TXU GAS CAP I CAP SECS	2028/07/01	1.000	20JUL00	20JUL00	1.000000	
** WB10 **	087	228,478.58	246,157.50	-17,678.92	.00		-17,678.92
	250,000.000						



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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 TEKNI PLEX INC, TELEGLOBE CDA INC, TENET HEALTHCARE COR, TENNESSEE VALLEY AUT GLOBAL, and TEXTRON FINL CORP.



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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 TORRENS TRUST, TRANSAMERICA FIN COR, TRANSAMERICA FIN COR SHEL, TURKEY REP, and TYCO INTL GROUP.



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ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	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			
902118AP3	TOTAL	27,038,550.06	27,038,798.77	-248.71 L		.00	-248.71 L
902917AG8	USA WASTE SVCS INC MANDATORI	2001/07/15	6.125	20JUL00	20JUL00	1.000000	
** HB10 **	089	969,670.00	958,240.00	11,430.00		.00	11,430.00
	1,000,000.000						
903278AA7	USAA AUTO OWNER TR 2000 1 NT	2001/09/15	6.734	16NOV00	16NOV00	1.000000	
** HB1U **	325	655,923.00	681,282.63	-25,359.63		.00	-25,359.63
	681,282.630						
** HB1U **	CXL 325	-655,923.00	-681,282.63	25,359.63	16NOV00	1.000000	25,359.63
	-681,282.630			.00	16NOV00	.00	.00
903278AA7	TOTAL	.00	.00	.00 S		.00	.00 S
907818CE6	UNION PAC CORP UNSECURED	2001/10/15	5.780	09NOV00	14NOV00	1.000000	
** HB1H **	520	741,480.00	750,000.00	-8,520.00		.00	-8,520.00
	750,000.000						
91086NAC9	UNITED MEXICAN STS G TRANCHE T	2000/04/07	1.000	04JAN00	07JAN00	1.000000	
** HB1E **	783	997,500.00	967,250.00	30,250.00		.00	30,250.00
	1,000,000.000						
91086QAB4	UNITED MEXICAN STS M TRANCHE T	2005/04/06	9.750	02MAY00	05MAY00	1.000000	
** HB1A **	010	14,385,000.00	13,994,960.00	390,040.00		.00	390,040.00
	14,000,000.000						
** HB1A **	CXL 010	-14,385,000.00	-13,994,960.00	-390,040.00	02MAY00	1.000000	-390,040.00
	-14,000,000.000			.00	05MAY00	.00	.00
** HB1A **	014	14,385,000.00	13,994,960.00	390,040.00	02MAY00	1.000000	390,040.00
	14,000,000.000			.00	05MAY00	.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			
91086QAB4	TOTAL	14,385,000.00	13,994,960.00	390,040.00 L		.00	390,040.00 L
91086QADO	UNITED MEXICAN STS TRANCHE T	2010/02/01	9.875	27APR00	02MAY00	1.000000	
** HB1A **	691	25,687,500.00	25,024,400.00	663,100.00		.00	663,100.00
	25,000,000.000						
** HB1A **	017	10,110,000.00	10,430,000.00	-320,000.00	03MAY00	1.000000	-320,000.00
	10,000,000.000			.00	08MAY00	.00	.00
91086QADO	TOTAL	35,797,500.00	35,454,400.00	343,100.00 L		.00	343,100.00 L
91086QAE8	UNITED MEXICAN STS M TRANCHE T	2006/02/01	8.500	20SEP00	25SEP00	1.000000	
** HB1A **	509	24,546,875.00	24,921,013.26	-374,138.26		.00	-374,138.26
	25,000,000.000						
912803AU7	UNITED STATES TRES BD STRP PRN	2020/08/15	0.010	05JAN00	06JAN00	1.000000	
** HB1H **	763	189,586.80	200,287.80	-10,701.00		.00	-10,701.00
	780,000.000						
912803AY9	UNITED STATES TRES BD STRP PRN	2021/11/15	0.010	11JUL00	13JUL00	1.000000	
** HB1H **	333	619,850.20	612,957.20	6,893.00		.00	6,893.00
	2,260,000.000						
** HB1H **	378	675,684.80	661,776.80	13,908.00	14JUL00	1.000000	13,908.00
	2,440,000.000			.00	18JUL00	.00	.00
** HB1H **	128	758,960.00	772,050.97	-13,090.97	14SEP00	1.000000	-13,090.97
	2,650,000.000			.00	18SEP00	.00	.00
** HB1H **	436	1,453,300.80	1,469,900.39	-16,599.59	30OCT00	1.000000	-16,599.59
	5,010,000.000			.00	01NOV00	.00	.00
** HB1H **	679	661,226.70	641,560.50	19,666.20	06DEC00	1.000000	19,666.20
	2,190,000.000			.00	08DEC00	.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	GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
912803AY9	TOTAL						
	4,169,022.50	4,158,245.86	10,776.64 L		.00	10,776.64 L	
912810DC9	UNITED STATES TREAS 10.75PCT	2003/02/15	10.750	18DEC00	19DEC00	1.000000	
** HB1A **	154	23,812,929.69	24,306,100.14	-493,170.45	.00	-493,170.45	
	21,500,000.000						
912810DV7	UNITED STATES TREAS DTD 02/15	2016/02/15	9.250	23MAR00	24MAR00	1.000000	
** HB1Q **	518	6,489,062.50	6,453,587.50	35,475.00	.00	35,475.00	
	5,000,000.000						
** HB1Q **	597	792,515.63	774,937.50	17,578.13	10APR00	1.000000	17,578.13
	600,000.000						
** HB1Q **	605	661,191.41	645,293.75	15,897.66	11APR00	1.000000	15,897.66
	500,000.000						
** HB1Q **	014	175,350.00	179,681.25	-4,331.25	09MAY00	1.000000	-4,331.25
	140,000.000						
** HB1Q **	362	194,660.16	194,003.91	656.25	14JUN00	1.000000	656.25
	150,000.000						
** HB1Q **	592	51,865.63	51,882.74	-17.11	17JUL00	1.000000	-17.11
	40,000.000						
** HB1Q **	594	38,896.88	38,912.06	-15.18	17JUL00	1.000000	-15.18
	30,000.000						
** HB1Q **	627	796,809.38	794,750.85	2,058.53	21JUL00	1.000000	2,058.53
	615,000.000						
** HB1Q **	630	401,837.50	400,606.12	1,231.38	21JUL00	1.000000	1,231.38
	310,000.000						
** HB1Q **	632	602,756.25	600,909.18	1,847.07	21JUL00	1.000000	1,847.07
	465,000.000						



ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
** HB1Q **	634	623,925.00	620,293.34	3,631.66	21JUL00	1.000000	3,631.66
	480,000.000						
** HB1Q **	636	130,359.38	129,227.79	1,131.59	21JUL00	1.000000	1,131.59
	100,000.000						
** HB1Q **	421	130,535.16	131,701.88	-1,166.72	10OCT00	1.000000	-1,166.72
	100,000.000						
912810DV7	TOTAL						
	11,089,764.88	11,015,787.87	73,977.01 S		.00	73,977.01 S	
912810DY1	UNITED STATES TREAS BDS	2017/05/15	8.750	08MAY00	09MAY00	1.000000	
** HB1Q **	013	1,032,085.94	1,078,038.00	-45,952.06	.00	-45,952.06	
	850,000.000						
912810EE4	UNITED STATES TREAS 8.5PCT 15	2020/02/15	8.500	11JAN00	12JAN00	1.000000	
** HB1Q **	033	344,320.31	345,795.31	-1,475.00	.00	-1,475.00	
	295,000.000						
** HB1Q **	091	1,994,317.19	1,998,579.69	-4,262.50	24JAN00	1.000000	-4,262.50
	1,705,000.000						
** HB1Q **	095	117,086.70	117,125.01	-38.31	31JAN00	1.000000	-38.31
	100,000.000						
** HB1Q **	366	373,218.75	373,710.94	-492.19	14JUN00	1.000000	-492.19
	300,000.000						
** HB1Q **	371	187,587.89	186,609.22	978.67	15JUN00	1.000000	978.67
	150,000.000						
** HB1Q **	372	124,562.50	124,406.15	156.35	15JUN00	1.000000	156.35
	100,000.000						
** HB1Q **	CXL 372	-124,562.50	-124,406.15	-156.35	15JUN00	1.000000	-156.35
	-100,000.000						
** HB1Q **					14JUN00	1.000000	



ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT SECTY GN/LS SECTY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
	373 5,200,000.000	6,477,250.00		6,459,066.35	18,183.65		.00	18,183.65
** HB1Q **	377 150,000.000	187,664.06		186,511.62	15JUN00 1,152.44	16JUN00	1.000000 .00	1,152.44
** HB1Q **	628 770,000.000	966,831.25		965,708.16	20JUL00 1,123.09	21JUL00	1.000000 .00	1,123.09
** HB1Q **	629 310,000.000	389,655.47		388,791.59	20JUL00 863.88	21JUL00	1.000000 .00	863.88
** HB1Q **	631 770,000.000	967,553.13		965,708.17	20JUL00 1,844.96	21JUL00	1.000000 .00	1,844.96
** HB1Q **	633 465,000.000	584,301.56		583,187.40	20JUL00 1,114.16	21JUL00	1.000000 .00	1,114.16
** HB1Q **	016 220,000.000	281,531.25		278,750.98	16AUG00 2,780.27	16AUG00	1.000000 .00	2,780.27
** HB1Q **	068 1,900,000.000	2,451,890.63		2,445,134.40	25AUG00 6,756.23	28AUG00	1.000000 .00	6,756.23
** HB1Q **	080 200,000.000	258,281.25		257,379.46	31AUG00 901.79	01SEP00	1.000000 .00	901.79
** HB1Q **	256 110,000.000	141,066.41		141,519.85	13SEP00 -453.44	14SEP00	1.000000 .00	-453.44
** HB1Q **	294 90,000.000	113,287.50		114,822.22	20SEP00 -1,534.72	21SEP00	1.000000 .00	-1,534.72
** HB1Q **	295 105,000.000	132,332.81		133,959.23	20SEP00 -1,626.42	21SEP00	1.000000 .00	-1,626.42
** HB1Q **	302 105,000.000	132,578.91		133,958.38	21SEP00 -1,379.47	22SEP00	1.000000 .00	-1,379.47

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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 SECTY GN/LS SECTY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
** HB1Q **	481 500,000.000	638,281.25		636,437.50	12OCT00 1,843.75	12OCT00	1.000000 .00	1,843.75
** HB1Q **	583 80,000.000	103,687.50		102,112.31	25OCT00 1,575.19	26OCT00	1.000000 .00	1,575.19
** HB1Q **	584 80,000.000	103,662.50		102,112.31	25OCT00 1,550.19	26OCT00	1.000000 .00	1,550.19
** HB1Q **	602 10,000,000.000	12,942,187.50		12,870,790.50	26OCT00 71,397.00	27OCT00	1.000000 .00	71,397.00
** HB1Q **	604 80,000.000	103,312.50		102,993.75	27OCT00 318.75	30OCT00	1.000000 .00	318.75
** HB1Q **	605 80,000.000	103,106.25		102,993.75	27OCT00 112.50	30OCT00	1.000000 .00	112.50
** HB1Q **	606 55,000.000	70,881.25		70,808.20	27OCT00 73.05	30OCT00	1.000000 .00	73.05
** HB1Q **	617 660,000.000	850,162.50		849,662.53	31OCT00 499.97	01NOV00	1.000000 .00	499.97
** HB1Q **	797 160,000.000	205,800.00		204,850.00	15NOV00 950.00	16NOV00	1.000000 .00	950.00
** HB1Q **	798 160,000.000	205,975.00		204,852.35	15NOV00 1,122.65	16NOV00	1.000000 .00	1,122.65
** HB1Q **	020 20,000,000.000	25,810,937.50		25,761,640.37	21NOV00 49,297.13	22NOV00	1.000000 .00	49,297.13
** HB1Q **	063 560,000.000	733,337.50		721,325.15	30NOV00 12,012.35	01DEC00	1.000000 .00	12,012.35
** HB1Q **	196 196	3,997,031.25		3,964,218.75	07DEC00 32,812.50	11DEC00	1.000000 .00	32,812.50

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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	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
3,000,000.000							
** MB1Q **	234 3,061,515.63	3,050,734.38	13DEC00	14DEC00	1.000000	.00	10,781.25
2,300,000.000							
** MB1Q **	277 200,367.19	201,679.69	19DEC00	20DEC00	1.000000	.00	-1,312.50
150,000.000							
912810EE4	TOTAL	65,231,000.39	65,023,529.52	207,470.87 S		.00	207,470.87 S
912810EL8	UNITED STATES TREAS 8PCT BMD	2021/11/15	8.000	29DEC99	31JAN00	1.000000	
** MB1E **	186 12,514,755.00	12,351,097.00		163,658.00		.00	163,658.00
11,000,000.000							
** MB1E **	085 12,357,812.50	12,468,423.00	14JAN00	18JAN00	1.000000	.00	-110,610.50
11,000,000.000							
** MB1H **	200 81,918.20	82,568.50	14FEB00	16FEB00	1.000000	.00	-650.30
70,000.000							
** MB1H **	223 58,327.50	58,977.50	16FEB00	18FEB00	1.000000	.00	-650.00
50,000.000							
** MB1H **	231 58,571.50	58,977.50	17FEB00	22FEB00	1.000000	.00	-406.00
50,000.000							
** MB1H **	246 23,843.75	23,591.00	22FEB00	24FEB00	1.000000	.00	252.75
20,000.000							
** MB1H **	260 35,625.00	35,386.50	23FEB00	25FEB00	1.000000	.00	238.50
30,000.000							
** MB1H **	714 3,053,556.25	3,131,636.75	28APR00	01MAY00	1.000000	.00	-78,080.50
2,540,000.000							



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ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECY GN/LS
912810EL8	TOTAL	28,184,409.70	28,210,657.75	-26,248.05 L		.00	-26,248.05 L
912810FGB	UNITED STATES TREAS BDS	2029/02/15	5.250	24MAR00	27MAR00	1.000000	
** MB1A **	659 44,140,625.00	49,682,000.00		-5,541,375.00		.00	-5,541,375.00
50,000,000.000							
912810FH6	UNITED STATES TREAS BDS	2029/04/15	3.875	04JAN00	05JAN00	1.000000	
** MB1Q **	018 4,758,019.50	4,780,599.53		-22,580.03		.00	-22,580.03
5,116,150.000							
** MB1Q **	CXL 018 -4,758,019.50	-4,780,599.53	04JAN00	05JAN00	1.000000	.00	22,580.03
-5,116,150.000							
** MB1Q **	104 4,758,019.50	4,780,599.53	04JAN00	05JAN00	1.000000	.00	-22,580.03
5,116,150.000							
** MB1A **	041 11,373,646.05	12,227,421.61	06JAN00	07JAN00	1.000000	.00	-853,775.56
12,279,240.000							
** MB1A **	090 23,640,521.95	24,894,500.00	07JAN00	10JAN00	1.000000	.00	-1,253,978.05
25,000,000.000							
** MB1H **	781 945,940.67	1,001,234.67	07JAN00	10JAN00	1.000000	.00	-55,294.00
1,023,330.000							
** MB1A **	198 23,598,014.26	24,992,753.48	12JAN00	13JAN00	1.000000	.00	-1,394,739.22
25,000,000.000							
** MB1E **	398 706,784.53	764,421.96	24JAN00	25JAN00	1.000000	.00	-57,637.43
767,722.500							
** MB1A **	784 4,779,679.50	5,139,160.83	31JAN00	01FEB00	1.000000	.00	-359,481.33
5,118,800.000							
** MB1A **	LLAN~ 792 494,960.00	494,960.00	31JAN00	31JAN00	1.000000	.00	.00
494,960.000							



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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
** HB1A **	018 20,475,200.000	19,169,906.00	20,556,643.31		01FEB00 -1,386,737.31	02FEB00	1.000000 .00	-1,386,737.31
** HB1E **	620 767,820.000	733,847.70	733,175.29		09FEB00 672.41	28FEB00	1.000000 .00	672.41
** HB1E **	632 767,820.000	733,747.99	708,075.61		09FEB00 25,672.38	10FEB00	1.000000 .00	25,672.38
** HB1A **	597 50,000,000.000	48,708,581.25	50,010,386.88		24FEB00 -1,301,805.63	25FEB00	1.000000 .00	-1,301,805.63
** HB1A **	CXL 597 -50,000,000.000	-48,708,581.25	-50,010,386.88		24FEB00 1,301,805.63	25FEB00	1.000000 .00	1,301,805.63
** HB1A **	598 100,000,000.000	97,417,162.50	99,598,340.49		24FEB00 -2,181,177.99	25FEB00	1.000000 .00	-2,181,177.99
** HB1A **	CXL 598 -100,000,000.000	-97,417,162.50	-99,598,340.49		24FEB00 2,181,177.99	25FEB00	1.000000 .00	2,181,177.99
** HB1A **	599 51,188,000.000	48,708,581.25	51,195,788.13		24FEB00 -2,487,206.88	25FEB00	1.000000 .00	-2,487,206.88
** HB1A **	600 102,376,000.000	97,417,162.50	101,971,502.01		24FEB00 -4,554,339.51	25FEB00	1.000000 .00	-4,554,339.51
** HB1A **	393 50,000,000.000	49,033,270.53	49,917,277.94		15MAR00 -884,007.41	16MAR00	1.000000 .00	-884,007.41
** HB1A **	696 50,000,000.000	50,107,826.25	49,015,355.43		27MAR00 1,092,470.82	28MAR00	1.000000 .00	1,092,470.82
** HB1A **	697 50,000,000.000	50,107,826.25	48,887,151.41		27MAR00 1,220,674.84	28MAR00	1.000000 .00	1,220,674.84
** HB1A **	LLAN- 237 2,926,800.000	2,926,800.00	2,926,800.00		31MAR00 .00	31MAR00	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
		2,926,800.000						
** HB1E **	LLAN- 721 2,828.500	2,701.22	2,701.22		21JUN00 .00	21JUN00	1.000000 .00	.00
** HB1A **	007 104,164,000.000	104,326,756.25	101,404,581.49		12JUL00 2,922,174.76	13JUL00	1.000000 .00	2,922,174.76
** HB1H **	345 2,083,440.000	2,089,950.75	2,031,562.46		12JUL00 58,388.29	17JUL00	1.000000 .00	58,388.29
** HB1A **	058 104,176,000.000	104,328,759.38	101,375,228.30		13JUL00 2,953,531.08	14JUL00	1.000000 .00	2,953,531.08
** HB1A **	067 72,916,200.000	73,024,434.98	70,067,817.94		13JUL00 2,956,617.04	14JUL00	1.000000 .00	2,956,617.04
** HB1A **	095 104,840,000.000	104,381,325.00	104,529,194.57		05SEP00 -147,869.57	06SEP00	1.000000 .00	-147,869.57
** HB1A **	750 104,840,000.000	104,217,512.50	104,577,955.17		05SEP00 -360,442.67	06SEP00	1.000000 .00	-360,442.67
** HB1A **	754 104,840,000.000	104,283,037.50	104,528,838.41		05SEP00 -245,800.91	06SEP00	1.000000 .00	-245,800.91
** HB1A **	756 104,840,000.000	104,250,275.00	104,528,838.41		05SEP00 -278,563.41	06SEP00	1.000000 .00	-278,563.41
** HB1H **	198 2,099,480.000	2,085,046.07	2,007,494.40		27SEP00 77,551.67	28SEP00	1.000000 .00	77,551.67
** HB1H **	381 724,755.300	724,755.30	691,189.89		20OCT00 33,565.41	24OCT00	1.000000 .00	33,565.41
** HB1H **	678 2,304,194.000	2,341,637.76	2,338,688.61		06DEC00 2,949.15	13DEC00	1.000000 .00	2,949.15

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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	GN/LS	BASE CURR	GN/LS	NET BAS	SECTY GN/LS
SHARES/PAR	BASE	PRINCIPAL NET	BASE	BASE	SECTY GN/LS	GN/LS	GN/LS	NET BAS	SECTY GN/LS
912810FH6	TOTAL	1,090,534,707.14	1,093,510,312.55	-2,975,605.41	L		.00	-2,975,605.41	L
		4,758,019.50	4,780,599.53	-22,580.03	S		.00	-22,580.03	S
912810FJ2	UNITED STATES TREAS BDS	2029/08/15	6.125	03FEB00	07FEB00	1.000000			
** NB1H **	134	601,875.00	570,957.19	30,917.81		.00		30,917.81	
	600,000.000								
** NB1H **	166	36,830.31	35,748.20	1,082.11	10FEB00	14FEB00	1.000000	1,082.11	
	38,000.000					.00			
** NB1H **	545	133,371.87	133,371.87		06APR00	11APR00	1.000000	.00	.00
	130,000.000				.00				
** NB1H **	672	2,250,178.13	2,284,798.44	-34,620.31	19APR00	24APR00	1.000000	-34,620.31	
	2,220,000.000				.00				
** NB10 **	178	900,356.25	957,391.41	-57,035.16	11MAY00	15MAY00	1.000000	-57,035.16	
	930,000.000				.00				
** NB10 **	178	-900,356.25	-957,391.41	57,035.16	11MAY00	15MAY00	1.000000	57,035.16	
	930,000.000				.00				
** NB10 **	286	909,656.25	957,391.41	-47,735.16	11MAY00	15MAY00	1.000000	-47,735.16	
	930,000.000				.00				
912810FJ2	TOTAL	133,371.87	133,371.87	.00			.00	.00	
		2,888,883.44	2,891,503.83	-2,620.39	L		.00	-2,620.39	L
		909,656.25	957,391.41	-47,735.16	S		.00	-47,735.16	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	GN/LS	BASE CURR	GN/LS	NET BAS	SECTY GN/LS
SHARES/PAR	BASE	PRINCIPAL NET	BASE	BASE	SECTY GN/LS	GN/LS	GN/LS	NET BAS	SECTY GN/LS
912810FM5	UNITED STATES TREAS BDS	2030/05/15	6.250	02MAR00	06MAR00	1.000000			
** NB1H **	327	9,932.42	9,877.10	55.32		.00		55.32	
	10,000.000								
** NB1H **	327	-9,932.42	-9,877.10	-55.32	02MAR00	06MAR00	1.000000	-55.32	
	10,000.000				.00				
** NB1H **	333	10,132.42	9,877.10	255.32	02MAR00	06MAR00	1.000000	255.32	
	10,000.000				.00				
** NB1H **	361	202,437.49	200,098.59	2,338.90	08MAR00	10MAR00	1.000000	2,338.90	
	200,000.000				.00				
** NB1H **	378	10,121.88	10,225.64	-103.76	09MAR00	13MAR00	1.000000	-103.76	
	10,000.000				.00				
** NB1H **	388	10,100.00	10,176.55	-76.55	10MAR00	14MAR00	1.000000	-76.55	
	10,000.000				.00				
** NB1H **	407	10,096.87	10,176.55	-79.68	13MAR00	15MAR00	1.000000	-79.68	
	10,000.000				.00				
** NB1H **	478	10,475.00	10,176.55	298.45	23MAR00	27MAR00	1.000000	298.45	
	10,000.000				.00				
** NB1Q **	764	2,168,400.00	2,152,762.50	15,637.50	28APR00	01MAY00	1.000000	15,637.50	
	2,085,000.000				.00				
** NB1H **	131	957,419.53	965,026.56	-7,607.03	15SEP00	18SEP00	1.000000	-7,607.03	
	910,000.000				.00				
** NB1H **	135	985,384.37	985,678.12	-293.75	15SEP00	19SEP00	1.000000	-293.75	
	940,000.000				.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 SECTY GN/LS
	SHARES/PAR	BASE	BASE	BASE			NET BAS SECTY GN/LS
912810FM5	TOTAL						
		2,196,167.56	2,201,435.66	-5,268.10 L		.00	-5,268.10 L
		2,168,400.00	2,152,762.50	15,637.50 S		.00	15,637.50 S
912827B92	UNITED STATES TREAS NTS	2001/08/15	7.875	30SEP00	30SEP00	1.000000	
** HB1A **	154	26,087,662.54	26,091,024.04	-3,361.50		.00	-3,361.50
	25,000,000.000						
** HB1U **	411	25,312,500.00	26,087,662.54	-775,162.54	05OCT00	1.000000	-775,162.54
	25,000,000.000					.00	
912827B92	TOTAL	26,087,662.54	26,091,024.04	-3,361.50 L		.00	-3,361.50 L
		25,312,500.00	26,087,662.54	-775,162.54 S		.00	-775,162.54 S
912827L83	UNITED STATES TREAS NTS	2003/08/15	5.750	22AUG00	23AUG00	1.000000	
** HB1Q **	056	345,871.09	345,413.99	457.10		.00	457.10
	350,000.000						
912827S86	UNITED STATES TREAS NTS	2005/02/15	7.500	10FEB00	15FEB00	1.000000	
** HB1H **	184	421,435.16	478,482.81	-57,047.65		.00	-57,047.65
	410,000.000						
912827T85	UNITED STATES TREAS NTS	2005/05/15	6.500	18JAN00	20JAN00	1.000000	
** HB1H **	034	2,002,009.38	2,027,101.56	-25,092.18		.00	-25,092.18
	2,020,000.000						
** HB1H **	047	723,869.14	732,566.41	-8,697.27	19JAN00	1.000000	-8,697.27
	730,000.000					.00	
912827T85	TOTAL	2,725,878.52	2,759,667.97	-33,789.45 L		.00	-33,789.45 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
912827X49	UNITED STATES TREAS NTS	2001/03/31	6.375	25SEP00	26SEP00	1.000000	
** HB1A **	512	49,996,093.75	50,001,885.13	-5,791.38		.00	-5,791.38
	50,000,000.000						
** HB1A **	523	49,992,187.50	49,991,104.35	1,083.15	25SEP00	1.000000	1,083.15
	50,000,000.000					.00	
** HB1A **	524	49,998,046.88	49,991,104.35	6,942.53	25SEP00	1.000000	6,942.53
	50,000,000.000					.00	
** HB1A **	155	19,996,536.17	19,996,517.02	19.15	30SEP00	1.000000	19.15
	20,000,000.000					.00	
** HB1U **	098	19,992,187.50	19,997,049.94	-4,862.44	26OCT00	1.000000	-4,862.44
	20,000,000.000					.00	
912827X49	TOTAL	169,982,864.30	169,980,610.85	2,253.45 L		.00	2,253.45 L
		19,992,187.50	19,997,049.94	-4,862.44 S		.00	-4,862.44 S
912827X80	UNITED STATES TREAS DTD 5/15/	2006/05/15	6.875	15MAR00	17MAR00	1.000000	
** HB1H **	427	548,353.10	565,734.38	-17,381.28		.00	-17,381.28
	540,000.000						
** HB1H **	674	3,595,019.54	3,666,796.87	-71,777.33	19APR00	1.000000	-71,777.33
	3,500,000.000					.00	
** HB1H **	739	3,308,442.19	3,309,553.72	-1,111.53	24AUG00	1.000000	-1,111.53
	3,180,000.000					.00	
** HB1A **	510	184,142,226.56	182,094,847.08	2,047,379.48	20SEP00	1.000000	2,047,379.48
	177,000,000.000					.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/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
912827X80	TOTAL	191,594,041.39	189,636,932.05		1,957,109.34 L		.00	1,957,109.34 L
912827Y22	UNITED STATES	TREAS NTS	2001/05/31	6.500	30SEP00	30SEP00	1.000000	
** HB1A **	156	95,728,296.48	95,728,463.64		-167.16		.00	-167.16
	95,687,000.000							
** HB1A **	157	95,728,296.48	95,728,463.64		-167.16	30SEP00	1.000000	-167.16
	95,687,000.000						.00	
** HB1A **	158	50,049,636.83	50,022,749.16		26,887.67	30SEP00	1.000000	26,887.67
	50,000,000.000						.00	
** HB1A **	159	75,033,985.91	75,024,490.98		9,494.93	30SEP00	1.000000	9,494.93
	75,000,000.000						.00	
** HB1A **	160	45,012,139.44	45,008,295.46		3,843.98	30SEP00	1.000000	3,843.98
	45,000,000.000						.00	
** HB1A **	161	45,021,318.45	45,006,944.33		14,374.12	30SEP00	1.000000	14,374.12
	45,000,000.000						.00	
** HB1A **	162	45,005,423.90	45,014,236.82		-8,812.92	30SEP00	1.000000	-8,812.92
	45,000,000.000						.00	
** HB1A **	163	40,008,064.69	40,021,632.26		-13,567.57	30SEP00	1.000000	-13,567.57
	40,000,000.000						.00	
** HB1A **	164	45,012,055.25	45,044,854.98		-32,799.73	30SEP00	1.000000	-32,799.73
	45,000,000.000						.00	
** HB1U **	410	14,009,843.75	14,005,878.45		3,965.30	05OCT00	1.000000	3,965.30
	14,000,000.000						.00	
** HB1U **	079	14,008,203.00	14,005,395.66		2,807.34	26OCT00	1.000000	2,807.34
	14,000,000.000						.00	
** HB1U **						27OCT00	1.000000	
						30OCT00	1.000000	



ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
	107	8,378,906.64	8,377,167.89		1,738.75		.00	1,738.75
	8,374,000.000							
** HB1U **	120	100,035,156.25	100,037,652.47		-2,496.22	31OCT00	1.000000	-2,496.22
	100,000,000.000						.00	
** HB1U **	121	100,042,968.75	100,055,274.26		-12,305.51	31OCT00	1.000000	-12,305.51
	100,000,000.000						.00	
** HB1U **	122	100,039,062.50	100,043,231.48		-4,168.98	31OCT00	1.000000	-4,168.98
	100,000,000.000						.00	
912827Y22	TOTAL	536,599,217.43	536,600,131.27		-913.84 L		.00	-913.84 L
		336,514,140.89	336,524,600.21		-10,459.32 S		.00	-10,459.32 S
912827Y48	UNITED STATES	TREAS NTS	2001/06/30	6.625	30SEP00	30SEP00	1.000000	
** HB1A **	165	25,829,366.31	25,832,360.92		-2,994.61		.00	-2,994.61
	25,000,000.000							
** HB1U **	097	25,031,250.00	25,747,341.06		-716,091.06	27OCT00	1.000000	-716,091.06
	25,000,000.000						.00	
912827Y48	TOTAL	25,829,366.31	25,832,360.92		-2,994.61 L		.00	-2,994.61 L
		25,031,250.00	25,747,341.06		-716,091.06 S		.00	-716,091.06 S
912827Y71	UNITED STATES	TREAS NTS	2001/07/31	6.625	30SEP00	30SEP00	1.000000	
** HB1A **	166	40,118,028.12	40,074,247.62		43,780.50		.00	43,780.50
	40,000,000.000							
** HB1A **	167	41,197,083.81	41,241,489.65		-44,405.84	30SEP00	1.000000	-44,405.84
	41,121,000.000						.00	
** HB1U **	053	50,105,468.75	50,125,302.81		-19,834.06	25OCT00	1.000000	-19,834.06
	50,000,000.000						.00	
** HB1U **						24OCT00	1.000000	
						25OCT00	1.000000	





ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET	MAT DATE LOCAL BASE	MAT RATE LOCAL COST BASE COST	LOCAL BASE	TRD DT SECY GN/LS SECY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECY NET BAS	GN/LS SECY GN/LS
	054	31,185,430.20		31,173,846.09		11,584.11		.00		11,584.11
	31,121,000.000									
912827Y71	TOTAL	81,315,111.93		81,315,737.27		-625.34 L		.00		-625.34 L
		81,290,898.95		81,299,148.90		-8,249.95 S		.00		-8,249.95 S
912827Z39	UNITED STATES	TREAS NTS	2001/08/31	6.500		30SEP00	30SEP00	1.000000		
** MB1A **	168	25,637,124.97		25,639,030.86		-1,905.89		.00		-1,905.89
	25,000,000.000									
** MB1A **	169	35,071,488.00		35,056,948.91		14,539.09	30SEP00	1.000000		14,539.09
	35,000,000.000							.00		
** MB1A **	170	80,129,783.08		80,144,920.83		-15,137.75	30SEP00	1.000000		-15,137.75
	80,000,000.000							.00		
** MB1U **	119	40,037,500.00		40,605,969.70		-568,469.70	30OCT00	1.000000		-568,469.70
	40,000,000.000							.00		
** MB1U **	247	25,018,554.69		25,043,261.73		-24,707.04	08NOV00	1.000000		-24,707.04
	25,000,000.000							.00		
** MB1U **	248	50,039,062.50		50,071,671.28		-32,608.78	08NOV00	1.000000		-32,608.78
	50,000,000.000							.00		
912827Z39	TOTAL	140,838,396.05		140,840,900.60		-2,504.55 L		.00		-2,504.55 L
		115,095,117.19		115,720,902.71		-625,785.52 S		.00		-625,785.52 S
912827Z54	UNITED STATES	TREAS NTS	2001/09/30	6.375		30SEP00	30SEP00	1.000000		
** MB1A **	171	25,049,664.77		25,049,799.51		-134.74		.00		-134.74
	25,000,000.000									
** MB1U **	055	25,018,554.69		25,046,263.11		-27,708.42	25OCT00	1.000000		-27,708.42
	25,000,000.000							.00		



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912827Z54	TOTAL	25,049,664.77		25,049,799.51		-134.74 L		.00		-134.74 L
		25,018,554.69		25,046,263.11		-27,708.42 S		.00		-27,708.42 S
912827Z88	UNITED STATES	TREAS NTS	2001/10/31	6.250		08DEC00	11DEC00	1.000000		
** MB1A **	116	50,109,375.00		50,836,758.49		-727,383.49		.00		-727,383.49
	50,000,000.000									
912827Z66	UNITED STATES	TREAS NTS	2002/01/31	6.250		10FEB00	15FEB00	1.000000		
** MB1H **	186	456,478.13		487,600.00		-31,121.87		.00		-31,121.87
	460,000.000									
912827ZM3	UNITED STATES	TREAS INFLATION	2007/01/15	3.375		25JAN00	31JAN00	1.000000		
** MB1E **	437	1,496,264.62		1,506,162.80		-9,898.18		.00		-9,898.18
	1,593,360.000									
** MB1E **	LLAN- 503	30.00		30.00		31JAN00	31JAN00	1.000000		.00
	30.000							.00		
** MB1E **	059	1,502,765.94		1,498,921.71		3,844.23	28FEB00	1.000000		3,844.23
	1,593,390.000							.00		
** MB1E **	813	1,502,765.94		1,498,921.71		3,844.23	28FEB00	1.000000		3,844.23
	1,593,390.000							.00		
** MB1E **	813	-1,502,765.94		-1,498,921.71		-3,844.23	28FEB00	1.000000		-3,844.23
	-1,593,390.000							.00		
** MB1E **	432	1,528,466.31		1,505,214.95		23,251.36	23MAR00	1.000000		23,251.36
	1,596,570.000							.00		
** MB1E **	435	1,527,016.53		1,527,059.46		-42.93	23MAR00	1.000000		-42.93
	1,596,930.000							.00		
** MB1A **	104	10,266,679.03		9,959,080.91		307,598.12	04APR00	1.000000		307,598.12
	10,000,000.000							.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	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
** MB1A **	CXL 104	-10,266,679.03	-9,959,080.91		04APR00 -307,598.12	05APR00	1.000000 .00	-307,598.12
-10,000,000.000								
** MB1A **	105	51,333,395.15	48,972,984.11		04APR00 2,360,411.04	05APR00	1.000000 .00	2,360,411.04
50,000,000.000								
** MB1A **	CXL 105	-51,333,395.15	-48,972,984.11		04APR00 -2,360,411.04	05APR00	1.000000 .00	-2,360,411.04
-50,000,000.000								
** MB1A **	106	51,333,395.15	48,040,633.64		04APR00 3,292,761.51	05APR00	1.000000 .00	3,292,761.51
50,000,000.000								
** MB1A **	CXL 106	-51,333,395.15	-48,040,633.64		04APR00 -3,292,761.51	05APR00	1.000000 .00	-3,292,761.51
-50,000,000.000								
** MB1A **	293	51,333,395.15	48,889,433.35		04APR00 2,443,961.80	05APR00	1.000000 .00	2,443,961.80
50,000,000.000								
** MB1A **	294	51,333,395.15	48,520,681.22		04APR00 2,812,713.93	05APR00	1.000000 .00	2,812,713.93
50,000,000.000								
** MB1A **	295	10,266,679.03	9,572,609.87		04APR00 694,069.16	05APR00	1.000000 .00	694,069.16
10,000,000.000								
** MB1A **	LLAN- 778	6,813,879.43	6,813,879.43		28APR00 .00	28APR00	1.000000 .00	.00
718,100.000								
** MB1A **	LLXN- 778	-6,813,879.43	-6,813,879.43		28APR00 .00	28APR00	1.000000 .00	.00
-718,100.000								
** MB1A **	LLAN- 779	6,813,879.43	6,813,879.43		28APR00 .00	28APR00	1.000000 .00	.00
7,118,100.000								
** MB1A **	287	105,272,937.50	105,212,427.73		05OCT00 60,509.77	06OCT00	1.000000 .00	60,509.77
108,950,000.000								
** MB1A **	CXL 287	-105,272,937.50	-105,212,427.73		05OCT00 -60,509.77	06OCT00	1.000000 .00	-60,509.77
-105,000,000.000								

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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	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
-108,950,000.000								
** MB1A **	305	105,272,937.50	105,564,491.27		05OCT00 -291,553.77	06OCT00	1.000000 .00	-291,553.77
108,950,000.000								
** MB1A **	358	26,349,759.55	26,396,226.10		11OCT00 -46,466.55	12OCT00	1.000000 .00	-46,466.55
27,240,750.000								
** MB1A **	359	157,941,017.23	158,377,356.58		11OCT00 -436,339.35	12OCT00	1.000000 .00	-436,339.35
163,444,500.000								
** MB1A **	575	105,807,914.06	98,150,385.63		17OCT00 7,657,528.43	18OCT00	1.000000 .00	7,657,528.43
100,000,000.000								
** MB1A **	CXL 575	-105,807,914.06	-98,150,385.63		17OCT00 -7,657,528.43	18OCT00	1.000000 .00	-7,657,528.43
-100,000,000.000								
** MB1A **	754	105,807,914.06	106,835,058.34		17OCT00 -1,027,144.28	18OCT00	1.000000 .00	-1,027,144.28
108,973,000.000								
** MB1A **	623	212,362,151.56	228,896,827.49		25OCT00 -16,534,675.93	26OCT00	1.000000 .00	-16,534,675.93
217,978,000.000								
** MB1A **	679	106,137,776.25	105,001,024.74		26OCT00 1,136,751.51	30OCT00	1.000000 .00	1,136,751.51
100,000,000.000								
** MB1A **	CXL 679	-106,137,776.25	-105,001,024.74		26OCT00 -1,136,751.51	30OCT00	1.000000 .00	-1,136,751.51
-100,000,000.000								
** MB1A **	680	106,154,807.34	102,221,384.59		26OCT00 3,933,422.75	30OCT00	1.000000 .00	3,933,422.75
100,000,000.000								
** MB1A **	CXL 680	-106,154,807.34	-102,221,384.59		26OCT00 -3,933,422.75	30OCT00	1.000000 .00	-3,933,422.75
-100,000,000.000								
** MB1A **	681	212,275,552.50	193,531,041.42		26OCT00 18,744,511.08	30OCT00	1.000000 .00	18,744,511.08
200,000,000.000								

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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	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
** MB1A **	CXL 681	-212,275,552.50	-193,531,041.42		26OCT00	30OCT00	1.000000 .00	-18,744,511.08
-200,000,000.000								
** MB1A **	751	212,275,552.50	224,617,890.81		26OCT00	30OCT00	1.000000 .00	-12,342,338.31
217,998,000.000								
** MB1A **	752	106,154,807.34	105,467,444.89		26OCT00	30OCT00	1.000000 .00	687,362.45
108,999,000.000								
** MB1A **	753	106,137,776.25	105,512,840.22		30OCT00	30OCT00	1.000000 .00	624,936.03
108,999,000.000								
** MB1H **	178	2,403,722.83	2,402,463.56		15DEC00	19DEC00	1.000000 .00	1,259.27
2,457,190.400								
** MB1H **	793	2,403,722.83	2,189,950.11		15DEC00	19DEC00	1.000000 .00	213,772.72
2,240,000.000								
** MB1H **	CXL 793	-2,403,722.83	-2,189,950.11		15DEC00	19DEC00	1.000000 .00	-213,772.72
-2,240,000.000								
9128272M3	TOTAL	1,160,507,530.98	1,183,904,592.05				.00	-23,397,061.07 L
9128273AB	UNITED STATES TREAS INFLATION	2002/07/15	3.625		09JUN00	12JUN00	1.000000	
** MB1A **	136	264,846,744.14	277,234,904.19				.00	-12,388,160.05
267,142,500.000								
** MB1A **	193	265,065,371.09	281,280,978.78		13JUN00	14JUN00	1.000000 .00	-16,215,607.69
267,152,500.000								
** MB1A **	354	196,117,789.06	206,336,852.46		21JUN00	22JUN00	1.000000 .00	-10,219,063.40
197,724,300.000								
** MB1A **	CXL 354	-196,117,789.06	-206,336,852.46		21JUN00	22JUN00	1.000000 .00	10,219,063.40
-197,724,300.000								
** MB1A **	371	196,117,789.06	193,276,945.83		21JUN00	22JUN00	1.000000 .00	2,840,843.23

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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	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
185,000,000.000								
** MB1A **	372	264,898,792.97	262,069,818.45		21JUN00	22JUN00	1.000000 .00	2,828,974.52
250,000,000.000								
** MB1A **	LLAN- 523	29,341,100.00	29,341,100.00		31JUL00	31JUL00	1.000000 .00	.00
29,341,100.000								
** MB1A **	LLXN- 523	-29,341,100.00	-29,341,100.00		31JUL00	31JUL00	1.000000 .00	.00
-29,341,100.000								
** MB1A **	LLAN- 524	30,898,584.28	30,898,584.28		31JUL00	31JUL00	1.000000 .00	.00
29,341,100.000								
** WB1E **	803	2,592,668.66	2,582,508.48	2002/07/15	25FEB00	28FEB00	1.000000 .00	10,160.18
2,627,150.000								
** MB1A **	384	26,741,419.84	26,788,690.62		22AUG00	23AUG00	1.000000 .00	-47,270.78
26,850,500.000								
** MB1A **	CXL 384	-26,741,419.84	-26,788,690.62		22AUG00	23AUG00	1.000000 .00	47,270.78
-26,850,500.000								
** MB1A **	537	26,741,419.84	26,800,243.76		22AUG00	24AUG00	1.000000 .00	-58,823.92
26,845,500.000								
** MB1A **	538	80,249,431.88	80,400,731.25		22AUG00	23AUG00	1.000000 .00	-151,299.37
80,536,500.000								
** MB1A **	287	80,264,375.63	80,430,870.29		23AUG00	24AUG00	1.000000 .00	-166,494.66
80,566,500.000								
** MB1A **	CXL 287	-80,264,375.63	-80,430,870.29		23AUG00	24AUG00	1.000000 .00	166,494.66
-80,566,500.000								
** MB1A **	288	133,690,035.94	134,051,078.82		23AUG00	24AUG00	1.000000 .00	-361,042.88
134,277,500.000								

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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 SECTY GN/LN BASE SECTY GN/LN	STL DT BASE CURR	SELL RATE GN/LN	NET SECTY GN/LN NET BAS SECTY GN/LN
** HB1A **	CXL 288	-133,690,035.94	-134,051,078.82		23AUG00 361,042.88	24AUG00	1.000000 .00	361,042.88
	-134,277,500.000							
** HB1A **	289	106,952,028.75	107,175,061.60		23AUG00 -223,032.85	24AUG00	1.000000 .00	-223,032.85
	107,422,000.000							
** HB1A **	CXL 289	-106,952,028.75	-107,175,061.60		23AUG00 223,032.85	24AUG00	1.000000 .00	223,032.85
	-107,422,000.000							
** HB1A **	542	106,952,028.75	107,240,826.84		23AUG00 -288,798.09	24AUG00	1.000000 .00	-288,798.09
	107,422,000.000							
** HB1A **	543	133,690,035.94	133,971,406.63		23AUG00 -281,370.69	24AUG00	1.000000 .00	-281,370.69
	134,277,500.000							
** HB1A **	544	80,264,375.63	80,381,296.21		23AUG00 -116,920.58	24AUG00	1.000000 .00	-116,920.58
	80,566,500.000							
** HB1A **	534	107,527,140.94	107,532,175.17		26SEP00 -5,034.23	27SEP00	1.000000 .00	-5,034.23
	107,746,000.000							
** HB1A **	569	161,350,201.88	161,308,230.11		27SEP00 41,971.77	28SEP00	1.000000 .00	41,971.77
	161,628,000.000							
9128273A8	TOTAL	1,721,194,585.06	1,744,978,649.98		-23,784,064.92 L		.00	-23,784,064.92 L
9128273E0	UNITED STATES TREAS NTS		2007/08/15	6.125	09FEB00	11FEB00	1.000000	
** HB1H **	157	1,726,585.67	1,805,592.58		-79,006.91		.00	-79,006.91
	1,790,000.000							
9128273S9	UNITED STATES TREAS NTS		2002/12/31	5.625	10FEB00	15FEB00	1.000000	
** HB1H **	185	174,867.19	187,087.50		-12,220.31		.00	-12,220.31
	180,000.000							



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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 SECTY GN/LN BASE SECTY GN/LN	STL DT BASE CURR	SELL RATE GN/LN	NET SECTY GN/LN NET BAS SECTY GN/LN
9128273T7	UNITED STATES TREAS INFLATION		2008/01/15	3.625	19JAN00	20JAN00	1.000000	
** HB1E **	279	838,806.12	859,764.61		-20,958.49		.00	-20,958.49
	885,283.500							
** HB1E **	815	1,340,439.26	1,341,564.61		28FEB00 -1,125.35	29FEB00	1.000000 .00	-1,125.35
	1,406,362.500							
** HB1E **	433	1,363,372.46	1,342,526.97		23MAR00 20,845.49	27MAR00	1.000000 .00	20,845.49
	1,409,170.500							
** HB1E **	436	1,361,850.56	1,361,919.68		23MAR00 -69.12	30MAR00	1.000000 .00	-69.12
	1,409,494.500							
** HB1A **	164	50,923,760.63	50,127,905.34		05APR00 795,855.29	06APR00	1.000000 .00	795,855.29
	50,000,000.000							
** HB1A **	CXL 164	-50,923,760.63	-50,127,905.34		05APR00 -795,855.29	06APR00	1.000000 .00	-795,855.29
	-50,000,000.000							
** HB1A **	165	50,923,760.63	48,893,755.04		05APR00 2,030,005.59	06APR00	1.000000 .00	2,030,005.59
	50,000,000.000							
** HB1A **	CXL 165	-50,923,760.63	-48,893,755.04		05APR00 -2,030,005.59	06APR00	1.000000 .00	-2,030,005.59
	-50,000,000.000							
** HB1A **	166	50,923,760.63	48,559,228.63		05APR00 2,364,532.00	06APR00	1.000000 .00	2,364,532.00
	50,000,000.000							
** HB1A **	CXL 166	-50,923,760.63	-48,559,228.63		05APR00 -2,364,532.00	06APR00	1.000000 .00	-2,364,532.00
	-50,000,000.000							
** HB1A **	167	50,923,760.63	48,750,022.99		05APR00 2,173,737.64	06APR00	1.000000 .00	2,173,737.64
	50,000,000.000							
** HB1A **	CXL 167	-50,923,760.63	-48,750,022.99		05APR00 -2,173,737.64	06APR00	1.000000 .00	-2,173,737.64
	-50,000,000.000							



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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 BASE SECY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECY NET BAS SECY GN/LS
** WB1A **	169	50,923,760.63	47,812,573.49		05APR00 3,111,187.14	06APR00	1.000000 .00	3,111,187.14
50,000,000.000								
** WB1A **	CXL 169	-50,923,760.63	-47,812,573.49		05APR00 -3,111,187.14	06APR00	1.000000 .00	-3,111,187.14
-50,000,000.000								
** WB1A **	170	50,923,760.63	47,812,553.63		05APR00 3,111,207.00	06APR00	1.000000 .00	3,111,207.00
50,000,000.000								
** WB1A **	CXL 170	-50,923,760.63	-47,812,553.63		05APR00 -3,111,207.00	06APR00	1.000000 .00	-3,111,207.00
-50,000,000.000								
** WB1A **	317	50,923,760.63	50,127,905.34		05APR00 795,855.29	05APR00	1.000000 .00	795,855.29
50,000,000.000								
** WB1A **	CXL 317	-50,923,760.63	-50,127,905.34		05APR00 -795,855.29	05APR00	1.000000 .00	-795,855.29
-50,000,000.000								
** WB1A **	318	50,923,760.63	48,893,755.04		05APR00 2,030,005.59	06APR00	1.000000 .00	2,030,005.59
50,000,000.000								
** WB1A **	319	50,923,760.63	48,559,228.63		05APR00 2,364,532.00	06APR00	1.000000 .00	2,364,532.00
50,000,000.000								
** WB1A **	320	50,923,760.63	48,750,022.99		05APR00 2,173,737.64	06APR00	1.000000 .00	2,173,737.64
50,000,000.000								
** WB1A **	321	50,923,760.63	47,812,573.49		05APR00 3,111,187.14	06APR00	1.000000 .00	3,111,187.14
50,000,000.000								
** WB1A **	322	50,923,760.63	47,821,279.73		05APR00 3,102,480.90	06APR00	1.000000 .00	3,102,480.90
50,000,000.000								
** WB1A **	323	50,923,760.63	50,127,905.34		05APR00 795,855.29	06APR00	1.000000 .00	795,855.29
50,000,000.000								
** WB1A **	LLAN- 782	13,093,500.00	13,093,500.00		28APR00 .00	28APR00	1.000000 .00	.00

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		13,093,500.000						
** WB1A **	696	51,027,107.03	50,265,703.59		01JUN00 761,403.44	02JUN00	1.000000 .00	761,403.44
52,955,000.000								
** WB1H **	266	369,423.27	379,276.06		23JUN00 -9,852.79	27JUN00	1.000000 .00	-9,852.79
381,463.000								
** WB1A **	700	103,023,648.13	102,349,032.23		07JUL00 674,615.90	10JUL00	1.000000 .00	674,615.90
105,988,000.000								
** WB1A **	724	103,387,867.50	102,919,329.96		08AUG00 468,537.54	09AUG00	1.000000 .00	468,537.54
106,192,000.000								
** WB1A **	725	103,387,867.50	102,965,973.78		08AUG00 421,893.72	09AUG00	1.000000 .00	421,893.72
106,192,000.000								
** WB1A **	740	103,274,574.37	96,963,040.34		09AUG00 6,311,534.03	10AUG00	1.000000 .00	6,311,534.03
100,000,000.000								
** WB1A **	753	103,291,170.00	97,138,284.91		09AUG00 6,152,885.09	10AUG00	1.000000 .00	6,152,885.09
100,000,000.000								
** WB1A **	573	103,884,739.69	97,167,969.64		31AUG00 6,716,770.05	01SEP00	1.000000 .00	6,716,770.05
100,000,000.000								
** WB1A **	575	207,769,479.37	207,428,232.90		31AUG00 341,246.47	01SEP00	1.000000 .00	341,246.47
213,302,000.000								
** WB1A **	576	103,918,068.12	103,832,155.15		31AUG00 85,912.97	01SEP00	1.000000 .00	85,912.97
106,651,000.000								
** WB1A **	024	333,026,592.00	332,540,128.10		05SEP00 486,463.90	07SEP00	1.000000 .00	486,463.90
341,401,600.000								
** WB1A **	LLAN- 307	15,196,738.69	15,196,738.69		30SEP00 .00	30SEP00	1.000000 .00	.00
15,601,400.000								

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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
** HB1A **	122 53,195,245.00	52,997,628.25	52,997,628.25	08DEC00 197,616.75	12DEC00	1.000000 .00	197,616.75
53,792,000.000							
** HB1A **	123 53,195,245.00	52,997,628.25	52,997,628.25	08DEC00 197,616.75	12DEC00	1.000000 .00	197,616.75
53,792,000.000							
** HB1A **	124 53,195,245.00	52,997,628.25	52,997,628.25	08DEC00 197,616.75	12DEC00	1.000000 .00	197,616.75
53,792,000.000							
** HB1A **	125 53,195,245.00	52,998,271.64	52,998,271.64	08DEC00 196,973.36	12DEC00	1.000000 .00	196,973.36
53,792,000.000							
** HB1A **	165 213,861,264.37	212,157,091.67	212,157,091.67	20DEC00 1,704,172.70	21DEC00	1.000000 .00	1,704,172.70
215,274,000.000							
** HB1A **	166 53,465,316.09	53,006,475.24	53,006,475.24	20DEC00 458,840.85	21DEC00	1.000000 .00	458,840.85
53,818,500.000							
9128273T7	TOTAL	2,135,205,368.31	2,096,264,629.74	38,940,738.57 L		.00	38,940,738.57 L
9128273Y6	UNITED STATES TREAS NTS	2000/02/29	5.500	29FEB00	29FEB00	1.000000	
** HB1E **	001 20,000.00	20,025.96	20,025.96	-25.96		.00	-25.96
20,000.000							
** HB1H **	279 3,000,000.00	2,998,593.75	2,998,593.75	29FEB00 1,406.25	29FEB00	1.000000 .00	1,406.25
3,000,000.000							
9128273Y6	TOTAL	3,020,000.00	3,018,619.71	1,380.29 L		.00	1,380.29 L
9128274A7	UNITED STATES TREAS NTS	2000/03/31	5.500	31MAR00	31MAR00	1.000000	
** HB1A **	776 50,000,000.00	50,277,343.75	50,277,343.75	-277,343.75		.00	-277,343.75
50,000,000.000							



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ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET 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
9128274F6	UNITED STATES TREAS NTS	2008/05/15	5.625	09FEB00	11FEB00	1.000000	
** HB1H **	156 2,603,671.88	2,680,753.60	2,680,753.60	-77,081.72		.00	-77,081.72
2,800,000.000							
9128274H2	UNITED STATES TREAS NTS	2003/05/31	5.500	02OCT00	10OCT00	1.000000	
** HB1A **	296 246,816,406.25	247,106,762.32	247,106,762.32	-290,356.07		.00	-290,356.07
250,000,000.000							
** HB1A **	CXL 296 -246,816,406.25	-247,106,762.32	-247,106,762.32	290,356.07		.00	290,356.07
-250,000,000.000							
** HB1A **	303 246,816,406.25	247,106,762.32	247,106,762.32	-290,356.07		.00	-290,356.07
250,000,000.000							
9128274H2	TOTAL	246,816,406.25	247,106,762.32	-290,356.07 L		.00	-290,356.07 L
9128274R0	UNITED STATES TREAS NTS	2000/09/30	4.500	25SEP00	26SEP00	1.000000	
** HB1A **	511 34,980,859.38	34,994,090.72	34,994,090.72	-13,231.34		.00	-13,231.34
35,000,000.000							
** HB1A **	526 29,982,421.88	29,995,664.56	29,995,664.56	-13,242.68		.00	-13,242.68
30,000,000.000							
9128274R0	TOTAL	64,963,281.26	64,989,755.28	-26,474.02 L		.00	-26,474.02 L
9128274T6	UNITED STATES TREAS DTD 00835	2000/10/31	4.000	30JUN00	30JUN00	1.000000	
** HB1A **	528 19,856,250.00	19,689,062.50	19,689,062.50	167,187.50		.00	167,187.50
20,000,000.000							
** HB1A **	525 37,915,390.63	37,882,689.93	37,882,689.93	32,700.70		1.000000 .00	32,700.70
38,000,000.000							



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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	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
9128274T6	TOTAL						
	57,771,640.63		57,571,752.43	199,888.20 L		.00	199,888.20 L
9128274V1	UNITED STATES TREAS NTS	2008/11/15	4.750	16MAY00	18MAY00	1.000000	
** WB10 **	317	362,033.20	373,772.66	-11,739.46		.00	-11,739.46
	410,000.000						
** WB1H **	212	909,687.50	911,640.63	-1,953.13	19JUN00	21JUN00	1.000000
	1,000,000.000					.00	-1,953.13
** WB1H **	547	823,148.44	823,990.57	-842.13	01AUG00	04AUG00	1.000000
	900,000.000					.00	-842.13
9128274V1	TOTAL						
	1,732,835.94		1,735,631.20	-2,795.26 L		.00	-2,795.26 L
	362,033.20		373,772.66	-11,739.46 S		.00	-11,739.46 S
9128274W9	UNITED STATES TREAS 00838	2000/11/30	4.625	20SEP00	21SEP00	1.000000	
** WB1A **	452	49,843,750.00	49,859,445.68	-15,695.68		.00	-15,695.68
	50,000,000.000						
** WB1A **	455	49,843,750.00	49,931,279.53	-87,529.53	20SEP00	21SEP00	1.000000
	50,000,000.000					.00	-87,529.53
9128274W9	TOTAL						
	99,687,500.00		99,790,725.21	-103,225.21 L		.00	-103,225.21 L
9128274X7	UNITED STATES TREAS DTD 00839	2000/12/31	4.625	20SEP00	21SEP00	1.000000	
** WB1A **	453	24,873,047.00	24,940,813.99	-67,766.99		.00	-67,766.99
	25,000,000.000						
** WB1A **	454	49,746,093.75	49,881,627.97	-135,534.22	20SEP00	21SEP00	1.000000
	50,000,000.000					.00	-135,534.22



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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	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
9128274X7	TOTAL						
	74,619,140.75		74,822,441.96	-203,301.21 L		.00	-203,301.21 L
9128274Y5	UNITED STATES TREAS NTS	2009/01/15	3.875	18JAN00	19JAN00	1.000000	
** WB1A **	345	11,815,211.85	11,977,320.00	-162,108.15		.00	-162,108.15
	12,000,000.000						
** WB1A **	778	25,328,782.50	25,179,330.00	149,452.50	30MAR00	31MAR00	1.000000
	25,000,000.000					.00	149,452.50
** WB1A **	779	50,657,565.00	50,329,851.67	327,713.33	30MAR00	31MAR00	1.000000
	50,000,000.000					.00	327,713.33
** WB1A **	780	50,657,565.00	50,076,273.78	581,291.22	30MAR00	31MAR00	1.000000
	50,000,000.000					.00	581,291.22
** WB1A **	107	50,990,935.94	49,483,680.03	1,507,255.91	04APR00	05APR00	1.000000
	50,000,000.000					.00	1,507,255.91
** WB1A **	107	-50,990,935.94	-49,483,680.03	-1,507,255.91	04APR00	05APR00	1.000000
	-50,000,000.000					.00	-1,507,255.91
** WB1A **	108	50,990,935.94	49,581,158.09	1,409,777.85	04APR00	05APR00	1.000000
	50,000,000.000					.00	1,409,777.85
** WB1A **	108	-50,990,935.94	-49,581,158.09	-1,409,777.85	04APR00	05APR00	1.000000
	-50,000,000.000					.00	-1,409,777.85
** WB1A **	109	50,990,935.94	49,364,174.24	1,626,761.70	04APR00	05APR00	1.000000
	50,000,000.000					.00	1,626,761.70
** WB1A **	109	-50,990,935.94	-49,364,174.24	-1,626,761.70	04APR00	05APR00	1.000000
	-50,000,000.000					.00	-1,626,761.70
** WB1A **	110	50,990,935.94	50,123,949.86	866,986.08	04APR00	05APR00	1.000000
	50,000,000.000					.00	866,986.08
** WB1A **					04APR00	05APR00	1.000000



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ASSET ID	SECURITY DESCRIPTION	LOT LOCAL PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE	TRD DT LOCAL SECY GN/LS	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE SECY GN/LS	BASE CURR	GN/LS	NET BAS SECY GN/LS
	CXL 110	-50,990,935.94	-50,123,949.86	-866,986.08		.00	-866,986.08
-50,000,000.000							
** HBIA **	111	50,990,935.94	50,512,678.40	478,257.54	05APR00	1.000000	478,257.54
50,000,000.000						.00	
** HBIA **	CXL 111	-50,990,935.94	-50,512,678.40	-478,257.54	05APR00	1.000000	-478,257.54
-50,000,000.000						.00	
** HBIA **	112	50,990,935.94	50,565,684.62	425,251.32	05APR00	1.000000	425,251.32
50,000,000.000						.00	
** HBIA **	CXL 112	-50,990,935.94	-50,565,684.62	-425,251.32	05APR00	1.000000	-425,251.32
-50,000,000.000						.00	
** HBIA **	325	50,990,935.94	49,483,680.03	1,507,255.91	05APR00	1.000000	1,507,255.91
50,000,000.000						.00	
** HBIA **	326	50,990,935.94	49,581,158.09	1,409,777.85	05APR00	1.000000	1,409,777.85
50,000,000.000						.00	
** HBIA **	327	50,990,935.94	49,364,174.24	1,626,761.70	05APR00	1.000000	1,626,761.70
50,000,000.000						.00	
** HBIA **	328	50,990,935.94	50,123,949.86	866,986.08	05APR00	1.000000	866,986.08
50,000,000.000						.00	
** HBIA **	329	50,990,935.94	50,512,678.40	478,257.54	05APR00	1.000000	478,257.54
50,000,000.000						.00	
** HBIA **	330	50,990,935.94	50,552,833.47	438,102.47	05APR00	1.000000	438,102.47
50,000,000.000						.00	
** HBIA **	LLAN- 780	8,668,428.53	8,668,428.53	.00	28APR00	1.000000	.00
8,574,000.000						.00	
** NB1H **	265	1,128,826.09	1,104,654.07	24,172.02	23JUN00	1.000000	24,172.02
1,148,202.000					27JUN00	.00	



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ASSET ID	SECURITY DESCRIPTION	LOT LOCAL PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE	TRD DT LOCAL SECY GN/LS	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE SECY GN/LS	BASE CURR	GN/LS	NET BAS SECY GN/LS
** NBIA **	701	103,070,272.50	102,701,574.12	368,698.38	07JUL00	1.000000	368,698.38
104,408,000.000						.00	
** NBIA **	611	105,373,258.59	106,404,203.72	-1,030,945.13	24OCT00	1.000000	-1,030,945.13
105,291,000.000					25OCT00	.00	
** NBIA **	626	52,695,856.09	54,612,602.92	-1,916,746.83	25OCT00	1.000000	-1,916,746.83
53,266,848.870					26OCT00	.00	
9128274Y5	TOTAL	715,341,381.79	710,672,712.90	4,668,668.89	L	.00	4,668,668.89
9128274Z2	UNITED STATES TREAS DTD 00841	2001/01/31	4.500	30JUN00	30JUN00	1.000000	
** NBIA **	525	24,742,187.50	24,585,937.50	156,250.00		.00	156,250.00
25,000,000.000							
** NBIA **	134	24,855,033.66	24,863,151.22	-8,117.56	30SEP00	1.000000	-8,117.56
25,000,000.000					30SEP00	.00	
** NBIA **	135	49,707,421.12	49,705,024.72	2,396.40	30SEP00	1.000000	2,396.40
50,000,000.000					30SEP00	.00	
** NBIA **	136	24,856,807.80	24,855,634.10	1,173.70	30SEP00	1.000000	1,173.70
25,000,000.000					30SEP00	.00	
** NBIA **	137	24,864,263.80	24,853,845.42	10,418.38	30SEP00	1.000000	10,418.38
25,000,000.000					30SEP00	.00	
** NBIA **	593	1,417,541.02	1,417,720.86	-179.84	23OCT00	1.000000	-179.84
1,425,000.000					23OCT00	.00	
** NB1U **	076	25,866,953.13	25,881,062.56	-14,109.43	26OCT00	1.000000	-14,109.43
26,000,000.000					26OCT00	.00	
** NB1U **	115	68,644,218.75	68,696,592.66	-52,373.91	30OCT00	1.000000	-52,373.91
69,000,000.000					30OCT00	.00	
** NB1U **	118	29,851,171.88	29,874,702.55	-23,530.67	30OCT00	1.000000	-23,530.67
					30OCT00	.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	LOCAL BASE	TRD DT SECTY GN/LS SECTY GN/LS	STL DT BASE	SELL RATE CURR GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
30,000,000.000									
** MB1U **	CXL 118	-29,851,171.88		-29,874,702.55		30OCT00 23,530.67	31OCT00	1.000000 .00	23,530.67
-30,000,000.000									
** MB1U **	533	29,851,171.88		29,842,843.20		30OCT00 8,328.68	31OCT00	1.000000 .00	8,328.68
30,000,000.000									
9128274Z2	TOTAL	150,443,254.90		150,281,313.82		161,941.08 L		.00	161,941.08 L
124,362,343.76									
124,420,498.42									
-58,154.66 S									
.00									
-58,154.66 S									
9128275C2	UNITED STATES TREAS DTD 00844	2001/02/28	5.000			30SEP00	30SEP00	1.000000	
** MB1A **	138	49,722,096.57		49,749,252.66		-27,156.09		.00	-27,156.09
50,000,000.000									
** MB1A **	139	49,729,439.05		49,745,016.96		-15,577.91		.00	-15,577.91
50,000,000.000									
** MB1A **	140	49,746,705.60		49,720,243.87		26,461.73		.00	26,461.73
50,000,000.000									
** MB1A **	141	49,750,913.24		49,727,635.32		23,277.92		.00	23,277.92
50,000,000.000									
** MB1U **	289	49,796,875.00		49,803,074.65		-6,199.65		.00	-6,199.65
50,000,000.000									
9128275C2	TOTAL	198,949,154.46		198,942,148.81		7,005.65 L		.00	7,005.65 L
49,796,875.00									
49,803,074.65									
-6,199.65 S									
.00									
-6,199.65 S									



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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	LOCAL BASE	TRD DT SECTY GN/LS SECTY GN/LS	STL DT BASE	SELL RATE CURR GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
9128275D0	UNITED STATES TREAS DTD 00845	2001/03/31	4.875			20SEP00	21SEP00	1.000000	
** MB1A **	460	49,621,093.75		49,585,180.18		35,913.57		.00	35,913.57
50,000,000.000									
** MB1A **	463	24,809,570.31		24,791,612.07		17,958.24		.00	17,958.24
25,000,000.000									
** MB1A **	464	49,623,046.88		49,583,224.13		39,822.75		.00	39,822.75
50,000,000.000									
9128275D0	TOTAL	124,053,710.94		123,960,016.38		93,694.56 L		.00	93,694.56 L
9128275E8	UNITED STATES TREAS MTS	2001/04/30	5.000			30SEP00	30SEP00	1.000000	
** MB1A **	172	499,958,742.17		499,957,178.23		1,563.94		.00	1,563.94
500,000,000.000									
** MB1A **	173	99,990,379.47		99,991,710.69		-1,331.22		.00	-1,331.22
100,000,000.000									
** MB1A **	174	94,932,151.88		94,931,840.83		311.05		.00	311.05
95,000,000.000									
** MB1U **	075	49,660,156.25		49,996,380.27		-336,224.02		.00	-336,224.02
50,000,000.000									
** MB1U **	081	8,442,890.63		8,499,384.65		-56,494.02		.00	-56,494.02
8,500,000.000									
** MB1U **	082	49,658,203.13		49,996,380.27		-338,177.14		.00	-338,177.14
50,000,000.000									
** MB1U **	083	29,793,750.00		29,997,828.16		-204,078.16		.00	-204,078.16
30,000,000.000									
** MB1U **	102	19,864,062.50		19,998,559.90		-134,497.40		.00	-134,497.40
20,000,000.000									

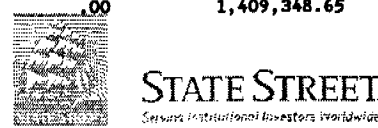


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ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE	BASE COST	BASE SECTY GN/LS	BASE	GN/LS	NET BAS SECTY GN/LS
** MB1U **	108	56,120,390.63	56,495,997.68	27OCT00	30OCT00	1.000000	-375,607.05
	56,500,000.000			-375,607.05		.00	
** MB1U **	123	79,478,125.00	79,994,364.14	30OCT00	31OCT00	1.000000	-516,239.14
	80,000,000.000			-516,239.14		.00	
** MB1U **	124	99,343,750.00	99,992,955.17	30OCT00	31OCT00	1.000000	-649,205.17
	100,000,000.000			-649,205.17		.00	
9128275E8	TOTAL	694,881,273.52	694,880,729.75	543.77 L		.00	543.77 L
		392,361,328.14	394,971,850.24	-2,610,522.10 S		.00	-2,610,522.10 S
9128275F5	UNITED STATES TREAS NTS	2004/05/15	5.250	19SEP00	20SEP00	1.000000	
** MB1A **	430	390,718,750.00	398,972,177.86	-8,253,427.86		.00	-8,253,427.86
	400,000,000.000						
** MB1A **	462	731,943,750.00	746,511,327.25	-14,567,577.25	20SEP00	1.000000	-14,567,577.25
	750,000,000.000				21SEP00	.00	
9128275F5	TOTAL	1,122,662,500.00	1,145,483,505.11	-22,821,005.11 L		.00	-22,821,005.11 L
9128275G3	UNITED STATES TREAS NTS	2009/05/15	5.500	30AUG00	31AUG00	1.000000	
** MB1A **	505	241,171,875.00	249,861,049.73	-8,689,174.73		.00	-8,689,174.73
	250,000,000.000						
** MB1A **	635	34,502,343.75	34,975,791.68	-473,447.93	30AUG00	1.000000	-473,447.93
	35,000,000.000				05SEP00	.00	
** MB1A **	CXL 635	-34,502,343.75	-34,975,791.68	473,447.93	30AUG00	1.000000	473,447.93
	-35,000,000.000				05SEP00	.00	
** MB1A **	700	33,802,343.75	34,975,791.68	-1,173,447.93	30AUG00	1.000000	-1,173,447.93
	35,000,000.000				05SEP00	.00	
** MB1A **	637	77,825,000.00	79,850,201.31	-2,025,201.31	31AUG00	1.000000	-2,025,201.31
	80,000,000.000				06SEP00	.00	



ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE	BASE COST	BASE SECTY GN/LS	BASE	GN/LS	NET BAS SECTY GN/LS
** MB1A **	CXL 637	-77,825,000.00	-79,850,201.31	2,025,201.31	31AUG00	1.000000	2,025,201.31
	-80,000,000.000				06SEP00	.00	
** MB1A **	638	130,823,437.50	133,843,760.30	-3,020,322.80	31AUG00	1.000000	-3,020,322.80
	135,000,000.000				06SEP00	.00	
** MB1A **	CXL 638	-130,823,437.50	-133,843,760.30	3,020,322.80	31AUG00	1.000000	3,020,322.80
	-135,000,000.000				06SEP00	.00	
** MB1A **	769	130,823,437.50	133,843,760.29	-3,020,322.79	31AUG00	1.000000	-3,020,322.79
	135,000,000.000				06SEP00	.00	
** MB1A **	770	77,825,000.00	79,850,201.31	-2,025,201.31	31AUG00	1.000000	-2,025,201.31
	80,000,000.000				06SEP00	.00	
9128275G3	TOTAL	483,622,656.25	498,530,803.01	-14,908,146.76 L		.00	-14,908,146.76 L
9128275J7	UNITED STATES TREAS DTD 00850	2001/06/30	5.750	30SEP00	30SEP00	1.000000	
** MB1A **	142	100,056,799.12	100,057,001.81	-202.69		.00	-202.69
	100,000,000.000						
** MB1U **	099	49,777,343.75	50,025,590.62	-248,246.87	26OCT00	1.000000	-248,246.87
	50,000,000.000				27OCT00	.00	
** MB1U **	106	49,783,203.13	50,025,278.51	-242,075.38	27OCT00	1.000000	-242,075.38
	50,000,000.000				30OCT00	.00	
9128275J7	TOTAL	100,056,799.12	100,057,001.81	-202.69 L		.00	-202.69 L
		99,560,546.88	100,050,869.13	-490,322.25 S		.00	-490,322.25 S
9128275M0	UNITED STATES TREAS NTS	2004/08/15	6.000	19SEP00	20SEP00	1.000000	
** MB1A **	429	500,898,437.50	499,489,088.85	1,409,348.65		.00	1,409,348.65
	500,000,000.000						



ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
9128275N8	UNITED STATES TREAS NTS	2009/08/15	6.000	13JAN00	14JAN00	1.000000	
** HB1A **	220 47,796,875.00	49,724,393.75				.00	-1,927,518.75
	50,000,000.000						
** HB1E **	310 9,456,250.00	9,450,000.00		21JAN00	24JAN00	1.000000	6,250.00
	10,000,000.000					.00	6,250.00
** HB1Q **	115 9,531,250.00	9,532,812.50		31JAN00	01FEB00	1.000000	-1,562.50
	10,000,000.000					.00	-1,562.50
** HB10 **	203 14,640,062.50	14,635,265.62		31JAN00	03FEB00	1.000000	4,796.88
	15,350,000.000					.00	4,796.88
** HB1Q **	128 3,350,703.13	3,346,328.13		01FEB00	02FEB00	1.000000	4,375.00
	3,500,000.000					.00	4,375.00
** HB10 **	234 19,501,125.00	19,571,250.00		02FEB00	07FEB00	1.000000	-70,125.00
	20,400,000.000					.00	-70,125.00
** HB1H **	146 1,838,400.00	1,905,300.00		08FEB00	14FEB00	1.000000	-66,900.00
	1,920,000.000					.00	-66,900.00
** HB10 **	276 322,601.56	325,284.38		09FEB00	11FEB00	1.000000	-2,682.82
	340,000.000					.00	-2,682.82
** HB10 **	CXL 276 -322,601.56	-325,284.38		09FEB00	11FEB00	1.000000	2,682.82
	-340,000.000					.00	2,682.82
** HB10 **	277 369,525.00	373,120.31		09FEB00	11FEB00	1.000000	-3,595.31
	390,000.000					.00	-3,595.31
** HB10 **	CXL 277 -369,525.00	-373,120.31		09FEB00	11FEB00	1.000000	3,595.31
	-390,000.000					.00	3,595.31
** HB10 **	278 180,099.22	181,776.56		09FEB00	11FEB00	1.000000	-1,677.34
	190,000.000					.00	-1,677.34



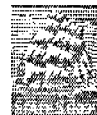
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ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
** HB10 **	CXL 278 -180,099.22	-181,776.56		09FEB00	11FEB00	1.000000	1,677.34
	-190,000.000					.00	1,677.34
** HB10 **	279 369,403.13	373,120.32		09FEB00	11FEB00	1.000000	-3,717.19
	390,000.000					.00	-3,717.19
** HB10 **	CXL 279 -369,403.13	-373,120.32		09FEB00	11FEB00	1.000000	3,717.19
	-390,000.000					.00	3,717.19
** HB10 **	280 369,464.06	373,120.31		09FEB00	11FEB00	1.000000	-3,656.25
	390,000.000					.00	-3,656.25
** HB10 **	CXL 280 -369,464.06	-373,120.31		09FEB00	11FEB00	1.000000	3,656.25
	-390,000.000					.00	3,656.25
** HB10 **	306 373,364.06	373,120.31		09FEB00	11FEB00	1.000000	243.75
	390,000.000					.00	243.75
** HB10 **	307 373,303.13	373,120.32		09FEB00	11FEB00	1.000000	182.81
	390,000.000					.00	182.81
** HB10 **	308 181,999.22	181,776.56		09FEB00	11FEB00	1.000000	222.66
	190,000.000					.00	222.66
** HB10 **	309 373,425.00	373,120.31		09FEB00	11FEB00	1.000000	304.69
	390,000.000					.00	304.69
** HB10 **	310 326,001.56	325,284.38		09FEB00	11FEB00	1.000000	717.18
	340,000.000					.00	717.18
** HB10 **	627 9,805,468.75	9,776,562.50		22MAR00	27MAR00	1.000000	28,906.25
	10,000,000.000					.00	28,906.25
** HB10 **	672 1,961,396.52	1,961,562.50		30MAR00	03APR00	1.000000	-165.98
	2,000,000.000					.00	-165.98
** HB10 **	684 1,977,420.96	1,977,500.00		03APR00	10APR00	1.000000	-79.04
						.00	-79.04



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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
2,000,000.000							
** HB10 **				03APR00	10APR00	1.000000	
CXL 684	-1,977,420.96	-1,977,500.00		79.04		.00	79.04
-2,000,000.000							
** HB10 **				10APR00	17APR00	1.000000	
753	2,003,487.50	2,003,593.74		-106.24		.00	-106.24
2,000,000.000							
** HB10 **				10APR00	17APR00	1.000000	
CXL 753	-2,003,487.50	-2,003,593.74		106.24		.00	106.24
-2,000,000.000							
** HB10 **				10APR00	17APR00	1.000000	
761	2,003,487.50	1,977,500.00		25,987.50		.00	25,987.50
2,000,000.000							
** HB10 **				10APR00	10APR00	1.000000	
Y 763	2,003,593.75	1,945,000.00		-58,593.75		.00	-58,593.75
2,000,000.000							
** HB10 **				14APR00	17APR00	1.000000	
Y 240	1,985,781.25	1,992,343.75		6,562.50		.00	6,562.50
2,000,000.000							
** HB10 **				17APR00	17APR00	1.000000	
Y 239	1,991,406.25	1,977,420.96		-13,985.29		.00	-13,985.29
2,000,000.000							
** HB1H **				26APR00	27APR00	1.000000	
689	581,564.84	564,925.00		16,639.84		.00	16,639.84
590,000.000							
** HB1H **				28APR00	02MAY00	1.000000	
717	2,930,507.81	2,888,575.85		41,931.96		.00	41,931.96
3,000,000.000							
** HB1H **				16MAY00	18MAY00	1.000000	
020	1,835,875.00	1,849,051.00		-13,176.00		.00	-13,176.00
1,900,000.000							
** HB1H **				19MAY00	23MAY00	1.000000	
037	1,254,568.66	1,285,846.87		-31,278.21		.00	-31,278.21
1,310,000.000							



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SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET 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
9128275N8	TOTAL						
	65,694,041.31	67,668,092.47		-1,974,051.16 L		.00	-1,974,051.16 L
	68,402,367.62	68,342,467.84		-72,133.30 S		.00	-72,133.30 S
9128275P3	UNITED STATES TREAS NTS	2001/08/31	5.500	30SEP00	30SEP00	1.000000	
** HB1A **	143	99,789,563.78	99,805,619.26	-16,055.48		.00	-16,055.48
100,000,000.000							
** HB1A **	144	99,796,952.36	99,781,521.51	15,430.85	30SEP00	1.000000	15,430.85
100,000,000.000						.00	
** HB1A **	145	59,583,865.33	59,873,362.67	-289,497.34	30SEP00	1.000000	-289,497.34
60,000,000.000						.00	
** HB1A **	146	24,950,163.05	24,947,234.45	2,928.60	30SEP00	1.000000	2,928.60
25,000,000.000						.00	
** HB1A **	147	74,856,032.70	74,846,149.67	9,883.03	30SEP00	1.000000	9,883.03
75,000,000.000						.00	
** HB1A **	148	99,782,169.48	99,876,663.46	-94,493.98	30SEP00	1.000000	-94,493.98
100,000,000.000						.00	
** HB1A **	149	99,925,645.14	99,925,615.42	29.72	30SEP00	1.000000	29.72
100,000,000.000						.00	
** HB1A **	150	49,963,777.43	49,897,302.80	66,474.63	30SEP00	1.000000	66,474.63
50,000,000.000						.00	
** HB1A **	151	49,965,683.84	49,631,835.48	333,848.36	30SEP00	1.000000	333,848.36
50,000,000.000						.00	
** HB1A **	152	75,690,213.31	75,712,974.19	-22,760.88	30SEP00	1.000000	-22,760.88
76,250,000.000						.00	
** HB1U **	277	49,642,578.13	49,867,848.32	-225,270.19	03OCT00	1.000000	-225,270.19
					04OCT00	.00	



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50,000,000.000										
** HB1U **	404		49,636,718.50		49,867,848.32	04OCT00	05OCT00	1.000000		-231,129.82
50,000,000.000										
** HB1U **	405		49,632,812.50		49,867,848.31	05OCT00	05OCT00	1.000000		-235,035.81
50,000,000.000										
** HB1U **	482		49,634,765.63		49,867,848.31	05OCT00	06OCT00	1.000000		-233,082.68
50,000,000.000										
** HB1U **	491		99,265,625.00		99,735,696.62	05OCT00	06OCT00	1.000000		-470,071.62
100,000,000.000										
** HB1U **	520		29,779,687.50		29,920,708.98	10OCT00	10OCT00	1.000000		-141,021.48
30,000,000.000										
** HB1U **	580		99,328,125.00		99,735,696.62	12OCT00	12OCT00	1.000000		-407,571.62
100,000,000.000										
** HB1U **	584		49,660,156.25		49,867,848.33	12OCT00	12OCT00	1.000000		-207,692.08
50,000,000.000										
** HB1U **	611		49,687,500.00		49,867,848.32	12OCT00	13OCT00	1.000000		-180,348.32
50,000,000.000										
** HB1U **	608		49,701,169.88		49,867,848.31	13OCT00	13OCT00	1.000000		-166,678.43
50,000,000.000										
** HB1U **	609		49,707,031.25		49,867,848.31	13OCT00	13OCT00	1.000000		-160,817.06
50,000,000.000										
** HB1U **	610		49,703,125.00		49,867,848.31	13OCT00	13OCT00	1.000000		-164,723.31
50,000,000.000										
** HB1U **	787		55,920,410.16		56,101,329.36	18OCT00	19OCT00	1.000000		-180,919.20
56,250,000.000										



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ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL BASE	PRINCIPAL NET	MAT DATE LOCAL BASE	MAT RATE LOCAL COST	TRD DT GN/LN	STL DT BASE	SELL RATE GN/LN	NET SECTY NET	GN/LN GN/LN
9128275P3	TOTAL		734,304,066.42		734,298,278.91			.00		5,787.51 L
			731,299,704.80		734,304,066.42			.00		-3,004,361.62 S
912827501	UNITED STATES	TREAS DTD 00856	2001/09/30	5.625		30SEP00	30SEP00	1.000000		
** HB1A **	153		399,846,238.49		399,845,820.78	417.71		.00		417.71
400,000,000.000										
** HB1U **	020		49,718,750.00		49,981,990.94	20OCT00	23OCT00	1.000000		-263,240.94
50,000,000.000										
** HB1U **	021		49,722,656.25		49,981,990.94	20OCT00	23OCT00	1.000000		-259,334.69
50,000,000.000										
** HB1U **	041		49,716,796.88		49,982,043.60	23OCT00	24OCT00	1.000000		-265,246.72
50,000,000.000										
** HB1U **	042		49,718,750.00		49,982,043.60	23OCT00	24OCT00	1.000000		-263,293.60
50,000,000.000										
** HB1U **	056		49,701,171.88		49,982,096.26	24OCT00	25OCT00	1.000000		-280,924.38
50,000,000.000										
** HB1U **	057		49,703,125.00		49,982,096.26	24OCT00	25OCT00	1.000000		-278,971.26
50,000,000.000										
** HB1U **	077		49,679,687.50		49,982,148.93	26OCT00	26OCT00	1.000000		-302,461.43
50,000,000.000										
** HB1U **	078		49,681,640.63		49,982,148.92	26OCT00	26OCT00	1.000000		-300,508.29
50,000,000.000										



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ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	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
9128275Q1	TOTAL	399,846,238.49	399,845,820.78	417.71 L		.00	417.71 L
		397,642,578.14	399,856,559.45	-2,213,981.31 S		.00	-2,213,981.31 S
9128275S7	UNITED STATES TREAS NTS	2004/11/15	5.875	10JAN00	11JAN00	1.000000	
** HB1Q **	031	14,637,890.63	14,635,546.88	2,343.75		.00	2,343.75
	15,000,000.000						
** HB1Q **	CXL 031	-14,637,890.63	-14,635,546.88	-2,343.75		.00	-2,343.75
	-15,000,000.000						
** HB1Q **	034	14,637,890.63	14,635,546.88	2,343.75		.00	2,343.75
	15,000,000.000						
** HB10 **	117	2,433,203.13	2,431,445.31	1,757.82		.00	1,757.82
	2,500,000.000						
** HB1Q **	040	6,321,757.81	6,318,203.12	3,554.69		.00	3,554.69
	6,500,000.000						
** HB1E **	318	16,272,375.00	16,261,875.00	10,500.00		.00	10,500.00
	16,800,000.000						
** HB1H **	106	2,619,421.88	2,675,037.00	-55,615.12		.00	-55,615.12
	2,700,000.000						
** HB10 **	186	4,850,781.25	4,846,093.75	4,687.50		.00	4,687.50
	5,000,000.000						
** HB1H **	143	2,908,412.50	2,919,893.75	-11,481.25		.00	-11,481.25
	3,010,000.000						
** HB1E **	789	16,192,781.25	16,190,187.50	2,593.75		.00	2,593.75
	16,600,000.000						
** HB1H **	309	2,242,594.20	2,231,129.21	11,464.99		.00	



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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
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
	2,310,000.000						
** HB1H **	310	679,765.63	676,099.76	3,665.87		.00	3,665.87
	700,000.000						
** HB1Q **	482	9,721,875.00	9,713,281.25	8,593.75		.00	8,593.75
	10,000,000.000						
** HB1Q **	483	19,445,312.50	19,426,562.50	18,750.00		.00	18,750.00
	20,000,000.000						
** HB1H **	428	29,252.34	29,170.31	82.03		.00	82.03
	30,000.000						
** HB1Q **	503	14,629,687.50	14,608,593.75	21,093.75		.00	21,093.75
	15,000,000.000						
** HB1Q **	532	8,821,406.25	8,811,562.50	9,843.75		.00	9,843.75
	9,000,000.000						
** HB1H **	602	676,282.44	674,138.40	2,144.04		.00	2,144.04
	680,000.000						
** HB1H **	610	19,728.13	19,827.60	-99.47		.00	-99.47
	20,000.000						
** HB1Q **	649	2,588,906.25	2,583,984.38	4,921.87		.00	4,921.87
	2,625,000.000						
** HB1Q **	652	2,588,906.25	2,583,984.37	4,921.88		.00	4,921.88
	2,625,000.000						
** HB10 **	304	3,097,500.00	3,098,500.00	-1,000.00		.00	-1,000.00
	3,200,000.000						
** HB1A **	487	214,034,179.69	208,330,743.05	5,703,436.64		.00	
	215,000,000.000						



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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
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
** WB1A **	521 99,546,875.00	97,119,987.98	21SEP00	22SEP00	1.000000		2,426,887.02
100,000,000.000					.00		
** WB1H **	519 1,710,667.97	1,675,538.09	09NOV00	10NOV00	1.000000		35,129.88
1,710,000.000					.00		
** WB1H **	636 2,961,820.31	2,895,601.43	29NOV00	01DEC00	1.000000		66,218.88
2,940,000.000					.00		
** WB1H **	637 60,447.66	2004/11/15 5.880 60,107.29	29NOV00	01DEC00	1.000000		340.37
60,000.000					.00		
** WB1H **	669 1,426,413.28	1,412,511.78	05DEC00	07DEC00	1.000000		13,901.50
1,410,000.000					.00		
** WB1H **	682 5,072,656.25	5,011,133.69	06DEC00	08DEC00	1.000000		61,522.56
5,000,000.000					.00		
** WB1H **	099 1,642,500.00	1,596,502.68	29DEC00	04JAN01	1.000000		45,997.32
1,600,000.000					.00		
9128275S7	TOTAL	368,096,173.53	359,779,484.52	8,316,689.01 L		.00	8,316,689.01 L
		89,137,226.57	89,057,757.81	79,468.76 S		.00	79,468.76 S
9128275W8	UNITED STATES TREAS 00862	2010/01/15 4.250	06SEP00	08SEP00	1.000000		
** WB1H **	027 1,642,174.29	1,636,290.31			.00		5,883.98
1,608,496.400							
9128275Z1	UNITED STATES TREAS DTD 00865	2010/02/15 6.500	18FEB00	25FEB00	1.000000		
** WB1H **	241 379,005.47	379,854.40			.00		-848.93
380,000.000							
** WB1H **	242 109,682.03	109,799.80	18FEB00	24FEB00	1.000000		-117.77
110,000.000					.00		
** WB10 **	044 19,273,093.75	19,861,765.63	22FEB00	25FEB00	1.000000		-588,671.88
					.00		



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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
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
19,100,000.000							
** WB10 **	044 -19,273,093.75	-19,861,765.63	22FEB00	25FEB00	1.000000		588,671.88
-19,100,000.000					.00		
** WB1H **	245 260,975.00	259,526.80	22FEB00	24FEB00	1.000000		1,448.20
260,000.000					.00		
** WB10 **	378 3,328,359.38	3,287,106.19	22FEB00	23FEB00	1.000000		41,253.19
3,300,000.000					.00		
** WB10 **	380 271,012.50	268,692.19	22FEB00	24FEB00	1.000000		2,320.31
270,000.000					.00		
** WB10 **	383 3,794,075.00	3,749,779.68	22FEB00	25FEB00	1.000000		44,295.32
3,760,000.000					.00		
** WB10 **	383 -3,794,075.00	-3,749,779.68	22FEB00	25FEB00	1.000000		-44,295.32
-3,760,000.000					.00		
** WB10 **	414 15,479,018.75	15,429,982.03	22FEB00	25FEB00	1.000000		49,036.72
15,340,000.000					.00		
** WB10 **	414 -15,479,018.75	-15,429,982.03	22FEB00	25FEB00	1.000000		-49,036.72
-15,340,000.000					.00		
** WB10 **	388 201,453.13	201,234.38	23FEB00	25FEB00	1.000000		218.75
200,000.000					.00		
** WB10 **	388 -201,453.13	-201,234.38	23FEB00	25FEB00	1.000000		-218.75
-200,000.000					.00		
** WB10 **	396 201,484.38	201,812.50	23FEB00	25FEB00	1.000000		-328.12
200,000.000					.00		
** WB10 **	396 -201,484.38	-201,812.50	23FEB00	25FEB00	1.000000		328.12
-200,000.000					.00		



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** HB10 **	669	201,484.38		204,000.00	23FEB00 -2,515.62	31MAR00	1.000000 .00	-2,515.62
	200,000.000							
** HB1H **	270	70,754.69		69,872.60	24FEB00 882.09	25FEB00	1.000000 .00	882.09
	70,000.000							
** HB1E **	807	9,092,812.50		9,073,125.00	28FEB00 19,687.50	29FEB00	1.000000 .00	19,687.50
	9,000,000.000							
** HB1H **	328	201,500.00		199,636.00	02MAR00 1,864.00	06MAR00	1.000000 .00	1,864.00
	200,000.000							
** HB1H **	329	181,406.25		179,672.40	02MAR00 1,733.85	06MAR00	1.000000 .00	1,733.85
	180,000.000							
** HB1Q **	366	20,150,000.00		20,112,500.00	02MAR00 37,500.00	03MAR00	1.000000 .00	37,500.00
	20,000,000.000							
** HB10 **	421	402,937.50		404,125.00	02MAR00 -1,187.50	02MAR00	1.000000 .00	-1,187.50
	400,000.000							
** HB10 **	CXL 421	-402,937.50		-404,125.00	02MAR00 1,187.50	02MAR00	1.000000 .00	1,187.50
	-400,000.000							
** HB10 **	431	6,362,441.25		6,395,278.12	02MAR00 -32,836.87	06MAR00	1.000000 .00	-32,836.87
	6,330,000.000							
** HB10 **	CXL 431	-6,362,441.25		-6,395,278.12	02MAR00 32,836.87	06MAR00	1.000000 .00	32,836.87
	-6,330,000.000							
** HB10 **	432	120,862.49		121,237.50	02MAR00 -375.01	06MAR00	1.000000 .00	-375.01
	120,000.000							
** HB10 **	CXL 432	-120,862.49		-121,237.50	02MAR00 375.01	06MAR00	1.000000 .00	375.01
	-120,000.000							
** HB10 **	438	6,362,441.25		6,340,678.90	02MAR00 21,762.35	06MAR00	1.000000 .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 SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
		6,330,000.000						
** HB10 **	439	120,862.49		121,031.25	02MAR00 -168.76	06MAR00	1.000000 .00	-168.76
	120,000.000							
** HB10 **	440	402,937.50		403,437.50	02MAR00 -500.00	02MAR00	1.000000 .00	-500.00
	400,000.000							
** HB10 **	474	9,675,000.00		9,686,281.25	07MAR00 -11,281.25	10MAR00	1.000000 .00	-11,281.25
	9,600,000.000							
** HB10 **	CXL 474	-9,675,000.00		-9,686,281.25	07MAR00 11,281.25	10MAR00	1.000000 .00	11,281.25
	-9,600,000.000							
** HB10 **	482	3,025,781.25		3,030,937.50	07MAR00 -5,156.25	09MAR00	1.000000 .00	-5,156.25
	3,000,000.000							
** HB10 **	510	9,669,375.00		9,686,281.25	07MAR00 -16,906.25	20MAR00	1.000000 .00	-16,906.25
	9,600,000.000							
** HB1H **	363	1,190,878.13		1,176,341.80	08MAR00 14,536.33	10MAR00	1.000000 .00	14,536.33
	1,180,000.000							
** HB1H **	379	354,320.31		348,782.00	09MAR00 5,538.31	13MAR00	1.000000 .00	5,538.31
	350,000.000							
** HB10 **	500	19,428,000.00		19,394,828.13	09MAR00 33,171.87	14MAR00	1.000000 .00	33,171.87
	19,200,000.000							
** HB1H **	406	1,063,125.00		1,046,346.00	13MAR00 16,779.00	15MAR00	1.000000 .00	16,779.00
	1,050,000.000							
** HB10 **	544	9,627,656.25		9,612,812.50	13MAR00 14,843.75	16MAR00	1.000000 .00	14,843.75
	9,500,000.000							
** HB1H **	429	1,215,375.00		1,202,181.54	15MAR00 13,193.46	17MAR00	1.000000 .00	13,193.46
	1,200,000.000							



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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
** WB10 **	578 5,000,000.000	5,064,062.50	5,066,875.00	15MAR00 -2,812.50	20MAR00	1.000000 .00	-2,812.50
** WB10 **	592 5,000,000.000	5,064,062.50	5,069,578.12	15MAR00 -5,515.62	20MAR00	1.000000 .00	-5,515.62
** WB10 **	596 9,500,000.000	9,624,316.40	9,703,359.38	16MAR00 -79,042.98	23MAR00	1.000000 .00	-79,042.98
** WB10 **	600 5,000,000.000	5,127,343.75	5,107,031.25	21MAR00 20,312.50	28MAR00	1.000000 .00	20,312.50
** WB1H **	465 400,000.000	410,624.99	410,625.00	22MAR00 -.01	23MAR00	1.000000 .00	-.01
** WB10 **	614 9,500,000.000	9,802,833.31	9,754,031.25	23MAR00 48,802.06	27MAR00	1.000000 .00	48,802.06
** WB10 **	615 5,000,000.000	5,127,597.30	5,159,625.00	24MAR00 -32,027.70	27MAR00	1.000000 .00	-32,027.70
** WB10 **	632 34,100,000.000	34,769,176.35	34,809,000.00	27MAR00 -39,823.65	30MAR00	1.000000 .00	-39,823.65
** WB10 **	CXL 632 -34,100,000.000	-34,769,176.35	-34,809,000.00	27MAR00 39,823.65	30MAR00	1.000000 .00	39,823.65
** WB10 **	670 34,100,000.000	34,769,176.35	34,809,000.00	27MAR00 -39,823.65	03APR00	1.000000 .00	-39,823.65
** WB10 **	685 49,100,000.000	50,843,541.00	50,791,218.75	03APR00 52,322.25	10APR00	1.000000 .00	52,322.25
** WB10 **	698 1,000,000.000	1,040,156.25	1,035,937.50	04APR00 4,218.75	10APR00	1.000000 .00	4,218.75
** WB1H **	567 1,097,250.00	1,097,250.00	1,086,421.88	07APR00 10,828.12	12APR00	1.000000 .00	10,828.12

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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	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
	1,050,000.000						
** WB10 **	732 110,000.000	115,242.19	113,953.12	07APR00 1,289.07	10APR00	1.000000 .00	1,289.07
** WB10 **	743 340,000.000	355,300.00	352,218.75	07APR00 3,081.25	12APR00	1.000000 .00	3,081.25
** WB10 **	771 48,050,000.000	49,756,255.50	50,244,531.26	08APR00 -488,275.76	10APR00	1.000000 .00	-488,275.76
** WB10 **	CXL 771 -48,050,000.000	-49,756,255.50	-50,244,531.26	08APR00 488,275.76	10APR00	1.000000 .00	488,275.76
** WB1H **	584 5,440,000.000	5,733,462.50	4,999,203.12	10APR00 734,259.38	12APR00	1.000000 .00	734,259.38
** WB1H **	CXL 584 -5,440,000.000	-5,733,462.50	-4,999,203.12	10APR00 -734,259.38	12APR00	1.000000 .00	-734,259.38
** WB1H **	585 510,000.000	534,185.16	532,950.00	10APR00 1,235.16	12APR00	1.000000 .00	1,235.16
** WB1H **	709 5,440,000.000	5,733,462.50	5,647,203.12	10APR00 86,259.38	11APR00	1.000000 .00	86,259.38
** WB10 **	752 600,000.000	629,498.98	621,562.50	10APR00 7,936.48	12APR00	1.000000 .00	7,936.48
** WB1H **	603 910,000.000	962,218.36	950,950.00	11APR00 11,268.36	13APR00	1.000000 .00	11,268.36
** WB1Q **	640 1,360,000.000	1,416,100.00	1,415,037.50	12APR00 1,062.50	13APR00	1.000000 .00	1,062.50
** WB10 **	020 17,800,000.000	18,531,468.75	18,580,698.44	13APR00 -49,229.69	17APR00	1.000000 .00	-49,229.69

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WILLIAM H. GATES FOUNDATION  
 — COMPOSITE —  
 SUMMARY REALIZED GAIN/LOSS REPORT  
 JANUARY 1, 2000 TO DECEMBER 31, 2000

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 GN/LS NET BAS SECTY GN/LS
** MB10 **	021 2,000,000.000	2,084,687.50		2,077,812.50	14APR00 6,875.00	17APR00	1.000000 .00	6,875.00
** MB10 **	022 1,870,000.000	1,950,935.94		1,942,754.69	14APR00 8,181.25	17APR00	1.000000 .00	8,181.25
** MB10 **	034 2,000,000.000	2,087,656.25		2,071,875.00	17APR00 15,781.25	18APR00	1.000000 .00	15,781.25
** MB10 **	052 2,000,000.000	2,077,265.63		2,077,765.63	20APR00 -500.00	25APR00	1.000000 .00	-500.00
** MB1H **	703 210,000.000	215,250.00		219,450.00	27APR00 -4,200.00	01MAY00	1.000000 .00	-4,200.00
** MB10 **	303 2,000,000.000	2,014,296.87		2,080,000.00	16MAY00 -65,703.13	17MAY00	1.000000 .00	-65,703.13
** MB1Q **	290 335,000.000	344,264.84		343,898.44	05JUN00 366.40	06JUN00	1.000000 .00	366.40
** MB1E **	494 7,000,000.000	7,196,875.00		7,173,906.25	05JUN00 22,968.75	06JUN00	1.000000 .00	22,968.75
** MB1Q **	300 200,000.000	205,312.50		204,843.75	07JUN00 468.75	08JUN00	1.000000 .00	468.75
** MB1Q **	433 140,000.000	143,806.25		143,740.63	28JUN00 65.62	29JUN00	1.000000 .00	65.62
** MB1Q **	434 200,000.000	205,625.00		205,343.75	28JUN00 281.25	29JUN00	1.000000 .00	281.25
** MB1H **	310 2,050,000.000	2,117,425.78		2,109,000.00	10JUL00 8,425.78	12JUL00	1.000000 .00	8,425.78
** MB1Q **	569 257,578.12	258,281.25		258,281.25	12JUL00 -703.13	13JUL00	1.000000 .00	



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WILLIAM H. GATES FOUNDATION  
 — COMPOSITE —  
 SUMMARY REALIZED GAIN/LOSS REPORT  
 JANUARY 1, 2000 TO DECEMBER 31, 2000

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 GN/LS NET BAS SECTY GN/LS
		250,000.000						
** HB1Q **	583 105,000.000	108,494.53		108,478.13	13JUL00 16.40	14JUL00	1.000000 .00	16.40
** HB1H **	455 4,750,000.000	4,892,500.00		4,895,968.75	20JUL00 -3,468.75	24JUL00	1.000000 .00	-3,468.75
** HB1H **	479 440,000.000	454,901.56		450,157.81	25JUL00 4,743.75	27JUL00	1.000000 .00	4,743.75
** HB1H **	531 930,000.000	960,479.30		951,423.74	31JUL00 9,055.56	03AUG00	1.000000 .00	9,055.56
** HB1H **	540 900,000.000	932,625.00		920,728.18	01AUG00 11,896.82	04AUG00	1.000000 .00	11,896.82
** HB1H **	541 775,000.000	802,851.56		792,849.27	01AUG00 10,002.29	04AUG00	1.000000 .00	10,002.29
** HB1H **	544 1,250,000.000	1,294,531.25		1,278,789.15	01AUG00 15,742.10	04AUG00	1.000000 .00	15,742.10
** HB1H **	545 1,250,000.000	1,294,531.25		1,278,789.16	01AUG00 15,742.09	04AUG00	1.000000 .00	15,742.09
** HB1H **	546 300,000.000	310,921.88		306,909.39	01AUG00 4,012.49	04AUG00	1.000000 .00	4,012.49
** HB1H **	562 900,000.000	932,765.62		920,714.79	02AUG00 12,050.83	07AUG00	1.000000 .00	12,050.83
** HB10 **	241 53,700,000.000	56,103,070.32		56,103,070.32	15AUG00 .00	15AUG00	1.000000 .00	.00
** HB10 **	242 53,700,000.000	56,103,070.32		54,630,285.68	15AUG00 -1,472,784.64	15AUG00	1.000000 .00	-1,472,784.64



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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 SECY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
** WB1H **	716 255,000.000	265,207.65	260,850.25	18AUG00 4,357.40	22AUG00	1.000000 .00	4,357.40
912827521	TOTAL	56,103,070.32	56,103,070.32	.00		.00	.00
		44,528,441.24	44,232,825.08	295,616.16 L		.00	295,616.16 L
		287,681,603.03	286,187,511.42	-1,451,477.67 S		.00	-1,451,477.67 S
912827683	UNITED STATES TREAS MTS	2002/03/31	6.500	11APR00	12APR00	1.000000	
** WB1A **	374 50,000,000.000	50,226,562.50	50,156,250.00	70,312.50		.00	70,312.50
** WB1A **	375 50,000,000.000	50,226,562.50	50,156,250.00	70,312.50	12APR00	1.000000 .00	70,312.50
** WB1A **	376 50,000,000.000	50,226,562.50	50,156,250.00	70,312.50	12APR00	1.000000 .00	70,312.50
** WB1A **	377 50,000,000.000	50,226,562.50	50,156,250.00	70,312.50	12APR00	1.000000 .00	70,312.50
** WB1A **	378 50,000,000.000	50,226,562.50	50,156,250.00	70,312.50	12APR00	1.000000 .00	70,312.50
** WB1A **	379 50,000,000.000	50,226,562.50	50,156,250.00	70,312.50	12APR00	1.000000 .00	70,312.50
** WB1A **	380 50,000,000.000	50,226,562.50	50,156,250.00	70,312.50	12APR00	1.000000 .00	70,312.50
** WB1A **	381 50,000,000.000	50,226,562.50	50,156,250.00	70,312.50	12APR00	1.000000 .00	70,312.50
** WB1A **	382 50,000,000.000	50,226,562.50	50,156,250.00	70,312.50	12APR00	1.000000 .00	70,312.50



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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 SECY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
** WB1A **	383 50,000,000.000	50,226,562.50	50,156,250.00	11APR00 70,312.50	12APR00	1.000000 .00	70,312.50
** WB1A **	401 50,000,000.000	50,085,937.50	50,187,994.17	26JUL00 -102,056.67	27JUL00	1.000000 .00	-102,056.67
** WB1A **	402 50,000,000.000	50,085,937.50	50,187,994.17	26JUL00 -102,056.67	27JUL00	1.000000 .00	-102,056.67
** WB1A **	445 50,000,000.000	50,109,375.00	50,187,704.02	27JUL00 -78,329.02	28JUL00	1.000000 .00	-78,329.02
** WB1A **	765 50,000,000.000	50,164,062.50	50,183,641.93	10AUG00 -19,579.43	11AUG00	1.000000 .00	-19,579.43
** WB1A **	033 25,000,000.000	25,048,828.13	25,091,240.66	14AUG00 -42,412.53	15AUG00	1.000000 .00	-42,412.53
** WB1A **	113 50,000,000.000	50,070,312.50	50,186,771.92	16AUG00 -116,459.42	17AUG00	1.000000 .00	-116,459.42
** WB1A **	192 25,000,000.000	25,039,062.50	25,095,209.96	18AUG00 -56,147.46	21AUG00	1.000000 .00	-56,147.46
** WB1A **	208 25,000,000.000	25,045,898.44	25,095,057.24	21AUG00 -49,158.80	22AUG00	1.000000 .00	-49,158.80
** WB1A **	209 25,000,000.000	25,042,968.75	25,095,057.24	21AUG00 -52,088.49	22AUG00	1.000000 .00	-52,088.49
** WB1A **	233 25,000,000.000	25,050,781.25	25,094,904.25	22AUG00 -44,123.00	23AUG00	1.000000 .00	-44,123.00
** WB1A **	290 25,000,000.000	25,065,429.69	25,094,751.39	23AUG00 -29,321.70	24AUG00	1.000000 .00	-29,321.70
** WB1A **	325 25,075,195.31	25,075,195.31	25,094,598.54	24AUG00 -19,403.23	25AUG00	1.000000 .00	-19,403.23



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ASSET ID	SECURITY	DESCRIPTION	MAT 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 COST	SECTY GN/LS	BASE	GN/LS	NET BAS SECTY GN/LS
25,000,000.000								
** HB1A **	749	25,110,351.56	25,092,764.23		05SEP00	06SEP00	1.000000 .00	17,587.33
25,000,000.000								
** HB1A **	115	50,210,937.50	50,184,000.16		08SEP00	11SEP00	1.000000 .00	26,937.34
50,000,000.000								
** HB1A **	252	50,185,546.88	50,082,497.33		12SEP00	13SEP00	1.000000 .00	103,049.55
50,000,000.000								
** HB1A **	320	40,167,187.50	40,065,778.07		14SEP00	15SEP00	1.000000 .00	101,409.43
40,000,000.000								
** HB1A **	432	25,125,000.00	25,040,767.86		19SEP00	20SEP00	1.000000 .00	84,232.14
25,000,000.000								
** HB1A **	483	25,131,835.94	25,040,424.42		22SEP00	25SEP00	1.000000 .00	91,411.52
25,000,000.000								
912827683	TOTAL	1,144,080,273.45	1,143,663,657.56		416,615.89 L		.00	416,615.89 L
9128276D9	UNITED STATES TREAS NTS		2005/05/15 6.750		09MAY00	15MAY00	1.000000	
** HB1A **	253	50,005,000.00	49,918,500.00		86,500.00		.00	86,500.00
50,000,000.000								
** HB1A **	254	50,005,000.00	49,918,500.00		86,500.00		.00	86,500.00
50,000,000.000								
** HB1H **	101	5,102,343.75	5,085,937.50		16,406.25	06JUN00	1.000000 .00	16,406.25
5,000,000.000								
** HB1H **	101 CXL	-5,102,343.75	-5,085,937.50		-16,406.25	06JUN00	1.000000 .00	-16,406.25
-5,000,000.000								
** HB1H **	112	5,102,343.75	5,085,937.50		16,406.25	07JUN00	1.000000 .00	16,406.25
5,000,000.000								



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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	SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
	SHARES/PAR	BASE PRINCIPAL NET	BASE	BASE COST	SECTY GN/LS	BASE	GN/LS	NET BAS SECTY GN/LS
** HB1H **	250	4,063,080.00	4,059,453.13		3,626.87	27JUN00	1.000000 .00	3,626.87
4,000,000.000								
** HB1Q **	442	562,246.09	559,539.06		2,707.03	30JUN00	1.000000 .00	2,707.03
550,000.000								
** HB10 **	025	5,683,535.16	5,686,586.72		-3,051.56	19JUL00	1.000000 .00	-3,051.56
5,580,000.000								
** HB10 **	024	10,341,501.88	10,361,326.17		-19,824.29	18JUL00	1.000000 .00	-19,824.29
10,150,000.000								
** HB1Q **	648	5,122,656.25	5,123,046.88		-390.63	28JUL00	1.000000 .00	-390.63
5,000,000.000								
** HB1Q **	659	4,606,523.44	4,611,796.88		-5,273.44	31JUL00	1.000000 .00	-5,273.44
4,500,000.000								
** HB1H **	542	943,862.50	936,691.94		7,170.56	04AUG00	1.000000 .00	7,170.56
920,000.000								
** HB1H **	543	1,513,718.75	1,501,761.55		11,957.20	04AUG00	1.000000 .00	11,957.20
1,475,000.000								
** HB1E **	456	39,954,906.25	39,976,125.00		-21,218.75	07AUG00	1.000000 .00	-21,218.75
38,800,000.000								
** HB1H **	582	360,335.94	356,340.77		3,995.17	07AUG00	1.000000 .00	3,995.17
350,000.000								
** HB1H **	584	437,617.19	432,691.87		4,925.32	09AUG00	1.000000 .00	4,925.32
425,000.000								
** HB1H **	621	1,387,335.94	1,374,408.76		12,927.18	15AUG00	1.000000 .00	12,927.18
1,350,000.000								
** HB1H **	658	927,351.56	916,240.19		11,111.37	15AUG00	1.000000 .00	11,111.37
900,000.000								



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		900,000.000						
** HB1E **	659	2,568,359.37	2,568,359.39		15AUG00 -.02	16AUG00	1.000000 .00	-.02
	2,500,000.000							
** HB1Q **	044	472,353.52	473,695.08		18AUG00 -1,341.56	21AUG00	1.000000 .00	-1,341.56
	460,000.000							
** HB1H **	740	7,210,546.88	7,125,495.46		24AUG00 85,051.42	29AUG00	1.000000 .00	85,051.42
	7,000,000.000							
** HB1H **	794	4,120,937.50	4,071,424.37		31AUG00 49,513.13	05SEP00	1.000000 .00	49,513.13
	4,000,000.000							
** HB1E **	619	11,350,625.00	11,371,250.00		21SEP00 -20,625.00	22SEP00	1.000000 .00	-20,625.00
	11,000,000.000							
** HB1E **	620	11,371,107.00	11,357,500.00		22SEP00 13,607.00	25SEP00	1.000000 .00	13,607.00
	11,000,000.000							
** HB1E **	CXL 620	-11,371,107.00	-11,357,500.00		22SEP00 -13,607.00	25SEP00	1.000000 .00	-13,607.00
	-11,000,000.000							
** HB1E **	652	11,371,107.00	11,357,500.00		22SEP00 13,607.00	25SEP00	1.000000 .00	13,607.00
	11,000,000.000							
** HB1E **	066	11,350,944.00	11,405,625.00		25SEP00 -54,681.00	15NOV00	1.000000 .00	-54,681.00
	11,000,000.000							
** HB1H **	374	1,397,996.88	1,363,349.63		19OCT00 34,647.25	23OCT00	1.000000 .00	34,647.25
	1,340,000.000							
** HB1Q **	564	1,254,894.53	1,255,000.79		19OCT00 -106.26	20OCT00	1.000000 .00	-106.26
	1,205,000.000							
** HB1Q **	616	228,146.88	229,051.59		31OCT00 -904.71	01NOV00	1.000000 .00	-904.71
	220,000.000							



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** HB1Q **	623	996,150.00	996,487.50		01NOV00 -337.50	02NOV00	1.000000 .00	-337.50
	960,000.000							
9128276D9	TOTAL	204,071,068.51	203,739,654.56		331,413.95 L		.00	331,413.95 L
		29,268,007.75	29,296,530.67		-28,522.92 S		.00	-28,522.92 S
9128276J6	UNITED STATES TREAS NTS	2010/08/15	5.750		19OCT00	20OCT00	1.000000	
** HB1Q **	571	603,375.00	603,375.00		.00		.00	.00
	600,000.000							
** HB1Q **	572	472,643.75	472,705.48		19OCT00 -61.73	20OCT00	1.000000 .00	-61.73
	470,000.000							
** HB1Q **	614	2,108,289.08	2,112,417.26		30OCT00 -4,128.18	31OCT00	1.000000 .00	-4,128.18
	2,105,000.000							
** HB1H **	485	297,058.59	299,490.24		08NOV00 -2,431.65	13NOV00	1.000000 .00	-2,431.65
	300,000.000							
** HB1Q **	751	198,156.25	198,093.75		08NOV00 62.50	09NOV00	1.000000 .00	62.50
	200,000.000							
** HB1Q **	752	198,375.00	198,093.75		08NOV00 281.25	09NOV00	1.000000 .00	281.25
	200,000.000							
** HB1H **	566	1,712,137.50	1,709,813.26		15NOV00 2,324.24	16NOV00	1.000000 .00	2,324.24
	1,710,000.000							
** HB1Q **	026	10,085,937.50	10,064,843.75		27NOV00 21,093.75	28NOV00	1.000000 .00	21,093.75
	10,000,000.000							
** HB1H **	649	1,245,257.82	1,218,861.09		01DEC00 26,396.73	05DEC00	1.000000 .00	26,396.73
	1,220,000.000							
** HB1Q **	200	226,875.00	224,881.25		08DEC00 1,993.75	12DEC00	1.000000 .00	1,993.75
	220,000.000							



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** MB1E **	691	3,083,085.94	3,083,906.25		12DEC00 -820.31	13DEC00	1.000000 .00	-820.31
	3,000,000.000							
** MB1Q **	266	230,106.25	226,075.11		18DEC00 4,031.14	19DEC00	1.000000 .00	4,031.14
	220,000.000							
** MB1H **	097	10,494,531.25	10,449,095.92		29DEC00 45,435.33	03JAN01	1.000000 .00	45,435.33
	10,000,000.000							
9128276J6	TOTAL	603,375.00	603,375.00		.00		.00	.00
		16,832,071.10	16,761,166.76		70,904.34 L		.00	70,904.34 L
		13,520,382.83	13,497,110.35		23,272.48 S		.00	23,272.48 S
9128276N7	UNITED STATES TREAS NTS		2005/11/15	5.750	21NOV00	22NOV00	1.000000	
** MB1Q **	017	20,085,937.50	20,076,562.50		9,375.00		.00	9,375.00
	20,000,000.000							
** MB1E **	024	5,144,100.00	5,095,521.23		18DEC00 48,578.77	19DEC00	1.000000 .00	48,578.77
	5,000,000.000							
** MB1Y **	158	4,120,625.00	4,075,468.75		18DEC00 45,156.25	19DEC00	1.000000 .00	45,156.25
	4,000,000.000							
** MB1Q **	255	513,750.00	511,718.75		18DEC00 2,031.25	18DEC00	1.000000 .00	2,031.25
	500,000.000							
** MB1Q **	268	514,492.19	513,437.50		18DEC00 1,054.69	19DEC00	1.000000 .00	1,054.69
	500,000.000							
** MB1Q **	278	513,440.11	513,762.23		19DEC00 -322.12	22DEC00	1.000000 .00	-322.12
	500,000.000							
** MB1H **	098	30,993,750.00	30,958,593.75		29DEC00 35,156.25	03JAN01	1.000000 .00	35,156.25
	30,000,000.000							



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9128276N7	TOTAL	40,258,475.00	40,129,583.73		128,891.27 L		.00	128,891.27 L
		21,627,619.80	21,615,480.98		12,138.82 S		.00	12,138.82 S
912912AS1	US WEST CAP FDG INC GTD NT 14	2000/06/15	1.000		15MAR00	15MAR00	1.000000	
** MB1A **	352	600,000.00	600,078.00		-78.00		.00	-78.00
	600,000.000							
912912AU6	U S WEST CAP FDG INC NT	2001/08/15	6.875		30SEP00	30SEP00	1.000000	
** MB1A **	096	18,083,395.23	18,083,252.98		142.25		.00	142.25
	18,130,000.000							
92857TAD9	VODAFONE AIRTOUCH PL NT FLTG R	2001/12/19	1.000		28AUG00	31AUG00	1.000000	
** MB1A **	477	25,025,875.00	24,986,797.05		39,077.95		.00	39,077.95
	25,000,000.000							
92925BAB0	MFS FINL 2000 C OHNE CL A 2 AS	2003/08/20	7.010		13NOV00	16NOV00	1.000000	
** MB1H **	536	1,703,453.13	1,699,996.26		3,456.87		.00	3,456.87
	1,700,000.000							
929772AC5	MACHOVIA CR CARD MAS ASSET BAC	2006/08/15	1.000		30SEP00	30SEP00	1.000000	
** MB1A **	112	10,000,138.54	10,000,138.63		-.09		.00	-.09
	10,000,000.000							
931142BC6	MAL MART STORES INC NT	2001/08/10	6.150		30SEP00	30SEP00	1.000000	
** MB1A **	098	14,994,241.44	14,994,223.54		17.90		.00	17.90
	15,000,000.000							
931142BE2	MAL MART STORES INC NT	2009/08/10	6.875		08MAR00	14MAR00	1.000000	
** MB1H **	366	386,092.00	398,432.00		-12,340.00		.00	-12,340.00
	400,000.000							
** MB1H **	469	437,517.00	448,236.00		-10,719.00	27MAR00	1.000000 .00	-10,719.00
	450,000.000							
** MB1H **	514	1,044,309.30	1,050,195.10		-5,885.80	07APROO	1.000000 .00	-5,885.80
	1,070,000.000							



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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
SHARES/PAR	BASE PRINCIPAL NET	BASE	BASE COST	SECTY GN/LS	GN/LS		
931142BE2	TOTAL						
	1,867,918.30		1,896,863.10	-28,944.80 L		.00	-28,944.80 L
949740CF9	WELLS FARGO + CO NT	2002/09/03	6.500	30SEP00	30SEP00	1.000000	
** MB1A **	18,490,000.000		18,272,799.94	295.17		.00	295.17
949748AC1	WELLS FARGO BK NA SUB NT AC	2005/05/02	1.000	20JUL00	20JUL00	1.000000	
** MB10 **	200,000.000		199,490.00	-510.00		.00	-510.00
** MB1H **	700,000.000		699,958.00	438.76	09NOV00	14NOV00	1.000000
						.00	438.76
949748AC1	TOTAL						
	699,958.00		699,519.24	438.76 L		.00	438.76 L
	199,490.00		200,000.00	-510.00 S		.00	-510.00 S
96121RAC6	WESTPAC SECS ADMIN L SER 1999	2030/05/19	1.000	13NOV00	16NOV00	1.000000	
** MB1H **	402,701.040		402,763.96	62.92		.00	62.92
** MB1H **				30NOV00	30NOV00	1.000000	
						.00	-.01
96121RAC6	TOTAL						
	402,763.96		402,701.05	62.91 L		.00	62.91 L
98150PAZ9	WORLD OMNI AUTOMOBIL 1999 A NT	2002/02/15	1.000	13NOV00	16NOV00	1.000000	
** MB1H **	1,287,627.600		1,288,231.17	603.57		.00	603.57
** MB1H **				13NOV00	16NOV00	1.000000	
						.00	-603.57
** MB1H **	1,166,054.850		1,166,601.44	546.59	13NOV00	17NOV00	1.000000
						.00	546.59



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ASSET ID	SECURITY DESCRIPTION	MAT 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	BASE COST	SECTY GN/LS	GN/LS		
98150PAZ9	TOTAL						
	1,166,601.44		1,166,054.85	546.59 L		.00	546.59 L
98155KAF9	WORLDCOM INC GA NT	2001/08/15	6.125	30SEP00	30SEP00	1.000000	
** MB1A **	17,800,000.000		17,670,949.28	394.12		.00	394.12
99FZQTIIO	GRUPO TELEVISA SER B 11.	2006/05/15	11.875	26APR00	11MAY00	1.000000	
** MB1N **	1,000,000.000		1,173,830.00	103,830.00		.00	103,830.00
** MB1N **				26APR00	11MAY00	1.000000	
						.00	-103,830.00
** MB1N **	1,000,000.000		1,174,160.00	104,160.00	26APR00	12MAY00	1.000000
						.00	104,160.00
** MB1N **	300,000.000		369,565.80	39,565.80	12JUN00	15JUN00	1.000000
						.00	39,565.80
99FZQTIIO	TOTAL						
	1,543,725.80		1,400,000.00	143,725.80 S		.00	143,725.80 S
99GMZMII4	ACINDAR IND ARG ACEERO SA	2004/02/15	11.250	27MAR00	30MAR00	1.000000	
** MB1N **	700,000.000		574,000.00	32,375.00		.00	32,375.00
99GSSFI13	ARGENTINA (REP OF) FRN 31MAR	2005/03/31	1.000	29FEB00	29FEB00	1.000000	
** MB1A **	1,500,000.000		1,500,000.00	330,292.50		.00	330,292.50
** MB1A **				29FEB00	29FEB00	1.000000	
						.00	-330,292.50
** MB1A **	5,200,000.000		5,200,000.00	1,108,651.00	30MAR00	30MAR00	1.000000
						.00	1,108,651.00
** MB1A **	-5,200,000.000		-5,200,000.00	-1,108,651.00	30MAR00	30MAR00	1.000000
						.00	-1,108,651.00



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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	NET BAS	SECTY GN/LS
SHARES/PAR	BASE	PRINCIPAL NET	BASE	BASE COST	SECTY GN/LS	BASE CURR	GN/LS	NET BAS	SECTY GN/LS
** HB1A **	339	5,200,000.00	4,091,349.00	1,108,651.00	30MAR00	30MAR00	1.000000	1,108,651.00	
5,200,000.000							.00		
** HB1A **	CXL 339	-5,200,000.00	-4,091,349.00	-1,108,651.00	30MAR00	30MAR00	1.000000	-1,108,651.00	
-5,200,000.000							.00		
** HB1A **	028	18,400,000.00	19,843,508.50	-1,443,508.50	03MAY00	08MAY00	1.000000	-1,443,508.50	
25,000,000.000							.00		
** HB1A **	CXL 028	-18,400,000.00	-19,843,508.50	1,443,508.50	03MAY00	08MAY00	1.000000	1,443,508.50	
-25,000,000.000							.00		
** HB1A **	418	7,300,000.00	2005/03/31 6.000	986,836.00	24AUG00	29AUG00	1.000000	986,836.00	
8,000,000.000			6,313,164.00				.00		
** HB1A **	CXL 418	-7,300,000.00	-6,313,164.00	-986,836.00	24AUG00	29AUG00	1.000000	-986,836.00	
-8,000,000.000							.00		
** HB1A **	415	7,320,000.00	7,899,804.00	-579,804.00	25AUG00	30AUG00	1.000000	-579,804.00	
10,000,000.000							.00		
** HB1A **	CXL 415	-7,320,000.00	-7,899,804.00	579,804.00	25AUG00	30AUG00	1.000000	579,804.00	
-10,000,000.000							.00		
** HB1A **	419	7,320,000.00	7,933,200.00	-613,200.00	25AUG00	30AUG00	1.000000	-613,200.00	
10,000,000.000							.00		
** HB1A **	CXL 419	-7,320,000.00	-7,933,200.00	613,200.00	25AUG00	30AUG00	1.000000	613,200.00	
-10,000,000.000							.00		
** HB1A **	485	7,320,000.00	6,346,560.00	973,440.00	25AUG00	30AUG00	1.000000	973,440.00	
8,000,000.000							.00		
** HB1A **	CXL 485	-7,320,000.00	-6,346,560.00	-973,440.00	25AUG00	30AUG00	1.000000	-973,440.00	
-8,000,000.000							.00		
** HB1A **	486	14,624,000.00	12,696,948.00	1,927,052.00	28AUG00	31AUG00	1.000000	1,927,052.00	
							.00		



ASSET ID	SECURITY	DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY	GN/LS
SH SELL/BTC	LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	BASE CURR	GN/LS	NET BAS	SECTY GN/LS
SHARES/PAR	BASE	PRINCIPAL NET	BASE	BASE COST	SECTY GN/LS	BASE CURR	GN/LS	NET BAS	SECTY GN/LS
16,000,000.000									
** HB1A **	CXL 486	-14,624,000.00	-12,696,948.00	-1,927,052.00	28AUG00	31AUG00	1.000000	-1,927,052.00	
-16,000,000.000							.00		
** HB1A **	649	1,500,000.00	1,080,420.00	419,580.00	29SEP00	29SEP00	1.000000	419,580.00	
1,320,000.000							.00		
** HB1A **	654	5,200,000.00	3,770,376.00	1,429,624.00	29SEP00	29SEP00	1.000000	1,429,624.00	
4,576,000.000							.00		
** HB1A **	655	18,400,000.00	17,176,845.00	1,223,155.00	29SEP00	29SEP00	1.000000	1,223,155.00	
20,000,000.000							.00		
** HB1A **	656	7,300,000.00	5,657,924.00	1,642,076.00	29SEP00	29SEP00	1.000000	1,642,076.00	
6,400,000.000							.00		
** HB1A **	CXL 656	-7,300,000.00	-5,657,924.00	-1,642,076.00	29SEP00	29SEP00	1.000000	-1,642,076.00	
-6,400,000.000							.00		
** HB1A **	657	7,320,000.00	5,718,954.00	1,601,046.00	29SEP00	29SEP00	1.000000	1,601,046.00	
6,400,000.000							.00		
** HB1A **	CXL 657	-7,320,000.00	-5,718,954.00	-1,601,046.00	29SEP00	29SEP00	1.000000	-1,601,046.00	
-6,400,000.000							.00		
** HB1A **	658	14,624,000.00	11,539,200.00	3,084,800.00	29SEP00	29SEP00	1.000000	3,084,800.00	
12,800,000.000							.00		
** HB1A **	CXL 658	-14,624,000.00	-11,539,200.00	-3,084,800.00	29SEP00	29SEP00	1.000000	-3,084,800.00	
-12,800,000.000							.00		
** HB1A **	659	7,300,000.00	7,100,278.00	199,722.00	29SEP00	29SEP00	1.000000	199,722.00	
8,000,000.000							.00		
** HB1A **	660	7,320,000.00	7,212,000.00	108,000.00	29SEP00	29SEP00	1.000000	108,000.00	
8,000,000.000							.00		





ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
** MB1A **	661 14,624,000.00	15,153,206.00		29SEP00 -529,206.00	29SEP00	1.000000 .00	-529,206.00
16,804,000.000							
99GSSFI13	TOTAL	54,344,000.00	51,493,125.00	2,850,875.00 L		.00	2,850,875.00 L
99HRMLI17	KOREA DEVELOPMENT BANK	2000/05/01	6.250	04JAN00	07JAN00	1.000000	
** MB1E **	790 997,500.00	913,900.00		83,600.00		.00	83,600.00
1,000,000.000							
** MB1E **	790 -997,500.00	-913,900.00		04JAN00 -83,600.00	07JAN00	1.000000 .00	-83,600.00
-1,000,000.000							
** MB1E **	079 998,000.00	913,900.00		14JAN00 84,100.00	20JAN00	1.000000 .00	84,100.00
1,000,000.000							
99HRMLI17	TOTAL	998,000.00	913,900.00	84,100.00 L		.00	84,100.00 L
99HMTSII4	VIETNAM REP OF (PAR)	2028/03/12	1.000	14JUL00	21JUL00	1.000000	
** MB1S **	091 18,000.00	16,875.00		1,125.00		.00	1,125.00
50,000.000							
99JASFI19	PETROLIAM NASIONAL BERHAD	2015/08/15	7.750	12OCT00	19OCT00	1.000000	
** MB1S **	300 923,750.00	924,722.44		-972.44		.00	-972.44
1,000,000.000							
** MB1S **	300 -923,750.00	-924,722.44		12OCT00 972.44	19OCT00	1.000000 .00	972.44
-1,000,000.000							
** MB1S **	321 924,722.44	924,673.84		12OCT00 48.60	12OCT00	1.000000 .00	48.60
1,000,000.000							
** MB1S **	354 456,050.00	462,454.94		08NOV00 -6,404.94	15NOV00	1.000000 .00	-6,404.94
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 BASE CURR	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
99JASFI19	TOTAL	1,380,772.44	1,387,128.78	-6,356.34 S		.00	-6,356.34 S
99JSZVII7	GENERAL MOTORS ACCEP FRN 12/00	2000/12/15	1.000	30SEP00	30SEP00	1.000000	
** MB1A **	194 7,003,779.86	7,003,830.26		-50.40		.00	-50.40
7,000,000.000							
99KDTTII0	REPUBLIC OF TURKEY	12.375 15	2009/06/15	12.375	26SEP00	03OCT00	1.000000
** MB1S **	254 163,800.00	173,844.29		-10,044.29		.00	-10,044.29
160,000.000							
99KPECII6	PEMEX PETROL EXCHANGE	2027/09/15	9.500	06SEP00	13SEP00	1.000000	
** MB1S **	183 326,812.50	326,007.84		804.66		.00	804.66
315,000.000							
** MB1S **	199 191,475.00	191,464.77		07SEP00 10.23	14SEP00	1.000000 .00	10.23
185,000.000							
99KPECII6	TOTAL	518,287.50	517,472.61	814.89 S		.00	814.89 S
99KYPQII4	COUNTRYWIDE HOME LOANS	2005/11/04	1.000	30SEP00	30SEP00	1.000000	
** MB1A **	195 20,475,090.57	20,475,299.84		-209.27		.00	-209.27
20,000,000.000							
99KYPTII8	CITICORP SER D VAR	2002/05/26	1.000	30SEP00	30SEP00	1.000000	
** MB1A **	196 20,014,659.14	20,014,683.04		-23.90		.00	-23.90
20,000,000.000							
99KZZXII5	BMW US CAP CORP	2003/02/10	1.000	30SEP00	30SEP00	1.000000	
** MB1A **	197 4,993,558.66	4,993,551.32		7.34		.00	7.34
5,000,000.000							
** MB1A **	198 19,974,234.63	19,974,205.30		30SEP00 29.33	30SEP00	1.000000 .00	29.33
20,000,000.000							
** MB1A **	199 19,970,730.40	19,972,731.08		30SEP00 -2,000.68	30SEP00	1.000000 .00	-2,000.68
20,000,000.000							
** MB1A **				30SEP00	30SEP00	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
200	9,987,396.91	9,985,348.53	2,048.38		.00	2,048.38	
10,000,000.000							
99KZZXII5	TOTAL	54,925,920.60	54,925,836.23	84.37 L	.00	84.37 L	
99LAHYII7	ALTS S 2 NOTES	2004/11/12	1.000	30SEP00	30SEP00	1.000000	
** MB1A **	201	15,033,444.19	15,033,465.83	-21.64	.00	-21.64	
15,000,000.000							
USD TOTAL	280,008,513.89	280,008,513.89	.00	.00	.00	.00	
	24,077,845,676.39	24,069,096,452.98	7,919,298.45 L	.00	.00	7,919,298.45 L	
	5,694,987,219.47	5,702,078,854.79	-9,850,201.52 S	.00	.00	-9,850,201.52 S	
		** SOUTH AFRICAN RAND **					
678865II9	SOUTH AFRICA(REPUBLI 13.5PCT	2015/09/15	13.500	11MAY00	16MAY00	6.964302	
** MB1D **	232	9,227,726.82	9,250,331.00	-22,604.18		-22,604.18	
10,200,000.000	1,325,003.83	1,536,493.99	-3,245.72		-208,244.44	-211,490.16	
682179II9	STH AFRICA(REP OF) 12PCT BND	2005/02/28	12.000	11MAY00	16MAY00	6.964302	
** MB1D **	234	10,195,166.28	10,179,824.72	15,341.56		15,341.56	
11,120,000.000	1,463,917.89	1,680,609.49	2,202.88		-218,894.48	-216,691.60	
ZAR TOTAL	19,422,893.10	19,430,155.72	-7,262.62 L			-7,262.62 L	
	2,788,921.72	3,217,103.48	-1,042.84 L		-427,138.92	-428,181.76 L	
FIXED INCOME TOTAL	280,008,513.89	280,008,513.89	.00	.00	.00	.00	
	24,552,546,919.67	24,550,316,315.54	14,490,073.59 L		-13,089,394.42	1,400,679.17 L	
	5,927,938,928.12	5,947,668,842.25	-9,836,953.86 S		-12,651,526.47	-22,488,480.33 S	

Subtotal: 30,760,494,361.68 30,777,993,671.68 4,653,119.73 -25,740,920.89 -21,087,004.16



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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	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
		** EURO CURRENCY **					
** GERMANY **							
99JRMCO02	EURO TIME DEPOSIT EUR	2000/07/05	4.430	05JUL00	05JUL00	1.047285	
** MB1R **	150	50,000,000.00	50,000,000.00	.00		.00	
50,000,000.000	47,742,496.07	47,735,020.99	.00		7,475.08	7,475.08	
** MB1R **	CXL 150	-50,000,000.00	-50,000,000.00	.00		.00	
-50,000,000.000	-47,742,496.07	-47,735,020.99	.00		-7,475.08	-7,475.08	
** MB1R **	151	50,000,000.00	50,000,000.00	.00		.00	
50,000,000.000	47,742,496.07	47,735,020.99	.00		7,475.08	7,475.08	
** MB1R **	CXL 151	-50,000,000.00	-50,000,000.00	.00		.00	
-50,000,000.000	-47,742,496.07	-47,735,020.99	.00		-7,475.08	-7,475.08	
** MB1R **	268	50,000,000.00	50,000,000.00	.00		.00	
50,000,000.000	47,742,496.07	47,735,020.99	.00		7,475.08	7,475.08	
** MB1R **	152	171,931,000.00	171,931,000.00	.00		.00	
171,931,000.000	164,168,301.85	164,142,597.88	.00		25,703.97	25,703.97	
** MB1R **	CXL 152	-171,931,000.00	-171,931,000.00	.00		.00	
-171,931,000.000	-164,168,301.85	-164,142,597.88	.00		-25,703.97	-25,703.97	
** MB1R **	255	60,000,000.00	60,000,000.00	.00		.00	
60,000,000.000	57,290,995.29	57,282,025.19	.00		8,970.10	8,970.10	
** MB1R **	CXL 255	-60,000,000.00	-60,000,000.00	.00		.00	
-60,000,000.000	-57,290,995.29	-57,282,025.19	.00		-8,970.10	-8,970.10	
** MB1R **	256	51,931,000.00	51,931,000.00	.00		.00	
51,931,000.000	49,586,311.27	49,578,547.50	.00		7,763.77	7,763.77	
** MB1R **	CXL 256	-51,931,000.00	-51,931,000.00	.00		.00	



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ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
	200 10,000,000.000	9,987,396.91	9,985,348.53	2,048.38	.00	2,048.38
<b>99KZZX1I5</b>	<b>TOTAL</b>	54,925,920.60	54,925,836.23	84.37 L	.00	84.37 L
<b>99LAHYI17</b>	<b>ALTS S 2 NOTES</b>	2004/11/12	1.000	30SEP00	30SEP00	1.000000
<b>** MB1A **</b>	201 15,000,000.000	15,033,444.19	15,033,465.83	-21.64	.00	-21.64
<b>USD TOTAL</b>	280,008,513.89	280,008,513.89	.00	.00	.00	.00
	24,077,845,676.39	24,069,096,452.98	7,919,298.45 L	.00		7,919,298.45 L
	5,694,987,219.47	5,702,078,854.79	-9,850,201.52 S	.00		-9,850,201.52 S
	<b>** SOUTH AFRICAN RAND **</b>					
<b>678865I19</b>	<b>SOUTH AFRICA(REPUBLI 13.5PCT 1</b>	2015/09/15	13.500	11MAY00	16MAY00	6.964302
<b>** MB1D **</b>	232 10,200,000.000	9,227,726.82 1,325,003.83	9,250,331.00 1,536,493.99	-22,604.18 -3,245.72	-208,244.44	-22,604.18 -211,490.16
<b>682179I19</b>	<b>STH AFRICA(REP OF) 12PCT BND</b>	2005/02/28	12.000	11MAY00	16MAY00	6.964302
<b>** MB1D **</b>	234 11,120,000.000	10,195,166.28 1,463,917.89	10,179,824.72 1,680,609.49	15,341.56 2,202.88	-218,894.48	15,341.56 -216,691.60
<b>ZAR TOTAL</b>	19,422,893.10 2,788,921.72	19,430,155.72 3,217,103.48	-7,262.62 L -1,042.84 L	-427,138.92		-7,262.62 L -428,181.76 L
<b>FIXED INCOME TOTAL</b>	280,008,513.89	280,008,513.89	.00	.00	.00	.00
	24,552,546,919.67	24,550,316,315.54	14,490,073.59 L	-13,089,394.42		1,400,679.17 L
	5,927,938,928.12	5,947,668,842.25	-9,836,953.86 S	-12,651,526.47		-22,488,480.33 S



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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
	<b>** GERMANY **</b>	<b>** EURO CURRENCY **</b>				
<b>99JRHCO02</b>	<b>EURO TIME DEPOSIT EUR</b>	2000/07/05	4.430	05JUL00	05JUL00	1.047285
<b>** MB1R **</b>	150 50,000,000.000	50,000,000.00 47,742,496.07	50,000,000.00 47,735,020.99	.00 .00	7,475.08	.00 7,475.08
<b>** MB1R **</b>	<b>CXL 150</b>	-50,000,000.00 -47,742,496.07	-50,000,000.00 -47,735,020.99	.00 .00	-7,475.08	.00 -7,475.08
<b>** MB1R **</b>	151 50,000,000.000	50,000,000.00 47,742,496.07	50,000,000.00 47,735,020.99	.00 .00	7,475.08	.00 7,475.08
<b>** MB1R **</b>	<b>CXL 151</b>	-50,000,000.00 -47,742,496.07	-50,000,000.00 -47,735,020.99	.00 .00	-7,475.08	.00 -7,475.08
<b>** MB1R **</b>	268 50,000,000.000	50,000,000.00 47,742,496.07	50,000,000.00 47,735,020.99	.00 .00	7,475.08	.00 7,475.08
<b>** MB1R **</b>	152 171,931,000.000	171,931,000.00 164,168,301.85	171,931,000.00 164,142,597.88	.00 .00	25,703.97	.00 25,703.97
<b>** MB1R **</b>	<b>CXL 152</b>	-171,931,000.00 -164,168,301.85	-171,931,000.00 -164,142,597.88	.00 .00	-25,703.97	.00 -25,703.97
<b>** MB1R **</b>	255 60,000,000.000	60,000,000.00 57,290,995.29	60,000,000.00 57,282,025.19	.00 .00	8,970.10	.00 8,970.10
<b>** MB1R **</b>	<b>CXL 255</b>	-60,000,000.00 -57,290,995.29	-60,000,000.00 -57,282,025.19	.00 .00	-8,970.10	.00 -8,970.10
<b>** MB1R **</b>	256 51,931,000.000	51,931,000.00 49,586,311.27	51,931,000.00 49,578,547.50	.00 .00	7,763.77	.00 7,763.77
<b>** MB1R **</b>	<b>CXL 256</b>	-51,931,000.00	-51,931,000.00	.00	-1,047.285	.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
** MB1A **	661 14,624,000.00	15,153,206.00		29SEP00 -529,206.00	29SEP00	1.000000 .00	-529,206.00
	16,804,000.000						
99GSSFI13	TOTAL	54,344,000.00	51,493,125.00	2,850,875.00 L		.00	2,850,875.00 L
99HRMLI17	KOREA DEVELOPMENT BANK	2000/05/01	6.250	04JAN00	07JAN00	1.000000	
** MB1E **	790 997,500.00	913,900.00		83,600.00		.00	83,600.00
	1,000,000.000						
** MB1E **	CXL 790 -997,500.00	-913,900.00		04JAN00 -83,600.00	07JAN00	1.000000 .00	-83,600.00
	-1,000,000.000						
** MB1E **	079 998,000.00	913,900.00		14JAN00 84,100.00	20JAN00	1.000000 .00	84,100.00
	1,000,000.000						
99HRMLI17	TOTAL	998,000.00	913,900.00	84,100.00 L		.00	84,100.00 L
99HMTSII4	VIETNAM REP OF (PAR)	2028/03/12	1.000	14JUL00	21JUL00	1.000000	
** MB1S **	091 18,000.00	16,875.00		1,125.00		.00	1,125.00
	50,000.000						
99JASFII9	PETROLIAM NASIONAL BERHAD	2015/08/15	7.750	12OCT00	19OCT00	1.000000	
** MB1S **	300 923,750.00	924,722.44		-972.44		.00	-972.44
	1,000,000.000						
** MB1S **	CXL 300 -923,750.00	-924,722.44		12OCT00 972.44	19OCT00	1.000000 .00	972.44
	-1,000,000.000						
** MB1S **	321 924,722.44	924,673.84		12OCT00 48.60	12OCT00	1.000000 .00	48.60
	1,000,000.000						
** MB1S **	354 456,050.00	462,454.94		08NOV00 -6,404.94	15NOV00	1.000000 .00	-6,404.94
	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 BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
99JASFII9	TOTAL	1,380,772.44	1,387,128.78	-6,356.34 S		.00	-6,356.34 S
99JSZVII7	GENERAL MOTORS ACCEP FRM 12/00	2000/12/15	1.000	30SEP00	30SEP00	1.000000	
** MB1A **	194 7,003,779.86	7,003,830.26		-50.40		.00	-50.40
	7,000,000.000						
99KDTTII0	REPUBLIC OF TURKEY	12.375 15	2009/06/15	12.375 26SEP00	03OCT00	1.000000	
** MB1S **	254 163,800.00	173,844.29		-10,044.29		.00	-10,044.29
	160,000.000						
99KPECII6	PEMEX PETROL EXCHANGE	2027/09/15	9.500	06SEP00	13SEP00	1.000000	
** MB1S **	183 326,812.50	326,007.84		804.66		.00	804.66
	315,000.000						
** MB1S **	199 191,475.00	191,464.77		07SEP00 10.23	14SEP00	1.000000 .00	10.23
	185,000.000						
99KPECII6	TOTAL	518,287.50	517,472.61	814.89 S		.00	814.89 S
99KYPQII4	COUNTRYWIDE HOME LOANS	2005/11/04	1.000	30SEP00	30SEP00	1.000000	
** MB1A **	195 20,475,090.57	20,475,299.84		-209.27		.00	-209.27
	20,000,000.000						
99KYPTII8	CITICORP SER D VAR	2002/05/26	1.000	30SEP00	30SEP00	1.000000	
** MB1A **	196 20,014,659.14	20,014,683.04		-23.90		.00	-23.90
	20,000,000.000						
99KZZXII5	BHM US CAP CORP	2003/02/10	1.000	30SEP00	30SEP00	1.000000	
** MB1A **	197 4,993,558.66	4,993,551.32		7.34		.00	7.34
	5,000,000.000						
** MB1A **	198 19,974,234.63	19,974,205.30		30SEP00 29.33	30SEP00	1.000000 .00	29.33
	20,000,000.000						
** MB1A **	199 19,970,730.40	19,972,731.08		30SEP00 -2,000.68	30SEP00	1.000000 .00	-2,000.68
	20,000,000.000						
** MB1A **				30SEP00	30SEP00	1.000000	



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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 GN/LN GN/LN	STL DT BASE CURR	SELL RATE GN/LN	NET SECTY NET BAS SECTY	GN/LN GN/LN
-51,931,000.000		-49,586,311.27		-49,578,547.50	.00		-7,763.77		-7,763.77
** WB1R **	265	51,931,000.00		51,931,000.00	05JUL00	05JUL00	1.047285		.00
51,931,000.000		49,586,311.27		49,578,547.50	.00		7,763.77		7,763.77
** WB1R **	266	60,000,000.00		60,000,000.00	05JUL00	05JUL00	1.047285		.00
60,000,000.000		57,290,995.29		57,282,025.19	.00		8,970.10		8,970.10
** WB1R **	153	50,000,000.00	2000/07/05	50,000,000.00	05JUL00	05JUL00	1.047285		.00
50,000,000.000		47,742,496.07		47,735,020.99	.00		7,475.08		7,475.08
** WB1R **	153	-50,000,000.00		-50,000,000.00	05JUL00	05JUL00	1.047285		.00
-50,000,000.000		-47,742,496.07		-47,735,020.99	.00		-7,475.08		-7,475.08
** WB1R **	264	50,000,000.00		50,000,000.00	05JUL00	05JUL00	1.047285		.00
50,000,000.000		47,742,496.08		47,735,020.99	.00		7,475.09		7,475.09
** WB1R **	154	58,090,000.00	2000/07/06	58,090,000.00	06JUL00	06JUL00	1.049538		.00
58,090,000.000		55,348,162.72		55,467,231.94	.00		-119,069.22		-119,069.22
** WB1R **	198	38,600,000.00	2000/07/10	38,600,000.00	10JUL00	10JUL00	1.050144		.00
38,600,000.000		36,757,215.59		36,778,087.12	.00		-20,871.53		-20,871.53
** WB1R **	155	12,100,000.00	2000/07/11	12,100,000.00	11JUL00	11JUL00	1.052853		.00
12,100,000.000		11,492,582.54		11,475,644.60	.00		16,937.94		16,937.94
** WB1R **	508	12,100,000.00	2000/07/12	12,100,000.00	12JUL00	12JUL00	1.063660		.00
12,100,000.000		11,375,896.52		11,492,582.54	.00		-116,686.02		-116,686.02
** WB1R **	508	-12,100,000.00		-12,100,000.00	12JUL00	12JUL00	1.063660		.00
-12,100,000.000		-11,375,896.52		-11,492,582.54	.00		116,686.02		116,686.02
** WB1R **	156	9,000,000.00	2000/07/13	9,000,000.00	13JUL00	13JUL00	1.070206		.00
9,000,000.000		8,409,595.91		8,548,201.89	.00		-138,605.98		-138,605.98
** WB1R **	157	9,001,070.00	2000/07/14	9,001,070.00	14JUL00	14JUL00	1.066724		.00
9,001,070.000		8,438,049.58		8,462,356.39	.00		-24,306.81		-24,306.81

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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 GN/LN GN/LN	STL DT BASE CURR	SELL RATE GN/LN	NET SECTY NET BAS SECTY	GN/LN GN/LN
** WB1R **	158	9,002,137.63	2000/07/17	9,002,137.63	17JUL00	17JUL00	1.069176		.00
9,002,137.630		8,419,696.69		8,411,593.31	.00		8,103.38		8,103.38
** WB1R **	159	6,700,000.00	2000/07/18	6,700,000.00	18JUL00	18JUL00	1.072616		.00
6,700,000.000		6,246,410.64		6,280,912.40	.00		-34,501.76		-34,501.76
** WB1R **	160	6,800,792.83	2000/07/19	6,800,792.83	19JUL00	19JUL00	1.082661		.00
6,800,792.830		6,281,553.35		6,360,779.54	.00		-79,226.19		-79,226.19
** WB1R **	161	6,801,597.59	2000/07/20	6,801,597.59	20JUL00	20JUL00	1.076774		.00
6,801,597.590		6,316,643.59		6,341,130.09	.00		-24,486.50		-24,486.50
** WB1R **	162	7,200,000.00	2000/07/21	7,200,000.00	21JUL00	21JUL00	1.070034		.00
7,200,000.000		6,728,758.15		6,650,281.11	.00		78,477.04		78,477.04
** WB1R **	163	7,200,860.00	2000/07/24	7,200,860.00	24JUL00	24JUL00	1.073653		.00
7,200,860.000		6,706,878.29		6,687,438.59	.00		19,439.70		19,439.70
** WB1R **	164	5,000,000.00	2000/07/25	5,000,000.00	25JUL00	25JUL00	1.064679		.00
5,000,000.000		4,696,251.17		4,672,748.72	.00		23,502.45		23,502.45
** WB1R **	165	3,750,000.00	2000/07/26	3,750,000.00	26JUL00	26JUL00	1.062135		.00
3,750,000.000		3,530,624.64		3,492,748.59	.00		37,876.05		37,876.05
** WB1R **	166	1,860,000.00	2000/07/27	1,860,000.00	27JUL00	27JUL00	1.071926		.00
1,860,000.000		1,735,194.41		1,747,005.44	.00		-11,811.03		-11,811.03
** WB1R **	173	1,860,222.68	2000/07/28	1,860,222.68	28JUL00	28JUL00	1.081373		.00
1,860,222.680		1,720,241.47		1,751,399.47	.00		-31,158.00		-31,158.00
** WB1R **	178	1,860,443.84	2000/07/31	1,860,443.84	31JUL00	31JUL00	1.079098		.00
1,860,443.840		1,724,073.11		1,735,608.47	.00		-11,535.36		-11,535.36
** WB1R **	273	2,300,000.00	2000/08/24	2,300,000.00	24AUG00	24AUG00	1.107542		.00
2,300,000.000		2,076,670.68		2,062,985.64	.00		19,689.04		13,685.04
** WB1R **	391	1,180,000.00	2000/08/25	1,180,000.00	25AUG00	25AUG00	1.108463		.00

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ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET	MAT DATE MAT RATE	LOCAL BASE COST	TRD DT GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET NET BAS	SECY SECY	GN/LS GN/LS
	1,180,000.000	1,064,539.19		1,058,342.47	.00		6,196.72			6,196.72
** MB1R **	274	1,180,731.67	2000/08/30	4.650 1,180,731.67	30AUG00	30AUG00	1.120511			.00
	1,180,731.670	1,053,743.93		1,065,197.19	.00		-11,453.26			-11,453.26
** MB1R **	242	1,500,000.00	2000/08/31	4.710 1,500,000.00	31AUG00	31AUG00	1.126443			.00
	1,500,000.000	1,331,625.30		1,345,199.79	.00		-13,574.49			-13,574.49
** MB1R **	CXL 242	-1,500,000.00		-1,500,000.00	.00		13,574.49			.00
	-1,500,000.000	-1,331,625.30		-1,345,199.79	.00					13,574.49
** MB1R **	272	1,500,000.00		1,500,000.00	.00		1.126443			.00
	1,500,000.000	1,331,625.30		1,345,199.79	.00		-13,574.49			-13,574.49
** MB1R **	248	1,499,804.17	2000/09/01	4.700 1,500,000.00	01SEP00	01SEP00	1.111791			-195.83
	1,500,000.000	1,348,998.30		1,338,674.94	-176.14		10,499.50			10,323.36
** MB1R **	271	1,500,000.00		1,500,000.00	.00		1.111791			.00
	1,500,000.000	1,349,174.44		1,338,674.94	.00		10,499.50			10,499.50
** MB1R **	275	1,500,195.83	2000/09/04	4.620 1,500,195.83	04SEP00	04SEP00	1.113276			.00
	1,500,195.830	1,347,550.68		1,331,799.15	.00		15,751.53			15,751.53
** MB1R **	321	1,500,773.41	2000/09/05	4.550 1,500,773.41	05SEP00	05SEP00	1.126634			.00
	1,500,773.410	1,332,086.03		1,349,870.08	.00		-17,784.05			-17,784.05
** MB1R **	323	1,501,152.80	2000/09/07	4.540 1,501,152.80	05SEP00	06SEP00	1.126634			.00
	1,501,152.800	1,332,422.78		1,332,422.77	.00		.01			.01
** MB1R **	349	2,200,000.00	2000/09/27	4.600 2,200,000.00	27SEP00	27SEP00	1.135525			.00
	2,200,000.000	1,937,429.82		1,922,250.22	.00		15,179.60			15,179.60
** MB1R **	CXL 349	-2,200,000.00		-2,200,000.00	.00		1.135525			.00
	-2,200,000.000	-1,937,429.82		-1,922,250.22	.00		-15,179.60			-15,179.60
** MB1R **	405	2,200,000.00		2,200,000.00	.00		1.135525			.00
	2,200,000.000	1,937,428.95		1,922,250.22	.00		15,179.60			15,179.60

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ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET	MAT DATE MAT RATE	LOCAL BASE COST	TRD DT GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET NET BAS	SECY SECY	GN/LS GN/LS
** MB1R **	062	5,120,000.00	2000/09/28	4.700 5,270,000.00	28SEP00	28SEP00	1.132759			-150,000.00
	5,270,000.000	4,519,937.60		4,641,814.02	-132,420.05		10,543.63			-121,876.42
** MB1R **	354	5,270,000.00		5,270,000.00	.00		1.132759			.00
	5,270,000.000	4,652,357.65		4,641,814.02	.00		10,543.63			10,543.63
** MB1R **	CXL 354	-5,270,000.00		-5,270,000.00	.00		1.132759			.00
	-5,270,000.000	-4,652,357.65		-4,641,814.02	.00		-10,543.63			-10,543.63
** MB1R **	754	5,270,000.00		5,270,000.00	.00		1.132759			.00
	5,270,000.000	4,652,359.13		4,641,814.02	.00		10,545.11			10,545.11
** MB1R **	CXL 754	-5,270,000.00		-5,270,000.00	.00		1.132759			.00
	-5,270,000.000	-4,652,359.13		-4,641,814.02	.00		-10,545.11			-10,545.11
** MB1R **	361	5,120,000.00	2000/09/29	4.670 5,120,000.00	29SEP00	29SEP00	1.131542			.00
	5,120,000.000	4,524,798.90		4,508,927.59	.00		15,871.31			15,871.31
** MB1R **	755	5,120,000.00		5,120,000.00	.00		1.131542			.00
	5,120,000.000	4,524,808.30		4,508,927.59	.00		15,880.71			15,880.71
** MB1R **	756	5,120,664.18	2000/10/02	4.750 5,120,664.18	02OCT00	02OCT00	1.137915			.00
	5,120,664.180	4,500,059.67		4,520,523.94	.00		-20,464.27			-20,464.27
** MB1R **	757	5,122,691.11	2000/10/03	4.660 5,122,691.11	03OCT00	03OCT00	1.143641			.00
	5,122,691.110	4,479,285.68		4,527,177.17	.00		-47,891.49			-47,891.49
** MB1R **	758	5,123,354.21	2000/10/04	4.650 5,123,354.21	04OCT00	04OCT00	1.146066			.00
	5,123,354.210	4,470,385.16		4,502,405.02	.00		-32,019.86			-32,019.86
** MB1R **	380	1,100,000.00	2000/10/05	4.630 1,100,000.00	05OCT00	05OCT00	1.150549			.00
	1,100,000.000	956,065.32		961,840.30	.00		-5,774.98			-5,774.98
** MB1R **	CXL 380	-1,100,000.00		-1,100,000.00	.00		1.150549			.00
	-1,100,000.000	-956,065.32		-961,840.30	.00		5,774.98			5,774.98
** MB1R **	712	1,100,000.00		1,100,000.00	.00		1.150549			.00

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WILLIAM H. GATES FOUNDATION  
 COMPOSITE  
 SUMMARY REALIZED GAIN/LOSS REPORT  
 JANUARY 1, 2000 TO DECEMBER 31, 2000

Statement 32

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	NET BAS SECTY GN/LS	NET SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	SECTY GN/LS			NET BAS SECTY GN/LS
	1,100,000.000	956,065.26	961,840.30	.00		-5,775.04	-5,775.04
** WBIR **				050CT00	050CT00	1.150549	.00
CXL	-1,100,000.000	-956,065.26	-961,840.30	.00		5,775.04	5,775.04
** WBIR **				050CT00	050CT00	1.150549	.00
713	1,100,000.000	956,065.26	961,840.30	.00		-5,775.04	-5,775.04
** WBIR **				050CT00	050CT00	1.150549	.00
CXL	-1,100,000.000	-956,065.26	-961,840.30	.00		5,775.04	5,775.04
** WBIR **				050CT00	050CT00	1.150549	.00
735	1,100,000.000	956,065.26	961,840.30	.00		-5,775.04	-5,775.04
** WBIR **				060CT00	060CT00	1.151875	.00
385	1,100,000.000	954,964.73	1,100,000.00	.00		-4,840.38	-4,840.38
** WBIR **				090CT00	090CT00	1.152074	578.75
061	1,500,000.000	1,302,502.05	1,308,832.00	578.75		-6,832.30	-6,329.95
** WBIR **				090CT00	090CT00	1.152074	.00
390	1,500,000.000	1,301,999.70	1,308,832.00	.00		-6,832.30	-6,832.30
** WBIR **				090CT00	090CT00	1.152074	.00
CXL	-1,500,000.000	-1,301,999.70	-1,308,832.00	.00		6,832.30	6,832.30
** WBIR **				100CT00	100CT00	1.151742	.00
394	1,500,578.750	1,302,877.51	1,302,727.08	.00		150.43	150.43
** WBIR **				110CT00	110CT00	1.147381	.00
402	1,100,000.000	958,705.09	1,100,000.00	.00		3,905.31	3,905.31
** WBIR **				170CT00	170CT00	1.175710	.00
459	10,500,000.000	8,930,773.75	8,995,872.18	.00		-65,098.43	-65,098.43
** WBIR **				180CT00	180CT00	1.191114	.00
468	16,850,000.000	14,146,420.91	14,306,491.75	.00		-160,070.84	-160,070.84

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WILLIAM H. GATES FOUNDATION  
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 SUMMARY REALIZED GAIN/LOSS REPORT  
 JANUARY 1, 2000 TO DECEMBER 31, 2000

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	NET BAS SECTY GN/LS	NET SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	SECTY GN/LS			NET BAS SECTY GN/LS
** WBIR **	481	9,870,000.000	9,870,000.00	190CT00	190CT00	1.188707	.00
		8,303,139.46	8,394,927.32	.00		-91,787.86	-91,787.86
** WBIR **				200CT00	200CT00	1.190334	.00
484	9,871,288.580	8,292,872.91	8,287,442.33	.00		5,430.58	5,430.58
** WBIR **				230CT00	230CT00	1.195457	.00
490	14,000,000.000	11,711,002.57	11,777,502.78	.00		-66,500.21	-66,500.21
** WBIR **				240CT00	240CT00	1.195529	.00
497	8,950,000.000	7,486,225.76	7,518,898.06	.00		-32,672.30	-32,672.30
** WBIR **				250CT00	250CT00	1.208751	.00
503	6,750,000.000	5,584,276.66	5,646,376.24	.00		-62,099.58	-62,099.58
** WBIR **				260CT00	260CT00	1.208386	.00
561	4,250,000.000	3,517,076.13	3,554,911.68	.00		-37,835.55	-37,835.55
** WBIR **				260CT00	260CT00	1.208386	.00
CXL	-4,250,000.000	-3,517,076.13	-3,554,911.68	.00		37,835.55	37,835.55
** WBIR **				260CT00	260CT00	1.208386	3,000,000.00
729	4,250,000.000	3,517,064.21	1,045,562.26	2,482,650.41		-11,148.46	2,471,501.95
** WBIR **				260CT00	260CT00	1.208386	-3,000,000.00
CXL	-4,250,000.000	-3,517,064.21	-1,045,562.26	-2,482,650.41		11,148.46	-2,471,501.95
** WBIR **				260CT00	260CT00	1.208386	.00
736	4,250,000.000	3,517,064.21	3,554,911.68	.00		-37,847.47	-37,847.47
** WBIR **				270CT00	270CT00	1.189273	.00
513	8,300,000.000	6,979,053.59	6,866,592.04	.00		112,461.55	112,461.55
** WBIR **				270CT00	270CT00	1.189273	.00
CXL	-8,300,000.000	-6,979,053.59	-6,866,592.04	.00		-112,461.55	-112,461.55
** WBIR **				270CT00	270CT00	1.189273	.00
739	8,300,000.000		8,300,000.00	.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	NET SECY GN/LS	NET SECY GN/LS
	SHARES/PAR	BASE PRINCIPAL NET	BASE COST	GN/LS			NET BAS SECY GN/LS
8,300,000.000		6,979,021.77	6,866,592.04	.00		112,429.73	112,429.73
** WB1R **	516	8,301,106.67	8,301,106.67	300CT00	300CT00	1.186169	.00
		6,998,249.55	6,869,581.96	.00		128,667.59	128,667.59
** WB1R **	CXL 516	-8,301,106.67	-8,301,106.67	300CT00	300CT00	1.186169	.00
		-6,998,249.55	-6,869,581.96	.00		-128,667.59	-128,667.59
** WB1R **	740	8,301,106.67	8,301,106.67	300CT00	300CT00	1.186169	.00
		6,998,161.40	6,869,581.96	.00		128,579.44	128,579.44
** WB1R **	524	8,600,000.00	8,600,000.00	310CT00	310CT00	1.178411	.00
		7,297,963.10	7,116,966.52	.00		180,996.58	180,996.58
** WB1R **	CXL 524	-8,600,000.00	-8,600,000.00	310CT00	310CT00	1.178411	.00
		-7,297,963.10	-7,116,966.52	.00		-180,996.58	-180,996.58
** WB1R **	741	8,600,000.00	8,600,000.00	310CT00	310CT00	1.178411	.00
		7,297,939.03	7,231,308.54	.00		66,630.49	66,630.49
** WB1R **	527	8,601,146.67	8,601,146.67	01NOV00	01NOV00	1.164483	.00
		7,386,236.36	7,251,198.33	.00		135,038.03	135,038.03
** WB1R **	CXL 527	-8,601,146.67	-8,601,146.67	01NOV00	01NOV00	1.164483	.00
		-7,386,236.36	-7,251,198.33	.00		-135,038.03	-135,038.03
** WB1R **	742	8,601,146.67	8,601,146.67	01NOV00	01NOV00	1.164483	.00
		7,386,223.60	7,251,198.33	.00		135,025.27	135,025.27
** WB1R **	532	8,602,322.16	8,602,322.16	02NOV00	02NOV00	1.165433	.00
		7,381,224.11	7,252,244.35	.00		128,979.76	128,979.76
** WB1R **	CXL 532	-8,602,322.16	-8,602,322.16	02NOV00	02NOV00	1.165433	.00
		-7,381,224.11	-7,252,244.35	.00		-128,979.76	-128,979.76
** WB1R **	743	8,602,322.16	8,602,322.16	02NOV00	02NOV00	1.165433	.00
		7,381,210.78	7,299,933.69	.00		81,277.99	81,277.99

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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	NET SECY GN/LS	NET SECY GN/LS
	SHARES/PAR	BASE PRINCIPAL NET	BASE COST	GN/LS			NET BAS SECY GN/LS
99JRMCO02	TOTAL	573,094,513.53	573,244,130.61	-149,617.08 S			-149,617.08 S
		527,597,193.60	528,038,016.03	-132,093.84 S		-308,728.59	-440,822.43 S
99LSGU005	DRESNER BANK AG	TIME DEPO	2000/11/24	4.720	24NOV00	24NOV00	1.192890
** WB1R **	640	2,300,000.00	2,300,000.00	.00		-9,658.78	-9,658.78
		1,928,090.60	1,937,749.38	.00			
** WB1R **	653	2,300,301.56	2,300,301.56	27NOV00	27NOV00	1.176401	.00
		1,955,371.99	1,938,009.98	.00		17,362.01	17,362.01
** WB1R **	657	3,000,000.00	3,000,000.00	28NOV00	28NOV00	1.170344	.00
		2,563,348.90	2,514,900.79	.00		48,448.11	48,448.11
** WB1R **	665	21,200,000.00	21,200,000.00	29NOV00	29NOV00	1.166045	.00
		18,181,116.50	17,771,965.56	.00		409,150.94	409,150.94
** WB1R **	CXL 665	-21,200,000.00	-21,200,000.00	29NOV00	29NOV00	1.166045	.00
		-18,181,116.50	-17,771,965.56	.00		-409,150.94	-409,150.94
** WB1R **	716	10,600,000.00	10,600,000.00	29NOV00	29NOV00	1.166045	.00
		9,090,541.32	9,010,532.97	.00		80,008.35	80,008.35
** WB1R **	675	10,601,410.39	10,601,410.39	30NOV00	30NOV00	1.149954	.00
		9,218,986.49	9,058,371.21	.00		160,615.28	160,615.28
** WB1R **	676	10,602,820.97	10,602,820.97	01DEC00	01DEC00	1.141097	.00
		9,291,778.85	9,059,607.44	.00		232,171.41	232,171.41
** WB1R **	692	10,604,255.30	10,604,255.30	04DEC00	04DEC00	1.126761	.00
		9,411,272.93	9,221,460.42	.00		189,812.51	189,812.51
** WB1R **	702	5,050,000.00	5,050,000.00	05DEC00	05DEC00	1.135718	.00
		4,446,526.34	4,425,565.92	.00		20,960.42	20,960.42
** WB1R **	710	5,050,666.32	5,050,666.32	06DEC00	06DEC00	1.126126	.00
		4,484,992.19	4,482,464.62	.00		2,527.57	2,527.57
** WB1R **				07DEC00	07DEC00	1.124796	.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 GN/LN GN/LN	STL DT BASE CURR	SELL RATE GN/LN	NET SECTY NET BAS	GN/LN GN/LN
	723	5,051,332.73	5,051,332.73		.00				.00
	5,051,332.730	4,490,887.89	4,483,060.04		.00		7,827.85		7,827.85
99LSGU005	TOTAL	65,160,787.27	65,160,787.27		.00 S				.00 S
		56,881,797.50	56,131,722.77		.00 S		750,074.73		750,074.73 S
GERMANY TOTAL		.00	.00		.00		.00		.00
		.00	.00		.00 L		.00		.00 L
		.00	.00		.00 L		.00		.00 L
		638,255,300.80	638,404,917.88		-149,617.08 S				-149,617.08 S
		584,478,991.10	584,169,738.80		-132,093.84 S		441,346.14		309,252.30 S
** UNITED KINGDOM **									
99RLRY003	DEUTSCHE BANK AG		2000/11/08	4.830	08NOV00	08NOV00	1.168224		
** HB1R **	611	6,475,000.00	6,475,000.00		.00				.00
	6,475,000.000	5,542,607.89	5,558,789.24		.00		-16,181.35		-16,181.35
99LTWB007	HESTDEUTSCHE LANDESB TIME DEPO		2000/12/08	4.720	08DEC00	08DEC00	1.131286		
** HB1R **	021	9,530,000.00	9,530,000.00		.00				.00
	9,530,000.000	8,424,039.13	8,462,640.95		.00		-38,601.82		-38,601.82
** HB1R **	790	9,530,000.00	9,530,000.00		.00				.00
	9,530,000.000	8,424,041.31	8,462,640.95		.00		-38,599.64		-38,599.64
** HB1R **	CXL 790	-9,530,000.00	-9,530,000.00		.00				.00
	-9,530,000.000	-8,424,041.31	-8,462,640.95		.00		38,599.64		38,599.64
** HB1R **	014	19,062,498.98	19,062,498.98	2000/12/11	4.750	11DEC00	11DEC00	1.139536	.00
	19,062,498.980	16,728,299.04	16,947,516.68		.00		-219,217.64		-219,217.64
** HB1R **	CXL 014	-19,062,498.98	-19,062,498.98		.00				.00
	-19,062,498.980	-16,728,299.04	-16,947,516.68		.00		219,217.64		219,217.64
** HB1R **	022	9,531,249.49	9,531,249.49		.00				.00
	9,531,249.490	8,364,149.52	8,473,758.34		.00		-109,608.82		-109,608.82
** HB1R **	762	19,062,498.98	19,062,498.98		.00				.00
	19,062,498.980	16,728,299.04	16,947,516.68		.00		-219,217.64		-219,217.64



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/LN GN/LN	STL DT BASE CURR	SELL RATE GN/LN	NET SECTY NET BAS	GN/LN GN/LN
** HB1R **	CXL 762	-19,062,498.98	-19,062,498.98		.00				.00
	-19,062,498.980	-16,728,299.04	-16,947,516.68		.00		219,217.64		219,217.64
** HB1R **	023	9,535,022.28	9,535,022.28	2000/12/12	4.780	12DEC00	12DEC00	1.139796	.00
	9,535,022.280	8,365,551.38	8,428,480.76		.00		-62,929.38		-62,929.38
** HB1R **	769	9,535,022.28	9,535,022.28		.00				.00
	9,535,022.280	8,365,551.63	8,428,480.76		.00		-62,929.13		-62,929.13
** HB1R **	CXL 769	-9,535,022.28	-9,535,022.28		.00				.00
	-9,535,022.280	-8,365,551.63	-8,428,480.76		.00		62,929.13		62,929.13
99LTWB007	TOTAL	28,596,271.77	28,596,271.77		.00 S				.00 S
		25,153,740.03	25,364,880.05		.00 S		-211,140.02		-211,140.02 S
UNITED KINGDOM TOTA		35,071,271.77	35,071,271.77		.00 S				.00 S
		30,696,347.92	30,923,669.29		.00 S		-227,321.37		-227,321.37 S
** LUXEMBOURG **									
99LRF002	BAYERISCHE LANDESBAN TIME DEPO		2000/07/12	4.270	12JUL00	12JUL00	1.063660		
** HB1R **	744	12,100,000.00	12,100,000.00		.00				.00
	12,100,000.000	11,375,917.54	11,492,582.54		.00		-116,665.00		-116,665.00
** HB1R **	761	8,603,476.30	8,603,476.30	2000/11/03	4.810	03NOV00	01DEC00	1.160295	.00
	8,603,476.300	7,414,904.23	7,388,236.93		.00		26,667.30		26,667.30
** HB1R **	547	8,604,625.82	8,604,625.82	2000/11/06	4.830	06NOV00	06NOV00	1.164822	.00
	8,604,625.820	7,387,073.58	7,383,200.77		.00		3,872.81		3,872.81
** HB1R **	552	8,608,089.18	8,608,089.18	2000/11/07	4.820	07NOV00	07NOV00	1.164008	.00
	8,608,089.180	7,395,214.79	7,386,191.52		.00		9,023.27		9,023.27
** HB1R **	664	7,000,000.00	7,000,000.00	2000/11/29	4.780	29NOV00	29NOV00	1.166045	.00
	7,000,000.000	6,003,198.85	5,868,101.84		.00		135,097.01		135,097.01
** HB1R **	673	9,100,000.00	9,100,000.00	2000/11/30	4.820	30NOV00	30NOV00	1.149954	.00
	9,100,000.000	7,913,360.01	7,735,464.13		.00		177,895.88		177,895.88
** HB1R **				2000/12/01	4.890	01DEC00	01DEC00	1.141097	.00



ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE	BASE	BASE	GN/LS	GN/LS	GN/LS	GN/LS
	674	9,101,218.39	9,101,218.39				
9,101,218.390	7,975,849.90	7,776,559.28		.00	199,290.62	199,290.62	
** MB1R **	691	9,102,454.64	2000/12/04 4.810	04DEC00	04DEC00	1.126761	
9,102,454.640	8,078,425.36	7,806,297.07		.00	272,128.29	272,128.29	
** MB1R **	024	9,106,103.21	2000/12/05 4.800	05DEC00	05DEC00	1.135718	
9,106,103.210	8,017,917.79	7,980,130.71		.00	37,787.08	37,787.08	
** MB1R **	701	18,212,206.42	2000/12/06 4.780	05DEC00	05DEC00	1.135718	
18,212,206.420	16,035,852.58	15,960,261.42		.00	75,591.16	75,591.16	
** MB1R **	CXL 701	-18,212,206.42	2000/12/06 4.780	05DEC00	05DEC00	1.135718	
-18,212,206.420	-16,035,852.58	-15,960,261.42		.00	-75,591.16	-75,591.16	
** MB1R **	709	9,107,317.36	2000/12/07 4.780	06DEC00	06DEC00	1.126126	
9,107,317.360	8,087,298.72	8,082,741.02		.00	4,557.70	4,557.70	
** MB1R **	722	9,108,526.61	2000/12/07 4.780	07DEC00	07DEC00	1.124796	
9,108,526.610	8,097,936.52	8,020,060.09		.00	77,876.43	77,876.43	
** MB1R **	775	1,000,000.00	2000/12/13 4.770	13DEC00	13DEC00	1.142139	
1,000,000.000	875,550.17	877,550.16		.00	-1,999.99	-1,999.99	
** MB1R **	789	1,000,132.50	2000/12/14 4.780	14DEC00	14DEC00	1.129050	
1,000,132.500	885,817.72	877,466.23		.00	8,351.49	8,351.49	
** MB1R **	796	1,000,265.30	2000/12/15 4.770	15DEC00	15DEC00	1.113214	
1,000,265.300	898,538.20	875,782.46		.00	22,755.74	22,755.74	
99LRF002	TOTAL	102,542,209.31	2000/12/13 4.770	13DEC00	13DEC00	1.142139	
	90,407,003.38	89,550,364.75		.00 S	856,638.63	856,638.63 S	
99LRF000	RABOBANK	TIME DEPO	2000/11/09 4.810	09NOV00	09NOV00	1.166385	
** MB1R **	569	4,460,000.00		.00			
4,460,000.000	3,823,780.31	3,831,588.79		.00	7,808.48	-7,808.48	
** MB1R **	577	4,460,595.91	2000/11/10 4.790	10NOV00	10NOV00	1.199353	
4,460,595.910	3,847,487.27	3,818,271.08		.00	29,218.19		

7,808.48  
 1.199353  
 29,218.19

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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	GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE	BASE	BASE	GN/LS	GN/LS	GN/LS	GN/LS
** MB1R **	583	4,200,000.00	2000/11/13 4.790	13NOV00	13NOV00	1.161575	
4,200,000.000	3,615,780.30	3,600,869.35		.00	14,910.95	14,910.95	
** MB1R **	591	4,201,676.50	2000/11/14 4.780	14NOV00	14NOV00	1.166793	
4,201,676.500	3,601,047.06	3,602,322.14		.00	-1,275.08	-1,275.08	
** MB1R **	596	4,202,234.39	2000/11/15 4.780	15NOV00	15NOV00	1.166657	
4,202,234.390	3,601,945.04	3,617,703.88		.00	-15,758.84	-15,758.84	
** MB1R **	603	4,202,792.35	2000/11/16 4.770	16NOV00	16NOV00	1.171852	
4,202,792.350	3,586,453.20	3,618,199.81		.00	-31,746.61	-31,746.61	
** MB1R **	CXL 603	-4,202,792.35	2000/11/16 4.770	16NOV00	16NOV00	1.171852	
-4,202,792.350	-3,586,453.20	-3,618,199.81		.00	31,746.61	31,746.61	
** MB1R **	651	4,202,792.35	2000/11/16 4.770	16NOV00	16NOV00	1.171852	
4,202,792.350	3,586,453.19	3,618,199.81		.00	-31,746.62	-31,746.62	
** MB1R **	608	3,920,000.00	2000/11/17 4.770	17NOV00	17NOV00	1.174122	
3,920,000.000	3,338,664.98	3,359,644.84		.00	-20,979.86	-20,979.86	
** MB1R **	614	1,700,000.00	2000/11/20 4.750	20NOV00	20NOV00	1.178481	
1,700,000.000	1,442,534.92	1,457,163.67		.00	-14,628.75	-14,628.75	
** MB1R **	CXL 614	-1,700,000.00	2000/11/20 4.750	20NOV00	20NOV00	1.178481	
-1,700,000.000	-1,442,534.92	-1,457,163.67		.00	14,628.75	14,628.75	
** MB1R **	615	1,700,000.00	2000/11/20 4.760	20NOV00	20NOV00	1.178481	
1,700,000.000	1,442,534.92	1,457,163.67		.00	-14,628.75	-14,628.75	
** MB1R **	001	2,800,000.00	2000/12/18 4.770	18DEC00	18DEC00	1.120197	
2,800,000.000	2,499,560.35	2,451,559.80		.00	48,000.55	48,000.55	
** MB1R **	063	2,801,113.00	2000/12/19 4.760	19DEC00	19DEC00	1.123091	
2,801,113.000	2,494,110.45	251,624.10		2,521,001.53	2,521,001.53	2,521,001.53	
** MB1R **	CXL 063	-2,801,113.00	2000/12/19 4.760	19DEC00	19DEC00	1.123091	
		-280,111.47		-2,244,699.25	-2,242,486.35	-2,242,486.35	

1.123091  
 2,521,001.53  
 -2,242,486.35

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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 SECTY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS	
-2,801,113.000		-2,494,110.45		-251,624.10	-2,244,699.25		2,212.90	-2,242,486.35	
** HB1R **	071	25,210,000.00	2,521,001.53	2,264,615.37	19DEC00	19DEC00	1.123091	22,688,998.47	
25,210,000.000		22,446,978.92			20,202,279.66		-19,916.11	20,182,363.55	
** HB1R **	CXL 071	-25,210,000.00	-2,521,001.53	-2,264,615.37	19DEC00	19DEC00	1.123091	-22,688,998.47	
-25,210,000.000		-22,446,978.92			-20,202,279.66		19,916.11	-20,182,363.55	
** HB1R **	080	25,210,000.00	2,521,001.53	2,264,615.37	19DEC00	19DEC00	1.123091	22,688,998.47	
25,210,000.000		22,446,978.92			20,202,279.66		-19,916.11	20,182,363.55	
** HB1R **	CXL 080	-25,210,000.00	-2,521,001.53	-2,264,615.37	19DEC00	19DEC00	1.123091	-22,688,998.47	
-25,210,000.000		-22,446,978.92			-20,202,279.66		19,916.11	-20,182,363.55	
** HB1R **	104	2,801,113.00	2,801,113.00		19DEC00	19DEC00	1.123091	.00	
2,801,113.000		2,494,092.45	2,516,239.47		.00		-22,147.02	-22,147.02	
** HB1R **	010	2,801,483.37	2,801,483.37	2000/12/20	4.760	20DEC00	20DEC00	1.103570	.00
2,801,483.370		2,538,564.27	2,500,884.55		.00		37,679.72	37,679.72	
** HB1R **	065	2,801,853.80	2,801,853.79	2000/12/21	4.760	21DEC00	21DEC00	1.097273	.01
2,801,853.790		2,553,470.10	2,501,230.85		.01		52,239.24	52,239.25	
** HB1R **	067	2,802,224.25	2,802,224.26	2000/12/27	4.720	27DEC00	27DEC00	1.074633	-.01
2,802,224.260		2,607,610.46	2,539,235.63		-.01		68,374.84	68,374.83	
** HB1R **	029	2,804,428.68	2,804,428.68	2000/12/28	4.770	28DEC00	28DEC00	1.080088	.00
2,804,428.680		2,596,481.66	2,589,048.34		.00		7,433.32	7,433.32	
99LRFB000	TOTAL	48,158,402.25	48,158,402.25		.00 \$			.00 \$	
		42,147,472.36	42,003,962.20		.00 \$		143,510.16	143,510.16 \$	
LUXEMBOURG	TOTAL	150,700,611.56	150,700,611.56		.00 \$			.00 \$	
		132,554,475.74	131,554,326.95		.00 \$		1,000,148.79	1,000,148.79 \$	



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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 SECTY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
EUR TOTAL		824,027,184.13	824,176,801.21		-149,617.08 \$			-149,617.08 \$
		747,729,814.76	746,647,735.04		-132,093.84 \$		1,214,173.56	1,082,079.72 \$
** TURKISH LIRA **								
99DWH8005	TURKISH T BILL		2001/06/20	0.001	130CT00	170CT00	76245.000000	
** HB1R **	446	925,326,000,000.00	619,561,800,000.00	305,764,200,000.00	130CT00	170CT00	76245.000000	305,764,200,000.00
80,000,000,000.000		1,368,329.53	930,342.82	452,150.03			-14,163.32	437,986.71
** HB1R **	CXL 446	-925,326,000,000.00	-619,561,800,000.00	-305,764,200,000.00	130CT00	170CT00	76245.000000	-305,764,200,000.00
-80,000,000,000.000		-1,368,329.53	-930,342.82	-452,150.03			14,163.32	-437,986.71
** HB1R **	518	625,326,000,000.00	619,561,800,000.00	5,764,200,000.00	130CT00	170CT00	76245.000000	5,764,200,000.00
80,000,000,000.000		924,703.32	930,342.82	8,523.83			-14,163.33	-5,639.50
99DWH8005	TOTAL	625,326,000,000.00	619,561,800,000.00	5,764,200,000.00	.00 \$			5,764,200,000.00 \$
		924,703.32	930,342.82	8,523.83	.00 \$		-14,163.33	-5,639.50 \$
TRL TOTAL		625,326,000,000.00	619,561,800,000.00	5,764,200,000.00	.00 \$			5,764,200,000.00 \$
		924,703.32	930,342.82	8,523.83	.00 \$		-14,163.33	-5,639.50 \$
** US DOLLAR **								
00299E000	ABBEY NATL	GENERIC C	2001/01/19	6.520	270CT00	270CT00	1.000000	
** HB1E **	011	5,908,300.00	5,901,113.33		7,186.67		.00	7,186.67
6,000,000.000								
022249007	ALCOA INC	DTC CP GE	2000/12/20	6.500	07DEC00	07DEC00	1.000000	
** HB1E **	016	4,289,860.36	4,278,261.11		11,599.25		.00	11,599.25
4,300,000.000								
0255E2001	AMERICAN ELEC PWR	DTC MMI G	2000/12/21	6.710	190CT00	190CT00	1.000000	
** HB1E **	009	3,359,837.50	3,358,174.33		1,663.17		.00	1,663.17
3,400,000.000								
** HB1E **	019	2,573,147.78	2,568,015.67		5,132.11	270CT00	270CT00	1.000000
2,600,000.000							.00	5,132.11



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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	GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	SECTY GN/LS	GN/LS	GN/LS	GN/LS
0255E2001	TOTAL						
	5,932,985.28		5,926,190.00	6,795.28 L		.00	6,795.28 L
030177000	AT + T CORP	DTC CP GE	2000/07/13	1.000	13JUL00	13JUL00	1.000000
** MB1A **	018	50,000,000.00	50,523,125.00	-523,125.00		.00	-523,125.00
	50,000,000.00						
** MB1A **	225	24,479,305.22	24,479,305.56	30SEP00	30SEP00	1.000000	.00
	25,000,000.00			-34		.00	-34
030177000	TOTAL						
	74,479,305.22		75,002,430.56	-523,125.34 L		.00	-523,125.34 L
030188000	AMERICAN TEL + TELEG	DTC MMI G	2000/11/08	6.510	19SEP00	19SEP00	1.000000
** MB1E **	039	1,783,700.00	1,769,728.50	13,971.50		.00	13,971.50
	1,800,000.00						
** MB1E **	046	694,413.22	688,227.75	6,185.47	25SEP00	25SEP00	1.000000
	700,000.00					.00	6,185.47
** MB1E **	026	3,359,913.06	3,340,727.62	19,185.44	25SEP00	25SEP00	1.000000
	3,400,000.00					.00	19,185.44
** MB1E **	031	98,840.89	98,256.69	584.20	26SEP00	26SEP00	1.000000
	100,000.00					.00	584.20
030188000	TOTAL						
	5,936,867.17		5,896,940.56	39,926.61 L		.00	39,926.61 L
03199B001	AMEX CENTURION BK NT		2000/10/06	6.560	06OCT00	06OCT00	1.000000
** MB1U **	450	30,000,000.00	29,868,800.00	131,200.00		.00	131,200.00
	30,000,000.00						
** MB1U **	450	-30,000,000.00	-29,868,800.00	-131,200.00	06OCT00	06OCT00	1.000000
	-30,000,000.00					.00	-131,200.00



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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	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	SECTY GN/LS	GN/LS	GN/LS	GN/LS
03199B001	TOTAL						
	.00		.00	.00 S		.00	.00 S
04600J005	ASSOCIATES CORP NORT	DTC CP GE	2000/08/18	6.530	17JUL00	17JUL00	1.000000
** MB1E **	025	4,970,977.78	4,945,583.33	25,394.45		.00	25,394.45
	5,000,000.00						
** MB1E **	007	1,180,947.00	1,180,657.33	289.67	27OCT00	27OCT00	1.000000
	1,200,000.00					.00	289.67
04600J005	TOTAL						
	6,151,924.78		6,126,240.66	25,684.12 L		.00	25,684.12 L
066986001	BANQUE PARIBAS GRAND	CAYMAN	2000/11/03	6.600	30SEP00	30SEP00	1.000000
** MB1A **	253	49,999,999.67	50,000,000.00	-.33		.00	-.33
	50,000,000.00						
** MB1A **	253	-49,999,999.67	-50,000,000.00	.33	30SEP00	30SEP00	1.000000
	-50,000,000.00					.00	.33
066986001	TOTAL						
	.00		.00	.00 L		.00	.00 L
134429000	CAMPBELL SOUP CO	DTC CP GE	2001/02/23	6.470	30SEP00	30SEP00	1.000000
** MB1A **	227	24,236,180.61	24,236,180.56	.05		.00	.05
	25,000,000.00						
19121E004	COCA COLA COMPANY	DTC MMI G	2000/10/06	6.460	30SEP00	30SEP00	1.000000
** MB1A **	255	34,849,266.45	34,849,266.67	-.22		.00	-.22
	35,000,000.00						
2044X3004	COMPAQ COMPUTER CORP	DTC CP GE	2000/12/13	6.720	27OCT00	27OCT00	1.000000
** MB1E **	011	2,874,443.75	2,870,768.00	3,675.75		.00	3,675.75
	2,900,000.00						



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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 GN/LN GN/LN	STL DT BASE CURR	SELL RATE GN/LN	NET SECTY NET BAS	GN/LN SECTY GN/LN
205887003 ** MB10 **	CONAGRA INC 020 2,000,000.000	DTC CP GE 2000/07/21	6.780 1,989,076.67	18JUL00	18JUL00	1.000000 .00		9,798.33
2338E0007 ** MB1E **	DAIMLERCHRYSLER 009 2,300,000.000	MMI DTC G 2001/01/31	6.520 2,255,428.56	19OCT00	19OCT00	1.000000 .00		1,050.33
244199006 ** MB1A **	DEERE + CO 710 15,000,000.000	DTC CP GE 2000/04/11	5.820 14,781,750.00	25FEB00	01MAR00	1.000000 .00		118,312.50
** MB1A **	781 8,000,000.000	2000/04/12	5.820 7,883,600.00	28FEB00	02MAR00	1.000000 .00		63,100.00
244199006	TOTAL		22,846,762.50	22,665,350.00	181,412.50 L	.00		181,412.50 L
244217006 ** MB1A **	DEERE JOHN CAP CORP 475 15,000,000.000	DTC CP GE 2000/05/02	5.900 14,813,166.67	13APR00	18APR00	1.000000 .00		151,658.33
248990004 ** MB1A **	DEN DANSKE CORP 228 30,000,000.000	DTC CP GE 2000/10/12	6.520 30,000,000.00	30SEP00	30SEP00	1.000000 .00		-108,666.66
** MB1A **	CXL 228 -30,000,000.000		-29,891,333.34	-30,000,000.00	108,666.66	30SEP00 .00		108,666.66
248990004	TOTAL		.00	.00	.00 L	.00		.00 L
254687007 ** MB1A **	DISNEY MALT CO 229 50,000,000.000	DTC CP GE 2000/10/04	6.470 49,811,291.67	30SEP00	30SEP00	1.000000 .00		-161,750.00
** MB1A **	CXL 229 -50,000,000.000		-49,649,541.67	-49,811,291.67	161,750.00	30SEP00 1.000000 .00		161,750.00
** MB1A **					30SEP00 1.000000 .00			



ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT GN/LN GN/LN	STL DT BASE CURR	SELL RATE GN/LN	NET SECTY NET BAS	GN/LN SECTY GN/LN
	424 50,000,000.000		49,811,292.00	49,811,291.67	.33	.00		.33
254687007	TOTAL		49,811,292.00	49,811,291.67	.33 L	.00		.33 L
2574P0005 ** MB1A **	DOMINION RESOURCES 258 17,000,000.000	DTC MMI G 2000/10/12	6.700 16,901,919.22	30SEP00	30SEP00	1.000000 .00		-.22
26882R009 ** MB1A **	ERAC USA FIN CO YRS 261 5,000,000.000	DTC CP GE 2000/10/04	6.770 4,941,702.61	30SEP00	30SEP00	1.000000 .00		-.17
277461000 ** MB1E **	EASTMAN KODAK CO 014 1,400,000.000	DTC CP GE 2000/11/08	6.500 1,376,492.60	18AUG00	18AUG00	1.000000 .00		.93
** MB1E **	026 1,200,000.000		1,184,889.00	1,179,850.00	5,039.00	31AUG00 1.000000 .00		5,039.00
** MB1E **	CXL 031 -1,200,000.000		-1,184,889.00	-1,179,850.00	-5,039.00	31AUG00 1.000000 .00		-5,039.00
** MB1E **	034 1,200,000.000		1,185,004.00	1,179,850.00	5,154.00	31AUG00 1.000000 .00		5,154.00
** MB1E **	046 700,000.000		693,143.50	688,245.83	4,897.67	15SEP00 1.000000 .00		4,897.67
** MB1E **	054 500,000.000		495,660.00	491,604.17	4,055.83	21SEP00 1.000000 .00		4,055.83
277461000	TOTAL		3,750,300.10	3,736,191.67	14,108.43 L	.00		14,108.43 L



ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
28102U002	EDISON MISSION ENERG DTC MMI G	2000/03/10	6.000	15FEB00	15FEB00	1.000000	
** HB10 **	332	1,991,933.33	1,981,333.33	10,600.00	.00		10,600.00
	2,000,000.000						
313313AB4	FEDERAL FARM CR BK CONS DSC NT	2001/01/02	0.010	30SEP00	30SEP00	1.000000	
** HB1A **	331	24,243,083.34	23,530,930.56	712,152.78	.00		712,152.78
	25,000,000.000						
** HB1A **	CXL 331	-24,243,083.34	-23,530,930.56	-712,152.78	.00		-712,152.78
	-25,000,000.000						
** HB1U **	103	24,700,361.11	23,530,930.56	1,169,430.55	.00		1,169,430.55
	25,000,000.000						
313313AB4	TOTAL	.00	.00	.00 L	.00		.00 L
	24,700,361.11	23,530,930.56	1,169,430.55	5	.00		1,169,430.55 S
313384J67	FEDERAL HOME LN BK C DISC NTS	2000/10/06	0.010	20SEP00	21SEP00	1.000000	
** HB1A **	457	49,866,250.00	47,217,750.00	2,648,500.00	.00		2,648,500.00
	50,000,000.000						
** HB1A **	458	24,933,125.00	24,874,972.22	58,152.78	.00		58,152.78
	25,000,000.000						
** HB1A **	459	49,866,250.00	49,749,944.45	116,305.55	.00		116,305.55
	50,000,000.000						
313384J67	TOTAL	124,665,625.00	121,842,666.67	2,822,958.33 L	.00		2,822,958.33 L
	24,700,361.11	23,530,930.56	1,169,430.55	5	.00		1,169,430.55 S
313384SR1	FEDERAL HOME LN BK C DISC NT	2000/02/04	0.010	04FEB00	04FEB00	1.000000	
** HB1A **	078	50,000,000.00	49,509,125.00	490,875.00	.00		490,875.00
	50,000,000.000						
** HB1A **	CXL 078	-50,000,000.00	-49,509,125.00	-490,875.00	.00		-490,875.00
	-50,000,000.000						



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ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	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
313384SR1	TOTAL	.00	.00	.00 L	.00		.00 L
313385AU0	FEDERAL HOME LN BK C DISC NTS	2001/01/19	0.010	14NOV00	14NOV00	1.000000	
** HB1U **	300	24,704,375.00	23,530,708.33	1,173,666.67	.00		1,173,666.67
	25,000,000.000						
** HB1F **	787	19,861,116.67	19,775,125.00	85,991.67	.00		85,991.67
	20,000,000.000						
313385AU0	TOTAL	19,861,116.67	19,775,125.00	85,991.67 L	.00		85,991.67 L
	24,704,375.00	23,530,708.33	1,173,666.67	5	.00		1,173,666.67 S
31339REP8	FEDERAL HOME LN MTG CORP REFER	2001/08/16	0.010	21NOV00	21NOV00	1.000000	
** HB1U **	376	28,613,100.00	28,163,958.33	449,141.67	.00		449,141.67
	30,000,000.000						
** HB1U **	385	9,540,908.33	9,387,986.11	152,922.22	.00		152,922.22
	10,000,000.000						
31339REP8	TOTAL	38,154,008.33	37,551,944.44	602,063.89 S	.00		602,063.89 S
	24,704,375.00	23,530,708.33	1,173,666.67	5	.00		1,173,666.67 S
313396B69	FEDERAL HOME LN MTG DISC NTS	2000/08/11	0.010	25JUL00	25JUL00	1.000000	
** HB1E **	008	9,464,650.50	9,464,644.16	6.34	.00		6.34
	9,500,000.000						
313396N82	FEDERAL HOME LN MTG NTS	2000/11/09	0.010	17JUL00	18JUL00	1.000000	
** HB10 **	013	391,842.67	386,633.11	5,209.56	.00		5,209.56
	400,000.000						
313396TE3	FEDERAL HOME LN MTG DISC NTS	2000/02/17	0.010	17FEB00	17FEB00	1.000000	
** HB1A **	403	25,000,000.00	24,448,763.88	551,236.12	.00		551,236.12
	25,000,000.000						
** HB1A **	CXL 403	-25,000,000.00	-24,448,763.88	-551,236.12	.00		-551,236.12
	-25,000,000.000						



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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	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE	BASE	SECTY GN/LS			
313396TE3	TOTAL		.00	.00 L		.00	.00 L
313396YX5	FEDERAL HOME LN MTG DISC NTS	2000/07/03	0.010	13JUN00	14JUN00	1.000000	
** HB1P **	731	24,914.90	24,298.78	616.12		.00	616.12
	25,000.000						
** HB1P **	CXL 731	-24,914.90	-24,298.78	-616.12	13JUN00	1.000000	-616.12
	-25,000.000				14JUN00	.00	
313396YX5	TOTAL		.00	.00 S		.00	.00 S
313397AT8	FEDERAL HOME LN MTG DISC NTS	2001/01/18	0.010	27OCT00	30OCT00	1.000000	
** HB1F **	482	24,642,222.22	24,598,125.00	44,097.22		.00	44,097.22
	25,000,000.000						
313588M93	FEDERAL NATL MTG ASS DISC NTS	2000/11/02	0.010	17JUL00	18JUL00	1.000000	
** HB10 **	014	196,171.78	193,478.33	2,693.45		.00	2,693.45
	200,000.000						
313588R56	FEDERAL NATL MTG ASS DISC NTS	2000/11/30	0.010	30SEP00	30SEP00	1.000000	
** HB1A **	340	49,920,000.00	49,290,000.00	630,000.00		.00	630,000.00
	50,000,000.000						
** HB1A **	CXL 340	-49,920,000.00	-49,290,000.00	-630,000.00	30SEP00	1.000000	-630,000.00
	-50,000,000.000				30SEP00	.00	
313588R56	TOTAL		.00	.00 L		.00	.00 L
313588U94	FEDERAL NATL MTG ASS DISC NTS	2000/12/28	0.010	13JUN00	30JUN00	1.000000	
** HB1P **	732	67,479.49	65,930.34	1,549.15		.00	1,549.15
	70,000.000						



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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	BASE	SECTY GN/LS			
313588ZH1	FEDERAL NATL MTG ASSN DISC NTS	2000/07/13	0.010	03JUL00	03JUL00	1.000000	
** HB1A **	618	29,946,000.00	29,143,025.00	802,975.00		.00	802,975.00
	30,000,000.000						
** HB1A **	619	29,946,250.00	29,143,516.66	802,733.34	03JUL00	1.000000	802,733.34
	30,000,000.000				03JUL00	.00	
313588ZH1	TOTAL		59,892,250.00	58,286,541.66	1,605,708.34 L	.00	1,605,708.34 L
313589AT0	FEDERAL NATL MTG ASSN DISC NTS	2001/01/18	0.010	30OCT00	30OCT00	1.000000	
** HB1F **	486	19,713,777.78	19,692,788.89	20,988.89		.00	20,988.89
	20,000,000.000						
313589HU0	FEDERAL NATL MTG ASSN DISC NTS	2001/07/06	0.010	21NOV00	21NOV00	1.000000	
** HB1U **	371	48,035,819.44	46,833,819.44	1,202,000.00		.00	1,202,000.00
	50,000,000.000						
** HB1U **	CXL 371	-48,035,819.44	-46,833,819.44	-1,202,000.00	21NOV00	1.000000	-1,202,000.00
	-50,000,000.000				21NOV00	.00	
** HB1U **	384	48,044,472.22	46,833,819.44	1,210,652.78	22NOV00	1.000000	1,210,652.78
	50,000,000.000					.00	
313589HU0	TOTAL		48,044,472.22	46,833,819.44	1,210,652.78 S	.00	1,210,652.78 S
313589KR3	FEDERAL NATL MTG ASS DISC NTS	2001/08/20	0.010	14NOV00	14NOV00	1.000000	
** HB1U **	299	19,040,550.00	18,766,461.11	274,088.89		.00	274,088.89
	20,000,000.000						
3142X2007	FEDEX CORP	DTC MMI G	2001/01/22	6.920	20NOV00	20NOV00	1.000000
** HB1U **	357	19,753,250.00	19,711,666.67	41,583.33		.00	41,583.33
	20,000,000.000						



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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
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	SECTY GN/LS	GN/LS	GN/LS	NET BAS SECTY GN/LS
3390H6001	FLEET NATL BK PROVID DTC MMI G	2000/05/09	6.080	09MAY00	09MAY00	1.000000	
** MB1A **	128 30,000,000.000	30,003,600.00		-3,600.00		.00	-3,600.00
** MB1A **	CXL 128 -30,000,000.000	-30,003,600.00		3,600.00	09MAY00	1.000000	3,600.00
** MB1A **	206 30,000,000.000	2000/05/09 30,003,600.00	6.270	09MAY00	09MAY00	1.000000	-3,600.00
3390H6001	TOTAL						
	30,000,000.00	30,003,600.00		-3,600.00 L		.00	-3,600.00 L
34539T006	FORD MTR CR CO YRS 1 DTC CP GE	2000/07/17	6.410	13JUL00	13JUL00	1.000000	
** MB1E **	008 1,600,000.000	1,598,832.00	1,598,005.78	826.22		.00	826.22
** MB1E **	021 700,000.000	2000/09/06 694,683.50	6.510 692,025.25	26JUL00 2,658.25	26JUL00	1.000000	2,658.25
34539T006	TOTAL						
	2,293,515.50	2,290,031.03		3,484.47 L		.00	3,484.47 L
36959H008	GENERAL ELEC CAP COR DTC GENER	2000/07/24	6.620	17JUL00	17JUL00	1.000000	
** MB1E **	036 3,000,000.000	2,996,155.83	2,970,761.67	25,394.16		.00	25,394.16
** MB1E **	013 2,600,000.000	2,574,774.94	2000/09/08 2,569,909.33	17JUL00 4,865.61	17JUL00	1.000000	4,865.61
** MB1E **	012 300,000.000	297,745.00	2001/01/17 297,288.67	07DEC00 456.33	07DEC00	1.000000	456.33
** MB1E **	010 3,400,000.000	3,346,098.67	2001/01/22 3,343,964.22	27OCT00 2,134.45	27OCT00	1.000000	2,134.45



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ASSET ID	SECURITY DESCRIPTION	MAT 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	SECTY GN/LS	GN/LS	GN/LS	NET BAS SECTY GN/LS
36959H008	TOTAL						
	9,214,774.44	9,181,923.89		32,850.55 L		.00	32,850.55 L
369997002	GENERAL ELEC CAP SVC DTC CP GE	2000/10/03	6.490	30SEP00	30SEP00	1.000000	
** MB1A **	230 50,000,000.000	49,810,528.11	49,810,708.33	-180.22		.00	-180.22
** MB1A **	231 100,000,000.000	2000/10/03 99,729,166.78	6.500 99,729,166.66	30SEP00 .12	30SEP00	1.000000	.12
369997002	TOTAL						
	149,539,694.89	149,539,874.99		-180.10 L		.00	-180.10 L
370334005	GENERAL MLS INC DTC CP GE	2000/10/03	6.610	30SEP00	30SEP00	1.000000	
** MB1A **	238 10,000,000.000	9,933,900.22	9,933,900.00	.22		.00	.22
37042D004	GENERAL MTRS ACCEP C DTC CP GE	2000/09/01	6.570	17JUL00	17JUL00	1.000000	
** MB1E **	027 2,200,000.000	2,181,446.67	2,168,683.00	12,763.67		.00	12,763.67
** MB1E **	028 3,000,000.000	2,968,650.00	2000/09/12 2,950,650.00	17JUL00 18,000.00	17JUL00	1.000000	18,000.00
37042D004	TOTAL						
	5,150,096.67	5,119,333.00		30,763.67 L		.00	30,763.67 L
40169V005	GUIDANT CORP DTC CP GE	2000/10/02	6.670	30SEP00	30SEP00	1.000000	
** MB1A **	263 10,000,000.000	9,901,802.56	9,901,802.78	-.22		.00	-.22
423074004	HEINZ H J CO DTC CP GE	2000/10/03	6.500	30SEP00	30SEP00	1.000000	
** MB1A **	241 13,000,000.000	12,964,792.11	12,964,791.67	.44		.00	.44



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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	BASE	BASE	BASE	BASE	NET BAS SECY GN/LS
43851R001	HONEYWELL INTERNATIO DTC MMI G	2000/10/03	6.470	30SEP00	30SEP00	1.000000	
** HB1A **	264	24,887,673.72	24,887,673.61	.11	.00	.11	
	25,000,000.000						
455995001	MERRILL LYNCH REPO	2000/06/06	6.450	06JUN00	06JUN00	1.000000	
** HB1H **	104	21,015,000.00	20,600,000.00	415,000.00	.00	415,000.00	
	21,015,000.000						
** HB1H **	CXL 104	-21,015,000.00	-20,600,000.00	-415,000.00	.00	-415,000.00	
	-21,015,000.000						
455995001	TOTAL		.00	.00 L	.00	.00 L	
456869007	INGERSOLL RAND COMPA DTC CP GE	2000/10/17	6.700	30SEP00	30SEP00	1.000000	
** HB1A **	242	29,720,833.66	29,720,833.33	.33	.00	.33	
	30,000,000.000						
46014A005	INTERNATIONAL PAPER DTC CP GE	2000/08/14	6.830	17JUL00	18JUL00	1.000000	
** HB10 **	129	994,877.50	990,134.44	4,743.06	.00	4,743.06	
	1,000,000.000						
** HB1E **	027	3,490,771.67	2000/10/10 3,469,293.33	26SEP00 21,478.34	26SEP00	1.000000 .00	21,478.34
	3,500,000.000						
** HB1E **	011	1,091,337.50	2000/12/08 1,089,953.64	27OCT00 1,383.86	27OCT00	1.000000 .00	1,383.86
	1,100,000.000						
46014A005	TOTAL	4,582,109.17	4,559,246.97	22,862.20 L	.00	22,862.20 L	
	994,877.50	990,134.44	4,743.06 S	.00	4,743.06 S		
478991003	JOHNSON + JOHNSON DTC CP GE	2000/11/01	6.440	30SEP00	30SEP00	1.000000	
** HB1A **	243	49,552,777.56	49,552,777.78	-.22	.00	-.22	
	50,000,000.000						



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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	GN/LS	GN/LS	GN/LS	NET BAS SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE	BASE	BASE	BASE	BASE	NET BAS SECY GN/LS
54846Q008	LUCENT TECH ECN DTC MMI G	2000/10/03	6.520	30SEP00	30SEP00	1.000000	
** HB1A **	267	29,880,466.34	29,880,466.67	-.33	.00	-.33	
	30,000,000.000						
5526M3009	MCI WORLDCOM INC DTC MMI G	2000/10/05	6.620	30SEP00	30SEP00	1.000000	
** HB1A **	268	14,922,767.00	14,922,766.67	.33	.00	.33	
	15,000,000.000						
616880001	MORGAN J P + CO INC DTC CP GE	2000/10/05	6.500	30SEP00	30SEP00	1.000000	
** HB1A **	244	29,837,499.67	29,837,500.00	-.33	.00	-.33	
	30,000,000.000						
61745B008	MORGAN STANLEY DEAN DTC MMI G	2000/04/12	5.800	06MAR00	09MAR00	1.000000	
** HB1A **	214	29,835,666.66	29,555,333.33	280,333.33	.00	280,333.33	
	30,000,000.000						
637432006	NATIONAL RURAL UTILS DTC CP GE	2000/08/18	6.480	17JUL00	20JUL00	1.000000	
** HB1A **	205	9,947,638.89	9,937,000.00	10,638.89	.00	10,638.89	
	10,000,000.000						
** HB1A **	206	14,921,216.67	14,905,500.00	17JUL00 15,716.67	20JUL00	1.000000 .00	15,716.67
	15,000,000.000						
** HB1A **	CXL 206	-14,921,216.67	-14,905,500.00	17JUL00 -15,716.67	20JUL00	1.000000 .00	-15,716.67
	-15,000,000.000						
** HB1A **	207	14,921,216.67	14,905,500.00	17JUL00 15,716.67	20JUL00	1.000000 .00	15,716.67
	15,000,000.000						
637432006	TOTAL	24,868,855.56	24,842,500.00	26,355.56 L	.00	26,355.56 L	
654106004	NIKE INC DTC CP GE	2000/10/10	6.490	30SEP00	30SEP00	1.000000	
** HB1A **	245	13,653,244.75	13,653,244.94	-.19	.00	-.19	
	13,725,000.000						



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SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	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
693997009	PHM CORP	DTC CP GE 2000/12/11	6.730	10DEC00	10DEC00	1.000000	
** HB1Y **	240	9,925,888.90	9,925,555.56	333.34		.00	333.34
	10,000,000.000						
** HB1Y **	CXL 240	-9,925,888.90	-9,925,555.56	-333.34	10DEC00	1.000000	-333.34
	-10,000,000.000					.00	
** HB1Y **	241	9,924,222.20	9,925,555.56	-1,333.36	10DEC00	1.000000	-1,333.36
	10,000,000.000					.00	
** HB1Y **	CXL 241	-9,924,222.20	-9,925,555.56	1,333.36	10DEC00	1.000000	1,333.36
	-10,000,000.000					.00	
** HB1Y **	242	9,235,555.52	9,925,555.56	-690,000.04	10DEC00	1.000000	-690,000.04
	10,000,000.000					.00	
** HB1Y **	CXL 242	-9,235,555.52	-9,925,555.56	690,000.04	10DEC00	1.000000	690,000.04
	-10,000,000.000					.00	
** HB1Y **	252	9,923,555.52	9,925,555.56	-2,000.04	10DEC00	1.000000	-2,000.04
	10,000,000.000					.00	
** HB1Y **	239	9,925,888.90	9,925,555.56	333.34	11DEC00	1.000000	333.34
	10,000,000.000					.00	
** HB1Y **	CXL 239	-9,925,888.90	-9,925,555.56	-333.34	11DEC00	1.000000	-333.34
	-10,000,000.000					.00	
693997009	TOTAL	9,923,555.52	9,925,555.56	-2,000.04 L		.00	-2,000.04 L
717081004	PFIZER INC	DTC CP GE 2000/10/05	6.460	30SEP00	30SEP00	1.000000	
** HB1A **	247	49,793,638.78	49,793,638.89	-.11		.00	-.11
	50,000,000.000						
** HB1A **	248	49,739,402.89	49,739,402.78	.11	30SEP00	1.000000	.11
	50,000,000.000					.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	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
717081004	TOTAL	99,533,041.67	99,533,041.67	.00 L		.00	.00 L
7838T2001	SBC COMMUNICATIONS I CP DTC GE 2000/12/06	6.470	25SEP00	25SEP00	1.000000		
** HB1E **	647	1,677,968.00	1,671,891.44	6,076.56		.00	6,076.56
	1,700,000.000						
** HB1E **	646	1,085,744.00	1,085,127.08	616.92	25SEP00	1.000000	616.92
	1,100,000.000					.00	
** HB1E **	009	2,193,624.89	2,191,247.67	2,377.22	28NOV00	1.000000	2,377.22
	2,200,000.000					.00	
** HB1E **	017	1,296,939.22	1,294,828.17	2,111.05	01DEC00	1.000000	2,111.05
	1,300,000.000					.00	
** HB1E **	024	3,495,562.78	3,486,075.83	9,486.95	07DEC00	1.000000	9,486.95
	3,500,000.000					.00	
7838T2001	TOTAL	9,749,838.89	9,729,170.19	20,668.70 L		.00	20,668.70 L
7954M0006	SALOMON SMITH BARNEY DTC CP GE 2000/10/12	6.500	30SEP00	30SEP00	1.000000		
** HB1A **	269	24,837,499.78	24,837,500.00	-.22		.00	-.22
	25,000,000.000						
** HB1A **	270	12,867,909.92	12,867,909.84	.08	30SEP00	1.000000	.08
	12,924,000.000					.00	
7954M0006	TOTAL	37,705,409.70	37,705,409.84	-.14 L		.00	-.14 L
83569L003	SONY CAP CORP YRS 1+ DTC CP G 2000/10/23	6.470	30SEP00	30SEP00	1.000000		
** HB1A **	271	24,815,784.94	24,815,784.72	.22		.00	.22
	25,000,000.000						



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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	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
8611238A8	SSGA FDS MONEY MARKET FUND	2000/12/31	6.184	13JUL00	13JUL00	1.000000	
** HB1P **	785 3,629,883.000		3,629,853.00	30.00		.00	30.00
** HB1P **	CXL 785 -3,629,883.000		-3,629,853.00	-30.00	13JUL00	1.000000	-30.00
** HB1P **	791 4,191,072.860	2000/12/31	6.250	31JUL00	31JUL00	1.000000	.00
** HB1P **	CXL 791 -4,191,072.860		-4,191,072.86	.00	31JUL00	1.000000	.00
8611238A8	TOTAL		.00	.00		.00	.00
863872T98	STUDENT LN MARKETING DISC NOTE	2000/12/20	0.010	30SEP00	30SEP00	1.000000	
** HB1A **	347 25,000,000.000		23,668,888.89	-998,333.33		.00	-998,333.33
** HB1A **	CXL 347 -25,000,000.000		-23,668,888.89	998,333.33	30SEP00	1.000000	998,333.33
** HB1A **	348 25,000,000.000		23,666,666.67	-1,000,000.00	30SEP00	1.000000	-1,000,000.00
** HB1A **	CXL 348 -25,000,000.000		-23,666,666.67	1,000,000.00	30SEP00	1.000000	1,000,000.00
** HB1A **	349 50,000,000.000		47,358,333.33	-1,975,000.00	30SEP00	1.000000	-1,975,000.00
** HB1A **	CXL 349 -50,000,000.000		-47,358,333.33	1,975,000.00	30SEP00	1.000000	1,975,000.00



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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	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
** HB1A **	350 50,000,000.000		47,474,944.44	-1,853,944.45	30SEP00	1.000000	-1,853,944.45
** HB1A **	CXL 350 -50,000,000.000		-47,474,944.44	1,853,944.45	30SEP00	1.000000	1,853,944.45
** HB1A **	550 50,000,000.000		47,358,333.33	22,777.77	30SEP00	1.000000	22,777.77
** HB1A **	551 50,000,000.000		47,474,944.44	116,611.11	30SEP00	1.000000	116,611.11
** HB1A **	552 25,000,000.000		23,666,666.67	-70,805.55	30SEP00	1.000000	-70,805.55
** HB1A **	553 25,000,000.000		23,668,888.89	-68,583.33	30SEP00	1.000000	-68,583.33
863872T98	TOTAL		142,168,833.33	142,168,833.33	.00 L	.00	.00 L
868536004	SUPERVALU INC DTC CP GE	2000/07/21	6.850	18JUL00	18JUL00	1.000000	
** HB10 **	018 2,000,000.000		1,998,871.67	9,527.23		.00	9,527.23
86958M003	SVENSKA HANDELSBANKE DTC MMI G	2001/01/31	6.820	30SEP00	30SEP00	1.000000	
** HB1A **	274 20,000,000.000		19,997,036.89	-18		.00	-18
872649009	TRW INC DTC CP GE	2000/06/20	6.130	20APR00	24APR00	1.000000	
** HB1H **	673 2,000,000.000		1,957,300.00	-5,238.89		.00	-5,238.89
8873H3008	TIME WARNER ENTMT CO DTC CP GE	2000/07/20	6.800	18JUL00	18JUL00	1.000000	
** HB10 **	021 2,000,000.000		1,999,261.11	9,838.89		.00	9,838.89



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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 MAT COST	LOCAL SECTY GN/LS	GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE	GN/LS	GN/LS	GN/LS	NET BAS SECTY GN/LS
89599A008	TRI PARTY REPO CHASE	2000/10/02	6.750	29SEP00	29SEP00	1.000000	
** NB1A **							
	769 49,971,875.00	50,000,000.00		-28,125.00		.00	-28,125.00
	50,000,000.000						
** NB1A **							
	CXL 769 -49,971,875.00	-50,000,000.00		28,125.00		1.000000	28,125.00
	-50,000,000.000					.00	
89599A008	TOTAL		.00	.00 L		.00	.00 L
89989R009	TUPPERWARE CORP YRS DTC CP GE	2000/07/25	6.850	18JUL00	18JUL00	1.000000	
** NB10 **							
	019 1,997,394.44	1,987,822.22		9,572.22		.00	9,572.22
	2,000,000.000						
903993004	USAA CAPITAL CORP DTC CP GE	2000/10/12	6.470	30SEP00	30SEP00	1.000000	
** NB1A **							
	249 24,865,207.94	24,865,208.33		-.39		.00	-.39
	25,000,000.000						
912795DT5	UNITED STATES TREAS BILLS	2000/04/27	0.010	14FEB00	15FEB00	1.000000	
** NB1A **							
	338 74,182,500.00	71,613,916.67		2,568,583.33		.00	2,568,583.33
	75,000,000.000						
912795DU2	UNITED STATES TREAS BILLS	2000/05/04	0.010	04MAY00	04MAY00	1.000000	
** NB1M **							
	025 150,000.00	145,643.08		4,356.92		.00	4,356.92
	150,000.000						
** NB1M **							
	CXL 025 -150,000.00	-145,643.08		-4,356.92		1.000000	-4,356.92
	-150,000.000					.00	
** NB1M **							
	026 2,050,000.00	1,992,584.04		57,415.96		1.000000	57,415.96
	2,050,000.000					.00	
** NB1M **							
	CXL 026 -2,050,000.00	-1,992,584.04		-57,415.96		1.000000	-57,415.96
	-2,050,000.000					.00	
** NB1M **							
	027 50,000.00	49,306.26		693.74		1.000000	693.74
	50,000.000					.00	
** NB1M **							
						1.000000	
						.00	
						1.000000	
						.00	



ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL MAT COST	LOCAL SECTY GN/LS	GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE	GN/LS	GN/LS	GN/LS	NET BAS SECTY GN/LS
	CXL 027 -50,000.000	-50,000.00		-49,306.26		.00	-693.74
** NB1M **							
	028 20,000.000	20,000.00		19,916.46		1.000000	83.54
	20,000.000					.00	
** NB1M **							
	CXL 028 -20,000.000	-20,000.00		-19,916.46		1.000000	-83.54
	-20,000.000					.00	
** NB1M **							
	029 75,000.000	75,000.00		7,376.24		1.000000	67,623.76
	75,000.000					.00	
** NB1M **							
	CXL 029 -75,000.000	-75,000.00		-7,376.24		1.000000	-67,623.76
	-75,000.000					.00	
** NB1M **							
	582 2,050,000.000	2,050,000.00		2,021,292.02		1.000000	28,707.98
	2,050,000.000					.00	
** NB1M **							
	583 150,000.000	150,000.00		147,821.54		1.000000	2,178.46
	150,000.000					.00	
** NB1M **							
912795DU2	TOTAL	2,200,000.00	2,169,113.56	30,886.44 S		.00	30,886.44 S
912795DX6	UNITED STATES TREAS BILLS	2000/05/25	0.010	17APR00	17APR00	1.000000	
** NB1A **							
	464 24,854,597.22	24,644,531.25		210,065.97		.00	210,065.97
	25,000,000.000						
** NB1A **							
	465 49,709,194.45	49,289,062.50		420,131.95		1.000000	420,131.95
	50,000,000.000					.00	
912795DX6	TOTAL	74,563,791.67	73,933,593.75	630,197.92 L		.00	630,197.92 L
912795ED9	UNITED STATES TREAS BILLS	2000/07/20	0.010	12APR00	12APR00	1.000000	
** NB1A **							
	362 49,221,062.50	48,607,194.44		613,868.06		.00	613,868.06
	50,000,000.000						
** NB1A **							
	417 49,226,208.33	48,604,034.73		622,173.60		1.000000	622,173.60
	50,000,000.000					.00	



ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR	GN/LS	NET BAS SECY GN/LS
SHARES/PAR	BASE	BASE	BASE	BASE	GN/LS	GN/LS	GN/LS
** HB1A **	462	24,630,527.77	24,301,701.40	17APR00	17APR00	1.000000	328,826.37
25,000,000.000						.00	
** HB1A **	463	49,261,055.56	48,605,930.56	17APR00	17APR00	1.000000	655,125.00
50,000,000.000						.00	
912795ED9	TOTAL	172,338,854.16	170,118,861.13			.00	2,219,993.03 L
912795EE7	UNITED STATES TREAS BILLS	2000/08/17	0.010	30JUN00	30JUN00	1.000000	
** HB1A **	521	49,626,666.67	48,554,111.11			.00	1,072,555.56
50,000,000.000							
912795ES6	UNITED STATES TREAS BILLS	2001/01/04	0.010	20SEP00	21SEP00	1.000000	
** HB1A **	451	49,135,208.34	47,161,354.17			.00	1,973,854.17
50,000,000.000							
** HB1U **	080	26,578,582.36	26,381,031.75	26OCT00	26OCT00	1.000000	197,550.61
26,900,000.000						.00	
** HB1U **	CXL 080	-26,578,582.36	-26,381,031.75	26OCT00	26OCT00	1.000000	-197,550.61
-26,900,000.000						.00	
** HB1U **	765	26,381,031.75	25,372,808.54	26OCT00	26OCT00	1.000000	1,008,223.21
26,900,000.000						.00	
** HB1U **	CXL 765	-26,381,031.75	-25,372,808.54	26OCT00	26OCT00	1.000000	-1,008,223.21
-26,900,000.000						.00	
** HB1U **	766	26,578,582.36	25,372,808.54	26OCT00	26OCT00	1.000000	1,205,773.82
26,900,000.000						.00	
912795ES6	TOTAL	49,135,208.34	47,161,354.17			.00	1,973,854.17 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	BASE	GN/LS	GN/LS	GN/LS
		26,578,582.36	25,372,808.54			.00	1,205,773.82 S
92344A000	VERIZON GLOBAL FOG DTC MMI G	2000/11/09	6.490	15SEP00	15SEP00	1.000000	
** HB1E **	019	594,041.67	591,779.33			.00	2,262.34
600,000.000							
** HB1E **	007	1,181,632.00	1,181,280.67	27OCT00	27OCT00	1.000000	351.33
1,200,000.000						.00	
92344A000	TOTAL	1,775,673.67	1,773,060.00			.00	2,613.67 L
92552H002	VIACOM INC	DTC CP GE	2000/12/11	6.730	11DEC00	11DEC00	1.000000
** HB1Y **	140	10,000,000.00	9,925,222.22			.00	74,777.78
10,000,000.000							
9283H2004	VISTEON CORP	DTC MMI G	2000/07/21	6.850	17JUL00	18JUL00	1.000000
** HB1E **	021	899,330.00	895,205.00			.00	4,125.00
900,000.000							
96216E008	WEYERHAEUSER CO	DTC MMI G	2000/10/17	6.590	30SEP00	30SEP00	1.000000
** HB1A **	277	19,820,605.34	19,820,605.56			.00	-.22
20,000,000.000							
99EKES007	BANK OF SCOTLAND	USD TIME	2000/10/10	6.560	30SEP00	30SEP00	1.000000
** HB1A **	279	30,000,000.33	30,000,000.00			.00	.33
30,000,000.000							
** HB1A **	CXL 279	-30,000,000.33	-30,000,000.00	30SEP00	30SEP00	1.000000	-.33
-30,000,000.000						.00	
** HB1U **	516	30,000,000.00	29,682,933.33	10OCT00	10OCT00	1.000000	317,066.67
30,000,000.000						.00	
** HB1U **	CXL 516	-30,000,000.00	-29,682,933.33	10OCT00	10OCT00	1.000000	-317,066.67
-30,000,000.000						.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	NET SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS			NET BAS SECY GN/LS
99EKES007	TOTAL						
		.00	.00	.00 L		.00	.00 L
		.00	.00	.00 S		.00	.00 S
USD TOTAL		.00	.00	.00		.00	.00
	1,842,171,165.32	1,828,718,443.49	13,452,721.83 L			.00	13,452,721.83 L
	214,812,306.01	209,040,627.75	5,771,678.26 S			.00	5,771,678.26 S
CASH EQUIV TOTAL		.00	.00	.00		.00	.00
	1,842,171,165.32	1,828,718,443.49	13,452,721.83 L			.00	13,452,721.83 L
	963,466,824.09	956,618,705.61	5,648,108.25 S			1,200,010.23	6,848,118.48 S

Subtotal 2,805,637,989.41 2,785,337,149.10 19,100,830.08 1,200,010.23 20,300,840.31



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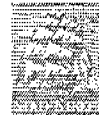
ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	BASE CURR	GN/LS	NET SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS			NET BAS SECY GN/LS
FOREIGN CASH							
** ARGENTINE PESO **							
ARS	ARGENTINE PESO			15FEB00	15FEB00	1.000900	
** MBIN **	008	67,500.00	67,500.00	.00		.06	.00
	67,500.000	67,439.30	67,439.36	.00			.06
** MBIN **	CXL 008	-67,500.00	-67,500.00	.00	15FEB00	15FEB00	1.000900
	-67,500.000	-67,439.30	-67,439.36	.00		-.06	-.00
** MBIN **	011	67,500.00	67,500.00	.00	15MAR00	15MAR00	0.999825
	67,500.000	67,511.81	67,526.32	.00		14.51	14.51
** MBIN **	012	67,564.02	67,564.02	.00	24MAR00	24MAR00	0.999520
	67,564.020	67,596.47	67,590.36	.00		-6.11	-6.11
** MBIN **	014	681.21	681.21	.00	07APRO0	07APRO0	0.999450
	681.210	681.58	681.54	.00		-.04	-.04
** MBIN **	018	67,446.27	67,446.27	.00	14AUG00	14AUG00	0.999825
	67,446.270	67,458.08	67,458.07	.00		.01	.00
** MBIN **	CXL 018	-67,446.27	-67,446.27	.00	14AUG00	14AUG00	0.999825
	-67,446.270	-67,458.08	-67,458.07	.00		-.01	-.00
ARS TOTAL		135,745.23	135,745.23	.00		8.36	.00
		135,789.86	135,798.22	.00			8.36

** AUSTRALIAN DOLLAR **							
AUD	AUSTRALIAN DOLLAR			10FEB00	10FEB00	1.582762	
** MBIN **	678	350,000.00	350,000.00	.00		.01	.00
	350,000.000	221,132.43	221,132.42	.00			.01
** MBIN **	910	140,000.00	140,000.00	.00	15MAR00	15MAR00	1.629691
	140,000.000	85,905.86	85,969.13	.00		63.27	-.00
** MBIN **				.00	15MAR00	15MAR00	1.629691
							63.27



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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
<b>OPTIONS</b>							
<b>** GERMANY **</b>				<b>** EURO CURRENCY **</b>			
99X018800	PLN CALL / EUR PUT NOV00 3.85 CALL			10NOV00	10NOV00	1.159353	
** WB1R **	592 .00	5,460.00	5,460.00	XN			5,460.00
	14,000.000 .00	4,955.77	4,709.52			246.25	4,955.77
<b>GERMANY TOTAL</b>	<b>.00</b>	<b>.00</b>	<b>.00</b>	<b>.00</b>	<b>.00</b>	<b>.00</b>	<b>.00</b>
	.00	5,460.00	5,460.00	S			5,460.00 S
	.00	4,955.77	4,709.52	S		246.25	4,955.77 S
<b>** POLAND **</b>							
99X020244	PLN CALL / EUR PUT NOV00 3.85 PUT			10NOV00	10NOV00	1.159353	
** WB1R **	593 .00	2,170.00	-2,170.00	XB			-2,170.00
	14,000.000 .00	1,859.15	-1,871.73			12.58	-1,859.15
<b>POLAND TOTAL</b>	<b>.00</b>	<b>2,170.00</b>	<b>-2,170.00</b>	<b>S</b>		<b>12.58</b>	<b>-2,170.00 S</b>
	.00	1,859.15	-1,871.73	S			-1,859.15 S
<b>EUR TOTAL</b>	<b>.00</b>	<b>7,630.00</b>	<b>3,290.00</b>	<b>S</b>		<b>258.83</b>	<b>3,290.00 S</b>
	.00	6,814.92	2,837.79	S			3,096.62 S
<b>** US DOLLAR **</b>				<b>** US DOLLAR **</b>			
12599J985	U S TREAS BONDS FUTURES MAY00 96 CALL			03MAR00	06MAR00	1.000000	
** WB1H **	330 46,055.79	10,065.00	-35,990.79			.00	-35,990.79
	33.000						
** WB1H **	658 98,950.00	12,200.00	-86,750.00	17APR00	18APR00	1.000000	-86,750.00
	40.000					.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
12599J985	TOTAL	145,005.79	22,265.00	-122,740.79 L		.00	-122,740.79 L
12599J993	U S TREAS BONDS FUTURES MAY00 94 CALL			02FEB00	03FEB00	1.000000	
** WB1H **	127 12,613.16	5,635.00	-6,978.16			.00	-6,978.16
	7.000						
** WB1H **	128 5,311.89	2,415.00	-2,896.89	02FEB00	03FEB00	1.000000	-2,896.89
	3.000					.00	
** WB1H **	129 5,358.75	2,415.00	-2,943.75	02FEB00	03FEB00	1.000000	-2,943.75
	3.000					.00	
** WB1H **	581 212,257.50	28,910.67	-183,346.83	10APR00	11APR00	1.000000	-183,346.83
	39.000					.00	
** WB1H **	669 148,522.50	25,163.30	-123,359.20	19APR00	20APR00	1.000000	-123,359.20
	42.000					.00	
12599J993	TOTAL	384,063.80	64,538.97	-319,524.83 L		.00	-319,524.83 L
12599K974	CHBS ERISA INDEX FEB00 100 CA LL			29FEB00	29FEB00	1.000000	
** WB1H **	307 .00	24,000.00	-24,000.00			.00	-24,000.00
	2,400.000						
12599K982	CHBS ERISA INDEX FEB00 100 PU T			29FEB00	29FEB00	1.000000	
** WB1H **	308 .00	24,000.00	24,000.00			.00	24,000.00
	2,400.000						
28099A993	EURODOLLAR 000B16 1.1 CALL			16AUG00	16AUG00	1.000000	
** WB1A **	189 .00	1,270,000.00	-1,270,000.00			.00	-1,270,000.00
	200,000,000.000						



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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 PRINCIPAL NET	BASE COST	BASE COST	SECTY GN/LS	GN/LS	GN/LS	NET BAS SECTY GN/LS
28099Z964	EURODOLLAR FUTURES MAR01 92.7 5 PUT			06JUL00	07JUL00	1.000000	
** HBIE **							
	080	2,205.00	4,095.00	1,890.00		.00	1,890.00
	6.000						
28099Z972	EURODOLLAR FUTURES MAR01 93.2 5 CALL			06JUL00	07JUL00	1.000000	
** HBIE **							
	079	1,980.00	1,995.00	15.00		.00	15.00
	6.000						
29899B959	EURODOLLAR 001006 1.1 CALL			06OCT00	06OCT00	1.000000	
** HB1A **							
	318	.00	960,000.00	-960,000.00		.00	-960,000.00
	200,000,000.000						
29899P966	EURODOLLAR FUTURES SEP01 93.5 CALL			14DEC00	15DEC00	1.000000	
** HB1H **							
	049	78,800.00	68,700.00	10,100.00		.00	10,100.00
	40.000						
** HB1H **							
	050	168,447.50	120,502.50	47,945.00	18DEC00	19DEC00	1.000000
	73.000						.00
							47,945.00
29899P966	TOTAL	247,247.50	189,202.50	58,045.00 L		.00	58,045.00 L
29899Y948	EURODOLLAR 3MO FUTURES SEP00 93.25 PUT			15SEP00	15SEP00	1.000000	
** HB1H **							
	148	.00	3,360.00	-3,360.00		.00	-3,360.00
	42.000						
299993949	EURODOLLAR FUTURES SEP00 92.7 5 CALL			01MAR00	02MAR00	1.000000	
** HB1H **							
	311	5,030.00	3,920.00	1,110.00		.00	1,110.00
	4.000						
** HB1H **							
	312	4,980.00	3,920.00	1,060.00	01MAR00	02MAR00	1.000000
	4.000						.00
							1,060.00
** HB1H **							
	472	2,490.00	1,960.00	530.00	23MAR00	24MAR00	1.000000
	2.000						.00
							530.00
** HB1H **							
	580	5,975.00	4,900.00	1,075.00	10APR00	11APR00	1.000000
	5.000						.00
							1,075.00

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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	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	SECTY GN/LS	GN/LS	GN/LS	NET BAS SECTY GN/LS
** HB1H **				10APR00	11APR00	1.000000	
	582	5,850.00	4,900.00	950.00		.00	950.00
	5.000						
** HB1H **							
	117	17,710.00	27,440.00	-9,730.00	06JUN00	07JUN00	1.000000
	28.000						.00
							-9,730.00
299993949	TOTAL	42,035.00	47,040.00	-5,005.00 L		.00	-5,005.00 L
91999M988	U S TREAS BONDS FUTURES FEB00 93 CALL			28JAN00	31JAN00	1.000000	
** HB1H **							
	100	22,110.00	5,546.28	-16,563.72		.00	-16,563.72
	22.000						
** HB1H **							
	101	5,936.28	1,376.28	-4,560.00	28JAN00	31JAN00	1.000000
	6.000						.00
							-4,560.00
** HB1H **							
	102	5,842.50	1,376.28	-4,466.22	28JAN00	31JAN00	1.000000
	6.000						.00
							-4,466.22
91999M988	TOTAL	33,888.78	8,298.84	-25,589.94 L		.00	-25,589.94 L
92299P929	U S TREAS BONDS FUTURES FEB00 96 CALL			07FEB00	08FEB00	1.000000	
** HB1H **							
	137	3,317.02	28,329.52	25,012.50		.00	25,012.50
	29.000						
92299R966	U S TREAS BONDS FUTURES FEB00 98 CALL			18FEB00	18FEB00	1.000000	
** HB1E **							
	754	.00	25,528.13	25,528.13		.00	25,528.13
	35.000						
92299S915	U S TREAS BONDS FUTURES FEB00 94 CALL			12JAN00	13JAN00	1.000000	
** HB1H **							
	791	7,391.25	43,686.92	36,295.67		.00	36,295.67
	73.000						
** HB1E **							
	755	.00	9,618.75	9,618.75	18FEB00	18FEB00	1.000000
	45.000						.00
							9,618.75

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ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	LOCAL	TRD DT	STL DT	SELL RATE	NET	SECY	GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	BASE	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
92299S915	TOTAL		7,391.25	53,305.67			.00	45,914.42	L	45,914.42 L
92299B968	U S TREAS NOTES 10YR FUTURES	FEB00 94	PUT		18FEB00	18FEB00	1.000000			
** WB1H **	753	.00	15,787.50		15,787.50		.00			15,787.50
	30.000									
92499B985	U S TREAS NOTES 10YR FUTURES	FEB00 93	PUT		28JAN00	31JAN00	1.000000			
** WB1H **	103	9,030.00	10,829.57		1,799.57		.00			1,799.57
	56.000									
92499U975	U S TREAS NOTES 10YR FUTURES	MAY00 99	CALL		27MAR00	28MAR00	1.000000			
** WB1H **	484	7,307.01	15,896.25		8,589.24		.00			8,589.24
	27.000									
924993942	U S TREAS BONDS FUTURES	MAY00 98	CALL		14FEB00	15FEB00	1.000000			
** WB1H **	188	12,870.00	22,210.66		9,340.66		.00			9,340.66
	24.000									
924993959	U S TREAS BONDS FUTURES	MAY00 90	PUT		03APR00	04APR00	1.000000			
** WB1H **	509	1,245.12	20,070.00		18,824.88		.00			18,824.88
	24.000									
924997976	U S TREAS BONDS FUTURES	MAY00 92	PUT		11APR00	12APR00	1.000000			
** WB1H **	594	415.04	7,960.00		7,544.96		.00			7,544.96
	8.000									
** WB1H **	659	607.50	9,923.76		9,316.26	17APR00	1.000000			9,316.26
	9.000					18APR00	.00			
924997976	TOTAL		1,022.54	17,883.76			.00	16,861.22	L	16,861.22 L
92999P922	U S TREAS BONDS FUTURES	MAR00 93	PUT		24MAR00	24MAR00	1.000000			
** WB1H **	481	.00	4,083.75		4,083.75		.00			4,083.75
	27.000									



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ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	LOCAL	TRD DT	STL DT	SELL RATE	NET	SECY	GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	BASE	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
92999R993	U S TREAS BONDS FUTURES	MAR00 95	PUT		24MAR00	24MAR00	1.000000			
** WB1H **	480	.00	9,205.69		-9,205.69		.00			-9,205.69
	13.000									
93099E981	U S TREAS BONDS FUTURES	AUG00 92	PUT		17APR00	18APR00	1.000000			
** WB1H **	657	12,791.25	13,365.00		573.75		.00			573.75
	27.000									
** WB1H **	200	416.26	677.50		16JUN00	19JUN00	1.000000			261.24
	2.000				261.24		.00			261.24
93099E981	TOTAL		13,207.51	14,042.50			.00	834.99	L	834.99 L
930992920	U S TREAS BONDS FUTURES	AUG00 102	CALL		05MAY00	08MAY00	1.000000			
** WB1H **	742	2,080.00	11,170.08		9,090.08		.00			9,090.08
	16.000									
930992946	U S TREAS BONDS FUTURES	AUG00 94	PUT		06JUN00	07JUN00	1.000000			
** WB1H **	116	1,385.00	1,708.76		323.76		.00			323.76
	2.000									
** WB1H **	486	259.40	4,271.90		26JUL00	27JUL00	1.000000			4,012.50
	5.000				4,012.50		.00			4,012.50
** WB1H **	728	.00	7,689.42		18AUG00	18AUG00	1.000000			7,689.42
	9.000				7,689.42		.00			7,689.42
930992946	TOTAL		1,644.40	13,670.08			.00	12,025.68	L	12,025.68 L
93199U968	U S TREAS NOTES 5YR FUTURES	O CT00 100.5	CALL		19OCT00	20OCT00	1.000000			
** WB1H **	377	6,622.56	4,627.56		-1,995.00		.00			-1,995.00
	12.000									
** WB1H **	400	.00	14,268.31		20OCT00	20OCT00	1.000000			14,268.31
	37.000				14,268.31		.00			14,268.31



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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 SECY GN/LS
	SHARES/PAR	BASE	BASE	SECTY GN/LS			NET BAS SECTY GN/LS
93199U968	TOTAL	6,622.56	18,895.87	12,273.31 L		.00	12,273.31 L
93199Y994	U S TREAS NOTES 5YR FUTURES	0 CT00	100 PUT	200CT00	200CT00	1.000000	
** HB1H **	401	.00	12,005.00	12,005.00		.00	12,005.00
	49.0000						
93599B990	U S TREAS NOTES 5YR FUTURES	N OV00	99.5 PUT	24NOV00	24NOV00	1.000000	
** HB1H **	630	.00	5,719.00	-5,719.00		.00	-5,719.00
	50.0000						
USD TOTAL		922,163.28	2,917,428.34	-2,443,224.32 L		.00	-2,443,224.32 L
OPTIONS TOTAL		922,163.28	2,917,428.34	-2,443,224.32 L		.00	-2,443,224.32 L
		.00	6,814.92	2,837.79 S		258.83	3,096.62 S

Subtotal 922,163.28 2,924,243.26 -2,440,386.53 258.83 -2,440,127.70



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USD	US DOLLAR	LOCAL SEC GAIN	LOCAL CURR GAIN	LOCAL TOTAL GAIN
		BASE SEC GAIN	BASE CURR GAIN	BASE TOTAL GAIN
<b>GROSS GAINS</b>				
	EQUITY	3,672,966,169.77 L	.00 L	3,672,966,169.77 L
		3,672,966,169.77 L	.00 L	3,672,966,169.77 L
	FIXED INCOME	158,356,614.32 L	.00 L	158,356,614.32 L
		158,356,614.32 L	.00 L	158,356,614.32 L
		12,319,213.64 S	.00 S	12,319,213.64 S
		12,319,213.64 S	.00 S	12,319,213.64 S
	CASH EQUIV	14,126,258.22 L	.00 L	14,126,258.22 L
		14,126,258.22 L	.00 L	14,126,258.22 L
		5,771,678.26 S	.00 S	5,771,678.26 S
		5,771,678.26 S	.00 S	5,771,678.26 S
	OPTIONS	308,640.93 L	.00 L	308,640.93 L
		308,640.93 L	.00 L	308,640.93 L
	CURRENCY TOTAL	3,845,757,683.24 L	.00 L	3,845,757,683.24 L
		3,845,757,683.24 L	.00 L	3,845,757,683.24 L
		18,090,891.90 S	.00 S	18,090,891.90 S
		18,090,891.90 S	.00 S	18,090,891.90 S



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ASSET ID TICKER	SECURITY DESCRIPTION LOT 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	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR NET BASE GN/LS	RSN	
(CONTINUED)		USD - US DOLLAR							
	.00	15,787.50		15,787.50 S		.00 S	15,787.50 S		
92999P922 ** WBLH **	U S TREAS BONDS FUTURES 481 XW	MAR00 93 PUT		24MAR00	24MAR00	1.000000	09MAR00 TO 09MAR00		
	.00	4,083.75		4,083.75 S		.00 S	27.000	4,083.75 S	
930992946 ** WBLH **	U S TREAS BONDS FUTURES 728 XW	AUG00 94 PUT		18AUG00	18AUG00	1.000000	13APR00 TO 13APR00		
	.00	7,689.42		7,689.42 S		.00 S	9.000	7,689.42 S	
93199U968 ** WBLH **	U S TREAS NOTES 5YR FUTURES 400 XW	OCT00 100.5 CALL		20OCT00	20OCT00	1.000000	14SEP00 TO 14SEP00		
	.00	14,268.31		14,268.31 S		.00 S	37.000	14,268.31 S	
93199Y994 ** WBLH **	U S TREAS NOTES 5YR FUTURES 401 XW	OCT00 100 PUT		20OCT00	20OCT00	1.000000	14SEP00 TO 14SEP00		
	.00	12,005.00		12,005.00 S		.00 S	49.000	12,005.00 S	
USD TOTAL									
	2,632 CTRS	.00	112,980.86	.00 LT		.00 LT		.00 LT	
				112,980.86 ST		.00 ST	112,980.86 ST	.00 ST	
				.00 S3		.00 S3		.00 S3	
				.00 5Y		.00 5Y		.00 5Y	
OPTIONS EXPIRE-WRITTEN TOTAL									
	16,632 CTRS	.00	117,936.63	.00 LT		.00 LT		.00 LT	
				117,690.38 ST		246.25 ST	117,936.63 ST	.00 ST	
				.00 S3		.00 S3		.00 S3	
				.00 5Y		.00 5Y		.00 5Y	



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TICKER LOT	ASSET ID CONTRACTS	SECURITY TRD DATE	DESCRIPTION LOCAL - NOTIONAL	NOTIONAL COST	CLOSE EX. RATE	FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS	NET BASE FUTURE GN/LS
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FUTURES

SELL TO CLOSE

AUD - AUSTRALIAN DOLLAR

IR	99X011482		AUSTRALIA BBILL 90DASEP00		1.515610			01NOV99 TO 01NOV99	
649	** WB1M **	1	04JAN00	.00	984,297.09	-1,121.51 S			
	100,000,000.00			.00	628,276.83	-739.97 S	.00 S		-739.97 S
					1.515610			23NOV99 TO 23NOV99	
650	** WB1M **	1	04JAN00	.00	984,201.54	-1,002.13 S			
	100,000,000.00			.00	626,345.86	-661.21 S	.00 S		-661.21 S
					1.515610			29NOV99 TO 29NOV99	
651	** WB1M **	1	04JAN00	.00	984,034.38	-763.46 S			
	100,000,000.00			.00	626,436.29	-503.73 S	.00 S		-503.73 S
					1.500150			02DEC99 TO 08DEC99	
074	** WB1M **	3	13JAN00	.00	2,953,584.23	-4,343.48 S			
	300,000,000.00			.00	1,879,464.72	-2,895.37 S	.00 S		-2,895.37 S
					1.577287			08DEC99 TO 08DEC99	
526	** WB1M **	2	01FEB00	.00	1,969,167.68	-2,244.32 S			
	200,000,000.00			.00	1,256,722.81	-1,422.90 S	.00 S		-1,422.90 S
					1.571091			08DEC99 TO 09DEC99	
588	** WB1M **	2	02FEB00	.00	1,969,143.78	-2,744.96 S			
	200,000,000.00			.00	1,258,972.05	-1,747.17 S	.00 S		-1,747.17 S
					1.571091			09DEC99 TO 09DEC99	
589	** WB1M **	1	02FEB00	.00	984,559.94	-1,336.69 S			
	100,000,000.00			.00	630,610.64	-850.80 S	.00 S		-850.80 S
					1.571091			05JAN00 TO 05JAN00	
590	** WB1M **	1	02FEB00	.00	983,342.45	-71.53 S			
	100,000,000.00			.00	646,350.99	-45.53 S	.00 S		-45.53 S



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	NOTIONAL PAR	STL DATE	BASE - PROCEEDS			FUTURE GN/LS			

(CONTINUED)

AUD - AUSTRALIAN DOLLAR

					1.571091			05JAN00 TO 05JAN00	
** WB1M **									
591	300,000,000.00	3 02FEB00	.00	2,950,051.19		763.18 S			
			.00	1,939,068.66		485.77 S	.00 S		485.77 S
					1.568627			05JAN00 TO 05JAN00	
** WB1M **									
617	200,000,000.00	2 03FEB00	.00	1,966,780.27		-476.79 S			
			51.66	1,292,764.67		-303.96 S	.00 S		-303.96 S
					1.589825			05JAN00 TO 05JAN00	
** WB1M **									
725	200,000,000.00	2 10FEB00	.00	1,966,875.66		190.80 S			
			.00	1,292,827.37		120.01 S	.00 S		120.01 S
					1.589319			07JAN00 TO 10JAN00	
** WB1M **									
748	300,000,000.00	3 11FEB00	.00	2,949,955.82		715.42 S			
			.00	1,935,662.66		450.15 S	.00 S		450.15 S
					1.589319			10JAN00 TO 12JAN00	
** WB1M **									
749	400,000,000.00	4 11FEB00	.00	3,933,036.08		1,001.44 S			
			.00	2,584,299.27		630.11 S	.00 S		630.11 S
					1.584534			14JAN00 TO 14JAN00	
** WB1M **									
056	100,000,000.00	1 17FEB00	.00	983,294.76		166.92 S			
			64.70	655,857.60		105.34 S	.00 S		105.34 S
					1.632386			18JAN00 TO 18JAN00	
** WB1M **									
230	100,000,000.00	1 28FEB00	.00	983,223.25		930.53 S			
			.00	653,155.21		570.04 S	.00 S		570.04 S
					1.661957			18JAN00 TO 18JAN00	
** WB1M **									
419	100,000,000.00	1 06MAR00	.00	983,270.92		954.51 S			
			.00	653,186.87		574.33 S	.00 S		574.33 S
					1.661957			19JAN00 TO 19JAN00	
** WB1M **									
421	400,000,000.00	4 06MAR00	.00	3,932,606.96		3,912.60 S			
			.00	2,609,677.98		2,354.21 S	.00 S		2,354.21 S



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TICKER LOT	ASSET ID CONTRACTS NOTIONAL PAR	SECURITY TRD DATE STL DATE	DESCRIPTION LOCAL - NOTIONAL BASE - PROCEEDS	CLOSE NOTIONAL COST	EX. RATE FUTURE GN/LS FUTURE GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS
(CONTINUED)						
AUD - AUSTRALIAN DOLLAR						
					1.641766	19JAN00 TO 31JAN00
** WB1M **						
537	25	08MAR00	.00	24,582,774.61	18,681.89 S	
	2500,000,000.00		.00	15,947,026.25	11,379.14 S	.00 S 11,379.14 S
					1.641766	08FEB00 TO 07MAR00
** WB1M **						
538	14	08MAR00	.00	13,769,777.48	7,372.34 S	
	1400,000,000.00		.00	8,575,364.58	4,490.50 S	.00 S 4,490.50 S
					1.715854	14JUN00 TO 14JUN00
** WB1M **						
648	1	15AUG00	.00	984,918.60	-812.59 S	
	100,000,000.00		.00	592,428.54	-473.58 S	.00 S -473.58 S
					1.742767	14JUN00 TO 14JUN00
** WB1M **						
799	2	25AUG00	.00	1,969,837.20	-1,768.44 S	
	200,000,000.00		.00	1,184,857.07	-1,014.73 S	.00 S -1,014.73 S
99X011482 TOTAL			.00	73,768,733.89	18,003.73 S	.00 .00
			116.36	47,469,356.92	10,500.65 S	.00 10,500.65 S
			.00	.00	.00	.00 .00
			.00	.00	.00	.00 .00
IR	99X012969	AUSTRALIA BBILL 90DAMAR00			1.653165	08DEC99 TO 08DEC99
** WB1M **						
471	1	07MAR00	.00	986,283.90	-527.41 S	
	100,000,000.00		.00	629,446.38	-319.03 S	.00 S -319.03 S
IR	99X012977	AUSTRALIA BBILL 90DAJUN00			1.498127	14JAN00 TO 19JAN00
** WB1M **						
173	3	20JAN00	.00	2,952,437.46	-47.79 S	
	300,000,000.00		.00	1,965,930.06	-31.90 S	.00 S -31.90 S
					1.563232	01FEB00 TO 01FEB00
** WB1M **						
641	1	04FEB00	.00	984,464.34	-382.21 S	
	100,000,000.00		250.92	624,150.39	-244.50 S	.00 S -244.50 S
					1.589825	01FEB00 TO 01FEB00
** WB1M **						
764	10	14FEB00	.00	9,844,715.10	-310.60 S	



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(CONTINUED)							
AUD - AUSTRALIAN DOLLAR							
	1000,000,000.00			.00	6,241,549.37	-195.37 S	.00 S -195.37 S
						1.589825	01FEB00 TO 01FEB00
** WB1M **							
765	700,000,000.00	7 14FEB00		.00	6,891,584.98	-334.60 S	.00 S -210.46 S
				.00	4,369,264.88	-210.46 S	
						1.589825	01FEB00 TO 01FEB00
** WB1M **							
766	400,000,000.00	4 14FEB00		.00	3,938,048.56	-95.60 S	.00 S -60.13 S
				.00	2,496,722.78	-60.13 S	
						1.589825	01FEB00 TO 03FEB00
** WB1M **							
767	700,000,000.00	7 14FEB00		.00	6,888,479.66	3,105.32 S	.00 S 1,953.24 S
				.00	4,387,960.00	1,953.24 S	
						1.589825	03FEB00 TO 03FEB00
** WB1M **							
768	700,000,000.00	7 14FEB00		.00	6,888,240.66	3,511.62 S	.00 S 2,208.81 S
				.00	4,391,253.42	2,208.81 S	
						1.587049	03FEB00 TO 03FEB00
** WB1M **							
791	1300,000,000.00	13 15FEB00		.00	12,792,542.44	5,804.68 S	.00 S 3,657.53 S
				.00	8,155,245.81	3,657.53 S	
						1.587049	03FEB00 TO 08FEB00
** WB1M **							
792	1300,000,000.00	13 15FEB00		.00	12,792,733.44	5,924.38 S	.00 S 3,732.95 S
				.00	8,143,362.82	3,732.95 S	
						1.587049	08FEB00 TO 08FEB00
** WB1M **							
793	700,000,000.00	7 15FEB00		.00	6,888,049.66	3,200.72 S	.00 S 2,016.77 S
				.00	4,368,401.10	2,016.77 S	
						1.587049	08FEB00 TO 08FEB00
** WB1M **							
794	400,000,000.00	4 15FEB00		.00	3,936,185.28	1,958.88 S	.00 S 1,234.29 S
				.00	2,496,328.71	1,234.29 S	
						1.586797	08FEB00 TO 10FEB00
** WB1M **							
052	2300,000,000.00	23 16FEB00		.00	22,639,980.26	1,600.39 S	.00 S 1,008.57 S
				.00	14,261,015.99	1,008.57 S	



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(CONTINUED)									
AUD - AUSTRALIAN DOLLAR									
					1.718803			15MAR00 TO 10MAY00	
** WB1M **									
055	3	05JUN00		.00	2,954,062.55	836.77 S			
				.00	1,748,424.15	486.83 S		.00 S	486.83 S
99X012977 TOTAL									
				.00	100,391,524.39	24,771.96 S			
				250.92	63,649,609.48	15,556.63 S		.00	.00
				.00		.00		.00	15,556.63 S
				.00		.00		.00	.00
IR		99X012985	AUSTRALIA BBILL 90DADEC00						
** WB1M **					1.515610			08DEC99 TO 08DEC99	
652	1	04JAN00		.00	984,010.50	-1,501.85 S			
				.00	627,995.50	-990.92 S		.00 S	-990.92 S
** WB1M **					1.515610			08DEC99 TO 08DEC99	
653	1	04JAN00		.00	984,034.38	-1,454.31 S			
				.00	628,010.74	-959.55 S		.00 S	-959.55 S
** WB1M **					1.568627			08DEC99 TO 08DEC99	
616	1	03FEB00		.00	984,034.38	-1,573.33 S			
				51.66	628,010.74	-1,003.00 S		.00 S	-1,003.00 S
** WB1M **					1.589825			08DEC99 TO 08DEC99	
726	1	10FEB00		.00	984,034.38	-1,144.74 S			
				.00	628,010.74	-720.04 S		.00 S	-720.04 S
** WB1M **					1.589319			08DEC99 TO 08DEC99	
745	1	11FEB00		.00	984,034.38	-1,120.92 S			
				.00	628,010.74	-705.28 S		.00 S	-705.28 S
** WB1M **					1.589319			09DEC99 TO 09DEC99	
746	1	11FEB00		.00	983,962.75	-1,073.11 S			
				.00	630,228.14	-675.20 S		.00 S	-675.20 S
** WB1M **					1.589319			17DEC99 TO 17DEC99	
747	2	11FEB00		.00	1,966,208.16	-476.52 S			





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TICKER LOT	ASSET ID	SECURITY DESCRIPTION	TRD DATE	LOCAL - NOTIONAL	NOTIONAL COST	CLOSE EX. RATE	FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS	NET BASE FUTURE GN/LS
(CONTINUED)										
AUD - AUSTRALIAN DOLLAR										
	200,000,000.00			.00	1,263,681.98		-299.83 S			.00 S -299.83 S
	** WB1M **					1.609787			05JAN00 TO 05JAN00	
143	300,000,000.00	3	23FEB00	.00	2,948,406.91		1,405.85 S			.00 S 873.31 S
				.00	1,937,987.86		873.31 S			
	** WB1M **					1.632386			06JAN00 TO 07JAN00	
231	200,000,000.00	2	28FEB00	.00	1,965,398.23		2,097.65 S			.00 S 1,285.03 S
				.00	1,288,023.75		1,285.03 S			
	** WB1M **					1.661957			12JAN00 TO 12JAN00	
420	100,000,000.00	1	06MAR00	.00	982,437.25		1,167.54 S			.00 S 702.51 S
				.00	647,229.66		702.51 S			
	** WB1M **					1.628664			18JAN00 TO 19JAN00	
619	300,000,000.00	3	10MAR00	.00	2,947,549.77		2,763.72 S			.00 S 1,696.92 S
				.00	1,956,681.83		1,696.92 S			
	** WB1M **					1.627339			20JAN00 TO 20JAN00	
182	200,000,000.00	2	28MAR00	.00	1,965,064.92		1,000.26 S			.00 S 614.66 S
				.00	1,311,680.83		614.66 S			
	** WB1M **					1.627339			21JAN00 TO 21JAN00	
183	100,000,000.00	1	28MAR00	.00	982,508.65		571.60 S			.00 S 351.25 S
				.00	651,501.49		351.25 S			
	** WB1M **					1.672800			21JAN00 TO 24JAN00	
532	300,000,000.00	3	14APR00	.00	2,947,644.98		4,458.16 S			.00 S 2,665.09 S
				.00	1,937,879.93		2,665.09 S			
	** WB1M **					1.672800			28JAN00 TO 28JAN00	
533	200,000,000.00	2	14APR00	.00	1,965,255.36		2,861.16 S			.00 S 1,710.40 S
				.00	1,262,676.57		1,710.40 S			
	** WB1M **					1.672800			28JAN00 TO 28JAN00	
534	100,000,000.00	1	14APR00	.00	982,627.68		1,454.45 S			.00 S 869.47 S
				.00	631,338.28		869.47 S			



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TICKER LOT	ASSET ID CONTRACTS	SECURITY TRD DATE	DESCRIPTION LOCAL - NOTIONAL	NOTIONAL COST	CLOSE EX. RATE	FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS	NET BASE FUTURE GN/LS
(CONTINUED)									
AUD - AUSTRALIAN DOLLAR									
					1.675603			28JAN00 TO 28JAN00	
** WB1M **	1	19APR00		982,627.68		1,669.41 S			
607	100,000,000.00		.00	631,338.28		996.30 S		.00 S	996.30 S
			.00		1.688618			28JAN00 TO 28JAN00	
** WB1M **	2	04MAY00		1,965,255.36		1,143.46 S			
129	200,000,000.00		.00	1,262,676.57		677.16 S		.00 S	677.16 S
			.00		1.749781			28JAN00 TO 28JAN00	
** WB1M **	1	19MAY00		982,627.68		547.90 S			
508	100,000,000.00		115.20	631,338.29		313.12 S		.00 S	313.12 S
			.00		1.742160			28JAN00 TO 01FEB00	
** WB1M **	4	22MAY00		3,930,772.65		2,597.15 S			
529	400,000,000.00		7.20	2,510,288.65		1,490.77 S		.00 S	1,490.77 S
			.00		1.742160			22FEB00 TO 25FEB00	
** WB1M **	2	22MAY00		1,966,565.72		166.86 S			
530	200,000,000.00		7.20	1,214,156.91		95.78 S		.00 S	95.78 S
			.00		1.733703			25FEB00 TO 08MAR00	
** WB1M **	8	23MAY00		7,868,194.30		1,407.46 S			
547	800,000,000.00		.00	4,793,008.55		811.82 S		.00 S	811.82 S
			.00		1.750393			08MAR00 TO 08MAR00	
** WB1M **	1	24MAY00		983,557.08		310.19 S			
573	100,000,000.00		.00	599,084.62		177.21 S		.00 S	177.21 S
			.00		1.757469			08MAR00 TO 08MAR00	
** WB1M **	3	29MAY00		2,950,766.66		1,479.73 S			
681	300,000,000.00		.00	1,797,311.97		841.96 S		.00 S	841.96 S
			.00		1.753463			08MAR00 TO 08MAR00	
** WB1M **	1	31MAY00		983,604.79		429.59 S			
720	100,000,000.00		.00	599,113.68		245.00 S		.00 S	245.00 S



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TICKER LOT	ASSET ID CONTRACTS	SECURITY TRD DATE	DESCRIPTION LOCAL - NOTIONAL BASE - PROCEEDS	NOTIONAL COST	CLOSE EX. RATE FUTURE GN/LS FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS
(CONTINUED) AUD - AUSTRALIAN DOLLAR							
					1.753463		08MAR00 TO 17MAR00
** WB1M **							
721	3	31MAY00	.00	2,950,957.52	1,217.26 S		
	300,000,000.00		.00	1,795,460.73	694.21 S	.00 S	694.21 S
					1.720578		17MAR00 TO 21MAR00
** WB1M **							
787	6	02JUN00	.00	5,901,938.90	4,560.40 S		
	600,000,000.00		.00	3,581,099.77	2,650.51 S	.00 S	2,650.51 S
					1.695202		21MAR00 TO 21MAR00
** WB1M **							
112	1	06JUN00	.00	983,580.94	931.20 S		
	100,000,000.00		.00	597,033.63	549.31 S	.00 S	549.31 S
					1.695202		27MAR00 TO 27MAR00
** WB1M **							
113	1	06JUN00	.00	982,961.11	1,574.93 S		
	100,000,000.00		.00	601,670.50	929.05 S	.00 S	929.05 S
					1.695777		27MAR00 TO 27MAR00
** WB1M **							
220	1	07JUN00	.00	982,961.11	1,646.64 S		
	100,000,000.00		.00	601,670.49	971.02 S	.00 S	971.02 S
					1.707941		03APR00 TO 10MAY00
** WB1M **							
301	52	09JUN00	.00	51,138,339.54	51,321.06 S		
	5200,000,000.00		.00	30,012,017.19	30,048.48 S	.00 S	30,048.48 S
					1.707941		10MAY00 TO 18MAY00
** WB1M **							
302	34	09JUN00	.00	33,437,458.72	31,891.72 S		
	3400,000,000.00		.00	19,406,809.82	18,672.60 S	.00 S	18,672.60 S
					1.707941		18MAY00 TO 01JUN00
** WB1M **							
303	3	09JUN00	.00	2,951,196.62	1,909.66 S		
	300,000,000.00		.00	1,682,282.30	1,118.10 S	.00 S	1,118.10 S



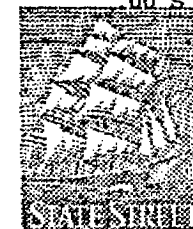
WILLIAM H. GATES FOUNDATION  
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TICKER LOT	ASSET ID CONTRACTS NOTIONAL PAR	SECURITY TRD DATE STL DATE	DESCRIPTION LOCAL - NOTIONAL BASE - PROCEEDS	CLOSE EX. RATE NOTIONAL COST	FUTURE GN/LS FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS
(CONTINUED) AUD - AUSTRALIAN DOLLAR							
99X012985 TOTAL							
				147,500,579.06	114,240.23 S		
			181.26	88,975,310.73	66,697.22 S	.00	.00
			.00	.00	.00	.00	66,697.22 S
			.00	.00	.00	.00	.00
							.00
XB 99X013231 AUSTRALIA TBONDS 10YMAR00							
** WB1M ** 1.523229 13DEC99 TO 13DEC99							
790	3	10JAN00	.00	416,286.28	-13,460.15 S		
	300,000.00		.00	264,050.39	-8,836.59 S	.00 S	-8,836.59 S
** WB1M ** 1.500150 13DEC99 TO 13DEC99							
075	1	13JAN00	.00	138,762.10	-5,896.64 S		
	100,000.00		.00	88,016.80	-3,930.70 S	.00 S	-3,930.70 S
** WB1M ** 1.556420 13DEC99 TO 13DEC99							
405	8	28JAN00	.00	1,110,096.76	-41,382.52 S		
	800,000.00		44.28	704,134.37	-26,588.27 S	.00 S	-26,588.27 S
** WB1M ** 1.556420 13DEC99 TO 13DEC99							
406	5	28JAN00	.00	693,810.47	-25,650.33 S		
	500,000.00		44.28	440,083.98	-16,480.34 S	.00 S	-16,480.34 S
** WB1M ** 1.556420 13DEC99 TO 13DEC99							
407	1	28JAN00	.00	138,762.09	-5,215.53 S		
	100,000.00		44.28	88,016.79	-3,350.98 S	.00 S	-3,350.98 S
** WB1M ** 1.574803 13DEC99 TO 13DEC99							
707	1	09FEB00	.00	138,762.10	-4,357.56 S		
	100,000.00		.00	88,016.80	-2,767.05 S	.00 S	-2,767.05 S
** WB1M ** 1.589825 13DEC99 TO 13DEC99							
757	4	14FEB00	.00	555,048.38	-17,602.52 S		
	400,000.00		.00	352,067.18	-11,071.99 S	.00 S	-11,071.99 S
** WB1M ** 1.589825 14DEC99 TO 17DEC99							
758	7	14FEB00	.00	957,782.49	-16,950.68 S		



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(CONTINUED)							
AUD - AUSTRALIAN DOLLAR							
	700,000.00			612,876.72	-10,661.97 S	.00 S	-10,661.97 S
					1.589825		17DEC99 TO 17DEC99
** WB1M **	2	14FEB00		272,373.30	-3,305.54 S		
759	200,000.00			175,054.32	-2,079.18 S	.00 S	-2,079.18 S
					1.589825		17DEC99 TO 04JAN00
** WB1M **	2	14FEB00		269,862.54	-708.49 S		
760	200,000.00			175,725.76	-445.64 S	.00 S	-445.64 S
					1.589825		05JAN00 TO 05JAN00
** WB1M **	4	14FEB00		537,963.00	517.77 S		
761	400,000.00			353,603.08	325.68 S	.00 S	325.68 S
					1.589825		05JAN00 TO 05JAN00
** WB1M **	1	14FEB00		134,577.02	129.56 S		
762	100,000.00			88,457.48	81.49 S	.00 S	81.49 S
					1.589825		05JAN00 TO 05JAN00
** WB1M **	3	14FEB00		403,731.07	-904.94 S		
763	300,000.00			265,372.43	-569.21 S	.00 S	-569.21 S
					1.587049		05JAN00 TO 05JAN00
** WB1M **	1	15FEB00		134,577.02	43.17 S		
789	100,000.00			88,457.48	27.20 S	.00 S	27.20 S
					1.587049		05JAN00 TO 06JAN00
** WB1M **	5	15FEB00		672,242.81	858.16 S		
790	500,000.00			441,584.67	540.73 S	.00 S	540.73 S
					1.586797		06JAN00 TO 06JAN00
** WB1M **	2	16FEB00		267,306.82	2,106.35 S		
036	200,000.00			175,139.43	1,327.42 S	.00 S	1,327.42 S
					1.586797		06JAN00 TO 06JAN00
** WB1M **	2	16FEB00		267,392.36	1,934.40 S		
037	200,000.00			175,195.47	1,219.06 S	.00 S	1,219.06 S



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(CONTINUED)				AUD - AUSTRALIAN DOLLAR			
				1.589319			06JAN00 TO 06JAN00
072	** WB1M ** 100,000.00	1 18FEB00	.00 64.70	133,760.37 87,639.79	1,205.83 S 758.71 S	.00 S	758.71 S
				1.610305			06JAN00 TO 07JAN00
109	** WB1M ** 500,000.00	5 22FEB00	.00 .00	670,517.60 439,484.15	14,377.57 S 8,928.47 S	.00 S	8,928.47 S
				1.610305			11JAN00 TO 11JAN00
110	** WB1M ** 200,000.00	2 22FEB00	.00 .00	267,178.56 175,616.47	7,133.37 S 4,429.82 S	.00 S	4,429.82 S
				1.610305			12JAN00 TO 12JAN00
111	** WB1M ** 400,000.00	4 22FEB00	.00 .00	531,928.88 350,434.75	16,872.09 S 10,477.57 S	.00 S	10,477.57 S
				1.610305			14JAN00 TO 14JAN00
112	** WB1M ** 300,000.00	3 22FEB00	.00 .00	400,981.61 267,454.73	10,884.95 S 6,759.56 S	.00 S	6,759.56 S
				1.610305			14JAN00 TO 18JAN00
113	** WB1M ** 200,000.00	2 22FEB00	.00 .00	266,710.09 177,536.43	7,159.62 S 4,446.12 S	.00 S	4,446.12 S
				1.609787			18JAN00 TO 19JAN00
137	** WB1M ** 800,000.00	8 23FEB00	.00 .00	1,062,290.78 705,215.77	38,506.05 S 23,919.96 S	.00 S	23,919.96 S
				1.609787			19JAN00 TO 19JAN00
138	** WB1M ** 200,000.00	2 23FEB00	.00 .00	265,137.89 175,945.50	10,150.26 S 6,305.34 S	.00 S	6,305.34 S
				1.609787			19JAN00 TO 19JAN00
139	** WB1M ** 400,000.00	4 23FEB00	.00 .00	530,402.75 351,975.27	19,817.86 S 12,310.85 S	.00 S	12,310.85 S



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TICKER LOT	ASSET ID CONTRACTS NOTIONAL PAR	SECURITY TRD DATE STL DATE	DESCRIPTION LOCAL - NOTIONAL BASE - PROCEEDS	CLOSE NOTIONAL COST	EX. RATE FUTURE GN/LS FUTURE GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS
(CONTINUED)						
AUD - AUSTRALIAN DOLLAR						
					1.624167	19JAN00 TO 19JAN00
173	** WB1M ** 1 100,000.00	24FEB00	.00 .00	132,695.91 88,057.01	4,726.01 S 2,909.80 S	.00 S 2,909.80 S
					1.624167	20JAN00 TO 21JAN00
174	** WB1M ** 5 500,000.00	24FEB00	.00 .00	664,582.48 443,025.32	22,305.23 S 13,733.33 S	.00 S 13,733.33 S
					1.632386	21JAN00 TO 21JAN00
225	** WB1M ** 2 200,000.00	28FEB00	.00 .00	265,264.82 175,897.10	14,337.97 S 8,783.44 S	.00 S 8,783.44 S
					1.632386	21JAN00 TO 21JAN00
226	** WB1M ** 1 100,000.00	28FEB00	.00 .00	132,653.58 87,962.59	6,649.46 S 4,073.46 S	.00 S 4,073.46 S
					1.650709	21JAN00 TO 21JAN00
311	** WB1M ** 2 200,000.00	01MAR00	.00 .00	265,349.49 175,953.24	11,905.09 S 7,212.10 S	.00 S 7,212.10 S
					1.643385	21JAN00 TO 24JAN00
343	** WB1M ** 3 300,000.00	02MAR00	.00 720.00	398,172.49 262,899.55	18,788.95 S 11,433.08 S	.00 S 11,433.08 S
					1.643385	24JAN00 TO 24JAN00
344	** WB1M ** 4 400,000.00	02MAR00	.00 720.00	531,292.20 347,783.87	23,576.37 S 14,346.22 S	.00 S 14,346.22 S
					1.643385	24JAN00 TO 25JAN00
345	** WB1M ** 3 300,000.00	02MAR00	.00 720.00	398,936.33 261,103.76	18,160.34 S 11,050.57 S	.00 S 11,050.57 S
					1.643385	27JAN00 TO 27JAN00
346	** WB1M ** 6 600,000.00	02MAR00	.00 720.00	802,305.41 525,189.12	31,347.19 S 19,074.77 S	.00 S 19,074.77 S



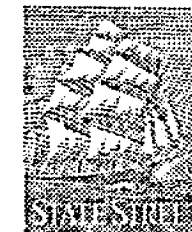
TICKER LOT	ASSET ID CONTRACTS	SECURITY TRD DATE	DESCRIPTION LOCAL - NOTIONAL	NOTIONAL	CLOSE EX. RATE	FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS
	NOTIONAL PAR	STL DATE	BASE - PROCEEDS		COST	FUTURE GN/LS		NET BASE FUTURE GN/LS
(CONTINUED) AUD - AUSTRALIAN DOLLAR								
					1.643385			27JAN00 TO 27JAN00
** WB1M **								
347	3	02MAR00	.00	401,152.70		15,268.50 S		
	300,000.00		720.00	262,594.56		9,290.88 S	.00 S	9,290.88 S
** WB1M **					1.643385			27JAN00 TO 27JAN00
348	1	02MAR00	.00	133,717.57		5,044.52 S		
	100,000.00		720.00	87,531.52		3,069.59 S	.00 S	3,069.59 S
** WB1M **					1.643385			27JAN00 TO 27JAN00
380	4	03MAR00	.00	535,041.47		18,929.19 S		
	400,000.00		.00	350,238.14		11,518.41 S	.00 S	11,518.41 S
** WB1M **					1.643385			27JAN00 TO 27JAN00
381	1	03MAR00	.00	133,760.37		4,597.85 S		
	100,000.00		.00	87,559.54		2,797.79 S	.00 S	2,797.79 S
** WB1M **					1.643385			27JAN00 TO 27JAN00
382	3	03MAR00	.00	401,323.91		14,288.67 S		
	300,000.00		.00	262,706.63		8,694.65 S	.00 S	8,694.65 S
** WB1M **					1.643385			27JAN00 TO 27JAN00
383	5	03MAR00	.00	669,015.89		23,447.44 S		
	500,000.00		.00	437,937.80		14,267.77 S	.00 S	14,267.77 S
** WB1M **					1.643385			27JAN00 TO 27JAN00
384	1	03MAR00	.00	133,803.18		4,644.65 S		
	100,000.00		.00	87,587.56		2,826.27 S	.00 S	2,826.27 S
** WB1M **					1.643385			27JAN00 TO 27JAN00
385	2	03MAR00	.00	267,606.35		9,289.30 S		
	200,000.00		.00	175,175.12		5,652.54 S	.00 S	5,652.54 S
** WB1M **					1.643385			27JAN00 TO 27JAN00
386	4	03MAR00	.00	535,212.71		18,399.33 S		
	400,000.00		.00	350,350.24		11,195.99 S	.00 S	11,195.99 S





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(CONTINUED)							
AUD - AUSTRALIAN DOLLAR							
					1.661957		27JAN00 TO 27JAN00
** WB1M **	1	06MAR00		.00			
418	100,000.00		.00	133,888.87	4,783.34 S		
			.00	87,643.65	2,878.14 S	.00 S	2,878.14 S
** WB1M **	25	10MAR00		.00	1.628664		27JAN00 TO 31JAN00
621	2,500,000.00		.00	3,348,637.49	99,145.03 S		
			.00	2,168,975.57	60,875.05 S	.00 S	60,875.05 S
** WB1M **	21	13MAR00		.00	1.620745		31JAN00 TO 07FEB00
696	2,100,000.00		.00	2,822,051.24	72,213.98 S		
			.00	1,796,433.99	44,556.03 S	.00 S	44,556.03 S
** WB1M **	38	14MAR00		.00	1.627339		08FEB00 TO 07MAR00
728	3,800,000.00		.00	5,143,194.15	95,741.11 S		
			.00	3,204,278.77	58,832.90 S	.00 S	58,832.90 S
99X013231 TOTAL							
			.00	29,487,903.75	533,851.63 S	.00	.00
			4,517.54	19,034,040.66	324,148.84 S	.00	324,148.84 S
			.00	.00	.00	.00	.00
			.00	.00	.00	.00	.00
XB	99X013256	AUSTRALIA TBONDS	10YJUN00		1.637733		10MAR00 TO 10MAR00
** WB1M **	5	16MAR00		.00			
745	500,000.00		.00	687,775.76	6,709.57 S		
			.00	422,294.32	4,096.86 S	.00 S	4,096.86 S
** WB1M **	3	16MAR00		.00	1.637733		10MAR00 TO 10MAR00
746	300,000.00		.00	412,665.46	4,160.84 S		
			.00	253,376.59	2,540.61 S	.00 S	2,540.61 S
** WB1M **	3	16MAR00		.00	1.637733		10MAR00 TO 10MAR00
747	300,000.00		.00	412,665.46	4,295.98 S		
			.00	253,376.59	2,623.13 S	.00 S	2,623.13 S
** WB1M **	1	22MAR00		.00	1.651800		10MAR00 TO 10MAR00
085				137,555.15	4,032.37 S		



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TICKER LOT	ASSET ID CONTRACTS	SECURITY TRD DATE	DESCRIPTION LOCAL - NOTIONAL	NOTIONAL COST	CLOSE EX. RATE	FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRS	NET BASE FUTURE GN/LS
(CONTINUED)									
AUD - AUSTRALIAN DOLLAR									
	100,000.00			.00	84,458.86	2,441.20 S	.00 S		2,441.20 S
						1.654259		10MAR00 TO 10MAR00	
091	** WB1M ** 1	23MAR00		.00	137,555.15	3,066.86 S			
	100,000.00			36.00	84,458.86	1,853.92 S	.00 S		1,853.92 S
						1.654259		10MAR00 TO 10MAR00	
092	** WB1M ** 1	23MAR00		.00	137,555.15	3,112.64 S			
	100,000.00			36.00	84,458.86	1,881.59 S	.00 S		1,881.59 S
						1.654259		10MAR00 TO 10MAR00	
093	** WB1M ** 1	23MAR00		.00	137,555.15	2,975.36 S			
	100,000.00			36.00	84,458.87	1,798.61 S	.00 S		1,798.61 S
						1.650437		10MAR00 TO 10MAR00	
111	** WB1M ** 2	24MAR00		.00	275,110.31	6,133.71 S			
	200,000.00			.00	168,917.73	3,716.41 S	.00 S		3,716.41 S
						1.650437		10MAR00 TO 10MAR00	
112	** WB1M ** 1	24MAR00		.00	137,555.15	2,975.36 S			
	100,000.00			.00	84,458.87	1,802.77 S	.00 S		1,802.77 S
						1.632653		10MAR00 TO 10MAR00	
209	** WB1M ** 1	29MAR00		.00	137,555.15	2,200.84 S			
	100,000.00			.00	84,458.86	1,348.01 S	.00 S		1,348.01 S
						1.632653		10MAR00 TO 10MAR00	
210	** WB1M ** 1	29MAR00		.00	137,555.15	2,291.67 S			
	100,000.00			.00	84,458.86	1,403.65 S	.00 S		1,403.65 S
						1.632653		10MAR00 TO 10MAR00	
211	** WB1M ** 2	29MAR00		.00	275,110.31	4,038.85 S			
	200,000.00			.00	168,917.73	2,473.80 S	.00 S		2,473.80 S
						1.636929		17MAR00 TO 30MAR00	
241	** WB1M ** 2	30MAR00		.00	278,832.21	-406.82 S			
	200,000.00			172.80	169,808.73	-248.52 S	.00 S		-248.52 S



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TICKER LOT	ASSET ID	SECURITY DESCRIPTION	CONTRACTS	TRD DATE	LOCAL	NOTIONAL	CLOSE EX. RATE	FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS
	NOTIONAL PAR	STL DATE			BASE	- PROCEEDS	COST	FUTURE GN/LS		NET BASE FUTURE GN/LS
(CONTINUED)										
AUD - AUSTRALIAN DOLLAR										
							1.651254			10MAR00 TO 13MAR00
** WB1M **										
348	400,000.00	05APR00	4			.00	550,176.19	18,210.95 S		
						.00	338,220.72	11,028.55 S	.00 S	11,028.55 S
** WB1M **							1.651254			13MAR00 TO 13MAR00
349	400,000.00	05APR00	4			.00	550,042.89	18,529.94 S		
						.00	339,376.46	11,221.73 S	.00 S	11,221.73 S
** WB1M **							1.651254			13MAR00 TO 13MAR00
350	600,000.00	05APR00	6			.00	825,064.34	28,352.28 S		
						.00	509,064.69	17,170.14 S	.00 S	17,170.14 S
** WB1M **							1.673920			13MAR00 TO 13MAR00
451	300,000.00	12APR00	3			.00	412,532.17	14,734.23 S		
						.00	254,532.35	8,802.23 S	.00 S	8,802.23 S
** WB1M **							1.673920			13MAR00 TO 13MAR00
452	200,000.00	12APR00	2			.00	275,021.44	9,915.95 S		
						.00	169,688.23	5,923.79 S	.00 S	5,923.79 S
** WB1M **							1.673920			13MAR00 TO 13MAR00
453	100,000.00	12APR00	1			.00	137,510.72	5,004.55 S		
						.00	84,844.12	2,989.72 S	.00 S	2,989.72 S
** WB1M **							1.673920			13MAR00 TO 13MAR00
454	300,000.00	12APR00	3			.00	412,532.17	15,153.43 S		
						.00	254,532.35	9,052.66 S	.00 S	9,052.66 S
** WB1M **							1.675603			13MAR00 TO 13MAR00
502	100,000.00	13APR00	1			.00	137,510.72	4,261.71 S		
						.00	84,844.11	2,543.39 S	.00 S	2,543.39 S
** WB1M **							1.675603			14MAR00 TO 14MAR00
503	100,000.00	13APR00	1			.00	137,599.60	4,265.40 S		
						.00	84,554.96	2,545.59 S	.00 S	2,545.59 S



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TICKER LOT	ASSET ID CONTRACTS NOTIONAL PAR	SECURITY TRD DATE STL DATE	DESCRIPTION LOCAL - NOTIONAL - PROCEEDS	CLOSE EX. RATE NOTIONAL COST	FUTURE GN/LS FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS
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(CONTINUED)

AUD - AUSTRALIAN DOLLAR

				1.675603			14MAR00 TO 14MAR00
504	** WB1M ** 1 100,000.00	13APR00	.00 .00	137,599.60 84,554.96	4,358.06 S 2,600.89 S	.00 S	2,600.89 S
				1.675603			14MAR00 TO 14MAR00
505	** WB1M ** 1 100,000.00	13APR00	.00 .00	137,599.60 84,554.96	4,404.42 S 2,628.56 S	.00 S	2,628.56 S
				1.675603			14MAR00 TO 14MAR00
506	** WB1M ** 4 400,000.00	13APR00	.00 .00	550,398.42 338,219.83	18,174.41 S 10,846.49 S	.00 S	10,846.49 S
				1.675603			14MAR00 TO 14MAR00
507	** WB1M ** 2 200,000.00	13APR00	.00 .00	275,199.21 169,109.91	9,180.07 S 5,478.67 S	.00 S	5,478.67 S
				1.675603			14MAR00 TO 14MAR00
508	** WB1M ** 2 200,000.00	13APR00	.00 .00	275,199.21 169,109.91	9,273.00 S 5,534.13 S	.00 S	5,534.13 S
				1.724435			14MAR00 TO 14MAR00
796	** WB1M ** 4 400,000.00	01MAY00	.00 .00	550,398.42 338,219.83	10,810.06 S 6,268.75 S	.00 S	6,268.75 S
				1.724435			14MAR00 TO 14MAR00
797	** WB1M ** 6 600,000.00	01MAY00	.00 .00	825,597.62 507,329.74	16,488.92 S 9,561.92 S	.00 S	9,561.92 S
				1.724435			14MAR00 TO 14MAR00
798	** WB1M ** 10 1,000,000.00	01MAY00	.00 .00	1,376,262.87 845,713.53	26,302.15 S 15,252.62 S	.00 S	15,252.62 S
				1.692047			14MAR00 TO 14MAR00
111	** WB1M ** 2 200,000.00	03MAY00	.00 .00	275,288.15 169,164.57	5,042.49 S 2,980.11 S	.00 S	2,980.11 S



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TICKER LOT	ASSET ID CONTRACTS	SECURITY TRD DATE	DESCRIPTION LOCAL - NOTIONAL	NOTIONAL COST	CLOSE EX. RATE FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS
(CONTINUED) AUD - AUSTRALIAN DOLLAR							
					1.692047		14MAR00 TO 14MAR00
** WB1M **	1	03MAY00	.00	137,644.08	2,566.82 S		
112	100,000.00		.00	84,582.28	1,516.99 S	.00 S	1,516.99 S
					1.722652		14MAR00 TO 14MAR00
** WB1M **	1	11MAY00	.00	137,644.08	2,521.24 S		
293	100,000.00		.00	84,582.29	1,463.58 S	.00 S	1,463.58 S
					1.722652		14MAR00 TO 30MAR00
** WB1M **	10	11MAY00	.00	1,389,637.60	12,471.45 S		
294	1,000,000.00		.00	850,416.16	7,239.68 S	.00 S	7,239.68 S
					1.722652		30MAR00 TO 04APR00
** WB1M **	7	11MAY00	.00	987,820.91	-6,025.40 S		
295	700,000.00		.00	597,296.72	-3,497.75 S	.00 S	-3,497.75 S
					1.722652		14APR00 TO 27APR00
** WB1M **	7	11MAY00	.00	989,523.51	-8,685.16 S		
296	700,000.00		.00	584,111.98	-5,041.73 S	.00 S	-5,041.73 S
					1.760253		27APR00 TO 27APR00
** WB1M **	1	17MAY00	.00	140,851.10	-183.31 S		
465	100,000.00		.00	82,792.28	-104.14 S	.00 S	-104.14 S
					1.749781		27APR00 TO 27APR00
** WB1M **	1	19MAY00	.00	140,851.11	-1,457.63 S		
504	100,000.00		115.20	82,792.28	-833.04 S	.00 S	-833.04 S
					1.749781		27APR00 TO 27APR00
** WB1M **	1	19MAY00	.00	140,851.10	-1,593.24 S		
505	100,000.00		115.20	82,792.27	-910.54 S	.00 S	-910.54 S
					1.742160		27APR00 TO 27APR00
** WB1M **	1	22MAY00	.00	140,942.88	-1,639.84 S		
528	100,000.00		7.20	82,846.22	-941.27 S	.00 S	-941.27 S



TICKER	ASSET ID	SECURITY	DESCRIPTION	CLOSE EX. RATE	TRD DTS OF ORIG TRDS
LOT	CONTRACTS	TRD DATE	LOCAL - NOTIONAL	NOTIONAL	FUTURE GN/LS
	NOTIONAL PAR	STL DATE	BASE - PROCEEDS	COST	FUTURE GN/LS
					BASE CURR GN/LS
					NET BASE FUTURE GN/LS

(CONTINUED)

AUD - AUSTRALIAN DOLLAR

				1.750393	27APR00 TO 27APR00
** WB1M **					
571	1	24MAY00	.00	140,942.87	-549.45 S
	100,000.00		.00	82,846.22	-313.90 S
					.00 S -313.90 S
** WB1M **				1.720578	27APR00 TO 27APR00
785	2	02JUN00	.00	281,977.57	5,772.25 S
	200,000.00		.00	165,746.42	3,354.83 S
					.00 S 3,354.83 S
** WB1M **				1.718803	27APR00 TO 28APR00
053	6	05JUN00	.00	843,918.36	20,464.39 S
	600,000.00		.00	493,403.21	11,906.19 S
					.00 S 11,906.19 S
** WB1M **				1.718803	28APR00 TO 28APR00
054	4	05JUN00	.00	561,391.02	14,675.14 S
	400,000.00		.00	326,448.88	8,538.00 S
					.00 S 8,538.00 S
** WB1M **				1.695202	28APR00 TO 28APR00
110	2	06JUN00	.00	280,832.56	6,069.67 S
	200,000.00		.00	163,304.13	3,580.50 S
					.00 S 3,580.50 S
** WB1M **				1.695777	28APR00 TO 28APR00
218	1	07JUN00	.00	140,484.80	3,437.30 S
	100,000.00		.00	81,691.91	2,026.98 S
					.00 S 2,026.98 S
** WB1M **				1.707941	28APR00 TO 10MAY00
290	30	09JUN00	.00	4,185,029.61	117,094.12 S
	3,000,000.00		.00	2,444,415.26	68,558.61 S
					.00 S 68,558.61 S
** WB1M **				1.692047	10MAY00 TO 10MAY00
390	1	12JUN00	.00	139,619.90	3,878.22 S
	100,000.00		.00	81,119.16	2,292.03 S
					.00 S 2,292.03 S
** WB1M **				1.672240	10MAY00 TO 01JUN00
435	49	13JUN00	.00	6,852,242.01	199,940.85 S
	4,900,000.00		.00	3,972,110.89	119,564.63 S
					.00 S 119,564.63 S



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TICKER LOT	ASSET ID CONTRACTS NOTIONAL PAR	SECURITY TRD DATE STL DATE	DESCRIPTION LOCAL - BASE -	NOTIONAL NOTIONAL PROCEEDS	CLOSE NOTIONAL COST	EX. RATE FUTURE FUTURE	GN/LS GN/LS GN/LS	BASE BASE	CURR CURR	GN/LS GN/LS	TRD DTS NET	OF ORIG BASE	TRDS FUTURE
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(CONTINUED)

AUD - AUSTRALIAN DOLLAR

99X013256 TOTAL													
				.00	28,778,783.97		636,806.67 S						.00
				518.40	17,196,837.52		378,561.63 S						.00
				.00	.00		.00						.00
				.00	.00		.00						.00
XB 99X013272 AUSTRALIA TBONDS 10YSEP00 1.662510 09JUN00 TO 09JUN00													
** WB1M **													
506	1	14JUN00		.00	143,357.16		423.43 S						.00
	100,000.00			.00	83,935.62		254.69 S				.00 S		254.69 S
1.662510 09JUN00 TO 09JUN00													
** WB1M **													
555	2	15JUN00		.00	286,714.33		93.92 S						.00
	200,000.00			.00	167,871.24		56.49 S				.00 S		56.49 S
1.662510 09JUN00 TO 09JUN00													
** WB1M **													
556	4	15JUN00		.00	573,428.66		375.81 S						.00
	400,000.00			.00	335,742.48		226.05 S				.00 S		226.05 S
1.645007 09JUN00 TO 09JUN00													
** WB1M **													
600	1	16JUN00		.00	143,357.17		-468.54 S						.00
	100,000.00			.00	83,935.62		-284.83 S				.00 S		-284.83 S
1.662510 09JUN00 TO 09JUN00													
** WB1M **													
623	2	19JUN00		.00	286,714.33		375.96 S						.00
	200,000.00			.00	167,871.24		226.14 S				.00 S		226.14 S
1.662510 09JUN00 TO 09JUN00													
** WB1M **													
624	2	19JUN00		.00	286,714.33		470.05 S						.00
	200,000.00			.00	167,871.24		282.74 S				.00 S		282.74 S
1.675041 09JUN00 TO 09JUN00													
** WB1M **													
730	2	26JUN00		.00	286,714.33		-3,908.46 S						.00
	200,000.00			.00	167,871.24		-2,333.35 S				.00 S		-2,333.35 S
1.675041 09JUN00 TO 09JUN00													
** WB1M **													
731	2	26JUN00		.00	286,714.33		-3,816.22 S						



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TICKER LOT	ASSET ID CONTRACTS	SECURITY TRD DATE	DESCRIPTION LOCAL - NOTIONAL	NOTIONAL COST	CLOSE EX. RATE FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS
	NOTIONAL PAR	STL DATE	BASE - PROCEEDS		FUTURE GN/LS		NET BASE FUTURE GN/LS
(CONTINUED)							
AUD - AUSTRALIAN DOLLAR							
	200,000.00		.00	167,871.24	-2,278.28 S	.00 S	-2,278.28 S
					1.666944		09JUN00 TO 09JUN00
** WB1M **	2	27JUN00	.00	286,714.33	-2,242.12 S		
755	200,000.00		.00	167,871.24	-1,345.05 S	.00 S	-1,345.05 S
					1.666944		09JUN00 TO 09JUN00
** WB1M **	2	27JUN00	.00	286,714.33	-2,149.17 S		
756	200,000.00		.00	167,871.24	-1,289.29 S	.00 S	-1,289.29 S
					1.666339		09JUN00 TO 09JUN00
** WB1M **	1	28JUN00	.00	143,357.16	-1,121.06 S		
769	100,000.00		.00	83,935.62	-673.98 S	.00 S	-673.98 S
					1.671402		09JUN00 TO 09JUN00
** WB1M **	5	04JUL00	.00	716,785.83	-469.38 S		
062	500,000.00		.00	419,678.10	-280.83 S	.00 S	-280.83 S
					1.694053		09JUN00 TO 13JUN00
** WB1M **	2	07JUL00	.00	287,420.43	-1,268.83 S		
169	200,000.00		.00	170,084.28	-748.99 S	.00 S	-748.99 S
					1.710863		13JUN00 TO 13JUN00
** WB1M **	1	18JUL00	.00	143,969.31	-1,593.72 S		
261	100,000.00		.00	86,093.65	-931.53 S	.00 S	-931.53 S
					1.733102		13JUN00 TO 13JUN00
** WB1M **	4	19JUL00	.00	575,877.23	-6,932.82 S		
292	400,000.00		.00	344,374.59	-4,000.24 S	.00 S	-4,000.24 S
					1.706193		13JUN00 TO 13JUN00
** WB1M **	2	21JUL00	.00	287,938.62	-1,412.04 S		
368	200,000.00		.00	172,187.29	-827.60 S	.00 S	-827.60 S
					1.706193		13JUN00 TO 13JUN00
** WB1M **	1	21JUL00	.00	143,969.31	-659.09 S		
369	100,000.00		.00	86,093.65	-386.29 S	.00 S	-386.29 S





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TICKER LOT	ASSET ID CONTRACTS NOTIONAL PAR	SECURITY TRD DATE STL DATE	DESCRIPTION LOCAL - NOTIONAL - PROCEEDS	NOTIONAL COST	CLOSE EX. RATE FUTURE GN/LS FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS	
(CONTINUED)		AUD - AUSTRALIAN DOLLAR						
					1.706193		13JUN00 TO 13JUN00	
370	** WB1M ** 200,000.00	21JUL00	.00 .00	287,938.62 172,187.29	-1,224.29 S -717.56 S	.00 S	-717.56 S	
					1.706193		13JUN00 TO 13JUN00	
371	** WB1M ** 100,000.00	21JUL00	.00 .00	143,969.31 86,093.65	-752.91 S -441.28 S	.00 S	-441.28 S	
					1.705029		13JUN00 TO 13JUN00	
394	** WB1M ** 100,000.00	24JUL00	.00 .00	143,969.31 86,093.65	-471.19 S -276.35 S	.00 S	-276.35 S	
					1.712328		13JUN00 TO 13JUN00	
500	** WB1M ** 200,000.00	03AUG00	.00 .00	287,938.62 172,187.29	-2,628.36 S -1,534.96 S	.00 S	-1,534.96 S	
					1.684919		13JUN00 TO 13JUN00	
696	** WB1M ** 100,000.00	17AUG00	.00 .00	143,969.31 86,093.65	-2,104.31 S -1,248.91 S	.00 S	-1,248.91 S	
					1.708817		13JUN00 TO 13JUN00	
738	** WB1M ** 100,000.00	22AUG00	.00 .00	143,969.31 86,093.65	-1,640.24 S -959.87 S	.00 S	-959.87 S	
					1.748557		13JUN00 TO 13JUN00	
069	** WB1M ** 100,000.00	30AUG00	.00 304.32	143,969.31 86,093.65	-2,243.14 S -1,282.85 S	.00 S	-1,282.85 S	
					1.737015		13JUN00 TO 13JUN00	
119	** WB1M ** 100,000.00	01SEP00	.00 .00	143,969.31 86,093.65	-1,080.68 S -622.15 S	.00 S	-622.15 S	
					1.737015		13JUN00 TO 13JUN00	
152	** WB1M ** 100,000.00	04SEP00	.00 14.40	143,969.31 86,093.65	283.70 S 163.33 S	.00 S	163.33 S	



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TICKER	ASSET ID	SECURITY DESCRIPTION	TRD DATE	LOCAL - NOTIONAL	NOTIONAL	CLOSE EX. RATE	FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS
LOT	CONTRACTS	TRD DATE	LOCAL - NOTIONAL	NOTIONAL	CLOSE EX. RATE	FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS	
	NOTIONAL PAR	STL DATE	BASE - PROCEEDS	COST		FUTURE GN/LS	NET BASE FUTURE GN/LS		
(CONTINUED) AUD - AUSTRALIAN DOLLAR									
						1.788908			13JUN00 TO 13JUN00
** WB1M **	1	11SEP00	.00	143,969.31		-188.72 S			
307	100,000.00		.00	86,093.65		-105.49 S	.00 S		-105.49 S
						1.788908			13JUN00 TO 13JUN00
** WB1M **	1	11SEP00	.00	143,969.31		-235.85 S			
308	100,000.00		.00	86,093.65		-131.84 S	.00 S		-131.84 S
						1.785714			13JUN00 TO 07SEP00
** WB1M **	42	12SEP00	.00	6,035,651.70		-8,730.66 S			
379	4,200,000.00		.00	3,581,048.91		-4,889.17 S	.00 S		-4,889.17 S
						1.785714			08SEP00 TO 08SEP00
** WB1M **	1	12SEP00	.00	143,545.14		-94.02 S			
380	100,000.00		.00	79,753.68		-52.65 S	.00 S		-52.65 S
99X013272 TOTAL									
			.00	13,217,259.06		-45,412.95 S	.00		.00
			318.72	7,821,179.60		-26,433.90 S	.00		-26,433.90 S
			.00	.00		.00	.00		.00
			.00	.00		.00	.00		.00
YB	99X013298	AUSTRALIA TBONDS 3YRMAR00				1.620745			13DEC99 TO 13DEC99
** WB1M **	4	13MAR00	.00	461,922.28		-2,823.78 S			
699	400,000.00		.00	292,997.30		-1,742.27 S	.00 S		-1,742.27 S
YB	99X013306	AUSTRALIA TBONDS 3YRJUN00				1.672240			13MAR00 TO 10MAY00
** WB1M **	8	13JUN00	.00	915,864.14		14,625.06 S			
436	800,000.00		.00	548,543.74		8,745.78 S	.00 S		8,745.78 S
YB	99X013314	AUSTRALIA TBONDS 3YRSEP00				1.785714			13JUN00 TO 15AUG00
** WB1M **	9	12SEP00	.00	1,045,107.44		-5,782.31 S			
382	900,000.00		.00	623,221.19		-3,238.09 S	.00 S		-3,238.09 S
IR	99X014486	AUSTRALIA BBILL 90DAMAR01				1.651254			08DEC99 TO 08MAR00
** WB1M **	2	05APR00	.00	1,966,828.08		-333.90 S			
351									



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	NOTIONAL PAR	STL DATE	BASE - PROCEEDS	NOTIONAL COST	FUTURE GN/LS	BASE CURR GN/LS	
(CONTINUED)							
AUD - AUSTRALIAN DOLLAR							
	200,000,000.00		.00	1,226,619.28	-202.21 S	.00 S	-202.21 S
					1.672800		08MAR00 TO 08MAR00
535	** WB1M ** 1	14APR00	.00	983,175.58	667.82 S		
	100,000,000.00		.00	598,852.25	399.22 S	.00 S	399.22 S
					1.693480		08MAR00 TO 08MAR00
553	** WB1M ** 2	17APR00	.00	1,966,351.16	2,386.36 S		
	200,000,000.00		.00	1,197,704.49	1,409.15 S	.00 S	1,409.15 S
					1.675603		08MAR00 TO 08MAR00
608	** WB1M ** 2	19APR00	.00	1,966,351.16	1,765.36 S		
	200,000,000.00		.00	1,197,704.49	1,053.57 S	.00 S	1,053.57 S
					1.688618		08MAR00 TO 08MAR00
130	** WB1M ** 2	04MAY00	.00	1,966,351.16	-333.64 S		
	200,000,000.00		.00	1,197,704.49	-197.58 S	.00 S	-197.58 S
					1.701837		08MAR00 TO 08MAR00
182	** WB1M ** 1	08MAY00	.00	983,199.41	47.68 S		
	100,000,000.00		.00	598,866.76	28.02 S	.00 S	28.02 S
					1.718213		08MAR00 TO 08MAR00
224	** WB1M ** 1	09MAY00	.00	983,199.41	-95.33 S		
	100,000,000.00		86.40	598,866.76	-55.48 S	.00 S	-55.48 S
					1.722652		08MAR00 TO 10MAR00
299	** WB1M ** 4	11MAY00	.00	3,932,750.00	619.80 S		
	400,000,000.00		.00	2,400,255.12	359.80 S	.00 S	359.80 S
					1.725625		10MAR00 TO 10MAR00
345	** WB1M ** 2	12MAY00	.00	1,966,160.50	476.72 S		
	200,000,000.00		.00	1,207,222.55	276.26 S	.00 S	276.26 S
					1.725625		10MAR00 TO 10MAR00
346	** WB1M ** 2	12MAY00	.00	1,966,160.50	572.08 S		
	200,000,000.00		.00	1,207,222.55	331.52 S	.00 S	331.52 S



**STATE STREET.**  
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(CONTINUED)				AUD - AUSTRALIAN DOLLAR			
				1.749781			10MAR00 TO 10MAR00
509	** WB1M ** 100,000,000.00	1 19MAY00	.00 115.20	983,080.25 603,611.27	-119.14 S -68.09 S	.00 S	-68.09 S
				1.742160			10MAR00 TO 10MAR00
531	** WB1M ** 100,000,000.00	1 22MAY00	.00 7.20	983,080.25 603,611.28	119.16 S 68.40 S	.00 S	68.40 S
				1.733703			10MAR00 TO 10MAR00
548	** WB1M ** 100,000,000.00	1 23MAY00	.00 .00	983,080.25 603,611.27	500.69 S 288.80 S	.00 S	288.80 S
				1.757469			10MAR00 TO 10MAR00
680	** WB1M ** 100,000,000.00	1 29MAY00	.00 .00	983,080.25 603,611.28	858.63 S 488.56 S	.00 S	488.56 S
				1.753463			10MAR00 TO 27MAR00
722	** WB1M ** 300,000,000.00	3 31MAY00	.00 .00	2,948,526.10 1,806,660.68	3,004.10 S 1,713.24 S	.00 S	1,713.24 S
				1.753463			28MAR00 TO 28MAR00
723	** WB1M ** 100,000,000.00	1 31MAY00	.00 .00	982,746.74 603,897.87	1,144.40 S 652.65 S	.00 S	652.65 S
				1.720578			07APR00 TO 27APR00
788	** WB1M ** 500,000,000.00	5 02JUN00	.00 .00	4,917,738.09 2,926,937.57	3,627.91 S 2,108.54 S	.00 S	2,108.54 S
				1.718803			27APR00 TO 28APR00
057	** WB1M ** 400,000,000.00	4 05JUN00	.00 .00	3,933,131.55 2,293,312.86	4,630.25 S 2,693.88 S	.00 S	2,693.88 S
				1.695202			01MAY00 TO 01MAY00
114	** WB1M ** 100,000,000.00	1 06JUN00	.00 .00	983,151.74 570,129.70	1,217.02 S 717.92 S	.00 S	717.92 S



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	NOTIONAL PAR	STL DATE	BASE - PROCEEDS		COST	FUTURE GN/LS			
(CONTINUED)									
AUD - AUSTRALIAN DOLLAR									
						1.695777		01MAY00 TO 01MAY00	
221	** WB1M ** 100,000,000.00	1 07JUN00	.00	983,151.74		1,312.60 S			
			.00	570,129.69		774.04 S	.00 S		774.04 S
						1.662510		01MAY00 TO 01MAY00	
510	** WB1M ** 100,000,000.00	1 14JUN00	.00	983,151.74		1,456.01 S			
			.00	570,129.70		875.79 S	.00 S		875.79 S
						1.662510		01MAY00 TO 01MAY00	
622	** WB1M ** 100,000,000.00	1 19JUN00	.00	983,151.74		1,217.02 S			
			.00	570,129.69		732.04 S	.00 S		732.04 S
						1.665278		02MAY00 TO 02MAY00	
665	** WB1M ** 100,000,000.00	1 21JUN00	.00	983,008.76		1,216.67 S			
			.00	576,338.04		730.61 S	.00 S		730.61 S
						1.665278		02MAY00 TO 02MAY00	
683	** WB1M ** 200,000,000.00	2 22JUN00	.00	1,966,065.18		2,099.08 S			
			.00	1,152,704.01		1,260.50 S	.00 S		1,260.50 S
						1.675041		02MAY00 TO 10MAY00	
727	** WB1M ** 700,000,000.00	7 26JUN00	.00	6,882,205.26		6,536.81 S			
			.00	4,016,059.54		3,902.48 S	.00 S		3,902.48 S
						1.675041		10MAY00 TO 10MAY00	
728	** WB1M ** 200,000,000.00	2 26JUN00	.00	1,966,446.50		1,813.28 S			
			.00	1,142,505.42		1,082.53 S	.00 S		1,082.53 S
						1.666944		10MAY00 TO 10MAY00	
754	** WB1M ** 500,000,000.00	5 27JUN00	.00	4,916,116.25		5,369.20 S			
			.00	2,856,263.54		3,220.98 S	.00 S		3,220.98 S
						1.671402		10MAY00 TO 10MAY00	
063	** WB1M ** 200,000,000.00	2 04JUL00	.00	1,966,446.50		2,816.80 S			
			.00	1,142,505.42		1,685.29 S	.00 S		1,685.29 S



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(CONTINUED) AUD - AUSTRALIAN DOLLAR						
					1.694053	10MAY00 TO 10MAY00
171	** WB1M ** 200,000,000.00	2 07JUL00	.00 .00	1,966,446.50 1,142,505.42	2,625.58 S 1,549.88 S	.00 S 1,549.88 S
					1.733102	10MAY00 TO 10MAY00
294	** WB1M ** 400,000,000.00	4 19JUL00	.00 .00	3,932,893.00 2,285,010.83	4,390.92 S 2,533.56 S	.00 S 2,533.56 S
					1.706193	10MAY00 TO 10MAY00
374	** WB1M ** 100,000,000.00	1 21JUL00	.00 .00	983,223.25 571,252.71	1,264.99 S 741.41 S	.00 S 741.41 S
					1.712328	10MAY00 TO 10MAY00
502	** WB1M ** 200,000,000.00	2 03AUG00	.00 .00	1,966,446.50 1,142,505.42	1,192.58 S 696.47 S	.00 S 696.47 S
					1.708817	10MAY00 TO 10MAY00
528	** WB1M ** 100,000,000.00	1 04AUG00	.00 .00	983,223.25 571,252.71	691.76 S 404.82 S	.00 S 404.82 S
					1.715854	10MAY00 TO 10MAY00
650	** WB1M ** 100,000,000.00	1 15AUG00	.00 .00	983,223.25 571,252.71	572.42 S 333.61 S	.00 S 333.61 S
					1.697792	10MAY00 TO 10MAY00
679	** WB1M ** 100,000,000.00	1 16AUG00	.00 .00	983,223.25 571,252.71	500.83 S 294.99 S	.00 S 294.99 S
					1.696065	10MAY00 TO 10MAY00
726	** WB1M ** 100,000,000.00	1 18AUG00	.00 .00	983,223.25 571,252.71	333.83 S 196.83 S	.00 S 196.83 S
					1.744896	10MAY00 TO 10MAY00
768	** WB1M ** 200,000,000.00	2 24AUG00	.00 .00	1,966,446.50 1,142,505.41	667.66 S 382.64 S	.00 S 382.64 S



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TICKER LOT	ASSET ID CONTRACTS	SECURITY TRD DATE	DESCRIPTION LOCAL - NOTIONAL	NOTIONAL COST	CLOSE EX. RATE	FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS	NET BASE FUTURE GN/LS
(CONTINUED)									
AUD - AUSTRALIAN DOLLAR									
					1.742767			10MAY00 TO 10MAY00	
002	** WB1M **	4	25AUG00	.00	3,932,893.00	1,335.32 S			
	400,000,000.00			.00	2,285,010.83	766.21 S		.00 S	766.21 S
					1.742767			10MAY00 TO 26MAY00	
003	** WB1M **	4	25AUG00	.00	3,933,155.39	1,263.77 S			
	400,000,000.00			.00	2,253,500.29	725.16 S		.00 S	725.16 S
					1.747335			09JUN00 TO 09JUN00	
042	** WB1M **	3	29AUG00	.00	2,952,843.49	-2,386.90 S			
	300,000,000.00			.00	1,728,889.87	-1,366.03 S		.00 S	-1,366.03 S
					1.747335			09JUN00 TO 09JUN00	
043	** WB1M **	3	29AUG00	.00	2,952,891.27	-2,363.13 S			
	300,000,000.00			.00	1,728,917.84	-1,352.42 S		.00 S	-1,352.42 S
					1.743679			09JUN00 TO 09JUN00	
088	** WB1M **	2	31AUG00	.00	1,968,594.18	-1,384.60 S			
	200,000,000.00			.00	1,152,611.89	-794.07 S		.00 S	-794.07 S
					1.743679			09JUN00 TO 09JUN00	
089	** WB1M **	4	31AUG00	.00	3,937,188.36	-2,673.76 S			
	400,000,000.00			.00	2,305,223.78	-1,533.40 S		.00 S	-1,533.40 S
					1.737015			09JUN00 TO 09JUN00	
121	** WB1M **	2	01SEP00	.00	1,968,594.18	-1,098.30 S			
	200,000,000.00			.00	1,152,611.89	-632.29 S		.00 S	-632.29 S
					1.737015			09JUN00 TO 09JUN00	
154	** WB1M **	6	04SEP00	.00	5,905,901.99	-1,695.71 S			
	600,000,000.00			14.40	3,457,905.62	-976.22 S		.00 S	-976.22 S
					1.754078			09JUN00 TO 09JUN00	
173	** WB1M **	1	05SEP00	.00	984,344.87	-262.74 S			
	100,000,000.00			14.40	576,333.92	-149.79 S		.00 S	-149.79 S



TICKER LOT	ASSET ID CONTRACTS	SECURITY TRD DATE	DESCRIPTION LOCAL - NOTIONAL	NOTIONAL COST	CLOSE EX. RATE FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRS NET BASE FUTURE GN/LS
(CONTINUED) AUD - AUSTRALIAN DOLLAR							
					1.788908		09JUN00 TO 13JUN00
** WB1M **							
309	17	11SEP00	.00	16,734,436.23	-11,938.11 S		
	1700,000,000.00		.00	9,896,454.06	-6,673.40 S	.00 S	-6,673.40 S
					1.788908		13JUN00 TO 08SEP00
** WB1M **							
310	19	11SEP00	.00	18,700,715.22	-10,411.04 S		
	1900,000,000.00		.00	11,009,749.63	-5,819.76 S	.00 S	-5,819.76 S
99X014486 TOTAL							
			.00	136,727,792.78	25,218.81 S	.00	.00
			237.60	80,759,167.82	15,658.63 S	.00	15,658.63 S
			.00	.00	.00	.00	.00
			.00	.00	.00	.00	.00
IR	99X015798	AUSTRALIA BBILL 90	DJUN01		1.662510		08MAR00 TO 08MAR00
** WB1M **							
508	1	14JUN00	.00	982,794.37	1,646.08 S		
	100,000,000.00		.00	598,620.05	990.12 S	.00 S	990.12 S
					1.662510		10MAY00 TO 09JUN00
** WB1M **							
509	4	14JUN00	.00	3,934,420.50	3,245.70 S		
	400,000,000.00		.00	2,294,755.91	1,952.28 S	.00 S	1,952.28 S
					1.662510		09JUN00 TO 09JUN00
** WB1M **							
559	1	15JUN00	.00	984,201.54	-47.76 S		
	100,000,000.00		.00	576,250.00	-28.73 S	.00 S	-28.73 S
					1.662510		09JUN00 TO 09JUN00
** WB1M **							
560	8	15JUN00	.00	7,873,636.21	-23.89 S		
	800,000,000.00		.00	4,610,014.00	-14.37 S	.00 S	-14.37 S
					1.645007		09JUN00 TO 09JUN00
** WB1M **							
604	3	16JUN00	.00	2,952,676.29	-429.90 S		
	300,000,000.00		.00	1,728,791.97	-261.34 S	.00 S	-261.34 S
					1.645007		09JUN00 TO 09JUN00
** WB1M **							
605	2	16JUN00	.00	1,968,450.86	-334.34 S		





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(CONTINUED)				AUD - AUSTRALIAN DOLLAR			
	200,000,000.00		14.40	1,152,527.97	-203.25 S	.00 S	-203.25 S
					1.665278		09JUN00 TO 09JUN00
** WB1M **	1	22JUN00	.00	984,225.43	-310.42 S		
684	100,000,000.00		.00	576,263.99	-186.41 S	.00 S	-186.41 S
					1.675041		09JUN00 TO 09JUN00
** WB1M **	1	26JUN00	.00	984,249.31	-334.30 S		
729	100,000,000.00		.00	576,277.97	-199.58 S	.00 S	-199.58 S
					1.708817		09JUN00 TO 09JUN00
** WB1M **	1	04AUG00	.00	984,249.31	-382.04 S		
529	100,000,000.00		.00	576,277.97	-223.57 S	.00 S	-223.57 S
					1.744896		09JUN00 TO 09JUN00
** WB1M **	2	24AUG00	.00	1,968,498.62	-1,479.86 S		
769	200,000,000.00		.00	1,152,555.94	-848.11 S	.00 S	-848.11 S
					1.748557		09JUN00 TO 09JUN00
** WB1M **	1	30AUG00	.00	984,249.31	-787.63 S		
071	100,000,000.00		304.32	576,277.97	-450.45 S	.00 S	-450.45 S
					1.737015		09JUN00 TO 09JUN00
** WB1M **	4	01SEP00	.00	3,937,045.02	-2,148.70 S		
122	400,000,000.00		.00	2,305,139.87	-1,237.01 S	.00 S	-1,237.01 S
					1.737015		09JUN00 TO 09JUN00
** WB1M **	3	04SEP00	.00	2,952,819.60	-716.46 S		
155	300,000,000.00		14.40	1,728,875.87	-412.47 S	.00 S	-412.47 S
					1.737015		09JUN00 TO 09JUN00
** WB1M **	2	04SEP00	.00	1,968,546.40	-429.88 S		
156	200,000,000.00		14.40	1,152,583.92	-247.48 S	.00 S	-247.48 S
					1.754078		13JUN00 TO 13JUN00
** WB1M **	1	05SEP00	.00	984,320.98	-238.85 S		
174	100,000,000.00		14.40	588,623.95	-136.17 S	.00 S	-136.17 S



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(CONTINUED) AUD - AUSTRALIAN DOLLAR							
					1.817520		13JUN00 TO 13JUN00
605	** WB1M ** 3	14SEP00	.00	2,953,106.28	-1,218.03 S		
	300,000,000.00		.00	1,765,957.56	-670.16 S	.00 S	-670.16 S
					1.817520		13JUN00 TO 13JUN00
606	** WB1M ** 2	14SEP00	.00	1,968,737.52	-764.26 S		
	200,000,000.00		.00	1,177,305.04	-420.50 S	.00 S	-420.50 S
					1.838235		13JUN00 TO 13JUN00
607	** WB1M ** 1	18SEP00	.00	984,368.76	-525.36 S		
	100,000,000.00		1,118.00	588,652.52	-285.80 S	.00 S	-285.80 S
					1.838911		13JUN00 TO 13JUN00
608	** WB1M ** 3	19SEP00	.00	2,953,106.28	-1,719.27 S		
	300,000,000.00		469.56	1,765,957.55	-934.94 S	.00 S	-934.94 S
					1.838911		05JUL00 TO 25AUG00
609	** WB1M ** 3	19SEP00	.00	2,952,509.61	-1,050.99 S		
	300,000,000.00		469.56	1,726,144.89	-571.53 S	.00 S	-571.53 S
					1.838911		25AUG00 TO 11SEP00
610	** WB1M ** 2	19SEP00	.00	1,967,352.73	334.07 S		
	200,000,000.00		469.56	1,114,307.53	181.67 S	.00 S	181.67 S
					1.848428		11SEP00 TO 11SEP00
611	** WB1M ** 1	20SEP00	.00	983,747.94	119.33 S		
	100,000,000.00		.00	549,915.10	64.56 S	.00 S	64.56 S
					1.844678		11SEP00 TO 11SEP00
634	** WB1M ** 8	21SEP00	.00	7,869,983.52	190.96 S		
	800,000,000.00		14.40	4,399,320.79	103.52 S	.00 S	103.52 S
					1.824817		11SEP00 TO 11SEP00
705	** WB1M ** 2	25SEP00	.00	1,967,495.88	477.38 S		
	200,000,000.00		.00	1,099,830.20	261.60 S	.00 S	261.60 S



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TICKER LOT	ASSET ID CONTRACTS NOTIONAL PAR	SECURITY TRD DATE STL DATE	DESCRIPTION LOCAL - NOTIONAL BASE - PROCEEDS	CLOSE EX. RATE NOTIONAL COST	FUTURE GN/LS FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS
(CONTINUED)				AUD - AUSTRALIAN DOLLAR			
				1.824817			11SEP00 TO 11SEP00
** WB1M **							
706	2	25SEP00	.00	1,967,495.88	525.12 S		
	200,000,000.00		.00	1,099,830.19	287.77 S	.00 S	287.77 S
				1.824817			11SEP00 TO 11SEP00
** WB1M **							
707	2	25SEP00	.00	1,967,567.48	501.28 S		
	200,000,000.00		.00	1,099,870.22	274.70 S	.00 S	274.70 S
				1.824817			11SEP00 TO 11SEP00
** WB1M **							
708	1	25SEP00	.00	983,795.67	262.59 S		
	100,000,000.00		.00	549,941.78	143.90 S	.00 S	143.90 S
				1.818843			11SEP00 TO 11SEP00
** WB1M **							
725	3	26SEP00	.00	2,951,434.75	596.75 S		
	300,000,000.00		.00	1,649,852.02	328.09 S	.00 S	328.09 S
				1.819174			11SEP00 TO 11SEP00
** WB1M **							
753	3	27SEP00	.00	2,951,458.62	716.16 S		
	300,000,000.00		.00	1,649,865.37	393.67 S	.00 S	393.67 S
99X015798 TOTAL							
			.00	69,866,544.67	-4,326.52 S	.00	.00
			2,903.00	40,430,588.11	-2,349.99 S	.00	-2,349.99 S
			.00	.00	.00	.00	.00
			.00	.00	.00	.00	.00
IR	99X017950	AUSTRALIA BBILL 90DASEP01					
** WB1M **				1.715854			09JUN00 TO 09JUN00
651	1	15AUG00	.00	984,129.89	-429.67 S		
	100,000,000.00		.00	576,208.05	-250.41 S	.00 S	-250.41 S
				1.742767			09JUN00 TO 09JUN00
** WB1M **							
005	2	25AUG00	.00	1,968,259.78	-1,097.90 S		
	200,000,000.00		.00	1,152,416.10	-629.98 S	.00 S	-629.98 S
				1.824817			11SEP00 TO 11SEP00
** WB1M **							
709	3	25SEP00	.00	2,951,410.88	907.15 S		



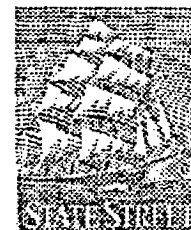
WILLIAM H. GATES FOUNDATION  
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TICKER LOT	ASSET ID CONTRACTS NOTIONAL PAR	SECURITY TRD DATE STL DATE	DESCRIPTION LOCAL - NOTIONAL BASE - PROCEEDS	NOTIONAL COST	CLOSE EX. RATE FUTURE GN/LS FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS
(CONTINUED)				AUD - AUSTRALIAN DOLLAR			
	300,000,000.00			.00	1,649,838.68	497.12 S	.00 S 497.12 S
					1.818843		12SEP00 TO 12SEP00
** WB1M ** 724	1 100,000,000.00	26SEP00		.00	983,795.67	262.59 S	.00 S 144.37 S
				.00	550,925.58	144.37 S	
					1.819174		12SEP00 TO 12SEP00
** WB1M ** 751	3 300,000,000.00	27SEP00		.00	2,951,434.75	883.28 S	.00 S 485.54 S
				.00	1,652,803.46	485.54 S	
					1.819174		12SEP00 TO 13SEP00
** WB1M ** 752	2 200,000,000.00	27SEP00		.00	1,967,686.81	572.97 S	.00 S 314.96 S
				.00	1,098,657.85	314.96 S	
					1.851508		13SEP00 TO 13SEP00
** WB1M ** 048	2 200,000,000.00	03OCT00		.00	1,967,782.28	859.68 S	.00 S 464.31 S
				.00	1,095,464.40	464.31 S	
					1.851508		13SEP00 TO 13SEP00
** WB1M ** 050	2 200,000,000.00	03OCT00		.00	1,967,782.28	907.46 S	.00 S 490.12 S
				.00	1,095,464.39	490.12 S	
					1.876524		20SEP00 TO 20SEP00
** WB1M ** 147	1 100,000,000.00	10OCT00		.00	983,962.75	573.29 S	.00 S 305.51 S
				.00	532,323.85	305.51 S	
99X017950 TOTAL							
				.00	16,726,245.09	3,438.85 S	.00 .00
				.00	9,404,102.36	1,821.54 S	.00 1,821.54 S
				.00	.00	.00	.00 .00
				.00	.00	.00	.00 .00
XB	99X019311	AUSTRALIA TBONDS 10YDEC00			1.796299		12SEP00 TO 12SEP00
** WB1M ** 428	3 300,000.00	13SEP00		.00	430,917.78	1,273.59 S	.00 S 709.01 S
				.00	241,313.96	709.01 S	



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TICKER LOT	ASSET ID CONTRACTS NOTIONAL PAR	SECURITY TRD DATE STL DATE	DESCRIPTION LOCAL - NOTIONAL BASE - PROCEEDS	CLOSE NOTIONAL COST	EX. RATE FUTURE GN/LS FUTURE GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS
(CONTINUED)						
AUD - AUSTRALIAN DOLLAR						
				1.838911		12SEP00 TO 12SEP00
** WB1M **	1	19SEP00	.00	143,639.26	-1,588.86 S	
574	100,000.00		469.56	80,437.99	-864.02 S	.00 S -864.02 S
				1.844678		12SEP00 TO 12SEP00
** WB1M **	1	21SEP00	.00	143,639.26	-1,588.86 S	
632	100,000.00		14.40	80,437.99	-861.32 S	.00 S -861.32 S
				1.815541		12SEP00 TO 12SEP00
** WB1M **	1	22SEP00	.00	143,639.26	-797.37 S	
668	100,000.00		.00	80,437.99	-439.19 S	.00 S -439.19 S
				1.876524		12SEP00 TO 12SEP00
** WB1M **	1	10OCT00	.00	143,639.26	235.65 S	
150	100,000.00		.00	80,437.99	125.58 S	.00 S 125.58 S
				1.899335		12SEP00 TO 12SEP00
** WB1M **	3	13OCT00	.00	430,917.78	1,273.59 S	
215	300,000.00		.00	241,313.95	670.55 S	.00 S 670.55 S
				1.899335		12SEP00 TO 12SEP00
** WB1M **	2	13OCT00	.00	287,278.52	943.62 S	
216	200,000.00		.00	160,875.97	496.82 S	.00 S 496.82 S
				1.907304		12SEP00 TO 12SEP00
** WB1M **	1	16OCT00	.00	143,639.26	-375.97 S	
224	100,000.00		.00	80,437.99	-197.12 S	.00 S -197.12 S
				1.907304		12SEP00 TO 12SEP00
** WB1M **	1	16OCT00	.00	143,639.26	-282.10 S	
225	100,000.00		.00	80,437.98	-147.91 S	.00 S -147.91 S
				1.907304		12SEP00 TO 12SEP00
** WB1M **	1	16OCT00	.00	143,639.26	-422.86 S	
226	100,000.00		.00	80,437.99	-221.71 S	.00 S -221.71 S



**STATE STREET.**  
*Serving Institutional Investors Worldwide*

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TICKER LOT	ASSET ID CONTRACTS NOTIONAL PAR	SECURITY TRD DATE STL DATE	DESCRIPTION LOCAL - NOTIONAL BASE - PROCEEDS	CLOSE NOTIONAL COST	EX. RATE FUTURE GN/LS FUTURE GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS
(CONTINUED)			AUD - AUSTRALIAN DOLLAR			
				1.918649		12SEP00 TO 12SEP00
264	** WB1M ** 1 100,000.00	18OCT00	.00 .00	143,639.26 80,437.98	141.33 S 73.66 S	.00 S 73.66 S
				1.918649		12SEP00 TO 12SEP00
265	** WB1M ** 4 400,000.00	18OCT00	.00 .00	574,557.04 321,751.94	753.92 S 392.94 S	.00 S 392.94 S
				1.918649		12SEP00 TO 12SEP00
266	** WB1M ** 1 100,000.00	18OCT00	.00 .00	143,639.26 80,437.99	47.09 S 24.54 S	.00 S 24.54 S
				1.897533		12SEP00 TO 12SEP00
330	** WB1M ** 6 600,000.00	23OCT00	.00 .00	861,835.56 482,627.91	2,830.86 S 1,491.86 S	.00 S 1,491.86 S
				1.928268		12SEP00 TO 12SEP00
373	** WB1M ** 4 400,000.00	25OCT00	.00 .00	574,557.04 321,751.94	4,543.12 S 2,356.06 S	.00 S 2,356.06 S
				1.904761		12SEP00 TO 12SEP00
443	** WB1M ** 1 100,000.00	30OCT00	.00 .00	143,639.26 80,437.99	-703.86 S -369.53 S	.00 S -369.53 S
				1.904399		12SEP00 TO 12SEP00
552	** WB1M ** 1 100,000.00	03NOV00	.00 .00	143,639.26 80,437.98	-422.86 S -222.04 S	.00 S -222.04 S
				1.901502		12SEP00 TO 12SEP00
672	** WB1M ** 1 100,000.00	09NOV00	.00 .00	143,639.26 80,437.99	-422.86 S -222.38 S	.00 S -222.38 S
				1.908761		12SEP00 TO 12SEP00
109	** WB1M ** 1 100,000.00	29NOV00	.00 .00	143,639.26 80,437.98	2,331.59 S 1,221.52 S	.00 S 1,221.52 S



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TICKER LOT	ASSET ID CONTRACTS NOTIONAL PAR	SECURITY TRD DATE STL DATE	DESCRIPTION LOCAL - NOTIONAL BASE - PROCEEDS	CLOSE NOTIONAL COST	EX. RATE FUTURE GN/LS FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS
(CONTINUED)				AUD - AUSTRALIAN DOLLAR			
					1.862891		12SEP00 TO 12SEP00
** WB1M **							
161	2 200,000.00	01DEC00	.00 .00	287,278.52 160,875.97	6,886.60 S 3,696.73 S	.00 S	3,696.73 S
** WB1M **					1.849112		12SEP00 TO 12SEP00
260	1 100,000.00	05DEC00	.00 .00	143,639.26 80,437.99	3,152.21 S 1,704.72 S	.00 S	1,704.72 S
** WB1M **					1.830496		12SEP00 TO 12SEP00
369	1 100,000.00	08DEC00	.00 .00	143,639.26 80,437.98	4,910.25 S 2,682.47 S	.00 S	2,682.47 S
** WB1M **					1.830496		12SEP00 TO 12SEP00
370	1 100,000.00	08DEC00	.00 .00	143,639.26 80,437.99	4,811.85 S 2,628.71 S	.00 S	2,628.71 S
** WB1M **					1.848770		12SEP00 TO 21NOV00
413	15 1,500,000.00	12DEC00	.00 .00	2,158,348.82 1,139,068.97	65,469.73 S 35,412.58 S	.00 S	35,412.58 S
99X019311 TOTAL							
			.00 483.96 .00 .00	7,903,919.22 4,356,588.40 .00 .00	92,999.40 S 50,142.53 S .00 .00	.00 .00 .00 .00	.00 50,142.53 S .00 .00
YB	99X019469	AUSTRALIA TBONDS 3YRDEC00			1.848770		12SEP00 TO 12SEP00
** WB1M **							
415	9 900,000.00	12DEC00	.00 .00	1,039,325.13 582,022.07	21,266.73 S 11,503.17 S	.00 S	11,503.17 S
XB	99X021507	AUSTRALIA 10YR BONDSMAR01			1.845699		12DEC00 TO 12DEC00
** WB1M **							
515	1 100,000.00	14DEC00	.00 .00	148,451.11 80,297.21	1,335.63 S 723.64 S	.00 S	723.64 S
** WB1M **					1.845699		12DEC00 TO 12DEC00
516	1 14DEC00	14DEC00	.00	148,451.11	1,285.89 S		



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TICKER LOT	ASSET ID	SECURITY TRD DATE	DESCRIPTION LOCAL - NOTIONAL	NOTIONAL COST	CLOSE EX. RATE	FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS
	CONTRACTS	STL DATE	BASE - PROCEEDS			FUTURE GN/LS		NET BASE FUTURE GN/LS
(CONTINUED)								
AUD - AUSTRALIAN DOLLAR								
	100,000.00		.00	80,297.21		696.70 S	.00 S	696.70 S
					1.823154			12DEC00 TO 12DEC00
** WB1M **								
671	1	20DEC00	.00	148,451.11		987.84 S		
	100,000.00		.00	80,297.21		541.83 S	.00 S	541.83 S
99X021507 TOTAL								
			.00	445,353.33		3,609.36 S	.00	.00
			.00	240,891.63		1,962.17 S	.00	1,962.17 S
			.00	.00		.00	.00	.00
			.00	.00		.00	.00	.00
AUD TOTAL								
	1,161		.00	629,263,142.10		.00 LT		.00 LT
55560,600,000.00			9,527.76	382,013,903.91		.00 LT	.00 LT	.00 LT
					1,429,959.46	ST	.00 ST	.00 ST
					851,215.51	ST	.00 ST	851,215.51 ST
					.00	S3	.00 S3	.00 S3
					.00	S3	.00 S3	.00 S3
					.00	5Y	.00 5Y	.00 5Y
					.00	5Y	.00 5Y	.00 5Y
CAD - CANADIAN DOLLAR								
BAXY	066995929	CANADA BANKERS ACCEP	01		1.460500			08DEC99 TO 08DEC99
** WB1M **								
529	6	08MAR00	.00	1,403,700.00		450.00 S		
	1,500,000.00		.00	948,510.03		308.11 S	.00 S	308.11 S
					1.506300			14SEP00 TO 14SEP00
** WB1M **								
041	4	03OCT00	.00	941,600.00		700.00 S		
	1,000,000.00		.00	633,008.40		464.71 S	.00 S	464.71 S
					1.500300			14SEP00 TO 14SEP00
** WB1M **								
110	1	06OCT00	.00	235,400.00		25.00 S		
	250,000.00		.00	158,252.10		16.66 S	.00 S	16.66 S
					1.501799			14SEP00 TO 14SEP00
** WB1M **								
139	9	10OCT00	.00	2,118,625.00		425.00 S		





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	NOTIONAL PAR	STL DATE	BASE - PROCEEDS	NOTIONAL COST	FUTURE GN/LS	NET BASE FUTURE GN/LS
(CONTINUED)						
CAD - CANADIAN DOLLAR						
	2,250,000.00		.00	1,424,285.72	283.00 S	.00 S 283.00 S
					1.507499	14SEP00 TO 14SEP00
** WB1M **	188 1	12OCT00	.00	235,425.00	100.00 S	
	250,000.00		.00	158,268.91	66.34 S	.00 S 66.34 S
					1.516300	14SEP00 TO 14SEP00
** WB1M **	212 1	13OCT00	.00	235,425.00	300.00 S	
	250,000.00		.00	158,268.91	197.85 S	.00 S 197.85 S
					1.515500	14SEP00 TO 14SEP00
** WB1M **	231 5	16OCT00	.00	1,177,125.00	1,000.00 S	
	1,250,000.00		.00	791,344.53	659.85 S	.00 S 659.85 S
					1.518100	14SEP00 TO 14SEP00
** WB1M **	251 4	17OCT00	.00	941,700.00	900.00 S	
	1,000,000.00		.00	633,075.63	592.85 S	.00 S 592.85 S
					1.512301	14SEP00 TO 15SEP00
** WB1M **	291 6	19OCT00	.00	1,412,650.00	1,400.00 S	
	1,500,000.00		.00	950,149.78	925.74 S	.00 S 925.74 S
					1.512301	15SEP00 TO 15SEP00
** WB1M **	292 6	19OCT00	.00	1,413,000.00	1,200.00 S	
	1,500,000.00		.00	951,323.44	793.49 S	.00 S 793.49 S
					1.514499	15SEP00 TO 15SEP00
** WB1M **	318 3	20OCT00	.00	706,550.00	550.00 S	
	750,000.00		.00	475,695.39	363.16 S	.00 S 363.16 S
					1.507999	15SEP00 TO 15SEP00
** WB1M **	333 1	23OCT00	.00	235,525.00	200.00 S	
	250,000.00		.00	158,570.74	132.63 S	.00 S 132.63 S
					1.507999	18SEP00 TO 18SEP00
** WB1M **	334 5	23OCT00	.00	1,177,375.00	1,375.00 S	
	1,250,000.00		.00	791,725.82	911.80 S	.00 S 911.80 S



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TICKER LOT	ASSET ID CONTRACTS NOTIONAL PAR	SECURITY TRD DATE STL DATE	DESCRIPTION LOCAL - NOTIONAL - PROCEEDS	CLOSE EX. RATE NOTIONAL COST	FUTURE GN/LS FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS
		(CONTINUED)		CAD - CANADIAN DOLLAR			
				1.512301			19SEP00 TO 19SEP00
** WB1M **							
351	13 3,250,000.00	24OCT00	.00	3,062,025.00	1,100.00 S		
			.00	2,058,780.07	727.37 S	.00 S	727.37 S
				1.512301			19SEP00 TO 20SEP00
** WB1M **							
352	10 2,500,000.00	24OCT00	.00	2,355,350.00	1,150.00 S		
			.00	1,585,243.12	760.43 S	.00 S	760.43 S
				1.513000			20SEP00 TO 20SEP00
** WB1M **							
377	5 1,250,000.00	25OCT00	.00	1,177,500.00	875.00 S		
			.00	794,373.29	578.32 S	.00 S	578.32 S
				1.527099			20SEP00 TO 20SEP00
** WB1M **							
426	7 1,750,000.00	27OCT00	.00	1,648,500.00	-700.00 S		
			.00	1,112,122.61	-458.39 S	.00 S	-458.39 S
				1.527900			21SEP00 TO 21SEP00
** WB1M **							
449	1 250,000.00	30OCT00	.00	235,500.00	-175.00 S		
			.00	158,361.97	-114.54 S	.00 S	-114.54 S
				1.527900			21SEP00 TO 21SEP00
** WB1M **							
450	2 500,000.00	30OCT00	.00	471,000.00	-300.00 S		
			.00	316,723.95	-196.35 S	.00 S	-196.35 S
				1.523200			21SEP00 TO 21SEP00
** WB1M **							
478	2 500,000.00	31OCT00	.00	471,000.00	-300.00 S		
			.00	316,723.95	-196.95 S	.00 S	-196.95 S
				1.523200			21SEP00 TO 21SEP00
** WB1M **							
479	1 250,000.00	31OCT00	.00	235,500.00	-125.00 S		
			.00	158,361.98	-82.06 S	.00 S	-82.06 S
				1.526500			21SEP00 TO 21SEP00
** WB1M **							
499	6 1,500,000.00	01NOV00	.00	1,413,000.00	-900.00 S		
			.00	950,171.85	-589.58 S	.00 S	-589.58 S



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	NOTIONAL PAR	STL DATE	BASE - PROCEEDS		FUTURE GN/LS			
(CONTINUED) CAD - CANADIAN DOLLAR								
					1.538999		21SEP00 TO 21SEP00	
525	** WB1M ** 2,000,000.00	8 02NOV00	.00 .00	1,884,150.00 1,266,996.67	-2,550.00 S -1,656.92 S		.00 S	-1,656.92 S
					1.538999		21SEP00 TO 21SEP00	
526	** WB1M ** 4,250,000.00	17 02NOV00	.00 .00	4,004,225.00 2,692,641.10	-5,400.00 S -3,508.77 S		.00 S	-3,508.77 S
					1.534099		21SEP00 TO 22SEP00	
557	** WB1M ** 500,000.00	2 03NOV00	.00 .00	471,225.00 316,439.49	-875.00 S -570.36 S		.00 S	-570.36 S
					1.531499		22SEP00 TO 22SEP00	
576	** WB1M ** 3,250,000.00	13 06NOV00	.00 .00	3,063,775.00 2,054,570.58	-7,150.00 S -4,668.63 S		.00 S	-4,668.63 S
					1.531299		22SEP00 TO 22SEP00	
593	** WB1M ** 750,000.00	3 07NOV00	.00 .00	707,025.00 474,131.67	-1,575.00 S -1,028.54 S		.00 S	-1,028.54 S
					1.539299		22SEP00 TO 25SEP00	
648	** WB1M ** 1,250,000.00	5 08NOV00	.00 .00	1,177,975.00 790,756.88	-3,100.00 S -2,013.90 S		.00 S	-2,013.90 S
					1.539299		25SEP00 TO 25SEP00	
649	** WB1M ** 750,000.00	3 08NOV00	.00 .00	706,725.00 474,534.74	-1,725.00 S -1,120.64 S		.00 S	-1,120.64 S
					1.539799		25SEP00 TO 25SEP00	
676	** WB1M ** 250,000.00	1 09NOV00	.00 .00	235,575.00 158,178.25	-550.00 S -357.19 S		.00 S	-357.19 S
					1.539799		25SEP00 TO 25SEP00	
677	** WB1M ** 250,000.00	1 09NOV00	.00 .00	235,575.00 158,178.25	-525.00 S -340.95 S		.00 S	-340.95 S



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TICKER LOT	ASSET ID	SECURITY TRD DATE	DESCRIPTION LOCAL - NOTIONAL	NOTIONAL COST	CLOSE EX. RATE	FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS	NET BASE FUTURE GN/LS
	CONTRACTS	STL DATE	BASE - PROCEEDS			FUTURE GN/LS			
(CONTINUED) CAD - CANADIAN DOLLAR									
					1.543900			25SEP00 TO 25SEP00	
** WB1M **									
696	2	10NOV00	.00	471,150.00		-1,400.00 S			
	500,000.00		.00	316,356.49		-906.79 S	.00 S		-906.79 S
					1.544101			25SEP00 TO 27SEP00	
** WB1M **									
724	14	14NOV00	.00	3,297,475.00		-8,175.00 S			
	3,500,000.00		.00	2,207,703.83		-5,294.35 S	.00 S		-5,294.35 S
					1.548999			27SEP00 TO 27SEP00	
** WB1M **									
739	3	15NOV00	.00	706,650.00		-1,950.00 S			
	750,000.00		.00	472,485.98		-1,258.88 S	.00 S		-1,258.88 S
					1.557800			28SEP00 TO 28SEP00	
** WB1M **									
757	7	16NOV00	.00	1,648,500.00		-3,850.00 S			
	1,750,000.00		.00	1,096,953.11		-2,471.43 S	.00 S		-2,471.43 S
					1.557800			27SEP00 TO 28SEP00	
** WB1M **									
758	5	16NOV00	.00	1,177,675.00		-3,050.00 S			
	1,250,000.00		.00	785,163.32		-1,957.89 S	.00 S		-1,957.89 S
					1.560098			02OCT00 TO 02OCT00	
** WB1M **									
774	12	17NOV00	.00	2,826,900.00		-7,200.00 S			
	3,000,000.00		.00	1,872,615.25		-4,615.09 S	.00 S		-4,615.09 S
					1.560098			28SEP00 TO 02OCT00	
** WB1M **									
775	6	17NOV00	.00	1,413,200.00		-3,500.00 S			
	1,500,000.00		.00	938,966.31		-2,243.45 S	.00 S		-2,243.45 S
					1.534700			02OCT00 TO 02OCT00	
** WB1M **									
164	1	01DEC00	.00	235,575.00		175.00 S			
	250,000.00		.00	156,051.27		114.03 S	.00 S		114.03 S
					1.545599			02OCT00 TO 02OCT00	
** WB1M **									
210	4	04DEC00	.00	942,300.00		700.00 S			
	1,000,000.00		.00	624,205.09		452.90 S	.00 S		452.90 S



WILLIAM H. GATES FOUNDATION  
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TICKER LOT	ASSET ID CONTRACTS	SECURITY TRD DATE	DESCRIPTION LOCAL - NOTIONAL	NOTIONAL COST	CLOSE EX. RATE FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS
(CONTINUED) CAD - CANADIAN DOLLAR							
					1.545800		02OCT00 TO 05OCT00
** WB1M **							
265	3	05DEC00		706,625.00	1,075.00 S		
	750,000.00			470,599.04	695.44 S	.00 S	695.44 S
					1.545800		05OCT00 TO 18OCT00
** WB1M **							
266	2	05DEC00		471,325.00	425.00 S		
	500,000.00			313,307.59	274.94 S	.00 S	274.94 S
066995929 TOTAL							
				.00	-40,950.00 S	.00	.00
				.00	-26,332.03 S	.00	-26,332.03 S
				.00	.00	.00	.00
				.00	.00	.00	.00
CGB	134990936		CANADA GOVT BONDS 10MAR01		1.538000		22NOV00 TO 22NOV00
** WB1M **							
075	1	28NOV00		102,150.00	250.00 S		
	100,000.00			65,988.39	162.55 S	.00 S	162.55 S
					1.538000		22NOV00 TO 22NOV00
** WB1M **							
076	1	28NOV00		102,150.00	270.00 S		
	100,000.00			65,988.39	175.55 S	.00 S	175.55 S
					1.538000		22NOV00 TO 22NOV00
** WB1M **							
077	1	28NOV00		102,150.00	280.00 S		
	100,000.00			65,988.39	182.05 S	.00 S	182.05 S
					1.541499		22NOV00 TO 22NOV00
** WB1M **							
121	1	29NOV00		102,150.00	570.00 S		
	100,000.00			65,988.39	369.77 S	.00 S	369.77 S
					1.545800		22NOV00 TO 22NOV00
** WB1M **							
264	1	05DEC00		102,150.00	1,260.00 S		
	100,000.00			65,988.39	815.11 S	.00 S	815.11 S
					1.534799		22NOV00 TO 22NOV00
** WB1M **							
311	1	06DEC00		102,150.00	1,370.00 S		



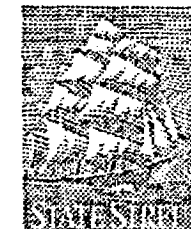
WILLIAM H. GATES FOUNDATION  
 -- COMPOSITE --  
 SUMMARY REALIZED GAIN/LOSS REPORT  
 JANUARY 1, 2000 TO DECEMBER 31, 2000

TICKER LOT	ASSET ID CONTRACTS NOTIONAL PAR	SECURITY TRD DATE STL DATE	DESCRIPTION LOCAL - NOTIONAL - PROCEEDS	CLOSE EX. RATE	FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS	NET BASE FUTURE GN/LS
(CONTINUED)				CAD - CANADIAN DOLLAR				
	100,000.00		.00	65,988.39	892.62 S	.00 S	22NOV00 TO 22NOV00	892.62 S
** WB1M **				1.528399				
341	3 300,000.00	07DEC00	.00	306,450.00	5,070.00 S	.00 S	22NOV00 TO 22NOV00	3,317.19 S
			.00	197,965.17	3,317.19 S			
** WB1M **				1.522800				
634	1 100,000.00	19DEC00	.00	102,150.00	1,820.00 S	.00 S	22NOV00 TO 22NOV00	1,195.17 S
			.00	65,988.39	1,195.17 S			
** WB1M **				1.522800				
635	1 100,000.00	19DEC00	.00	102,150.00	1,920.00 S	.00 S	22NOV00 TO 22NOV00	1,260.84 S
			.00	65,988.39	1,260.84 S			
** WB1M **				1.522800				
636	1 100,000.00	19DEC00	.00	102,150.00	1,950.00 S	.00 S	22NOV00 TO 22NOV00	1,280.54 S
			.00	65,988.39	1,280.54 S			
** WB1M **				1.522501				
674	1 100,000.00	20DEC00	.00	102,150.00	2,300.00 S	.00 S	22NOV00 TO 22NOV00	1,510.67 S
			.00	65,988.39	1,510.67 S			
** WB1M **				1.522000				
714	1 100,000.00	21DEC00	.00	102,150.00	2,420.00 S	.00 S	22NOV00 TO 22NOV00	1,590.01 S
			.00	65,988.39	1,590.01 S			
** WB1M **				1.522000				
715	1 100,000.00	21DEC00	.00	102,150.00	2,450.00 S	.00 S	22NOV00 TO 22NOV00	1,609.72 S
			.00	65,988.39	1,609.72 S			
** WB1M **				1.522000				
716	1 100,000.00	21DEC00	.00	102,150.00	2,480.00 S	.00 S	22NOV00 TO 22NOV00	1,629.43 S
			.00	65,988.39	1,629.43 S			
** WB1M **				1.516599				
752	1 100,000.00	22DEC00	.00	102,150.00	2,430.00 S	.00 S	22NOV00 TO 22NOV00	1,602.27 S
			.00	65,988.39	1,602.27 S			



WILLIAM H. GATES FOUNDATION  
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TICKER	ASSET ID	SECURITY	DESCRIPTION	CLOSE	EX. RATE	TRD DTS	OF ORIG	TRDS
LOT	CONTRACTS	TRD DATE	LOCAL - NOTIONAL	NOTIONAL	FUTURE GN/LS			
	NOTIONAL PAR	STL DATE	BASE - PROCEEDS	COST	FUTURE GN/LS	BASE CURR GN/LS	NET BASE	FUTURE GN/LS
(CONTINUED) CAD - CANADIAN DOLLAR								
					1.510699		22NOV00	TO 22NOV00
** WB1M **								
776	1	27DEC00	.00	102,150.00	2,390.00 S			
	100,000.00		.00	65,988.39	1,582.05 S	.00 S		1,582.05 S
					1.510699		22NOV00	TO 22NOV00
** WB1M **								
777	1	27DEC00	.00	102,150.00	2,410.00 S			
	100,000.00		.00	65,988.39	1,595.29 S	.00 S		1,595.29 S
					1.508200		22NOV00	TO 22NOV00
** WB1M **								
002	2	28DEC00	.00	204,300.00	3,860.00 S			
	200,000.00		.00	131,976.78	2,559.34 S	.00 S		2,559.34 S
					1.508200		22NOV00	TO 22NOV00
** WB1M **								
003	1	28DEC00	.00	102,150.00	1,950.00 S			
	100,000.00		.00	65,988.39	1,292.93 S	.00 S		1,292.93 S
134990936 TOTAL								
			.00	2,247,300.00	37,450.00 S	.00		.00
			.00	1,451,744.58	24,623.10 S	.00		24,623.10 S
			.00	.00	.00	.00		.00
			.00	.00	.00	.00		.00
BAXY	134993922	CANADA BANKERS ACCEPSEP01					09JUN00	TO 09JUN00
** WB1M **					1.487499			
653	6	15AUG00	.00	1,404,000.00	4,500.00 S			
	1,500,000.00		.00	951,413.58	3,025.21 S	.00 S		3,025.21 S
					1.482700		09JUN00	TO 05JUL00
** WB1M **								
007	8	25AUG00	.00	1,872,675.00	6,325.00 S			
	2,000,000.00		.00	1,267,535.33	4,265.87 S	.00 S		4,265.87 S
134993922 TOTAL								
			.00	3,276,675.00	10,825.00 S	.00		.00
			.00	2,218,948.91	7,291.08 S	.00		7,291.08 S
			.00	.00	.00	.00		.00
			.00	.00	.00	.00		.00



WILLIAM H. GATES FOUNDATION  
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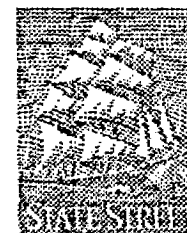
TICKER LOT	ASSET ID CONTRACTS	SECURITY TRD DATE	DESCRIPTION LOCAL - NOTIONAL	NOTIONAL COST	CLOSE EX. RATE	FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS	NET BASE FUTURE GN/LS
(CONTINUED) CAD - CANADIAN DOLLAR									
BAXY	134994995		CANADA BANKERS ACCEPJUN01		1.485700			08MAR00 TO 08MAR00	
** WB1M **									
047	1	02MAY00	.00	233,900.00		-125.00 S			
	250,000.00		.00	160,150.63		-84.14 S	.00 S		-84.14 S
1.475698									
** WB1M **								08MAR00 TO 10MAY00	
314	13	09JUN00	.00	3,037,150.00		5,175.00 S			
	3,250,000.00		.00	2,054,899.89		3,506.81 S	.00 S		3,506.81 S
134994995 TOTAL									
			.00	3,271,050.00		5,050.00 S	.00		.00
			.00	2,215,050.52		3,422.67 S	.00		3,422.67 S
			.00	.00		.00	.00		.00
			.00	.00		.00	.00		.00
BAXY	134996925		CANADA BANKERS ACCEPJUN00		1.455199			05JAN00 TO 05JAN00	
** WB1M **									
781	3	10JAN00	.00	705,250.00		350.00 S			
	750,000.00		.00	485,241.50		240.52 S	.00 S		240.52 S
1.455899									
** WB1M **								05JAN00 TO 05JAN00	
022	9	12JAN00	.00	2,116,025.00		-575.00 S			
	2,250,000.00		.00	1,455,913.72		-394.94 S	.00 S		-394.94 S
1.455899									
** WB1M **								05JAN00 TO 07JAN00	
023	4	12JAN00	.00	940,400.00		-100.00 S			
	1,000,000.00		.00	646,146.70		-68.69 S	.00 S		-68.69 S
134996925 TOTAL									
			.00	3,761,675.00		-325.00 S	.00		.00
			.00	2,587,301.92		-223.11 S	.00		-223.11 S
			.00	.00		.00	.00		.00
			.00	.00		.00	.00		.00
BAXY	134997980		CANADA BANKERS ACCEPSEP00		1.456999			08DEC99 TO 08DEC99	
** WB1M **									
007	3	11JAN00	.00	703,725.00		-975.00 S			
	750,000.00		.00	475,522.00		-669.18 S	.00 S		-669.18 S





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TICKER LOT	ASSET ID CONTRACTS	SECURITY TRD DATE	DESCRIPTION LOCAL - NOTIONAL BASE - PROCEEDS	CLOSE NOTIONAL COST	EX. RATE FUTURE GN/LS FUTURE GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS
(CONTINUED) CAD - CANADIAN DOLLAR						
					1.455899	08DEC99 TO 08DEC99
** WB1M **	2	12JAN00				
026	500,000.00		.00	469,150.00	-700.00 S	
			.00	317,014.66	-480.80 S	.00 S -480.80 S
					1.455899	08DEC99 TO 04JAN00
** WB1M **	3	12JAN00				
027	750,000.00		.00	703,475.00	-725.00 S	
			.00	481,886.66	-497.97 S	.00 S -497.97 S
					1.450300	04JAN00 TO 04JAN00
** WB1M **	2	13JAN00				
070	500,000.00		.00	469,000.00	-500.00 S	
			.00	323,448.29	-344.76 S	.00 S -344.76 S
					1.450300	04JAN00 TO 06JAN00
** WB1M **	11	13JAN00				
071	2,750,000.00		.00	2,578,400.00	-1,375.00 S	
			.00	1,775,285.54	-948.08 S	.00 S -948.08 S
					1.450300	06JAN00 TO 06JAN00
** WB1M **	2	13JAN00				
072	500,000.00		.00	468,650.00	-50.00 S	
			.00	321,587.87	-34.48 S	.00 S -34.48 S
					1.449299	06JAN00 TO 06JAN00
** WB1M **	1	18JAN00				
122	250,000.00		.00	234,325.00	-125.00 S	
			.00	160,793.93	-86.25 S	.00 S -86.25 S
					1.451099	10JAN00 TO 10JAN00
** WB1M **	1	19JAN00				
147	250,000.00		.00	234,425.00	-325.00 S	
			.00	161,094.71	-223.97 S	.00 S -223.97 S
-----						
134997980 TOTAL			.00	5,861,150.00	-4,775.00 S	.00
			.00	4,016,633.66	-3,285.49 S	.00 -3,285.49 S
			.00	.00	.00	.00
			.00	.00	.00	.00
CGB	135995918	CANADA GOVT BONDS FUMAR00			1.455199	23NOV99 TO 23NOV99
** WB1M **	1	10JAN00				
784			.00	119,820.00	-2,900.00 S	



**STATE STREET**  
 Serving Institutional Investors Worldwide

WILLIAM H. GATES FOUNDATION  
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TICKER LOT	ASSET ID CONTRACTS NOTIONAL PAR	SECURITY TRD DATE STL DATE	DESCRIPTION LOCAL - NOTIONAL - PROCEEDS	NOTIONAL COST	CLOSE EX. RATE	FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS	NET BASE FUTURE GN/LS
(CONTINUED)									
CAD - CANADIAN DOLLAR									
	100,000.00			.00	81,771.65	-1,992.85 S	.00 S		-1,992.85 S
						1.455199		23NOV99 TO 23NOV99	
** WB1M **	1	10JAN00		.00	119,820.00	-2,680.00 S			
785	100,000.00			.00	81,771.65	-1,841.67 S	.00 S		-1,841.67 S
						1.447000		23NOV99 TO 23NOV99	
** WB1M **	2	02FEB00		.00	239,640.00	-6,040.00 S			
592	200,000.00			.00	163,543.30	-4,174.15 S	.00 S		-4,174.15 S
						1.447000		23NOV99 TO 23NOV99	
** WB1M **	1	02FEB00		.00	119,820.00	-2,970.00 S			
593	100,000.00			.00	81,771.65	-2,052.52 S	.00 S		-2,052.52 S
						1.447000		23NOV99 TO 23NOV99	
** WB1M **	1	02FEB00		.00	119,820.00	-2,920.00 S			
594	100,000.00			.00	81,771.65	-2,017.97 S	.00 S		-2,017.97 S
						1.447000		23NOV99 TO 23NOV99	
** WB1M **	1	02FEB00		.00	119,820.00	-2,900.00 S			
595	100,000.00			.00	81,771.65	-2,004.15 S	.00 S		-2,004.15 S
						1.440600		23NOV99 TO 23NOV99	
** WB1M **	1	03FEB00		.00	119,820.00	-2,070.00 S			
620	100,000.00		51.66	.00	81,771.65	-1,436.90 S	.00 S		-1,436.90 S
						1.443999		24NOV99 TO 24NOV99	
** WB1M **	1	04FEB00		.00	119,750.00	-2,320.00 S			
642	100,000.00		250.92	.00	81,556.90	-1,606.65 S	.00 S		-1,606.65 S
						1.457400		24NOV99 TO 24NOV99	
** WB1M **	1	15FEB00		.00	119,750.00	-2,630.00 S			
795	100,000.00			.00	81,556.90	-1,804.58 S	.00 S		-1,804.58 S
						1.454300		24NOV99 TO 24NOV99	
** WB1M **	1	17FEB00		.00	119,760.00	-2,760.00 S			
058	100,000.00		64.70	.00	81,563.71	-1,897.82 S	.00 S		-1,897.82 S



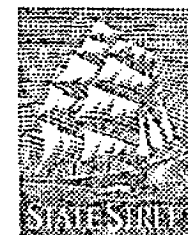
WILLIAM H. GATES FOUNDATION  
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 SUMMARY REALIZED GAIN/LOSS REPORT  
 JANUARY 1, 2000 TO DECEMBER 31, 2000

TICKER LOT	ASSET ID CONTRACTS	SECURITY TRD DATE	DESCRIPTION LOCAL - NOTIONAL	NOTIONAL COST	CLOSE EX. RATE	FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS	NET BASE FUTURE GN/LS
	NOTIONAL PAR	STL DATE	BASE - PROCEEDS			FUTURE GN/LS			

(CONTINUED)

CAD - CANADIAN DOLLAR

					1.450099			24NOV99 TO 24NOV99	
** WB1M **									
074	1	18FEB00	.00	119,760.00		-2,710.00 S			
	100,000.00		64.70	81,563.71		-1,868.84 S	.00 S		-1,868.84 S
					1.460000			24NOV99 TO 24NOV99	
** WB1M **									
118	1	22FEB00	.00	119,760.00		-160.00 S			
	100,000.00		.00	81,563.71		-109.59 S	.00 S		-109.59 S
					1.463700			24NOV99 TO 20JAN00	
** WB1M **									
145	53	23FEB00	.00	6,285,170.00		17,590.00 S			
	5,300,000.00		.00	4,292,836.64		12,017.46 S	.00 S		12,017.46 S
					1.459099			20JAN00 TO 16FEB00	
** WB1M **									
177	48	24FEB00	.00	5,593,000.00		151,640.00 S			
	4,800,000.00		.00	3,875,342.33		103,927.08 S	.00 S		103,927.08 S
135995918 TOTAL									
			.00	13,435,510.00		136,170.00 S	.00		.00
			431.98	9,230,157.10		93,136.85 S	.00		93,136.85 S
			.00	.00		.00	.00		.00
			.00	.00		.00	.00		.00
CGB	135999951	CANADA GOVT BONDS 10DEC00			1.473500			24AUG00 TO 24AUG00	
** WB1M **									
123	3	01SEP00	.00	304,500.00		2,010.00 S			
	300,000.00		.00	205,022.90		1,364.10 S	.00 S		1,364.10 S
					1.478600			24AUG00 TO 24AUG00	
** WB1M **									
259	1	08SEP00	.00	101,500.00		330.00 S			
	100,000.00		1,500.00	68,340.96		223.18 S	.00 S		223.18 S
					1.482300			24AUG00 TO 24AUG00	
** WB1M **									
614	1	20SEP00	.00	101,500.00		-180.00 S			
	100,000.00		.00	68,340.97		-121.43 S	.00 S		-121.43 S
					1.506300			24AUG00 TO 24AUG00	
** WB1M **									
043	3	03OCT00	.00	304,500.00		-390.00 S			



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(CONTINUED)							
CAD - CANADIAN DOLLAR							
	300,000.00			.00	205,022.89	-258.91 S	.00 S -258.91 S
					1.500300		24AUG00 TO 24AUG00
109	** WB1M ** 100,000.00	1 06OCT00		.00	101,500.00	-300.00 S	.00 S -199.96 S
				.00	68,340.97	-199.96 S	
					1.538999		24AUG00 TO 24AUG00
520	** WB1M ** 200,000.00	2 02NOV00		.00	203,000.00	-940.00 S	.00 S -610.79 S
				.00	136,681.93	-610.79 S	
					1.538999		24AUG00 TO 24AUG00
521	** WB1M ** 100,000.00	1 02NOV00		.00	101,500.00	-430.00 S	.00 S -279.40 S
				.00	68,340.96	-279.40 S	
					1.538999		24AUG00 TO 24AUG00
522	** WB1M ** 300,000.00	3 02NOV00		.00	304,500.00	-1,350.00 S	.00 S -877.19 S
				.00	205,022.90	-877.19 S	
					1.538999		24AUG00 TO 24AUG00
523	** WB1M ** 100,000.00	1 02NOV00		.00	101,500.00	-480.00 S	.00 S -311.89 S
				.00	68,340.96	-311.89 S	
					1.539299		24AUG00 TO 24AUG00
647	** WB1M ** 400,000.00	4 08NOV00		.00	406,000.00	-3,640.00 S	.00 S -2,364.71 S
				.00	273,363.86	-2,364.71 S	
					1.544101		24AUG00 TO 24AUG00
722	** WB1M ** 100,000.00	1 14NOV00		.00	101,500.00	-470.00 S	.00 S -304.38 S
				.00	68,340.97	-304.38 S	
					1.557800		24AUG00 TO 24AUG00
755	** WB1M ** 100,000.00	1 16NOV00		.00	101,500.00	30.00 S	.00 S 19.26 S
				.00	68,340.96	19.26 S	
					1.560098		24AUG00 TO 24AUG00
771	** WB1M ** 100,000.00	1 17NOV00		.00	101,500.00	390.00 S	.00 S 249.98 S
				.00	68,340.97	249.98 S	



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	PAR	STL DATE	BASE - PROCEEDS				COST					
(CONTINUED)												
CAD - CANADIAN DOLLAR												
								1.560098			24AUG00 TO 24AUG00	
** WB1M **												
772	1	17NOV00	.00			101,500.00			280.00 S			
	100,000.00		.00			68,340.97			179.48 S		.00 S	179.48 S
								1.560098			24AUG00 TO 24AUG00	
** WB1M **												
773	1	17NOV00	.00			101,500.00			230.00 S			
	100,000.00		.00			68,340.96			147.43 S		.00 S	147.43 S
								1.553900			24AUG00 TO 24AUG00	
** WB1M **												
797	2	21NOV00	.00			203,000.00			360.00 S			
	200,000.00		.00			136,681.93			231.68 S		.00 S	231.68 S
								1.547999			24AUG00 TO 24AUG00	
** WB1M **												
007	2	22NOV00	.00			203,000.00			800.00 S			
	200,000.00		.00			136,681.93			516.80 S		.00 S	516.80 S
								1.547999			24AUG00 TO 24AUG00	
** WB1M **												
008	1	22NOV00	.00			101,500.00			420.00 S			
	100,000.00		.00			68,340.97			271.32 S		.00 S	271.32 S
								1.547999			24AUG00 TO 24AUG00	
** WB1M **												
009	1	22NOV00	.00			101,500.00			430.00 S			
	100,000.00		.00			68,340.96			277.78 S		.00 S	277.78 S
								1.547999			24AUG00 TO 24AUG00	
** WB1M **												
010	1	22NOV00	.00			101,500.00			460.00 S			
	100,000.00		.00			68,340.97			297.16 S		.00 S	297.16 S
								1.547999			24AUG00 TO 24AUG00	
** WB1M **												
011	2	22NOV00	.00			203,000.00			940.00 S			
	200,000.00		.00			136,681.93			607.24 S		.00 S	607.24 S
								1.547999			24AUG00 TO 25AUG00	
** WB1M **												
035	46	22NOV00	.00			4,660,800.00			37,640.00 S			
	4,600,000.00		.00			3,142,877.24			24,315.25 S		.00 S	24,315.25 S



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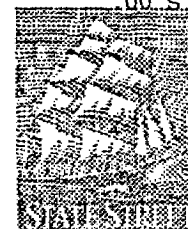
TICKER	ASSET ID	SECURITY	DESCRIPTION	CLOSE	EX. RATE	TRD DTS	OF ORIG	TRDS
LOT	CONTRACTS	TRD DATE	LOCAL - NOTIONAL	NOTIONAL	FUTURE GN/LS			
	NOTIONAL PAR	STL DATE	BASE - PROCEEDS	COST	FUTURE GN/LS	BASE CURR	NET BASE	FUTURE GN/LS
(CONTINUED)								
CAD - CANADIAN DOLLAR								
					1.541499		25AUG00	TO 25AUG00
** WB1M **								
041	23	24NOV00	.00	2,329,900.00	22,310.00 S			
	2,300,000.00		.00	1,571,389.41	14,472.92 S	.00 S		14,472.92 S
					1.535400		25AUG00	TO 15NOV00
** WB1M **								
044	118	27NOV00	.00	11,958,940.00	103,020.00 S			
	11,800,000.00		.00	8,042,198.01	67,096.48 S	.00 S		67,096.48 S
					1.535400		15NOV00	TO 15NOV00
** WB1M **								
045	1	27NOV00	.00	101,400.00	840.00 S			
	100,000.00		.00	65,461.61	547.09 S	.00 S		547.09 S
					1.535400		15NOV00	TO 15NOV00
** WB1M **								
046	1	27NOV00	.00	101,400.00	850.00 S			
	100,000.00		.00	65,461.61	553.60 S	.00 S		553.60 S
					1.535400		15NOV00	TO 15NOV00
** WB1M **								
047	1	27NOV00	.00	101,300.00	980.00 S			
	100,000.00		.00	65,397.05	638.27 S	.00 S		638.27 S
					1.535400		20NOV00	TO 20NOV00
** WB1M **								
048	1	27NOV00	.00	101,760.00	530.00 S			
	100,000.00		.00	65,293.59	345.19 S	.00 S		345.19 S
135999951	TOTAL							
			.00	22,806,500.00	164,670.00 S	.00		.00
			1,500.00	15,341,671.34	107,025.55 S	.00		107,025.55 S
			.00	.00	.00	.00		.00
			.00	.00	.00	.00		.00
CGB	135999969	CANADA GOVT BONDS 10SEP	00				24MAY00	TO 24MAY00
** WB1M **					1.500300			
692	1	30MAY00	.00	98,200.00	830.00 S			
	100,000.00		.00	65,149.61	553.22 S	.00 S		553.22 S
					1.500300		24MAY00	TO 24MAY00
** WB1M **								
693	1	30MAY00	.00	98,200.00	880.00 S			



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(CONTINUED)							
CAD - CANADIAN DOLLAR							
	100,000.00			.00	65,149.61	586.55 S	.00 S 586.55 S
					1.495300		24MAY00 TO 24MAY00
** WB1M **	725	1	31MAY00	.00	98,200.00	1,300.00 S	
	100,000.00			.00	65,149.61	869.39 S	.00 S 869.39 S
					1.474499		24MAY00 TO 24MAY00
** WB1M **	058	1	05JUN00	.00	98,200.00	2,320.00 S	
	100,000.00			.00	65,149.61	1,573.41 S	.00 S 1,573.41 S
					1.477399		24MAY00 TO 24MAY00
** WB1M **	251	2	08JUN00	.00	196,400.00	3,620.00 S	
	200,000.00			.00	130,299.22	2,450.25 S	.00 S 2,450.25 S
					1.469499		24MAY00 TO 24MAY00
** WB1M **	524	1	14JUN00	.00	98,200.00	2,250.00 S	
	100,000.00			.00	65,149.61	1,531.13 S	.00 S 1,531.13 S
					1.464499		24MAY00 TO 24MAY00
** WB1M **	619	1	19JUN00	.00	98,200.00	3,000.00 S	
	100,000.00			.00	65,149.61	2,048.48 S	.00 S 2,048.48 S
					1.481000		24MAY00 TO 24MAY00
** WB1M **	752	1	27JUN00	.00	98,200.00	2,090.00 S	
	100,000.00			.00	65,149.61	1,411.21 S	.00 S 1,411.21 S
					1.482300		24MAY00 TO 24MAY00
** WB1M **	172	1	07JUL00	.00	98,200.00	3,100.00 S	
	100,000.00			.00	65,149.61	2,091.34 S	.00 S 2,091.34 S
					1.470999		24MAY00 TO 24MAY00
** WB1M **	375	1	21JUL00	.00	98,200.00	2,600.00 S	
	100,000.00			.00	65,149.61	1,767.51 S	.00 S 1,767.51 S
					1.470999		24MAY00 TO 24MAY00
** WB1M **	376	1	21JUL00	.00	98,200.00	2,670.00 S	
	100,000.00			.00	65,149.61	1,815.09 S	.00 S 1,815.09 S



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			LOCAL BASE	- NOTIONAL - PROCEEDS		FUTURE GN/LS	FUTURE GN/LS		NET BASE	FUTURE GN/LS	
(CONTINUED)					CAD - CANADIAN DOLLAR						
						1.481700				24MAY00 TO 24MAY00	
478	** WB1M ** 100,000.00	1 02AUG00	.00	.00	98,200.00 65,149.61		2,560.00 S 1,727.74 S		.00 S	1,727.74 S	
						1.481700				24MAY00 TO 24MAY00	
479	** WB1M ** 100,000.00	1 02AUG00	.00	.00	98,200.00 65,149.61		2,620.00 S 1,768.24 S		.00 S	1,768.24 S	
						1.487499				24MAY00 TO 24MAY00	
531	** WB1M ** 100,000.00	1 04AUG00	.00	.00	98,200.00 65,149.61		3,170.00 S 2,131.09 S		.00 S	2,131.09 S	
						1.487499				24MAY00 TO 24MAY00	
532	** WB1M ** 100,000.00	1 04AUG00	.00	.00	98,200.00 65,149.61		3,200.00 S 2,151.26 S		.00 S	2,151.26 S	
						1.483300				24MAY00 TO 24MAY00	
608	** WB1M ** 100,000.00	1 10AUG00	.00	.00	98,200.00 65,149.61		3,200.00 S 2,157.35 S		.00 S	2,157.35 S	
						1.477299				24MAY00 TO 24MAY00	
680	** WB1M ** 100,000.00	1 16AUG00	.00	.00	98,200.00 65,149.61		2,930.00 S 1,983.35 S		.00 S	1,983.35 S	
						1.475500				24MAY00 TO 24MAY00	
698	** WB1M ** 100,000.00	1 17AUG00	.00	.00	98,200.00 65,149.61		2,950.00 S 1,999.32 S		.00 S	1,999.32 S	
						1.474499				24MAY00 TO 24MAY00	
731	** WB1M ** 100,000.00	1 21AUG00	.00	.00	98,200.00 65,149.61		3,090.00 S 2,095.63 S		.00 S	2,095.63 S	
						1.485199				24MAY00 TO 24MAY00	
771	** WB1M ** 300,000.00	3 24AUG00	.00	.00	294,600.00 195,448.84		9,750.00 S 6,564.77 S		.00 S	6,564.77 S	





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(CONTINUED)

CAD - CANADIAN DOLLAR

					1.485199		24MAY00 TO 24MAY00	
** WB1M **								
772	2 200,000.00	24AUG00	.00 .00	196,400.00 130,299.23	6,560.00 S 4,416.91 S	.00 S	4,416.91 S	
					1.485199		24MAY00 TO 24MAY00	
** WB1M **								
773	2 200,000.00	24AUG00	.00 .00	196,400.00 130,299.23	6,600.00 S 4,443.85 S	.00 S	4,443.85 S	
					1.485199		24MAY00 TO 24MAY00	
** WB1M **								
774	39 3,900,000.00	24AUG00	.00 .00	3,830,020.00 2,540,980.82	129,260.00 S 87,032.05 S	.00 S	87,032.05 S	
					1.485199		24MAY00 TO 24MAY00	
** WB1M **								
775	3 300,000.00	24AUG00	.00 .00	294,630.00 195,468.74	9,960.00 S 6,706.17 S	.00 S	6,706.17 S	
					1.482700		24MAY00 TO 15JUN00	
** WB1M **								
008	118 11,800,000.00	25AUG00	.00 .00	11,653,980.00 7,775,865.85	300,600.00 S 202,738.16 S	.00 S	202,738.16 S	
					1.482700		15JUN00 TO 22AUG00	
** WB1M **								
009	36 3,600,000.00	25AUG00	.00 .00	3,629,640.00 2,449,901.58	17,880.00 S 12,059.10 S	.00 S	12,059.10 S	
135999969 TOTAL			.00 .00 .00 .00	22,059,670.00 14,721,256.49 .00 .00	528,990.00 S 356,672.57 S .00 .00	.00 .00 .00 .00	.00 356,672.57 S .00 .00	
CGB	135999977	CANADA GOVT BONDS 10JUN00			1.449500		23FEB00 TO 23FEB00	
** WB1M **								
315	1 100,000.00	01MAR00	.00 .00	98,130.00 67,042.42	680.00 S 469.13 S	.00 S	469.13 S	
					1.449500		23FEB00 TO 23FEB00	
** WB1M **								
316	2 01MAR00		.00	196,260.00	1,400.00 S			



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(CONTINUED)									
	200,000.00				134,084.83	965.85 S			965.85 S
						1.449500		23FEB00 TO 23FEB00	
** WB1M **	1	01MAR00			98,130.00	670.00 S			
317	100,000.00				67,042.42	462.23 S			462.23 S
						1.449500		23FEB00 TO 23FEB00	
** WB1M **	4	01MAR00			392,530.00	2,470.00 S			
318	400,000.00				268,176.49	1,704.03 S			1,704.03 S
						1.449500		23FEB00 TO 23FEB00	
** WB1M **	2	01MAR00			196,280.00	1,120.00 S			
319	200,000.00				134,098.49	772.68 S			772.68 S
						1.454300		23FEB00 TO 23FEB00	
** WB1M **	2	06MAR00			196,280.00	720.00 S			
425	200,000.00				134,098.50	495.08 S			495.08 S
						1.460500		23FEB00 TO 23FEB00	
** WB1M **	1	08MAR00			98,140.00	410.00 S			
532	100,000.00				67,049.25	280.73 S			280.73 S
						1.458599		23FEB00 TO 23FEB00	
** WB1M **	1	10MAR00			98,140.00	380.00 S			
612	100,000.00				67,049.25	260.52 S			260.52 S
						1.459800		23FEB00 TO 23FEB00	
** WB1M **	1	13MAR00			98,140.00	890.00 S			
687	100,000.00				67,049.25	609.67 S			609.67 S
						1.472198		23FEB00 TO 23FEB00	
** WB1M **	1	16MAR00			98,140.00	610.00 S			
753	100,000.00				67,049.25	414.35 S			414.35 S
						1.472198		23FEB00 TO 23FEB00	
** WB1M **	1	16MAR00			98,140.00	640.00 S			
754	100,000.00				67,049.25	434.72 S			434.72 S



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	CONTRACTS	TRD DATE	LOCAL - NOTIONAL	NOTIONAL	FUTURE GN/LS	
	NOTIONAL PAR	STL DATE	BASE - PROCEEDS	COST	FUTURE GN/LS	NET BASE FUTURE GN/LS
(CONTINUED) CAD - CANADIAN DOLLAR						
				1.473900		23FEB00 TO 23FEB00
** WB1M **						
044	1	17MAR00	.00	98,140.00	1,040.00 S	
	100,000.00		.00	67,049.24	705.61 S	.00 S 705.61 S
				1.472500		23FEB00 TO 23FEB00
** WB1M **						
051	2	20MAR00	.00	196,280.00	2,420.00 S	
	200,000.00		.00	134,098.49	1,643.46 S	.00 S 1,643.46 S
				1.454900		23FEB00 TO 23FEB00
** WB1M **						
186	2	28MAR00	.00	196,300.00	2,460.00 S	
	200,000.00		.00	134,112.16	1,690.84 S	.00 S 1,690.84 S
				1.454900		23FEB00 TO 23FEB00
** WB1M **						
187	4	28MAR00	.00	392,600.00	5,080.00 S	
	400,000.00		.00	268,224.32	3,491.65 S	.00 S 3,491.65 S
				1.454900		23FEB00 TO 23FEB00
** WB1M **						
188	3	28MAR00	.00	294,450.00	3,900.00 S	
	300,000.00		.00	201,168.24	2,680.59 S	.00 S 2,680.59 S
				1.454900		23FEB00 TO 23FEB00
** WB1M **						
189	2	28MAR00	.00	196,300.00	2,620.00 S	
	200,000.00		.00	134,112.16	1,800.81 S	.00 S 1,800.81 S
				1.454890		23FEB00 TO 23FEB00
** WB1M **						
213	1	29MAR00	.00	98,150.00	1,190.00 S	
	100,000.00		.00	67,056.08	817.93 S	.00 S 817.93 S
				1.453300		23FEB00 TO 23FEB00
** WB1M **						
273	2	03APR00	.00	196,310.00	3,590.00 S	
	200,000.00		288.00	134,118.99	2,470.24 S	.00 S 2,470.24 S
				1.455199		23FEB00 TO 23FEB00
** WB1M **						
356	1	05APR00	.00	98,160.00	2,790.00 S	
	100,000.00		.00	67,062.91	1,917.26 S	.00 S 1,917.26 S



TICKER LOT	ASSET ID CONTRACTS	SECURITY TRD DATE STL DATE	DESCRIPTION LOCAL - NOTIONAL BASE - PROCEEDS	NOTIONAL COST	CLOSE EX. RATE FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS
(CONTINUED) CAD - CANADIAN DOLLAR							
					1.485299		24FEB00 TO 24FEB00
** WB1M **	1	16MAY00					
463	100,000.00		.00	98,730.00	-680.00 S		
			.00	67,665.00	-457.82 S	.00 S	-457.82 S
					1.496699		24FEB00 TO 24FEB00
** WB1M **	1	17MAY00					
468	100,000.00		.00	98,740.00	-1,040.00 S		
			.00	67,671.86	-694.86 S	.00 S	-694.86 S
					1.496699		24FEB00 TO 24FEB00
** WB1M **	1	17MAY00					
469	100,000.00		.00	98,740.00	-1,010.00 S		
			.00	67,671.85	-674.82 S	.00 S	-674.82 S
					1.499499		24FEB00 TO 24FEB00
** WB1M **	1	23MAY00					
550	100,000.00		.00	98,740.00	-590.00 S		
			.00	67,671.86	-393.46 S	.00 S	-393.46 S
					1.507299		24FEB00 TO 24FEB00
** WB1M **	2	24MAY00					
574	200,000.00		.00	197,490.00	-1,590.00 S		
			.00	135,350.56	-1,054.87 S	.00 S	-1,054.87 S
					1.507299		24FEB00 TO 10MAY00
** WB1M **	74	24MAY00					
575	7,400,000.00		.00	7,310,160.00	-58,160.00 S		
			.00	4,997,864.02	-38,585.55 S	.00 S	-38,585.55 S
					1.507299		10MAY00 TO 10MAY00
** WB1M **	1	24MAY00					
576	100,000.00		.00	97,750.00	250.00 S		
			.00	65,406.48	165.86 S	.00 S	165.86 S
					1.506201		10MAY00 TO 10MAY00
** WB1M **	30	25MAY00					
616	3,000,000.00		.00	2,932,700.00	-4,400.00 S		
			.00	1,962,328.22	-2,921.26 S	.00 S	-2,921.26 S
					1.502900		10MAY00 TO 10MAY00
** WB1M **	60	26MAY00					
653	6,000,000.00		.00	5,866,200.00	31,800.00 S		
			.00	3,925,191.75	21,159.08 S	.00 S	21,159.08 S



WILLIAM H. GATES FOUNDATION  
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 JANUARY 1, 2000 TO DECEMBER 31, 2000

TICKER LOT	ASSET ID CONTRACTS NOTIONAL PAR	SECURITY DESCRIPTION TRD DATE STL DATE	LOCAL - NOTIONAL BASE - PROCEEDS	NOTIONAL COST	CLOSE EX. RATE FUTURE GN/LS FUTURE GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS
(CONTINUED)						
CAD - CANADIAN DOLLAR						
				1.502900		
** WB1M **						19MAY00 TO 19MAY00
654	1	26MAY00	.00	97,800.00	530.00 S	
	100,000.00		.00	65,483.75	352.65 S	
135999977	TOTAL					.00 S 352.65 S
<hr/>						
			.00	23,478,350.00	5,140.00 S	
			295.20	15,920,563.48	4,351.84 S	
			.00	.00	.00	.00
			.00	.00	.00	4,351.84 S
			.00	.00	.00	.00
<hr/>						
CAD TOTAL						
	1,103		.00	149,884,980.00	.00 LT	
	152,300,000.00		2,227.18	101,027,505.10	.00 LT	.00 LT
					842,245.00 ST	.00 ST
					566,683.03 ST	.00 ST 566,683.03 ST
					.00 S3	
					.00 S3	.00 S3
					.00 5Y	.00 5Y
					.00 5Y	.00 5Y
<hr/>						
EUR - EURO CURRENCY						
GERMANY						
GBL	99X013397	GERMANY FED REP BOND	MAR00		0.974184	06DEC99 TO 06DEC99
** WB1M **						
769	2	10JAN00	.00	212,800.00	-5,400.00 S	
	200,000.00		.00	217,651.84	-5,543.10 S	.00 S -5,543.10 S
<hr/>						
** WB1M **					0.974184	06DEC99 TO 06DEC99
770	1	10JAN00	.00	106,400.00	-2,670.00 S	
	100,000.00		.00	108,825.92	-2,740.76 S	.00 S -2,740.76 S
<hr/>						
** WB1M **					0.974184	06DEC99 TO 06DEC99
771	1	10JAN00	.00	106,400.00	-2,660.00 S	
	100,000.00		.00	108,825.92	-2,730.49 S	.00 S -2,730.49 S

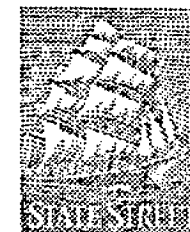


TICKER LOT	ASSET ID CONTRACTS	SECURITY TRD DATE	DESCRIPTION LOCAL - NOTIONAL	NOTIONAL COST	CLOSE EX. RATE FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS
(CONTINUED)							
EUR - EURO CURRENCY							
					0.974184		06DEC99 TO 06DEC99
** WB1M **	6	10JAN00		638,400.00	-15,900.00 S		
772	600,000.00		.00	652,955.52	-16,321.35 S	.00 S	-16,321.35 S
					0.974184		06DEC99 TO 06DEC99
** WB1M **	3	10JAN00		319,200.00	-7,920.00 S		
773	300,000.00		.00	326,477.76	-8,129.88 S	.00 S	-8,129.88 S
					0.974184		06DEC99 TO 06DEC99
** WB1M **	1	10JAN00		106,400.00	-2,620.00 S		
774	100,000.00		.00	108,825.92	-2,689.43 S	.00 S	-2,689.43 S
					0.974184		06DEC99 TO 06DEC99
** WB1M **	1	10JAN00		106,400.00	-2,590.00 S		
775	100,000.00		.00	108,825.92	-2,658.64 S	.00 S	-2,658.64 S
					0.987751		06DEC99 TO 06DEC99
** WB1M **	1	14JAN00		106,400.00	-3,330.00 S		
096	100,000.00		.00	108,825.92	-3,371.29 S	.00 S	-3,371.29 S
					0.987751		06DEC99 TO 06DEC99
** WB1M **	2	14JAN00		212,900.00	-6,700.00 S		
097	200,000.00		.00	217,754.12	-6,783.08 S	.00 S	-6,783.08 S
					0.987751		06DEC99 TO 06DEC99
** WB1M **	2	14JAN00		212,900.00	-6,660.00 S		
098	200,000.00		.00	217,754.12	-6,742.58 S	.00 S	-6,742.58 S
					0.987751		06DEC99 TO 06DEC99
** WB1M **	1	14JAN00		106,450.00	-3,310.00 S		
099	100,000.00		.00	108,877.06	-3,351.04 S	.00 S	-3,351.04 S
					0.987751		06DEC99 TO 06DEC99
** WB1M **	1	14JAN00		106,450.00	-3,290.00 S		
100	100,000.00		.00	108,877.06	-3,330.80 S	.00 S	-3,330.80 S



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TICKER LOT	ASSET ID CONTRACTS NOTIONAL PAR	SECURITY TRD DATE STL DATE	DESCRIPTION LOCAL - NOTIONAL BASE - PROCEEDS	CLOSE EX. RATE NOTIONAL COST	FUTURE GN/LS FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRRS NET BASE FUTURE GN/LS
(CONTINUED)							
EUR - EURO CURRENCY							
				0.987751			06DEC99 TO 06DEC99
101	** WB1M ** 100,000.00	14JAN00	.00 .00	106,450.00 108,877.06	-3,280.00 S -3,320.67 S		.00 S -3,320.67 S
				0.987751			06DEC99 TO 06DEC99
102	** WB1M ** 100,000.00	14JAN00	.00 .00	106,450.00 108,877.06	-3,220.00 S -3,259.93 S		.00 S -3,259.93 S
				0.987751			06DEC99 TO 06DEC99
103	** WB1M ** 400,000.00	14JAN00	.00 .00	425,800.00 435,508.24	-12,800.00 S -12,958.72 S		.00 S -12,958.72 S
				0.987751			06DEC99 TO 06DEC99
104	** WB1M ** 100,000.00	14JAN00	.00 .00	106,450.00 108,877.06	-3,190.00 S -3,229.56 S		.00 S -3,229.56 S
				0.999000			06DEC99 TO 06DEC99
298	** WB1M ** 200,000.00	25JAN00	.00 .00	212,900.00 217,754.12	-6,900.00 S -6,906.90 S		.00 S -6,906.90 S
				1.028594			06DEC99 TO 06DEC99
608	** WB1M ** 1,200,000.00	02FEB00	.00 51.66	1,277,400.00 1,306,524.72	-33,720.00 S -32,782.58 S		.00 S -32,782.58 S
				1.022494			06DEC99 TO 06DEC99
648	** WB1M ** 500,000.00	04FEB00	.00 250.92	532,250.00 544,385.30	-14,200.00 S -13,887.60 S		.00 S -13,887.60 S
				1.022494			06DEC99 TO 06DEC99
649	** WB1M ** 300,000.00	04FEB00	.00 250.92	319,350.00 326,631.18	-8,760.00 S -8,567.28 S		.00 S -8,567.28 S
				1.022494			06DEC99 TO 06DEC99
650	** WB1M ** 200,000.00	04FEB00	.00 250.92	212,900.00 217,754.12	-5,820.00 S -5,691.96 S		.00 S -5,691.96 S



WILLIAM H. GATES FOUNDATION  
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 JANUARY 1, 2000 TO DECEMBER 31, 2000

TICKER LOT	ASSET ID CONTRACTS	SECURITY TRD DATE	DESCRIPTION LOCAL - NOTIONAL BASE - PROCEEDS	CLOSE EX. RATE	FUTURE GN/LS	TRD DTS OF ORIG TRDS
NOTIONAL PAR	STL DATE	BASE	NOTIONAL COST	FUTURE GN/LS	BASE CURR GN/LS	NET BASE FUTURE GN/LS
(CONTINUED) EUR - EURO CURRENCY						
				1.022494		06DEC99 TO 06DEC99
** WB1M **	2	04FEB00	.00	212,900.00	-5,700.00 S	
651	200,000.00		250.92	217,754.12	-5,574.60 S	.00 S -5,574.60 S
				1.022494		06DEC99 TO 06DEC99
** WB1M **	4	04FEB00	.00	425,800.00	-11,320.00 S	
652	400,000.00		250.92	435,508.24	-11,070.96 S	.00 S -11,070.96 S
				1.022494		06DEC99 TO 06DEC99
** WB1M **	3	04FEB00	.00	319,350.00	-8,580.00 S	
653	300,000.00		250.92	326,631.18	-8,391.24 S	.00 S -8,391.24 S
				1.022494		03FEB00 TO 03FEB00
** WB1M **	1	04FEB00	.00	103,350.00	240.00 S	
654	100,000.00		250.92	101,148.64	234.72 S	.00 S 234.72 S
				1.006036		06DEC99 TO 07FEB00
** WB1M **	2	08FEB00	.00	209,690.00	-2,610.00 S	
700	200,000.00		.00	210,981.42	-2,594.34 S	.00 S -2,594.34 S
				1.018537		06DEC99 TO 06DEC99
** WB1M **	4	15FEB00	.00	425,800.00	-14,120.00 S	
028	400,000.00		.00	435,508.24	-13,863.02 S	.00 S -13,863.02 S
				1.018537		07DEC99 TO 07DEC99
** WB1M **	2	15FEB00	.00	213,300.00	-7,560.00 S	
029	200,000.00		.00	218,163.25	-7,422.41 S	.00 S -7,422.41 S
				1.018537		07DEC99 TO 07DEC99
** WB1M **	1	15FEB00	.00	106,650.00	-3,760.00 S	
030	100,000.00		.00	109,081.63	-3,691.57 S	.00 S -3,691.57 S
				1.018537		07DEC99 TO 07DEC99
** WB1M **	2	15FEB00	.00	213,300.00	-7,480.00 S	
031	200,000.00		.00	218,163.25	-7,343.86 S	.00 S -7,343.86 S





WILLIAM H. GATES FOUNDATION  
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TICKER LOT	ASSET ID CONTRACTS	SECURITY TRD DATE	DESCRIPTION LOCAL - NOTIONAL	NOTIONAL COST	CLOSE EX. RATE	FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS
	NOTIONAL PAR	STL DATE	BASE - PROCEEDS			FUTURE GN/LS		NET BASE FUTURE GN/LS

(CONTINUED)

EUR - EURO CURRENCY

032	** WB1M **	2	15FEB00	.00	213,300.00	1.018537		07DEC99 TO 07DEC99
	200,000.00			.00	218,163.25	-7,440.00 S		
						-7,304.59 S	.00 S	-7,304.59 S
033	** WB1M **	2	15FEB00	.00	213,300.00	1.018537		07DEC99 TO 07DEC99
	200,000.00			.00	218,163.25	-7,420.00 S		
						-7,284.96 S	.00 S	-7,284.96 S
034	** WB1M **	6	15FEB00	.00	639,900.00	1.018537		07DEC99 TO 07DEC99
	600,000.00			.00	654,489.75	-22,620.00 S		
						-22,208.32 S	.00 S	-22,208.32 S
035	** WB1M **	9	15FEB00	.00	959,850.00	1.018537		07DEC99 TO 07DEC99
	900,000.00			.00	981,734.63	-33,750.00 S		
						-33,135.75 S	.00 S	-33,135.75 S
063	** WB1M **	2	17FEB00	.00	213,300.00	1.014198		07DEC99 TO 07DEC99
	200,000.00			64.70	218,163.25	-6,900.00 S		
						-6,803.40 S	.00 S	-6,803.40 S
086	** WB1M **	2	18FEB00	.00	213,300.00	0.999500		07DEC99 TO 07DEC99
	200,000.00			273.60	218,163.25	-7,120.00 S		
						-7,123.56 S	.00 S	-7,123.56 S
087	** WB1M **	2	18FEB00	.00	213,300.00	0.999500		07DEC99 TO 07DEC99
	200,000.00			273.60	218,163.25	-7,180.00 S		
						-7,183.59 S	.00 S	-7,183.59 S
088	** WB1M **	2	18FEB00	.00	213,300.00	0.999500		07DEC99 TO 07DEC99
	200,000.00			273.60	218,163.25	-7,240.00 S		
						-7,243.62 S	.00 S	-7,243.62 S
158	** WB1M **	1	23FEB00	.00	106,650.00	0.996214		07DEC99 TO 07DEC99
	100,000.00			.00	109,081.63	-2,620.00 S		
						-2,629.96 S	.00 S	-2,629.96 S



TICKER LOT	ASSET ID CONTRACTS NOTIONAL PAR	SECURITY TRD DATE STL DATE	DESCRIPTION LOCAL - NOTIONAL BASE - PROCEEDS	CLOSE NOTIONAL COST	EX. RATE FUTURE GN/LS FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS
(CONTINUED)							
EUR - EURO CURRENCY							
					1.019471		07DEC99 TO 07DEC99
** WB1M **	3	24FEB00	.00	320,270.00	-7,490.00 S		
219	300,000.00		.00	327,572.17	-7,346.94 S	.00 S	-7,346.94 S
					1.039717		07DEC99 TO 07DEC99
** WB1M **	35	03MAR00	.00	3,738,350.00	-98,700.00 S		
402	3,500,000.00		.00	3,823,584.57	-94,929.66 S	.00 S	-94,929.66 S
					1.039717		07DEC99 TO 07DEC99
** WB1M **	52	03MAR00	.00	5,554,120.00	-141,960.00 S		
403	5,200,000.00		.00	5,680,754.21	-136,537.13 S	.00 S	-136,537.13 S
					1.040257		07DEC99 TO 10DEC99
** WB1M **	5	06MAR00	.00	534,040.00	-13,640.00 S		
438	500,000.00		.00	545,532.61	-13,112.14 S	.00 S	-13,112.14 S
					1.040257		17DEC99 TO 14JAN00
** WB1M **	39	06MAR00	.00	4,026,560.00	28,660.00 S		
439	3,900,000.00		.00	4,131,666.69	27,550.85 S	.00 S	27,550.85 S
					1.040257		18JAN00 TO 28JAN00
** WB1M **	60	06MAR00	.00	6,150,940.00	86,660.00 S		
457	6,000,000.00		.00	6,175,741.57	83,306.26 S	.00 S	83,306.26 S
					1.044386		28JAN00 TO 28JAN00
** WB1M **	7	07MAR00	.00	715,750.00	14,000.00 S		
467	700,000.00		.00	702,150.74	13,405.00 S	.00 S	13,405.00 S
					1.044386		28JAN00 TO 02MAR00
** WB1M **	52	07MAR00	.00	5,356,450.00	65,070.00 S		
468	5,200,000.00		.00	5,214,429.78	62,304.49 S	.00 S	62,304.49 S



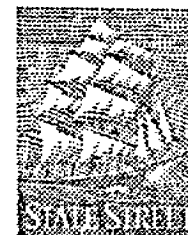
WILLIAM H. GATES FOUNDATION  
 -- COMPOSITE --  
 SUMMARY REALIZED GAIN/LOSS REPORT  
 JANUARY 1, 2000 TO DECEMBER 31, 2000

TICKER LOT	ASSET ID CONTRACTS NOTIONAL PAR	SECURITY TRD DATE STL DATE	DESCRIPTION LOCAL - NOTIONAL BASE - PROCEEDS	CLOSE EX. RATE NOTIONAL COST	FUTURE GN/LS FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS
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(CONTINUED)

EUR - EURO CURRENCY

99X013397 TOTAL							
			.00	37,253,870.00	-385,520.00 S	.00	.00
			2,693.60	37,698,323.76	-380,991.94 S	.00	-380,991.94 S
			.00	.00	.00	.00	.00
			.00	.00	.00	.00	.00
GBL	99X013405	GERMANY FED REP BOND	JUN00				
** WB1M **				1.031565			03MAR00 TO 03MAR00
586	2	10MAR00	.00	206,380.00	1,580.00 S		
	200,000.00		.00	198,496.28	1,531.65 S	.00 S	1,531.65 S
** WB1M **				1.031565			03MAR00 TO 03MAR00
587	2	10MAR00	.00	206,380.00	1,660.00 S		
	200,000.00		.00	198,496.28	1,609.20 S	.00 S	1,609.20 S
** WB1M **				1.036269			03MAR00 TO 03MAR00
654	4	13MAR00	.00	412,760.00	5,400.00 S		
	400,000.00		.00	396,992.57	5,211.00 S	.00 S	5,211.00 S
** WB1M **				1.036269			03MAR00 TO 03MAR00
655	4	13MAR00	.00	412,760.00	5,720.00 S		
	400,000.00		.00	396,992.57	5,519.80 S	.00 S	5,519.80 S
** WB1M **				1.036269			03MAR00 TO 03MAR00
656	4	13MAR00	.00	412,760.00	5,800.00 S		
	400,000.00		.00	396,992.57	5,597.00 S	.00 S	5,597.00 S
** WB1M **				1.036269			03MAR00 TO 03MAR00
658	4	13MAR00	.00	412,760.00	5,840.00 S		
	400,000.00		.00	396,992.57	5,635.60 S	.00 S	5,635.60 S
** WB1M **				1.036269			03MAR00 TO 03MAR00
659	12	13MAR00	.00	1,238,280.00	17,640.00 S		
	1,200,000.00		.00	1,190,977.70	17,022.60 S	.00 S	17,022.60 S
** WB1M **				1.036269			03MAR00 TO 03MAR00
660	8	13MAR00	.00	825,790.00	11,570.00 S		



STATE STREET  
 Serving Institutional Investors Worldwide

WILLIAM H. GATES FOUNDATION  
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TICKER LOT	ASSET ID CONTRACTS	SECURITY TRD DATE	DESCRIPTION LOCAL - NOTIONAL	NOTIONAL COST	CLOSE EX. RATE FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS
(CONTINUED)							
EUR - EURO CURRENCY							
	800,000.00			.00	794,244.83	11,165.05 S	.00 S 11,165.05 S
					1.038637		03MAR00 TO 03MAR00
** WB1M **	721	1	14MAR00	.00	103,250.00	940.00 S	
	100,000.00			.00	99,305.85	905.03 S	.00 S 905.03 S
					1.033698		03MAR00 TO 03MAR00
** WB1M **	098	1	23MAR00	.00	103,250.00	2,250.00 S	
	100,000.00			36.00	99,305.85	2,176.65 S	.00 S 2,176.65 S
					1.049317		03MAR00 TO 03MAR00
** WB1M **	221	1	29MAR00	.00	103,250.00	1,660.00 S	
	100,000.00			.00	99,305.85	1,581.98 S	.00 S 1,581.98 S
					1.049317		03MAR00 TO 03MAR00
** WB1M **	222	1	29MAR00	.00	103,250.00	1,630.00 S	
	100,000.00			.00	99,305.85	1,553.39 S	.00 S 1,553.39 S
					1.042426		03MAR00 TO 03MAR00
** WB1M **	366	1	05APR00	.00	103,250.00	3,040.00 S	
	100,000.00			.00	99,305.85	2,916.27 S	.00 S 2,916.27 S
					1.041666		03MAR00 TO 03MAR00
** WB1M **	417	5	07APR00	.00	516,250.00	11,150.00 S	
	500,000.00			.00	496,529.25	10,704.00 S	.00 S 10,704.00 S
					1.038529		03MAR00 TO 03MAR00
** WB1M **	435	2	11APR00	.00	206,500.00	6,040.00 S	
	200,000.00			.00	198,611.70	5,815.92 S	.00 S 5,815.92 S
					1.038529		03MAR00 TO 03MAR00
** WB1M **	436	3	11APR00	.00	309,750.00	9,090.00 S	
	300,000.00			.00	297,917.55	8,752.76 S	.00 S 8,752.76 S
					1.098901		03MAR00 TO 03MAR00
** WB1M **	714	1	27APR00	.00	103,250.00	1,860.00 S	
	100,000.00			7.20	99,305.85	1,692.60 S	.00 S 1,692.60 S



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				EUR - EURO CURRENCY			
				1.116694		03MAR00 TO 03MAR00	
** WB1M **	4	02MAY00		413,000.00	6,040.00 S		
060	400,000.00		.00	397,223.40	5,408.82 S	.00 S	5,408.82 S
				1.116694		03MAR00 TO 03MAR00	
** WB1M **	3	02MAY00		309,750.00	4,590.00 S		
061	300,000.00		.00	297,917.55	4,110.35 S	.00 S	4,110.35 S
				1.111605		03MAR00 TO 03MAR00	
** WB1M **	1	04MAY00		103,250.00	590.00 S		
395	100,000.00		.00	99,305.85	530.76 S	.00 S	530.76 S
				1.111605		03MAR00 TO 03MAR00	
** WB1M **	2	04MAY00		206,500.00	920.00 S		
396	200,000.00		.00	198,611.70	827.63 S	.00 S	827.63 S
				1.111605		03MAR00 TO 03MAR00	
** WB1M **	4	04MAY00		413,000.00	2,040.00 S		
397	400,000.00		.00	397,223.40	1,835.18 S	.00 S	1,835.18 S
				1.120071		03MAR00 TO 03MAR00	
** WB1M **	1	05MAY00		103,250.00	410.00 S		
398	100,000.00		.00	99,305.85	366.05 S	.00 S	366.05 S
				1.108156		03MAR00 TO 03MAR00	
** WB1M **	2	08MAY00		206,500.00	1,460.00 S		
399	200,000.00		.00	198,611.70	1,317.50 S	.00 S	1,317.50 S
				1.108156		03MAR00 TO 03MAR00	
** WB1M **	6	08MAY00		619,500.00	4,500.00 S		
400	600,000.00		.00	595,835.10	4,060.80 S	.00 S	4,060.80 S
				1.108156		03MAR00 TO 03MAR00	
** WB1M **	2	08MAY00		206,500.00	1,560.00 S		
401	200,000.00		.00	198,611.70	1,407.74 S	.00 S	1,407.74 S



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(CONTINUED)

EUR - EURO CURRENCY

					1.108156		03MAR00 TO 03MAR00
** WB1M **							
402	2	08MAY00	.00	206,500.00	1,640.00 S		
	200,000.00		.00	198,611.70	1,479.94 S	.00 S	1,479.94 S
					1.097694		03MAR00 TO 03MAR00
** WB1M **							
403	1	09MAY00	.00	103,250.00	890.00 S		
	100,000.00		86.40	99,305.85	810.79 S	.00 S	810.79 S
					1.105827		03MAR00 TO 03MAR00
** WB1M **							
414	1	15MAY00	.00	103,250.00	670.00 S		
	100,000.00		.00	99,305.85	605.88 S	.00 S	605.88 S
					1.110740		03MAR00 TO 03MAR00
** WB1M **							
515	1	19MAY00	.00	103,250.00	-120.00 S		
	100,000.00		115.20	99,305.85	-108.04 S	.00 S	-108.04 S
					1.100110		03MAR00 TO 03MAR00
** WB1M **							
538	1	22MAY00	.00	103,250.00	430.00 S		
	100,000.00		7.20	99,305.85	390.87 S	.00 S	390.87 S
					1.099142		03MAR00 TO 06MAR00
** WB1M **							
559	2	23MAY00	.00	206,390.00	1,990.00 S		
	200,000.00		.00	198,454.33	1,810.50 S	.00 S	1,810.50 S
					1.099142		06MAR00 TO 06MAR00
** WB1M **							
560	1	23MAY00	.00	103,140.00	1,030.00 S		
	100,000.00		.00	99,148.48	937.09 S	.00 S	937.09 S
					1.108647		06MAR00 TO 06MAR00
** WB1M **							
583	3	24MAY00	.00	309,420.00	3,780.00 S		
	300,000.00		.00	297,445.45	3,409.56 S	.00 S	3,409.56 S
					1.108647		06MAR00 TO 06MAR00
** WB1M **							
584	3	24MAY00	.00	309,420.00	3,870.00 S		
	300,000.00		.00	297,445.45	3,490.74 S	.00 S	3,490.74 S



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TICKER LOT	ASSET ID CONTRACTS NOTIONAL PAR	SECURITY TRD DATE STL DATE	DESCRIPTION LOCAL - NOTIONAL BASE - PROCEEDS	CLOSE NOTIONAL COST	EX. RATE FUTURE GN/LS FUTURE GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS
(CONTINUED) EUR - EURO CURRENCY						
					1.108647	06MAR00 TO 06MAR00
** WB1M **						
585	3	24MAY00	.00	309,420.00	3,900.00 S	
	300,000.00		.00	297,445.45	3,517.80 S	.00 S 3,517.80 S
					1.108647	06MAR00 TO 06MAR00
** WB1M **						
586	4	24MAY00	.00	412,560.00	5,240.00 S	
	400,000.00		.00	396,593.93	4,726.48 S	.00 S 4,726.48 S
					1.085187	06MAR00 TO 06MAR00
** WB1M **						
639	1	25MAY00	.00	103,140.00	1,640.00 S	
	100,000.00		.00	99,148.48	1,511.26 S	.00 S 1,511.26 S
					1.080030	06MAR00 TO 06MAR00
** WB1M **						
662	3	26MAY00	.00	309,420.00	6,000.00 S	
	300,000.00		.00	297,445.45	5,555.40 S	.00 S 5,555.40 S
					1.080030	06MAR00 TO 06MAR00
** WB1M **						
687	1	29MAY00	.00	103,140.00	2,070.00 S	
	100,000.00		.00	99,148.48	1,916.61 S	.00 S 1,916.61 S
					1.072386	06MAR00 TO 06MAR00
** WB1M **						
705	3	30MAY00	.00	309,420.00	6,180.00 S	
	300,000.00		.00	297,445.45	5,762.85 S	.00 S 5,762.85 S
					1.058761	06MAR00 TO 06MAR00
** WB1M **						
075	2	05JUN00	.00	206,280.00	6,320.00 S	
	200,000.00		.00	198,296.96	5,969.24 S	.00 S 5,969.24 S
					1.058761	06MAR00 TO 06MAR00
** WB1M **						
076	1	05JUN00	.00	103,140.00	3,150.00 S	
	100,000.00		.00	99,148.48	2,975.18 S	.00 S 2,975.18 S
					1.043296	06MAR00 TO 06MAR00
** WB1M **						
144	23	06JUN00	.00	2,372,220.00	74,750.00 S	
	2,300,000.00		.00	2,280,415.08	71,647.87 S	.00 S 71,647.87 S



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(CONTINUED)						
EUR - EURO CURRENCY						
					1.043296	06MAR00 TO 06MAR00
** WB1M **						
145	15 1,500,000.00	06JUN00	.00 .00	1,547,180.00 1,487,304.13	48,820.00 S 46,793.97 S	.00 S 46,793.97 S
					1.043296	06MAR00 TO 06MAR00
** WB1M **						
146	31 3,100,000.00	06JUN00	.00 .00	3,197,960.00 3,074,198.95	99,820.00 S 95,677.47 S	.00 S 95,677.47 S
					1.043296	06MAR00 TO 06MAR00
** WB1M **						
147	2 200,000.00	06JUN00	.00 .00	206,320.00 198,335.42	6,380.00 S 6,115.23 S	.00 S 6,115.23 S
					1.043296	06MAR00 TO 20APR00
** WB1M **						
149	97 9,700,000.00	06JUN00	.00 .00	10,086,250.00 9,653,483.78	228,730.00 S 219,237.67 S	.00 S 219,237.67 S
					1.043296	20APR00 TO 10MAY00
** WB1M **						
150	145 14,500,000.00	06JUN00	.00 .00	15,159,710.00 13,923,404.34	208,840.00 S 200,173.13 S	.00 S 200,173.13 S
					1.044822	10MAY00 TO 02JUN00
** WB1M **						
228	95 9,500,000.00	07JUN00	.00 .00	9,936,940.00 9,099,210.67	135,910.00 S 130,079.45 S	.00 S 130,079.45 S
					1.044822	02JUN00 TO 02JUN00
** WB1M **						
229	1 100,000.00	07JUN00	.00 .00	106,410.00 100,855.40	-360.00 S -344.56 S	.00 S -344.56 S
99X013405 TOTAL						
			.00 255.60 .00 .00	54,378,500.00 51,131,934.48 .00 .00	966,550.00 S 923,397.71 S .00 .00	.00 923,397.71 S .00 .00
GBL	99X013413	GERMANY FED REP BONDSEP00			1.053962	06JUN00 TO 06JUN00
** WB1M **						
264	11 08JUN00		.00	1,162,920.00	-2,640.00 S	





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(CONTINUED)									
EUR - EURO CURRENCY									
	1,100,000.00			.00	1,114,658.82	-2,504.83 S	.00 S		-2,504.83 S
						1.053962		06JUN00 TO 06JUN00	
** WB1M **	265	9	08JUN00	.00	951,480.00	-2,520.00 S	.00 S		-2,390.98 S
	900,000.00			.00	911,993.58	-2,390.98 S			
						1.053962		06JUN00 TO 06JUN00	
** WB1M **	266	2	08JUN00	.00	211,440.00	-580.00 S	.00 S		-550.30 S
	200,000.00			.00	202,665.24	-550.30 S			
						1.042209		06JUN00 TO 06JUN00	
** WB1M **	475	3	13JUN00	.00	317,160.00	540.00 S	.00 S		518.13 S
	300,000.00			.00	303,997.86	518.13 S			
						1.042752		06JUN00 TO 06JUN00	
** WB1M **	544	1	14JUN00	.00	105,720.00	-10.00 S	.00 S		-9.59 S
	100,000.00			.00	101,332.62	-9.59 S			
						1.040582		06JUN00 TO 06JUN00	
** WB1M **	589	1	16JUN00	.00	105,720.00	540.00 S	.00 S		518.94 S
	100,000.00			.00	101,332.62	518.94 S			
						1.055966		06JUN00 TO 06JUN00	
** WB1M **	637	3	20JUN00	.00	317,160.00	1,230.00 S	.00 S		1,164.81 S
	300,000.00			.00	303,997.86	1,164.81 S			
						1.059546		06JUN00 TO 06JUN00	
** WB1M **	661	2	21JUN00	.00	211,440.00	-420.00 S	.00 S		-396.40 S
	200,000.00			.00	202,665.24	-396.40 S			
						1.065189		06JUN00 TO 06JUN00	
** WB1M **	720	3	26JUN00	.00	317,160.00	-2,460.00 S	.00 S		-2,309.45 S
	300,000.00			.00	303,997.86	-2,309.45 S			
						1.060108		06JUN00 TO 06JUN00	
** WB1M **	751	7	27JUN00	.00	740,040.00	-4,200.00 S	.00 S		-3,961.86 S
	700,000.00			.00	709,328.34	-3,961.86 S			



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(CONTINUED)		EUR - EURO CURRENCY						
					1.049317		06JUN00 TO 06JUN00	
** WB1M **	2	28JUN00	.00	211,440.00	-1,400.00 S			
770	200,000.00		.00	202,665.24	-1,334.20 S	.00 S	-1,334.20 S	
					1.049317		06JUN00 TO 06JUN00	
** WB1M **	3	28JUN00	.00	317,160.00	-2,070.00 S			
771	300,000.00		.00	303,997.86	-1,972.71 S	.00 S	-1,972.71 S	
					1.045259		06JUN00 TO 06JUN00	
** WB1M **	5	29JUN00	.00	528,600.00	-1,500.00 S			
789	500,000.00		.00	506,663.10	-1,435.05 S	.00 S	-1,435.05 S	
					1.045259		06JUN00 TO 06JUN00	
** WB1M **	1	29JUN00	.00	105,720.00	-310.00 S			
790	100,000.00		.00	101,332.62	-296.58 S	.00 S	-296.58 S	
					1.045259		06JUN00 TO 06JUN00	
** WB1M **	2	29JUN00	.00	211,440.00	-660.00 S			
791	200,000.00		.00	202,665.24	-631.42 S	.00 S	-631.42 S	
					1.051193		06JUN00 TO 06JUN00	
** WB1M **	2	06JUL00	.00	211,440.00	-1,860.00 S			
146	200,000.00		.00	202,665.24	-1,769.42 S	.00 S	-1,769.42 S	
					1.054296		06JUN00 TO 06JUN00	
** WB1M **	1	11JUL00	.00	105,720.00	-900.00 S			
204	100,000.00		.00	101,332.62	-853.65 S	.00 S	-853.65 S	
					1.067463		06JUN00 TO 06JUN00	
** WB1M **	2	14JUL00	.00	211,440.00	-1,640.00 S			
249	200,000.00		450.00	202,665.24	-1,536.35 S	.00 S	-1,536.35 S	
					1.067463		06JUN00 TO 06JUN00	
** WB1M **	1	14JUL00	.00	105,720.00	-920.00 S			
250	100,000.00		450.00	101,332.62	-861.86 S	.00 S	-861.86 S	



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(CONTINUED) EUR - EURO CURRENCY							
					1.067463		06JUN00 TO 06JUN00
** WB1M **							
251	1	14JUL00	.00	105,720.00	-950.00 S		
	100,000.00		450.00	101,332.62	-889.96 S	.00 S	-889.96 S
					1.072261		06JUN00 TO 06JUN00
** WB1M **							
264	2	18JUL00	.00	211,440.00	-2,460.00 S		
	200,000.00		.00	202,665.24	-2,294.22 S	.00 S	-2,294.22 S
					1.072261		06JUN00 TO 06JUN00
** WB1M **							
265	2	18JUL00	.00	211,440.00	-2,440.00 S		
	200,000.00		.00	202,665.24	-2,275.56 S	.00 S	-2,275.56 S
					1.072261		06JUN00 TO 06JUN00
** WB1M **							
266	2	18JUL00	.00	211,440.00	-2,420.00 S		
	200,000.00		.00	202,665.24	-2,256.91 S	.00 S	-2,256.91 S
					1.081899		06JUN00 TO 06JUN00
** WB1M **							
313	5	19JUL00	.00	528,600.00	-6,250.00 S		
	500,000.00		.00	506,663.10	-5,776.88 S	.00 S	-5,776.88 S
					1.070434		06JUN00 TO 06JUN00
** WB1M **							
358	1	20JUL00	.00	105,720.00	-1,190.00 S		
	100,000.00		.00	101,332.62	-1,111.70 S	.00 S	-1,111.70 S
					1.065870		06JUN00 TO 06JUN00
** WB1M **							
414	2	26JUL00	.00	211,440.00	-400.00 S		
	200,000.00		.00	202,665.24	-375.28 S	.00 S	-375.28 S
					1.094091		06JUN00 TO 06JUN00
** WB1M **							
466	1	01AUG00	.00	105,720.00	-30.00 S		
	100,000.00		.00	101,332.62	-27.42 S	.00 S	-27.42 S
					1.107665		06JUN00 TO 06JUN00
** WB1M **							
623	1	11AUG00	.00	105,720.00	310.00 S		
	100,000.00		.00	101,332.62	279.87 S	.00 S	279.87 S



**STATE STREET.**  
 Serving Institutional Investors Worldwide.

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TICKER LOT	ASSET ID CONTRACTS NOTIONAL PAR	SECURITY TRD DATE STL DATE	DESCRIPTION LOCAL - NOTIONAL BASE - PROCEEDS	CLOSE NOTIONAL COST	EX. RATE FUTURE GN/LS FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS
(CONTINUED)				EUR - EURO CURRENCY			
					1.093374		06JUN00 TO 06JUN00
** WB1M ** 705	1 100,000.00	17AUG00	.00 .00	105,720.00 101,332.62	-220.00 S -201.21 S	.00 S	-201.21 S
					1.120699		06JUN00 TO 06JUN00
** WB1M ** 050	1 100,000.00	29AUG00	.00 .00	105,720.00 101,332.62	-810.00 S -722.76 S	.00 S	-722.76 S
					1.117942		06JUN00 TO 06JUN00
** WB1M ** 099	1 100,000.00	31AUG00	.00 .00	105,720.00 101,332.62	-940.00 S -840.83 S	.00 S	-840.83 S
					1.127649		06JUN00 TO 06JUN00
** WB1M ** 167	7 700,000.00	04SEP00	.00 14.40	740,040.00 709,328.34	-770.00 S -682.84 S	.00 S	-682.84 S
					1.127649		06JUN00 TO 06JUN00
** WB1M ** 168	2 200,000.00	04SEP00	.00 14.40	211,440.00 202,665.24	-200.00 S -177.36 S	.00 S	-177.36 S
					1.128413		06JUN00 TO 06JUN00
** WB1M ** 195	212 21,200,000.00	05SEP00	.00 14.40	22,471,310.00 21,538,750.63	-111,670.00 S -98,961.95 S	.00 S	-98,961.95 S
					1.150747		06JUN00 TO 01SEP00
** WB1M ** 224	161 16,100,000.00	06SEP00	.00 .00	17,008,190.00 16,088,702.62	-45,230.00 S -39,304.87 S	.00 S	-39,304.87 S
99X013413 TOTAL							
			.00 1,393.20 .00 .00	48,994,300.00 46,747,389.05 .00 .00	-197,450.00 S -176,232.65 S .00 .00	.00 .00 .00 .00	.00 -176,232.65 S .00 .00
GEM	99X013421	GERMANY FED REP BDS MAR00			0.970685		06DEC99 TO 06DEC99
** WB1M ** 634	13	04JAN00	.00	1,354,860.00	-16,120.00 S		



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TICKER LOT	ASSET ID CONTRACTS	SECURITY TRD DATE	DESCRIPTION LOCAL - NOTIONAL	NOTIONAL COST	CLOSE EX. RATE FUTURE GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS	
(CONTINUED)							
EUR - EURO CURRENCY							
	1,300,000.00			.00	1,385,750.81	-16,606.83 S	.00 S -16,606.83 S
					0.970685		06DEC99 TO 06DEC99
** WB1M **	9	04JAN00		.00	937,980.00	-11,070.00 S	
635	900,000.00			.00	959,365.94	-11,404.31 S	.00 S -11,404.31 S
					0.973520		06DEC99 TO 06DEC99
** WB1M **	20	13JAN00		.00	2,084,400.00	-23,800.00 S	
061	2,000,000.00			.00	2,131,924.32	-24,447.36 S	.00 S -24,447.36 S
					0.988533		06DEC99 TO 06DEC99
** WB1M **	12	18JAN00		.00	1,250,640.00	-16,800.00 S	
134	1,200,000.00			.00	1,279,154.59	-16,994.88 S	.00 S -16,994.88 S
					0.991276		06DEC99 TO 06DEC99
** WB1M **	12	19JAN00		.00	1,250,640.00	-15,720.00 S	
160	1,200,000.00			.00	1,279,154.59	-15,858.34 S	.00 S -15,858.34 S
					0.999000		06DEC99 TO 06DEC99
** WB1M **	14	25JAN00		.00	1,459,080.00	-17,080.00 S	
297	1,400,000.00			.00	1,492,347.03	-17,097.08 S	.00 S -17,097.08 S
					1.019367		06DEC99 TO 06DEC99
** WB1M **	14	28JAN00		.00	1,459,080.00	-21,980.00 S	
427	1,400,000.00			7.38	1,492,347.03	-21,562.38 S	.00 S -21,562.38 S
					1.011122		06DEC99 TO 06DEC99
** WB1M **	25	07FEB00		.00	2,605,500.00	-32,000.00 S	
677	2,500,000.00			.00	2,664,905.40	-31,648.00 S	.00 S -31,648.00 S
					1.014816		06DEC99 TO 07DEC99
** WB1M **	25	11FEB00		.00	2,609,410.00	-39,660.00 S	
753	2,500,000.00			.00	2,668,904.67	-39,080.96 S	.00 S -39,080.96 S
					1.014198		07DEC99 TO 07DEC99
** WB1M **	25	17FEB00		.00	2,609,750.00	-34,000.00 S	
062	2,500,000.00			64.70	2,669,252.43	-33,524.00 S	.00 S -33,524.00 S



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TICKER LOT	ASSET ID CONTRACTS	SECURITY TRD DATE	DESCRIPTION LOCAL - NOTIONAL	NOTIONAL COST	CLOSE EX. RATE FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS
(CONTINUED) EUR - EURO CURRENCY							
					1.039717		07DEC99 TO 07DEC99
** WB1M **	13	03MAR00		.00	1,357,070.00	-12,220.00 S	
397	1,300,000.00			.00	1,388,011.26	-11,753.20 S	.00 S -11,753.20 S
					1.039717		07DEC99 TO 10FEB00
** WB1M **	105	03MAR00		.00	10,844,580.00	19,770.00 S	
398	10,500,000.00			.00	10,847,203.61	19,014.79 S	.00 S 19,014.79 S
					1.039717		10FEB00 TO 14FEB00
** WB1M **	36	03MAR00		.00	3,703,650.00	18,750.00 S	
401	3,600,000.00			.00	3,635,946.43	18,033.75 S	.00 S 18,033.75 S
					1.040257		23FEB00 TO 02MAR00
** WB1M **	25	06MAR00		.00	2,584,120.00	380.00 S	
437	2,500,000.00			.00	2,562,952.66	365.30 S	.00 S 365.30 S
99X013421 TOTAL							
				.00	36,110,760.00	-201,550.00 S	.00 .00
				72.08	36,457,220.77	-202,563.50 S	.00 -202,563.50 S
				.00	.00	.00	.00 .00
				.00	.00	.00	.00 .00
GBM	99X013439	GERMANY FED REP BDS JUN00			1.058761		03MAR00 TO 03MAR00
** WB1M **	1	05JUN00		.00	102,700.00	890.00 S	
074	100,000.00			.00	98,776.86	840.61 S	.00 S 840.61 S
					1.043296		03MAR00 TO 10MAY00
** WB1M **	304	06JUN00		.00	31,252,560.00	244,880.00 S	
134	30,400,000.00			.00	29,355,469.60	234,717.47 S	.00 S 234,717.47 S
					1.043296		10MAY00 TO 02JUN00
** WB1M **	66	06JUN00		.00	6,800,600.00	35,020.00 S	
135	6,600,000.00			.00	6,269,198.71	33,566.67 S	.00 S 33,566.67 S
					1.043296		02JUN00 TO 02JUN00
** WB1M **	26	06JUN00		.00	2,692,300.00	2,600.00 S	
137							



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(CONTINUED)				EUR - EURO CURRENCY			
	2,600,000.00		.00	2,551,761.94	2,492.10 S	.00 S	2,492.10 S
					1.043296		02JUN00 TO 02JUN00
** WB1M **							
138	2	06JUN00	.00	207,100.00	160.00 S		
	200,000.00		.00	196,289.38	153.36 S	.00 S	153.36 S
99X013439 TOTAL							
			.00	41,055,260.00	283,550.00 S	.00	.00
			.00	38,471,496.49	271,770.21 S	.00	271,770.21 S
			.00	.00	.00	.00	.00
			.00	.00	.00	.00	.00
GBM	99X013447	GERMANY FED REP BDS SEP00			1.053962		06JUN00 TO 06JUN00
** WB1M **							
262	51	08JUN00	.00	5,294,310.00	-31,110.00 S		
	5,100,000.00		.00	5,074,596.13	-29,517.17 S	.00 S	-29,517.17 S
					1.053962		06JUN00 TO 06JUN00
** WB1M **							
263	33	08JUN00	.00	3,426,270.00	-20,010.00 S		
	3,300,000.00		.00	3,284,079.80	-18,985.49 S	.00 S	-18,985.49 S
					1.127649		06JUN00 TO 06JUN00
** WB1M **							
165	17	04SEP00	.00	1,765,280.00	-11,220.00 S		
	1,700,000.00		14.40	1,692,020.88	-9,949.90 S	.00 S	-9,949.90 S
					1.127649		06JUN00 TO 06JUN00
** WB1M **							
166	22	04SEP00	.00	2,284,480.00	-14,740.00 S		
	2,200,000.00		14.40	2,189,674.08	-13,071.43 S	.00 S	-13,071.43 S
					1.128413		06JUN00 TO 06JUN00
** WB1M **							
190	54	05SEP00	.00	5,607,400.00	-42,160.00 S		
	5,400,000.00		14.40	5,374,692.90	-37,362.19 S	.00 S	-37,362.19 S
					1.128413		06JUN00 TO 06JUN00
** WB1M **							
191	80	05SEP00	.00	8,308,800.00	-65,600.00 S		
	8,000,000.00		14.40	7,963,984.80	-58,134.72 S	.00 S	-58,134.72 S



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(CONTINUED)						
EUR - EURO CURRENCY						
				1.150747		06JUN00 TO 02AUG00
** WB1M **	159	06SEP00	.00	16,502,010.00	-142,500.00 S	
217	15,900,000.00		.00	15,807,045.18	-123,832.50 S	.00 S -123,832.50 S
				1.150747		02AUG00 TO 15AUG00
** WB1M **	63	06SEP00	.00	6,489,010.00	-5,680.00 S	
218	6,300,000.00		.00	5,904,072.03	-4,935.92 S	.00 S -4,935.92 S
99X013447 TOTAL						
			.00	49,677,560.00	-333,020.00 S	.00 .00
			57.60	47,290,165.80	-295,789.32 S	.00 -295,789.32 S
			.00	.00	.00	.00 .00
			.00	.00	.00	.00 .00
GBS	99X013470	GERMANY FED REP BDS MAR00				
** WB1M **	32	04JAN00	.00	3,296,620.00	-16,940.00 S	06DEC99 TO 06DEC99
639	3,200,000.00		.00	3,371,782.94	-17,451.59 S	.00 S -17,451.59 S
				1.028806		06DEC99 TO 06DEC99
** WB1M **	2	31JAN00	.00	206,040.00	-1,140.00 S	
485	200,000.00		7.38	210,737.71	-1,108.08 S	.00 S -1,108.08 S
				1.028594		06DEC99 TO 06DEC99
** WB1M **	10	02FEB00	.00	1,030,200.00	-4,400.00 S	
606	1,000,000.00		51.66	1,053,688.56	-4,277.68 S	.00 S -4,277.68 S
				1.039717		06DEC99 TO 07DEC99
** WB1M **	117	03MAR00	.00	12,052,140.00	-43,260.00 S	
395	11,700,000.00		.00	12,326,929.10	-41,607.47 S	.00 S -41,607.47 S
				1.039717		07DEC99 TO 07DEC99
** WB1M **	45	03MAR00	.00	4,635,000.00	-16,650.00 S	
396	4,500,000.00		.00	4,740,678.23	-16,013.97 S	.00 S -16,013.97 S
				1.040257		07DEC99 TO 02MAR00
** WB1M **	106	06MAR00	.00	10,904,000.00	-31,580.00 S	
435						





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(CONTINUED)							
EUR - EURO CURRENCY							
	10,600,000.00		.00	11,011,886.97	-30,357.85 S	.00 S	-30,357.85 S
99X013470 TOTAL							
			.00	32,124,000.00	-113,970.00 S	.00	.00
			59.04	32,715,703.51	-110,816.64 S	.00	-110,816.64 S
			.00	.00	.00	.00	.00
			.00	.00	.00	.00	.00
GBS	99X013496	GERMANY FED REP BDS JUN00			1.102900		03MAR00 TO 03MAR00
** WB1M **							
360	32	12MAY00	.00	3,270,080.00	-14,080.00 S		
	3,200,000.00		.00	3,145,162.94	-12,766.34 S	.00 S	-12,766.34 S
					1.043296		03MAR00 TO 06MAR00
** WB1M **							
126	173	06JUN00	.00	17,671,830.00	-5,070.00 S		
	17,300,000.00		.00	16,992,273.26	-4,859.59 S	.00 S	-4,859.59 S
					1.043296		06MAR00 TO 16MAR00
** WB1M **							
127	31	06JUN00	.00	3,167,880.00	-1,850.00 S		
	3,100,000.00		.00	3,054,193.37	-1,773.22 S	.00 S	-1,773.22 S
					1.043296		16MAR00 TO 10MAY00
** WB1M **							
128	238	06JUN00	.00	24,281,160.00	28,160.00 S		
	23,800,000.00		.00	22,250,654.71	26,991.36 S	.00 S	26,991.36 S
					1.044822		10MAY00 TO 02JUN00
** WB1M **							
226	147	07JUN00	.00	14,997,900.00	9,330.00 S		
	14,700,000.00		.00	13,950,728.46	8,929.74 S	.00 S	8,929.74 S
99X013496 TOTAL							
			.00	63,388,850.00	16,490.00 S	.00	.00
			.00	59,393,012.74	16,521.95 S	.00	16,521.95 S
			.00	.00	.00	.00	.00
			.00	.00	.00	.00	.00
GBS	99X013504	GERMANY FED REP BDS SEP00			1.053962		05JUN00 TO 06JUN00
** WB1M **							
259	52	08JUN00	.00	5,296,480.00	-20,040.00 S		
	5,200,000.00		.00	5,072,401.32	-19,013.95 S	.00 S	-19,013.95 S



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(CONTINUED)				EUR - EURO CURRENCY			
				1.053962			06JUN00 TO 06JUN00
** WB1M **	16	08JUN00	.00	1,629,920.00	-5,600.00 S		
260	1,600,000.00		.00	1,562,278.32	-5,313.28 S	.00 S	-5,313.28 S
				1.053962			06JUN00 TO 06JUN00
** WB1M **	49	08JUN00	.00	4,991,630.00	-16,170.00 S		
261	4,900,000.00		.00	4,784,477.35	-15,342.10 S	.00 S	-15,342.10 S
				1.100110			06JUN00 TO 06JUN00
** WB1M **	234	15AUG00	.00	23,840,770.00	-138,910.00 S		
663	23,400,000.00		.00	22,851,378.05	-126,269.19 S	.00 S	-126,269.19 S
				1.127649			06JUN00 TO 06JUN00
** WB1M **	24	04SEP00	.00	2,445,360.00	-10,320.00 S		
164	2,400,000.00		14.40	2,343,877.56	-9,151.78 S	.00 S	-9,151.78 S
				1.128413			06JUN00 TO 07JUN00
** WB1M **	159	05SEP00	.00	16,201,400.00	-77,210.00 S		
186	15,900,000.00		14.40	15,516,345.15	-68,423.50 S	.00 S	-68,423.50 S
				1.128413			07JUN00 TO 07JUN00
** WB1M **	50	05SEP00	.00	5,095,000.00	-24,000.00 S		
187	5,000,000.00		14.40	4,876,424.50	-21,268.80 S	.00 S	-21,268.80 S
				1.150747			07JUN00 TO 02AUG00
** WB1M **	81	06SEP00	.00	8,226,440.00	-19,520.00 S		
214	8,100,000.00		.00	7,781,548.72	-16,962.88 S	.00 S	-16,962.88 S
99X013504 TOTAL							
			.00	67,727,000.00	-311,770.00 S	.00	.00
			43.20	64,788,730.97	-281,745.48 S	.00	-281,745.48 S
			.00	.00	.00	.00	.00
			.00	.00	.00	.00	.00
GBL	99X018248	GERMANY FED REP BOND	DEC00	1.161980			05SEP00 TO 05SEP00
** WB1M **	1	08SEP00	.00	105,210.00	-320.00 S		
267							



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(CONTINUED)									
EUR - EURO CURRENCY									
	100,000.00			1,500.00	93,237.10	-275.39 S	.00 S		-275.39 S
	** WB1M **				1.160362			05SEP00 TO 05SEP00	
344	2	11SEP00		.00	210,420.00	-1,100.00 S	.00 S		
	200,000.00			.00	186,474.20	-947.98 S	.00 S		-947.98 S
	** WB1M **				1.161845			05SEP00 TO 05SEP00	
413	6	12SEP00		.00	631,260.00	-2,520.00 S	.00 S		
	600,000.00			.00	559,422.61	-2,168.96 S	.00 S		-2,168.96 S
	** WB1M **				1.161845			05SEP00 TO 05SEP00	
414	3	12SEP00		.00	315,630.00	-1,230.00 S	.00 S		
	300,000.00			.00	279,711.31	-1,058.66 S	.00 S		-1,058.66 S
	** WB1M **				1.161845			05SEP00 TO 05SEP00	
415	3	12SEP00		.00	315,630.00	-1,290.00 S	.00 S		
	300,000.00			.00	279,711.31	-1,110.30 S	.00 S		-1,110.30 S
	** WB1M **				1.161845			05SEP00 TO 05SEP00	
416	3	12SEP00		.00	315,630.00	-1,200.00 S	.00 S		
	300,000.00			.00	279,711.31	-1,032.84 S	.00 S		-1,032.84 S
	** WB1M **				1.157675			05SEP00 TO 05SEP00	
461	3	13SEP00		.00	315,630.00	-1,560.00 S	.00 S		
	300,000.00			.00	279,711.31	-1,347.53 S	.00 S		-1,347.53 S
	** WB1M **				1.157675			05SEP00 TO 05SEP00	
462	3	13SEP00		.00	315,630.00	-1,530.00 S	.00 S		
	300,000.00			.00	279,711.31	-1,321.61 S	.00 S		-1,321.61 S
	** WB1M **				1.157675			05SEP00 TO 05SEP00	
463	5	13SEP00		.00	526,050.00	-2,650.00 S	.00 S		
	500,000.00			.00	466,185.51	-2,289.07 S	.00 S		-2,289.07 S
	** WB1M **				1.170960			05SEP00 TO 05SEP00	
524	6	15SEP00		.00	631,260.00	-2,460.00 S	.00 S		
	600,000.00			.00	559,422.61	-2,100.84 S	.00 S		-2,100.84 S



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	NOTIONAL PAR	STL DATE	BASE - PROCEEDS			FUTURE GN/LS		NET BASE FUTURE GN/LS
(CONTINUED)		EUR - EURO CURRENCY						
					1.170960			05SEP00 TO 05SEP00
** WB1M **								
525	3	15SEP00	.00	315,630.00		-1,350.00 S		
	300,000.00		.00	279,711.31		-1,152.90 S	.00 S	-1,152.90 S
					1.170960			05SEP00 TO 05SEP00
** WB1M **								
526	4	15SEP00	.00	420,840.00		-1,720.00 S		
	400,000.00		.00	372,948.41		-1,468.88 S	.00 S	-1,468.88 S
					1.170960			05SEP00 TO 05SEP00
** WB1M **								
527	3	15SEP00	.00	315,630.00		-1,260.00 S		
	300,000.00		.00	279,711.30		-1,076.04 S	.00 S	-1,076.04 S
					1.170960			05SEP00 TO 05SEP00
** WB1M **								
528	2	15SEP00	.00	210,420.00		-780.00 S		
	200,000.00		.00	186,474.20		-666.12 S	.00 S	-666.12 S
					1.170960			05SEP00 TO 05SEP00
** WB1M **								
529	3	15SEP00	.00	315,630.00		-1,140.00 S		
	300,000.00		.00	279,711.31		-973.56 S	.00 S	-973.56 S
					1.170960			05SEP00 TO 05SEP00
** WB1M **								
530	3	15SEP00	.00	315,630.00		-1,110.00 S		
	300,000.00		.00	279,711.31		-947.94 S	.00 S	-947.94 S
					1.169590			05SEP00 TO 05SEP00
** WB1M **								
549	2	18SEP00	.00	210,420.00		-1,780.00 S		
	200,000.00		1,118.00	186,474.20		-1,521.90 S	.00 S	-1,521.90 S
					1.169590			05SEP00 TO 05SEP00
** WB1M **								
550	7	18SEP00	.00	736,470.00		-6,090.00 S		
	700,000.00		1,118.00	652,659.71		-5,206.95 S	.00 S	-5,206.95 S
					1.169590			05SEP00 TO 05SEP00
** WB1M **								
551	4	18SEP00	.00	420,840.00		-3,440.00 S		
	400,000.00		1,118.00	372,948.41		-2,941.20 S	.00 S	-2,941.20 S



WILLIAM H. GATES FOUNDATION  
 -- COMPOSITE --  
 SUMMARY REALIZED GAIN/LOSS REPORT  
 JANUARY 1, 2000 TO DECEMBER 31, 2000

TICKER LOT	ASSET ID CONTRACTS NOTIONAL PAR	SECURITY TRD DATE STL DATE	DESCRIPTION LOCAL - NOTIONAL BASE - PROCEEDS	CLOSE NOTIONAL COST	EX. RATE FUTURE GN/LS FUTURE GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS
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(CONTINUED)

EUR - EURO CURRENCY

					1.169590	05SEP00 TO 05SEP00
** WB1M **						
552	700,000.00	18SEP00	.00 1,118.00	736,470.00 652,659.71	-6,370.00 S -5,446.35 S	.00 S -5,446.35 S
** WB1M **					1.172607	05SEP00 TO 05SEP00
621	100,000.00	20SEP00	.00 .00	105,210.00 93,237.10	-600.00 S -511.68 S	.00 S -511.68 S
** WB1M **					1.134044	05SEP00 TO 05SEP00
642	400,000.00	21SEP00	.00 14.40	420,840.00 372,948.41	-1,520.00 S -1,340.34 S	.00 S -1,340.34 S
** WB1M **					1.134044	05SEP00 TO 05SEP00
643	300,000.00	21SEP00	.00 14.40	315,630.00 279,711.31	-1,200.00 S -1,058.16 S	.00 S -1,058.16 S
** WB1M **					1.134044	05SEP00 TO 05SEP00
644	300,000.00	21SEP00	.00 14.40	315,630.00 279,711.30	-1,230.00 S -1,084.61 S	.00 S -1,084.61 S
** WB1M **					1.134044	05SEP00 TO 05SEP00
645	400,000.00	21SEP00	.00 14.40	420,840.00 372,948.41	-1,560.00 S -1,375.61 S	.00 S -1,375.61 S
** WB1M **					1.134044	05SEP00 TO 05SEP00
646	500,000.00	21SEP00	.00 14.40	526,050.00 466,185.51	-2,200.00 S -1,939.96 S	.00 S -1,939.96 S
** WB1M **					1.134044	05SEP00 TO 05SEP00
647	200,000.00	21SEP00	.00 14.40	210,420.00 186,474.20	-740.00 S -652.53 S	.00 S -652.53 S
** WB1M **					1.134044	05SEP00 TO 05SEP00
648	300,000.00	21SEP00	.00 14.40	315,630.00 279,711.30	-1,260.00 S -1,111.07 S	.00 S -1,111.07 S



WILLIAM H. GATES FOUNDATION  
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 SUMMARY REALIZED GAIN/LOSS REPORT  
 JANUARY 1, 2000 TO DECEMBER 31, 2000

TICKER LOT	ASSET ID CONTRACTS	SECURITY TRD DATE	DESCRIPTION LOCAL - NOTIONAL BASE - PROCEEDS	CLOSE NOTIONAL COST	EX. RATE FUTURE GN/LS FUTURE GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS
(CONTINUED)						
EUR - EURO CURRENCY						
				1.142857		05SEP00 TO 05SEP00
** WB1M **	46	22SEP00				
679	4,600,000.00		.00	4,840,020.00	2,400.00 S	
			.00	4,289,225.72	2,100.00 S	.00 S 2,100.00 S
** WB1M **	33	22SEP00		1.142857		05SEP00 TO 05SEP00
680	3,300,000.00		.00	3,472,260.00	-1,320.00 S	
			.00	3,077,116.81	-1,155.00 S	.00 S -1,155.00 S
** WB1M **	14	22SEP00		1.142857		05SEP00 TO 05SEP00
681	1,400,000.00		.00	1,473,080.00	-420.00 S	
			.00	1,305,443.50	-367.50 S	.00 S -367.50 S
** WB1M **	58	22SEP00		1.142857		05SEP00 TO 06SEP00
682	5,800,000.00		.00	6,098,910.00	6,170.00 S	
			.00	5,341,577.82	5,398.75 S	.00 S 5,398.75 S
** WB1M **	1	25SEP00		1.145081		06SEP00 TO 06SEP00
714	100,000.00		.00	105,110.00	-30.00 S	
			.00	91,340.59	-26.20 S	.00 S -26.20 S
** WB1M **	6	26SEP00		1.136234		06SEP00 TO 06SEP00
730	600,000.00		.00	630,660.00	120.00 S	
			.00	548,043.54	105.61 S	.00 S 105.61 S
** WB1M **	79	27SEP00		1.134687		06SEP00 TO 06SEP00
766	7,900,000.00		.00	8,303,690.00	-13,430.00 S	
			.00	7,215,906.61	-11,835.86 S	.00 S -11,835.86 S
** WB1M **	1	03OCT00		1.141031		06SEP00 TO 06SEP00
035	100,000.00		.00	105,110.00	130.00 S	
			.00	91,340.59	113.93 S	.00 S 113.93 S
** WB1M **	2	04OCT00		1.145737		06SEP00 TO 06SEP00
084	200,000.00		.00	210,220.00	120.00 S	
			.00	182,681.18	104.74 S	.00 S 104.74 S



WILLIAM H. GATES FOUNDATION  
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TICKER LOT	ASSET ID CONTRACTS NOTIONAL PAR	SECURITY TRD DATE STL DATE	DESCRIPTION LOCAL - NOTIONAL BASE - PROCEEDS	CLOSE EX. RATE NOTIONAL COST	FUTURE GN/LS FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS
(CONTINUED)							
EUR - EURO CURRENCY							
151	** WB1M ** 4	10OCT00		1.151808			06SEP00 TO 06SEP00
	400,000.00		.00	420,440.00	1,040.00 S		
			.00	365,362.36	902.93 S	.00 S	902.93 S
152	** WB1M ** 15	10OCT00		1.151808			06SEP00 TO 06SEP00
	1,500,000.00		.00	1,576,650.00	4,050.00 S		
			.00	1,370,108.85	3,516.21 S	.00 S	3,516.21 S
153	** WB1M ** 12	10OCT00		1.151808			06SEP00 TO 06SEP00
	1,200,000.00		.00	1,261,320.00	3,360.00 S		
			.00	1,096,087.08	2,917.15 S	.00 S	2,917.15 S
154	** WB1M ** 4	10OCT00		1.151808			06SEP00 TO 06SEP00
	400,000.00		.00	420,440.00	1,160.00 S		
			.00	365,362.36	1,007.11 S	.00 S	1,007.11 S
155	** WB1M ** 4	10OCT00		1.151808			06SEP00 TO 07SEP00
	400,000.00		.00	420,270.00	1,370.00 S		
			.00	365,382.50	1,189.44 S	.00 S	1,189.44 S
156	** WB1M ** 1	10OCT00		1.151808			02OCT00 TO 02OCT00
	100,000.00		.00	105,260.00	160.00 S		
			.00	92,807.74	138.91 S	.00 S	138.91 S
99X018248 TOTAL							
			.00	39,754,020.00	-46,330.00 S	.00	.00
			6,072.80	34,935,023.24	-40,018.76 S	.00	-40,018.76 S
			.00	.00	.00	.00	.00
			.00	.00	.00	.00	.00
GBM	99X018263	GERMANY FED REP BONDDEC00		1.142857			05SEP00 TO 05SEP00
678	** WB1M ** 119	22SEP00					
	11,900,000.00		.00	12,258,170.00	69,040.00 S		
			.00	10,863,190.25	60,410.00 S	.00 S	60,410.00 S
034	** WB1M ** 2	03OCT00		1.141031			05SEP00 TO 05SEP00
			.00	206,060.00	840.00 S		



WILLIAM H. GATES FOUNDATION  
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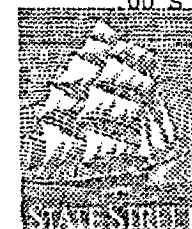
TICKER LOT	ASSET ID CONTRACTS	SECURITY TRD DATE	DESCRIPTION LOCAL - NOTIONAL	CLOSE EX. RATE	BASE CURR GN/LS	TRD DTS OF ORIG TRDS
	NOTIONAL PAR	STL DATE	BASE - PROCEEDS	NOTIONAL COST	FUTURE GN/LS	NET BASE FUTURE GN/LS
(CONTINUED)						
EUR - EURO CURRENCY						
	200,000.00		.00	182,610.37	736.18 S	.00 S 736.18 S
					1.131221	05SEP00 TO 06SEP00
278	** WB1M ** 62 6,200,000.00	05DEC00	.00	6,380,020.00	136,180.00 S	
			.00	5,567,274.89	120,383.12 S	.00 S 120,383.12 S
					1.131221	06SEP00 TO 06SEP00
279	** WB1M ** 4 400,000.00	05DEC00	.00	411,520.00	8,200.00 S	
			.00	357,610.88	7,248.80 S	.00 S 7,248.80 S
					1.131221	06SEP00 TO 06SEP00
280	** WB1M ** 62 6,200,000.00	05DEC00	.00	6,378,530.00	128,990.00 S	
			.00	5,542,942.57	114,027.16 S	.00 S 114,027.16 S
					1.131221	06SEP00 TO 27SEP00
281	** WB1M ** 124 12,400,000.00	05DEC00	.00	12,762,110.00	274,010.00 S	
			.00	11,111,860.33	242,224.84 S	.00 S 242,224.84 S
					1.123848	27SEP00 TO 04DEC00
319	** WB1M ** 88 8,800,000.00	06DEC00	.00	9,099,660.00	164,980.00 S	
			.00	7,999,595.85	146,799.20 S	.00 S 146,799.20 S
99X018263 TOTAL						
			.00	47,496,070.00	782,240.00 S	.00 .00
			.00	41,625,085.14	691,829.30 S	.00 691,829.30 S
			.00	.00	.00	.00 .00
			.00	.00	.00	.00 .00
GBS	99X018271	GERMANY FED REP BOND	DEC00			
	** WB1M **				1.142857	05SEP00 TO 05SEP00
677	97 9,700,000.00	22SEP00	.00	9,822,220.00	34,920.00 S	
			.00	8,704,451.36	30,555.00 S	.00 S 30,555.00 S
					1.131221	05SEP00 TO 27SEP00
277	** WB1M ** 242 24,200,000.00	05DEC00	.00	24,507,930.00	166,390.00 S	
			.00	21,553,616.97	147,088.76 S	.00 S 147,088.76 S





WILLIAM H. GATES FOUNDATION  
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TICKER	ASSET ID	SECURITY DESCRIPTION	CONTRACTS	TRD DATE	LOCAL - NOTIONAL	NOTIONAL COST	CLOSE EX. RATE	FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS	NET BASE FUTURE GN/LS
LOT	PAR	STL DATE	BASE	PROCEEDS							
(CONTINUED) EUR - EURO CURRENCY											
1.123848 27SEP00 TO 04DEC00											
** WB1M **											
317	76	06DEC00		.00	7,718,900.00	42,220.00 S					
	7,600,000.00			.00	6,779,946.43	37,567.35 S			.00 S		37,567.35 S
99X018271 TOTAL											
				.00	42,049,050.00	243,530.00 S			.00		.00
				.00	37,038,014.76	215,211.11 S			.00		215,211.11 S
				.00	.00	.00			.00		.00
				.00	.00	.00			.00		.00
FRANCE											
XLT	99X013835	FRANCE GOVT BONDS 10MAR00					1.028594			08DEC99 TO 08DEC99	
** WB1M **											
605	2	02FEB00		.00	174,460.00	-5,080.00 S					
	200,000.00			51.66	177,774.74	-4,938.78 S			.00 S		-4,938.78 S
99X013835 TOTAL											
				.00	2,093,910.00	-35,670.00 S			.00 S		-34,578.50 S
				.00	2,133,694.29	-34,578.50 S			.00 S		-34,578.50 S
1.031565 08DEC99 TO 08DEC99											
** WB1M **											
581	24	10MAR00		.00	2,093,910.00	-35,670.00 S					
	2,400,000.00			.00	2,133,694.29	-34,578.50 S			.00 S		-34,578.50 S
99X013835 TOTAL											
				.00	2,345,310.00	-27,360.00 S			.00 S		-26,522.78 S
				.00	2,375,981.89	-26,522.78 S			.00 S		-26,522.78 S
99X013835 TOTAL											
				.00	4,613,680.00	-68,110.00 S			.00		.00
				51.66	4,687,450.92	-66,040.06 S			.00		-66,040.06 S
				.00	.00	.00			.00		.00
				.00	.00	.00			.00		.00
FRANCE											
XLT	99X013892	FRANCE GOVT BONDS 10JUN00					1.048218			10MAR00 TO 10MAR00	
** WB1M **											
286	1	03APR00		.00	85,550.00	1,250.00 S					
	100,000.00			288.00	82,932.17	1,192.50 S			.00 S		1,192.50 S
99X013892 TOTAL											
				.00	171,100.00	1,040.00 S					
				.00	165,864.34	931.32 S			.00 S		931.32 S



TICKER LOT	ASSET ID CONTRACTS	SECURITY TRD DATE	DESCRIPTION LOCAL - NOTIONAL	NOTIONAL COST	CLOSE EX. RATE	FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS	NET BASE FUTURE GN/LS
(CONTINUED)									
EUR - EURO CURRENCY									
					1.053962			10MAR00 TO 10MAR00	
258	** WB1M ** 100,000.00	1 08JUN00	.00	85,550.00		1,280.00 S			
			.00	82,932.17		1,214.46 S		.00 S	1,214.46 S
					1.042209			10MAR00 TO 10MAR00	
471	** WB1M ** 1,500,000.00	15 13JUN00	.00	1,283,250.00		26,100.00 S			
			.00	1,243,982.55		25,042.95 S		.00 S	25,042.95 S
					1.042209			10MAR00 TO 10MAR00	
472	** WB1M ** 100,000.00	1 13JUN00	.00	85,550.00		1,550.00 S			
			.00	82,932.17		1,487.23 S		.00 S	1,487.23 S
					1.042209			10MAR00 TO 02JUN00	
473	** WB1M ** 8,800,000.00	88 13JUN00	.00	7,555,220.00		128,060.00 S			
			.00	7,060,525.08		122,873.57 S		.00 S	122,873.57 S
	99X013892 TOTAL								
			.00	9,266,220.00		159,280.00 S		.00	.00
			288.00	8,719,168.48		152,742.03 S		.00	152,742.03 S
			.00	.00		.00		.00	.00
			.00	.00		.00		.00	.00
XLT	99X013900	FRANCE GOVT BONDS	10SEP00		1.127649			13JUN00 TO 13JUN00	
163	** WB1M ** 100,000.00	1 04SEP00	.00	87,380.00		-320.00 S			
			14.40	83,841.11		-283.78 S		.00 S	-283.78 S
					1.157675			13JUN00 TO 13JUN00	
456	** WB1M ** 1,200,000.00	12 13SEP00	.00	1,048,560.00		-9,480.00 S			
			.00	1,006,093.32		-8,188.82 S		.00 S	-8,188.82 S
					1.157675			13JUN00 TO 13JUN00	
457	** WB1M ** 900,000.00	9 13SEP00	.00	786,630.00		-7,680.00 S			
			.00	754,771.48		-6,633.99 S		.00 S	-6,633.99 S
					1.157675			13JUN00 TO 13JUN00	
458	** WB1M ** 6 13SEP00		.00	524,460.00		-5,220.00 S			



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TICKER LOT	ASSET ID	SECURITY DESCRIPTION	CONTRACTS	TRD DATE	LOCAL - NOTIONAL	NOTIONAL COST	CLOSE EX. RATE	FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS	NET BASE FUTURE GN/LS
(CONTINUED)											
EUR - EURO CURRENCY											
	600,000.00				.00	503,219.37		-4,509.04 S		.00 S	-4,509.04 S
							1.160900			13JUN00 TO 15AUG00	
** WB1M **											
491	94	14SEP00			.00	8,206,140.00		-56,340.00 S			
	9,400,000.00				.00	7,811,011.77		-48,531.28 S		.00 S	-48,531.28 S
99X013900 TOTAL											
					.00	10,653,170.00		-79,040.00 S		.00	.00
					14.40	10,158,937.05		-68,146.91 S		.00	-68,146.91 S
					.00	.00		.00		.00	.00
					.00	.00		.00		.00	.00
XLT	99X019287	FRANCE GOVT BONDS 10DEC00					1.162655			13SEP00 TO 13SEP00	
** WB1M **											
532	6	02NOV00			.00	515,760.00		4,140.00 S			
	600,000.00				.00	445,513.49		3,560.81 S		.00 S	3,560.81 S
** WB1M **											
542	67	14DEC00			.00	5,769,160.00		173,740.00 S			
	6,700,000.00				.00	4,972,650.13		154,176.88 S		.00 S	154,176.88 S
** WB1M **											
543	2	14DEC00			.00	172,280.00		5,180.00 S			
	200,000.00				.00	148,401.99		4,596.73 S		.00 S	4,596.73 S
** WB1M **											
594	46	15DEC00			.00	3,964,390.00		130,070.00 S			
	4,600,000.00				.00	3,425,967.05		116,555.73 S		.00 S	116,555.73 S
99X019287 TOTAL											
					.00	10,421,590.00		313,130.00 S		.00	.00
					.00	8,992,532.66		278,890.15 S		.00	278,890.15 S
					.00	.00		.00		.00	.00
					.00	.00		.00		.00	.00



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TICKER LOT	ASSET ID CONTRACTS	SECURITY TRD DATE	DESCRIPTION LOCAL - NOTIONAL	NOTIONAL COST	CLOSE EX. RATE	FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS
	NOTIONAL PAR	STL DATE	BASE - PROCEEDS			FUTURE GN/LS		NET BASE FUTURE GN/LS

(CONTINUED)

EUR - EURO CURRENCY

93199Y994 (CONTINUED)

UNITED KINGDOM

IE	99X010898	EURIBOR FUTURES	MAR01		1.051193			09JUN00 TO 09JUN00
** WB1M **								
143	1	06JUL00	.00	237,012.50		25.00 S		
	250,000.00		.00	226,370.64		23.78 S		23.78 S
** WB1M **					1.081899			09JUN00 TO 09JUN00
305	1	19JUL00	.00	237,012.50		-387.50 S		
	250,000.00		.00	226,370.64		-358.17 S		-358.17 S
** WB1M **					1.070434			09JUN00 TO 09JUN00
356	3	20JUL00	.00	711,037.50		-1,125.00 S		
	750,000.00		.00	679,111.92		-1,050.98 S		-1,050.98 S
** WB1M **					1.072386			09JUN00 TO 09JUN00
378	3	21JUL00	.00	711,037.50		-675.00 S		
	750,000.00		.00	679,111.91		-629.44 S		-629.44 S
** WB1M **					1.099505			09JUN00 TO 09JUN00
609	1	10AUG00	.00	237,012.50		-50.00 S		
	250,000.00		.00	226,370.64		-45.47 S		-45.47 S
** WB1M **					1.099505			09JUN00 TO 09JUN00
610	3	10AUG00	.00	711,037.50		-187.50 S		
	750,000.00		.00	679,111.92		-170.53 S		-170.53 S
** WB1M **					1.119695			09JUN00 TO 09JUN00
742	3	22AUG00	.00	711,037.50		-1,575.00 S		
	750,000.00		.00	679,111.91		-1,406.63 S		-1,406.63 S
** WB1M **					1.108278			29JUN00 TO 12JUL00
760	6	23AUG00	.00	1,422,012.50		-2,187.50 S		
	1,500,000.00		.00	1,352,952.49		-1,973.77 S		-1,973.77 S



WILLIAM H. GATES FOUNDATION  
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TICKER	ASSET ID	SECURITY DESCRIPTION	LOCAL	NOTIONAL	CLOSE EX. RATE	FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS	NET BASE FUTURE GN/LS
LOT	CONTRACTS	TRD DATE	BASE	PROCEEDS	COST	FUTURE GN/LS			
(CONTINUED)									
EUR - EURO CURRENCY									
99X010898 TOTAL									
				.00	4,977,200.00	-6,162.50 S	.00		.00
				.00	4,748,512.07	-5,611.21 S	.00	-5,611.21 S	.00
				.00	.00	.00	.00	.00	.00
				.00	.00	.00	.00	.00	.00
EUR TOTAL									
	5,844			.00	599,941,100.00	.00 LT			
	587,550,000.00		11,001.18		565,598,701.89	.00 LT	.00 LT	.00 LT	
						1,021,847.50 ST			
						922,405.99 ST	.00 ST	922,405.99 ST	
						.00 S3			
						.00 S3	.00 S3	.00 S3	
						.00 5Y			
						.00 5Y	.00 5Y	.00 5Y	
GBP - POUND STERLING									
LL	99X006607	LIBOR FUTURES	MAR00			0.611433		08DEC99 TO 08DEC99	
** WB1M **									
614	1	04JAN00		.00	117,137.50	-187.50 S			
	125,000.00			.00	190,442.15	-306.66 S	.00 S	-306.66 S	
						0.623480		08DEC99 TO 08DEC99	
** WB1M **									
609	1	02FEB00		.00	117,137.50	-25.00 S			
	125,000.00			51.66	190,442.15	-40.10 S	.00 S	-40.10 S	
						0.632431		08DEC99 TO 02MAR00	
** WB1M **									
464	25	07MAR00		.00	2,928,462.50	600.00 S			
	3,125,000.00			.00	4,755,681.41	948.72 S	.00 S	948.72 S	
99X006607 TOTAL									
				.00	3,162,737.50	387.50 S	.00	.00	
				51.66	5,136,565.71	601.96 S	.00	601.96 S	
				.00	.00	.00	.00	.00	
				.00	.00	.00	.00	.00	



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	CONTRACTS		STL DATE	BASE - PROCEEDS			FUTURE GN/LS		NET BASE FUTURE GN/LS
(CONTINUED)									
GBP - POUND STERLING									
LL	99X007563	LIBOR FUTURES	JUN00			0.660283			14MAR00 TO 10MAY00
** WB1M **									
019	50	02JUN00		.00	5,848,125.00		9,375.00 S		
	6,250,000.00			.00	9,041,647.69		14,198.44 S	.00 S	14,198.44 S
LL	99X011102	LIBOR FUTURES	DEC00			0.611433			04OCT99 TO 03DEC99
** WB1M **									
620	2	04JAN00		.00	232,275.00		-525.00 S		
	250,000.00			.00	379,881.51		-858.64 S	.00 S	-858.64 S
** WB1M **						0.609570			15DEC99 TO 15DEC99
320	1	26JAN00		.00	116,212.50		-112.50 S		
	125,000.00			.00	186,869.70		-184.56 S	.00 S	-184.56 S
** WB1M **						0.618811			15DEC99 TO 15DEC99
498	1	31JAN00		.00	116,237.50		-262.50 S		
	125,000.00			7.38	186,909.90		-424.20 S	.00 S	-424.20 S
** WB1M **						0.622432			05JAN00 TO 18JAN00
064	2	17FEB00		.00	231,562.50		962.50 S		
	250,000.00			64.70	379,391.97		1,546.35 S	.00 S	1,546.35 S
** WB1M **						0.622432			18JAN00 TO 18JAN00
065	2	17FEB00		.00	231,600.00		900.00 S		
	250,000.00			64.70	379,268.16		1,445.94 S	.00 S	1,445.94 S
** WB1M **						0.626095			19JAN00 TO 19JAN00
090	1	18FEB00		.00	115,875.00		350.00 S		
	125,000.00			273.60	190,081.35		559.02 S	.00 S	559.02 S
** WB1M **						0.634195			20JAN00 TO 20JAN00
767	2	16MAR00		.00	231,675.00		1,175.00 S		
	250,000.00			.00	381,406.55		1,852.74 S	.00 S	1,852.74 S
** WB1M **						0.629445			24JAN00 TO 24JAN00
120	1	24MAR00		.00	115,937.50		525.00 S		
	125,000.00			.00	191,551.94		834.07 S	.00 S	834.07 S



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TICKER LOT	ASSET ID CONTRACTS NOTIONAL PAR	SECURITY TRD DATE STL DATE	DESCRIPTION LOCAL - NOTIONAL BASE - PROCEEDS	CLOSE EX. RATE NOTIONAL COST	FUTURE GN/LS FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS
(CONTINUED)				GBP - POUND STERLING			
				0.630715			25FEB00 TO 25FEB00
** WB1M **							
198	1 125,000.00	28MAR00	.00 .00	116,337.50 185,500.14	-12.50 S -19.82 S	.00 S	-19.82 S
				0.629524			29FEB00 TO 09MAR00
** WB1M **							
437	2 250,000.00	11APR00	.00 .00	232,875.00 368,408.25	225.00 S 357.41 S	.00 S	357.41 S
				0.629524			08MAR00 TO 08MAR00
** WB1M **							
438	3 375,000.00	11APR00	.00 .00	349,537.50 553,073.19	150.00 S 238.27 S	.00 S	238.27 S
				0.640286			08MAR00 TO 08MAR00
** WB1M **							
065	2 250,000.00	02MAY00	.00 .00	233,025.00 368,715.46	300.00 S 468.54 S	.00 S	468.54 S
				0.640286			08MAR00 TO 08MAR00
** WB1M **							
066	2 250,000.00	02MAY00	.00 .00	233,025.00 368,715.46	325.00 S 507.58 S	.00 S	507.58 S
				0.659674			08MAR00 TO 08MAR00
** WB1M **							
363	6 750,000.00	12MAY00	.00 .00	699,125.00 1,106,225.48	-425.00 S -644.26 S	.00 S	-644.26 S
				0.675128			08MAR00 TO 08MAR00
** WB1M **							
497	5 625,000.00	18MAY00	.00 .00	582,625.00 921,887.54	125.00 S 185.15 S	.00 S	185.15 S
				0.675310			08MAR00 TO 08MAR00
** WB1M **							
625	3 375,000.00	25MAY00	.00 .00	349,575.00 553,132.52	562.50 S 832.95 S	.00 S	832.95 S
				0.668002			08MAR00 TO 09MAR00
** WB1M **							
706	2 250,000.00	30MAY00	.00 .00	233,062.50 368,739.84	237.50 S 355.54 S	.00 S	355.54 S



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TICKER LOT	ASSET ID	SECURITY TRD DATE	DESCRIPTION LOCAL - NOTIONAL	NOTIONAL COST	CLOSE EX. RATE	FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS	NET BASE FUTURE GN/LS
(CONTINUED) GBP - POUND STERLING									
					0.668941			09MAR00 TO 09MAR00	
** WB1M **									
749	1	31MAY00	.00	116,537.50		125.00 S			
	125,000.00		.00	184,362.32		186.86 S		.00 S	186.86 S
					0.662076			09MAR00 TO 15MAR00	
** WB1M **									
093	5	05JUN00	.00	582,237.50		1,637.50 S			
	625,000.00		.00	917,677.93		2,473.28 S		.00 S	2,473.28 S
					0.656038			15MAR00 TO 15MAR00	
** WB1M **									
157	2	06JUN00	.00	232,775.00		775.00 S			
	250,000.00		.00	365,968.86		1,181.33 S		.00 S	1,181.33 S
					0.664893			04APR00 TO 04APR00	
** WB1M **									
269	1	08JUN00	.00	116,325.00		412.50 S			
	125,000.00		.00	185,631.43		620.40 S		.00 S	620.40 S
					0.664672			17APR00 TO 08MAY00	
** WB1M **									
385	13	09JUN00	.00	1,515,262.50		2,325.00 S			
	1,625,000.00		.00	2,374,743.91		3,497.95 S		.00 S	3,497.95 S
					0.664672			10MAY00 TO 02JUN00	
** WB1M **									
386	41	09JUN00	.00	4,780,050.00		6,700.00 S			
	5,125,000.00		.00	7,272,098.36		10,080.16 S		.00 S	10,080.16 S
					0.669254			18JUL00 TO 18JUL00	
** WB1M **									
491	3	02AUG00	.00	351,112.50		-337.50 S			
	375,000.00		.00	525,053.63		-504.29 S		.00 S	-504.29 S
					0.663834			18JUL00 TO 18JUL00	
** WB1M **									
542	1	04AUG00	.00	117,037.50		-25.00 S			
	125,000.00		.00	175,017.88		-37.66 S		.00 S	-37.66 S
					0.665158			18JUL00 TO 18JUL00	
** WB1M **									
625	1	11AUG00	.00	117,037.50		25.00 S			
	125,000.00		.00	175,017.88		37.58 S		.00 S	37.58 S





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(CONTINUED)							
GBP - POUND STERLING							
667	** WB1M ** 375,000.00	3 15AUG00	.00 .00	351,112.50 525,053.63	0.663790 -37.50 S -56.49 S		18JUL00 TO 18JUL00 .00 S -56.49 S
691	** WB1M ** 250,000.00	2 16AUG00	.00 .00	234,075.00 350,035.75	0.666800 -150.00 S -224.95 S		18JUL00 TO 18JUL00 .00 S -224.95 S
707	** WB1M ** 500,000.00	4 17AUG00	.00 .00	468,187.50 700,127.59	0.667200 -437.50 S -655.73 S		18JUL00 TO 18JUL00 .00 S -655.73 S
052	** WB1M ** 500,000.00	4 29AUG00	.00 .00	468,200.00 700,146.28	0.684884 -500.00 S -730.05 S		18JUL00 TO 18JUL00 .00 S -730.05 S
053	** WB1M ** 1,000,000.00	8 29AUG00	.00 .00	936,287.50 1,399,773.29	0.684884 -787.50 S -1,149.83 S		18JUL00 TO 19JUL00 .00 S -1,149.83 S
079	** WB1M ** 1,375,000.00	11 30AUG00	.00 304.32	1,287,137.50 1,923,498.28	0.687096 -962.50 S -1,400.82 S		19JUL00 TO 19JUL00 .00 S -1,400.82 S
106	** WB1M ** 2,500,000.00	20 31AUG00	.00 .00	2,339,425.00 3,507,027.09	0.686341 -925.00 S -1,347.73 S		19JUL00 TO 20JUL00 .00 S -1,347.73 S
135	** WB1M ** 1,625,000.00	13 01SEP00	.00 .00	1,520,025.00 2,285,813.59	0.684790 487.50 S 711.90 S		20JUL00 TO 20JUL00 .00 S 711.90 S
136	** WB1M ** 500,000.00	4 01SEP00	.00 .00	467,700.00 703,327.26	0.684790 200.00 S 292.06 S		20JUL00 TO 20JUL00 .00 S 292.06 S



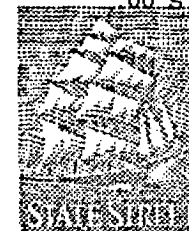
WILLIAM H. GATES FOUNDATION  
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TICKER LOT	ASSET ID CONTRACTS	SECURITY TRD DATE	DESCRIPTION LOCAL - NOTIONAL	NOTIONAL COST	CLOSE EX. RATE	FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS	NET BASE FUTURE GN/LS
(CONTINUED) GBP - POUND STERLING									
					0.669254			12JUN00 TO 12JUN00	
490	** WB1M **	1 02AUG00		116,925.00		137.50 S			
		125,000.00	.00	176,825.68		205.45 S		.00 S	205.45 S
			.00		0.663790			12JUN00 TO 13JUN00	
669	** WB1M **	39 15AUG00		4,560,862.50		8,475.00 S			
		4,875,000.00	.00	6,902,163.81		12,767.59 S		.00 S	12,767.59 S
			.00		0.678288			13JUN00 TO 05JUL00	
019	** WB1M **	13 25AUG00		1,521,037.50		1,750.00 S			
		1,625,000.00	.00	2,301,855.81		2,580.02 S		.00 S	2,580.02 S
	99X011193 TOTAL								
			.00	12,479,725.00		23,637.50 S		.00	.00
			346.32	19,633,241.98		36,414.11 S		.00	36,414.11 S
			.00	.00		.00		.00	.00
			.00	.00		.00		.00	.00
LL	99X011201 LIBOR FUTURES								
	** WB1M **	MAR01			0.611433			08DEC99 TO 08DEC99	
621	** WB1M **	1 04JAN00		116,162.50		-337.50 S			
		125,000.00	.00	188,856.93		-551.98 S		.00 S	-551.98 S
			.00		0.623480			08DEC99 TO 08DEC99	
612	** WB1M **	1 02FEB00		116,162.50		-112.50 S			
		125,000.00	51.66	188,856.93		-180.44 S		.00 S	-180.44 S
			.00		0.631991			08DEC99 TO 08DEC99	
516	** WB1M **	20 08MAR00		2,323,250.00		5,750.00 S			
		2,500,000.00	.00	3,777,138.67		9,098.22 S		.00 S	9,098.22 S
			.00		0.638569			08DEC99 TO 08DEC99	
053	** WB1M **	1 20MAR00		116,162.50		300.00 S			
		125,000.00	.00	188,856.93		469.80 S		.00 S	469.80 S
			.00		0.628338			08DEC99 TO 08DEC99	
167	** WB1M **	1 27MAR00		116,162.50		25.00 S			



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(CONTINUED)							
GBP - POUND STERLING							
	125,000.00			.00	188,856.93	39.79 S	.00 S 39.79 S
					0.628338		08DEC99 TO 08DEC99
** WB1M **	1	27MAR00		.00	116,162.50	12.50 S	
168	125,000.00			.00	188,856.94	19.89 S	.00 S 19.89 S
					0.632671		08DEC99 TO 03APR00
** WB1M **	4	26APR00		.00	465,225.00	525.00 S	
690	500,000.00			655.20	740,734.17	829.81 S	.00 S 829.81 S
					0.634719		14APR00 TO 14APR00
** WB1M **	1	27APR00		.00	116,450.00	50.00 S	
746	125,000.00			230.40	184,841.09	78.77 S	.00 S 78.77 S
					0.660720		08MAY00 TO 08MAY00
** WB1M **	1	13JUN00		.00	116,350.00	300.00 S	
477	125,000.00			.00	178,003.87	454.05 S	.00 S 454.05 S
					0.664982		10MAY00 TO 09JUN00
** WB1M **	7	14JUN00		.00	815,550.00	1,875.00 S	
546	875,000.00			.00	1,224,377.59	2,819.63 S	.00 S 2,819.63 S
					0.659978		09JUN00 TO 09JUN00
** WB1M **	1	16JUN00		.00	116,625.00	225.00 S	
586	125,000.00			.00	175,462.31	340.92 S	.00 S 340.92 S
					0.661857		09JUN00 TO 09JUN00
** WB1M **	1	28JUN00		.00	116,625.00	237.50 S	
761	125,000.00			.00	175,462.31	358.84 S	.00 S 358.84 S
					0.661200		09JUN00 TO 09JUN00
** WB1M **	2	05JUL00		.00	233,250.00	925.00 S	
112	250,000.00			483.30	350,924.63	1,398.97 S	.00 S 1,398.97 S
					0.660240		09JUN00 TO 09JUN00
** WB1M **	1	06JUL00		.00	116,637.50	387.50 S	
148	125,000.00			.00	175,481.12	586.91 S	.00 S 586.91 S



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(CONTINUED)						
GBP - POUND STERLING						
					0.660458	09JUN00 TO 09JUN00
** WB1M **						
222	2 250,000.00	12JUL00	.00 .00	233,275.00 350,962.23	850.00 S 1,286.99 S	.00 S 1,286.99 S
** WB1M **					0.669164	09JUN00 TO 09JUN00
317	3 375,000.00	19JUL00	.00 .00	349,937.50 526,480.97	950.00 S 1,419.68 S	.00 S 1,419.68 S
** WB1M **					0.669254	09JUN00 TO 09JUN00
492	1 125,000.00	02AUG00	.00 .00	116,650.00 175,499.92	237.50 S 354.87 S	.00 S 354.87 S
** WB1M **					0.684790	09JUN00 TO 09JUN00
170	2 250,000.00	04SEP00	.00 14.40	233,300.00 350,999.85	600.00 S 876.18 S	.00 S 876.18 S
** WB1M **					0.689274	09JUN00 TO 12JUN00
231	7 875,000.00	06SEP00	.00 .00	816,362.50 1,232,765.27	2,900.00 S 4,207.32 S	.00 S 4,207.32 S
** WB1M **					0.702641	12JUN00 TO 12JUN00
270	3 375,000.00	08SEP00	.00 1,500.00	349,837.50 529,059.25	1,312.50 S 1,867.95 S	.00 S 1,867.95 S
** WB1M **					0.705566	12JUN00 TO 01SEP00
349	31 3,875,000.00	11SEP00	.00 .00	3,617,875.00 5,442,428.39	10,675.00 S 15,129.69 S	.00 S 15,129.69 S
99X011201 TOTAL						
			.00 2,934.96 .00 .00	10,718,012.50 16,534,906.30 .00 .00	27,687.50 S 40,905.86 S .00 .00	.00 40,905.86 S .00 .00
LL	99X011219	LIBOR FUTURES	JUN01		0.664672	08MAR00 TO 10MAY00
** WB1M **						
367	45 09JUN00		.00	5,237,125.00	8,187.50 S	



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(CONTINUED)							
GBP - POUND STERLING							
	5,625,000.00			.00	8,145,175.69	12,318.09 S	.00 S 12,318.09 S
					0.659065		10MAY00 TO 10MAY00
** WB1M **							
415	2	26JUL00		.00	232,775.00	1,050.00 S	
	250,000.00			.00	354,167.16	1,593.17 S	.00 S 1,593.17 S
					0.666045		10MAY00 TO 10MAY00
** WB1M **							
597	1	09AUG00		.00	116,387.50	575.00 S	
	125,000.00			.00	177,083.58	863.30 S	.00 S 863.30 S
					0.684790		10MAY00 TO 10MAY00
** WB1M **							
171	1	04SEP00		.00	116,387.50	525.00 S	
	125,000.00			14.40	177,083.59	766.66 S	.00 S 766.66 S
					0.710075		10MAY00 TO 14JUN00
** WB1M **							
496	2	14SEP00		.00	233,112.50	1,062.50 S	
	250,000.00			.00	352,614.64	1,496.32 S	.00 S 1,496.32 S
					0.703135		15JUN00 TO 15JUN00
** WB1M **							
649	1	21SEP00		.00	116,750.00	412.50 S	
	125,000.00			14.40	175,907.23	586.66 S	.00 S 586.66 S
					0.688231		21JUN00 TO 21JUN00
** WB1M **							
272	1	18OCT00		.00	116,700.00	600.00 S	
	125,000.00			.00	174,944.97	871.80 S	.00 S 871.80 S
					0.688231		19JUL00 TO 23AUG00
** WB1M **							
461	2	30OCT00		.00	233,787.50	812.50 S	
	250,000.00			.00	347,688.32	1,180.57 S	.00 S 1,180.57 S
					0.701705		24AUG00 TO 25AUG00
** WB1M **							
657	3	08NOV00		.00	350,850.00	1,462.50 S	
	375,000.00			.00	518,919.03	2,084.21 S	.00 S 2,084.21 S
					0.699251		25AUG00 TO 25AUG00
** WB1M **							
699	3	10NOV00		.00	350,775.00	1,612.50 S	
	375,000.00			.00	517,147.58	2,306.04 S	.00 S 2,306.04 S



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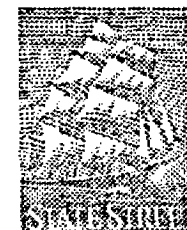
WILLIAM H. GATES FOUNDATION  
 -- COMPOSITE --  
 SUMMARY REALIZED GAIN/LOSS REPORT  
 JANUARY 1, 2000 TO DECEMBER 31, 2000

TICKER LOT	ASSET ID CONTRACTS NOTIONAL PAR	SECURITY TRD DATE STL DATE	DESCRIPTION LOCAL - NOTIONAL BASE - PROCEEDS	CLOSE NOTIONAL COST	EX. RATE FUTURE GN/LS FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS
(CONTINUED)				GBP - POUND STERLING			
					0.699986		25AUG00 TO 25AUG00
** WB1M ** 729	1 125,000.00	14NOV00	.00 .00	116,925.00 172,382.53	612.50 S 875.02 S	.00 S	875.02 S
					0.703086		25AUG00 TO 25AUG00
** WB1M ** 761	5 625,000.00	16NOV00	.00 .00	584,625.00 861,912.64	3,687.50 S 5,244.73 S	.00 S	5,244.73 S
					0.701902		25AUG00 TO 25AUG00
** WB1M ** 787	1 125,000.00	20NOV00	.00 .00	116,925.00 172,382.53	687.50 S 979.48 S	.00 S	979.48 S
					0.704622		25AUG00 TO 25AUG00
** WB1M ** 087	1 125,000.00	28NOV00	.00 .00	116,925.00 172,382.53	750.00 S 1,064.40 S	.00 S	1,064.40 S
					0.693481		25AUG00 TO 29AUG00
** WB1M ** 350	2 250,000.00	07DEC00	.00 .00	233,762.50 342,976.95	2,062.50 S 2,974.13 S	.00 S	2,974.13 S
					0.690464		30AUG00 TO 12OCT00
** WB1M ** 441	37 4,625,000.00	12DEC00	.00 .00	4,333,475.00 6,287,006.19	28,825.00 S 41,747.26 S	.00 S	41,747.26 S
					0.690464		12OCT00 TO 26OCT00
** WB1M ** 442	18 2,250,000.00	12DEC00	.00 .00	2,111,087.50 3,049,354.47	11,337.50 S 16,420.10 S	.00 S	16,420.10 S
					0.689037		31OCT00 TO 05DEC00
** WB1M ** 500	8 1,000,000.00	13DEC00	.00 .00	940,962.50 1,349,750.41	2,437.50 S 3,537.55 S	.00 S	3,537.55 S



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TICKER LOT	ASSET ID CONTRACTS NOTIONAL PAR	SECURITY TRD DATE STL DATE	DESCRIPTION LOCAL - NOTIONAL - PROCEEDS	NOTIONAL COST	CLOSE EX. RATE FUTURE GN/LS FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS
(CONTINUED) GBP - POUND STERLING							
99X011219 TOTAL							
				.00	15,659,337.50	66,700.00 S	.00
				28.80	23,348,880.04	96,909.49 S	.00
				.00	.00	.00	.00
				.00	.00	.00	.00
LG	99X013009	U K TREAS BONDS	FUTUSEP00		0.666755		19JUL00 TO 19JUL00
** WB1M **							
454	1	31JUL00		.00	113,460.00	-70.00 S	
	100,000.00			.00	169,554.63	-104.99 S	.00 S -104.99 S
							0.667200 19JUL00 TO 19JUL00
** WB1M **							
708	1	17AUG00		.00	113,460.00	-620.00 S	
	100,000.00			.00	169,554.62	-929.26 S	.00 S -929.26 S
							0.670241 19JUL00 TO 19JUL00
** WB1M **							
733	1	21AUG00		.00	113,470.00	-950.00 S	
	100,000.00			.00	169,569.57	-1,417.40 S	.00 S -1,417.40 S
							0.675037 19JUL00 TO 19JUL00
** WB1M **							
785	2	24AUG00		.00	227,010.00	-670.00 S	
	200,000.00			.00	339,243.74	-992.54 S	.00 S -992.54 S
							0.678288 19JUL00 TO 23AUG00
** WB1M **							
023	26	25AUG00		.00	2,942,270.00	-4,530.00 S	
	2,600,000.00			.00	4,417,594.93	-6,678.58 S	.00 S -6,678.58 S
99X013009 TOTAL							
				.00	3,509,670.00	-6,840.00 S	.00
				.00	5,265,517.49	-10,122.77 S	.00 -10,122.77 S
				.00	.00	.00	.00
				.00	.00	.00	.00
LG	99X013017	U K TREAS BONDS	FUTUDEC00		0.684884		25AUG00 TO 25AUG00
** WB1M **							
055	1	29AUG00		.00	112,710.00	-340.00 S	
	100,000.00			.00	166,168.35	-496.43 S	.00 S -496.43 S



TICKER LOT	ASSET ID CONTRACTS NOTIONAL PAR	SECURITY TRD DATE STL DATE	DESCRIPTION LOCAL - BASE -	NOTIONAL - PROCEEDS	CLOSE NOTIONAL COST	EX. RATE FUTURE FUTURE	GN/LS GN/LS	BASE CURR	GN/LS	TRD DTS NET BASE	OF ORIG FUTURE	TRDS GN/LS
(CONTINUED)												
GBP - POUND STERLING												
						0.687096				25AUG00 TO 25AUG00		
** WB1M **	1	30AUG00		.00	112,710.00		-500.00 S					
080	100,000.00			304.32	166,168.35		-727.70 S			.00 S		-727.70 S
						0.702641				25AUG00 TO 25AUG00		
** WB1M **	1	08SEP00		.00	112,710.00		-320.00 S					
271	100,000.00			1,500.00	166,168.35		-455.42 S			.00 S		-455.42 S
						0.708516				25AUG00 TO 25AUG00		
** WB1M **	1	13SEP00		.00	112,710.00		-1,080.00 S					
465	100,000.00			.00	166,168.35		-1,524.31 S			.00 S		-1,524.31 S
						0.710934				25AUG00 TO 25AUG00		
** WB1M **	1	15SEP00		.00	112,710.00		-760.00 S					
532	100,000.00			.00	166,168.35		-1,069.02 S			.00 S		-1,069.02 S
						0.685729				25AUG00 TO 19SEP00		
** WB1M **	36	22SEP00		.00	4,045,210.00		5,150.00 S					
687	3,600,000.00			.00	5,861,848.27		7,510.25 S			.00 S		7,510.25 S
						0.690750				04OCT00 TO 04OCT00		
** WB1M **	1	01NOV00		.00	113,030.00		600.00 S					
505	100,000.00			.00	164,786.44		868.62 S			.00 S		868.62 S
						0.690798				04OCT00 TO 04OCT00		
** WB1M **	1	02NOV00		.00	113,040.00		660.00 S					
540	100,000.00			.00	164,801.02		955.42 S			.00 S		955.42 S
						0.699056				10OCT00 TO 12OCT00		
** WB1M **	2	07NOV00		.00	227,880.00		-540.00 S					
603	200,000.00			.00	332,389.57		-772.47 S			.00 S		-772.47 S
						0.702049				23OCT00 TO 23OCT00		
** WB1M **	1	09NOV00		.00	113,830.00		-280.00 S					
684	100,000.00			.00	165,292.54		-398.83 S			.00 S		-398.83 S





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TICKER	ASSET ID	SECURITY DESCRIPTION	CONTRACTS	TRD DATE	LOCAL	- NOTIONAL	CLOSE EX. RATE	FUTURE GN/LS	TRD DTS OF ORIG TRDS
LOT	NOTIONAL PAR	STL DATE	BASE	- PROCEEDS	NOTIONAL COST	FUTURE GN/LS	BASE CURR GN/LS	NET BASE FUTURE GN/LS	

(CONTINUED)

GBP - POUND STERLING

							0.702049	26OCT00 TO 26OCT00	
** WB1M **	1	09NOV00	.00		113,710.00	-170.00 S			
685	100,000.00		.00		162,798.61	-242.15 S	.00 S	-242.15 S	
							0.700084	26OCT00 TO 26OCT00	
** WB1M **	1	15NOV00	.00		113,740.00	410.00 S			
746	100,000.00		.00		162,841.56	585.64 S	.00 S	585.64 S	
							0.707413	30OCT00 TO 30OCT00	
** WB1M **	1	22NOV00	.00		113,500.00	1,400.00 S			
018	100,000.00		.00		164,915.50	1,979.04 S	.00 S	1,979.04 S	
							0.707413	30OCT00 TO 30OCT00	
** WB1M **	1	22NOV00	.00		113,520.00	1,390.00 S			
019	100,000.00		.00		164,944.56	1,964.90 S	.00 S	1,964.90 S	
							0.707413	26OCT00 TO 26OCT00	
** WB1M **	1	22NOV00	.00		113,790.00	1,130.00 S			
020	100,000.00		.00		162,913.14	1,597.37 S	.00 S	1,597.37 S	
							0.707413	26OCT00 TO 26OCT00	
** WB1M **	1	22NOV00	.00		113,800.00	1,130.00 S			
021	100,000.00		.00		162,927.46	1,597.37 S	.00 S	1,597.37 S	
							0.707413	26OCT00 TO 26OCT00	
** WB1M **	1	22NOV00	.00		113,780.00	1,160.00 S			
022	100,000.00		.00		162,898.83	1,639.78 S	.00 S	1,639.78 S	
							0.707413	26OCT00 TO 26OCT00	
** WB1M **	2	22NOV00	.00		227,500.00	2,280.00 S			
023	200,000.00		.00		325,711.75	3,223.01 S	.00 S	3,223.01 S	
							0.705815	30OCT00 TO 30OCT00	
** WB1M **	2	27NOV00	.00		227,060.00	4,360.00 S			
054	200,000.00		.00		329,918.18	6,177.25 S	.00 S	6,177.25 S	



TICKER LOT	ASSET ID CONTRACTS	SECURITY TRD DATE	DESCRIPTION LOCAL - NOTIONAL BASE - PROCEEDS	CLOSE NOTIONAL COST	EX. RATE FUTURE GN/LS FUTURE GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS
(CONTINUED) GBP - POUND STERLING						
					0.705815	30OCT00 TO 30OCT00
055	** WB1M ** 3 300,000.00	27NOV00	.00 .00	340,680.00 495,008.04	6,360.00 S 9,010.84 S	.00 S 9,010.84 S
					0.705815	10NOV00 TO 10NOV00
056	** WB1M ** 1 100,000.00	27NOV00	.00 .00	113,830.00 162,788.28	1,870.00 S 2,649.42 S	.00 S 2,649.42 S
					0.705815	21NOV00 TO 21NOV00
057	** WB1M ** 1 100,000.00	27NOV00	.00 .00	114,350.00 162,079.69	1,340.00 S 1,898.51 S	.00 S 1,898.51 S
99X013017 TOTAL						
			.00 1,804.32 .00 .00	6,995,800.00 10,139,705.19 .00 .00	25,250.00 S 35,971.09 S .00 .00	.00 .00 35,971.09 S .00 .00
LG	99X013454 U K TREAS BONDS FUTUMAR00				0.619233	16FEB00 TO 16FEB00
107	** WB1M ** 1 100,000.00	21FEB00	.00 .00	110,240.00 176,681.65	910.00 S 1,469.56 S	.00 S 1,469.56 S
					0.619233	18FEB00 TO 18FEB00
108	** WB1M ** 1 100,000.00	21FEB00	.00 .00	110,640.00 176,714.21	530.00 S 855.90 S	.00 S 855.90 S
99X013454 TOTAL						
			.00 .00 .00 .00	220,880.00 353,395.86 .00 .00	1,440.00 S 2,325.46 S .00 .00	.00 .00 2,325.46 S .00 .00
LL	99X017679 LIBOR FUTURES	SEP01			0.669254	09JUN00 TO 09JUN00
493	** WB1M ** 1 125,000.00	02AUG00	.00 .00	116,550.00 175,349.48	237.50 S 354.87 S	.00 S 354.87 S



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TICKER LOT	ASSET ID CONTRACTS	SECURITY TRD DATE	DESCRIPTION LOCAL - NOTIONAL	NOTIONAL COST	CLOSE EX. RATE FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS
(CONTINUED)							
GBP - POUND STERLING							
** WB1M **					0.663790		09JUN00 TO 09JUN00
668	39	15AUG00		.00	4,545,450.00	11,700.00 S	
	4,875,000.00			.00	6,838,629.52	17,626.05 S	.00 S 17,626.05 S
** WB1M **					0.678288		09JUN00 TO 05JUL00
022	13	25AUG00		.00	1,516,237.50	3,137.50 S	
	1,625,000.00			.00	2,284,101.97	4,625.62 S	.00 S 4,625.62 S
** WB1M **					0.710075		11SEP00 TO 11SEP00
497	1	14SEP00		.00	116,950.00	87.50 S	
	125,000.00			.00	165,753.24	123.23 S	.00 S 123.23 S
** WB1M **					0.685729		11SEP00 TO 11SEP00
685	9	22SEP00		.00	1,052,550.00	1,687.50 S	
	1,125,000.00			.00	1,491,779.11	2,460.88 S	.00 S 2,460.88 S
** WB1M **					0.688231		11SEP00 TO 11SEP00
460	1	30OCT00		.00	116,950.00	287.50 S	
	125,000.00			.00	165,753.24	417.74 S	.00 S 417.74 S
** WB1M **					0.690798		11SEP00 TO 11SEP00
539	1	02NOV00		.00	116,950.00	450.00 S	
	125,000.00			.00	165,753.24	651.42 S	.00 S 651.42 S
** WB1M **					0.704622		11SEP00 TO 11SEP00
088	2	28NOV00		.00	233,900.00	1,475.00 S	
	250,000.00			.00	331,506.47	2,093.32 S	.00 S 2,093.32 S
** WB1M **					0.704622		11SEP00 TO 12SEP00
089	2	28NOV00		.00	233,925.00	1,475.00 S	
	250,000.00			.00	330,255.17	2,093.32 S	.00 S 2,093.32 S
** WB1M **					0.702888		12SEP00 TO 12SEP00
119	1	29NOV00		.00	116,975.00	787.50 S	
	125,000.00			.00	164,501.94	1,120.38 S	.00 S 1,120.38 S



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 JANUARY 1, 2000 TO DECEMBER 31, 2000

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	NOTIONAL PAR	STL DATE	BASE - PROCEEDS		FUTURE GN/LS			
(CONTINUED)								
GBP - POUND STERLING								
					0.698567		12SEP00 TO 12SEP00	
** WB1M **								
139	1	30NOV00	.00	116,975.00	812.50 S			
	125,000.00		.00	164,501.94	1,163.09 S	.00 S		1,163.09 S
** WB1M **					0.688468		12SEP00 TO 12SEP00	
229	1	04DEC00	.00	116,975.00	850.00 S			
	125,000.00		.00	164,501.95	1,234.63 S	.00 S		1,234.63 S
** WB1M **					0.678518		12SEP00 TO 12SEP00	
692	1	20DEC00	.00	116,975.00	1,150.00 S			
	125,000.00		.00	164,501.94	1,694.87 S	.00 S		1,694.87 S
** WB1M **					0.678518		12SEP00 TO 18SEP00	
693	6	20DEC00	.00	701,975.00	6,700.00 S			
	750,000.00		.00	986,660.66	9,874.47 S	.00 S		9,874.47 S
** WB1M **					0.677966		26SEP00 TO 27SEP00	
736	2	21DEC00	.00	234,225.00	2,025.00 S			
	250,000.00		.00	341,839.68	2,986.88 S	.00 S		2,986.88 S
** WB1M **					0.671772		27SEP00 TO 27SEP00	
795	1	27DEC00	.00	117,112.50	1,025.00 S			
	125,000.00		.00	171,265.32	1,525.81 S	.00 S		1,525.81 S
** WB1M **					0.671276		04OCT00 TO 04OCT00	
017	1	28DEC00	.00	117,125.00	975.00 S			
	125,000.00		.00	170,756.54	1,452.46 S	.00 S		1,452.46 S
99X017679 TOTAL								
			.00	9,687,800.00	34,862.50 S	.00		.00
			.00	14,277,411.41	51,499.04 S	.00		51,499.04 S
			.00	.00	.00	.00		.00
			.00	.00	.00	.00		.00
LL	99X019626	LIBOR FUTURES	DEC01		0.678518		12DEC00 TO 13DEC00	
** WB1M **								
690	5	20DEC00	.00	589,300.00	950.00 S			



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(CONTINUED)							
GBP - POUND STERLING							
	625,000.00			853,836.89	1,400.11 S	.00 S	1,400.11 S
GBP TOTAL							
	826			96,075,350.00	.00 LT		
	100,875,000.00		5,923.96	146,125,896.94	.00 LT	.00 LT	.00 LT
					199,375.00 ST	.00 ST	
					294,337.94 ST	.00 ST	294,337.94 ST
					.00 S3	.00 S3	
					.00 S3	.00 S3	.00 S3
					.00 5Y	.00 5Y	.00 5Y
					.00 5Y	.00 5Y	.00 5Y
JPY - JAPANESE YEN							
JGB	99X010914	JAPAN GOVT BONDS 10YMAR00		103.530000			22NOV99 TO 22NOV99
** WB1M **							
633	1	04JAN00	.00	130,510,000.00	1,990,000.00 S		
	100,000,000.00		.00	1,245,509.13	19,221.48 S	.00 S	19,221.48 S
				103.864809			22NOV99 TO 22NOV99
** WB1M **							
680	1	05JAN00	.00	130,510,000.00	1,740,000.00 S		
	100,000,000.00		.00	1,245,509.14	16,752.55 S	.00 S	16,752.55 S
				105.449637			22NOV99 TO 22NOV99
** WB1M **							
762	1	07JAN00	.00	130,510,000.00	2,100,000.00 S		
	100,000,000.00		.00	1,245,509.13	19,914.72 S	.00 S	19,914.72 S
				105.745133			22NOV99 TO 22NOV99
** WB1M **							
152	1	19JAN00	.00	130,510,000.00	2,260,000.00 S		
	100,000,000.00		.00	1,245,509.14	21,372.14 S	.00 S	21,372.14 S
				104.876769			22NOV99 TO 22NOV99
** WB1M **							
242	1	21JAN00	.00	130,510,000.00	2,230,000.00 S		
	100,000,000.00		14.76	1,245,509.13	21,263.05 S	.00 S	21,263.05 S
				105.920982			22NOV99 TO 22NOV99
** WB1M **							
318	2	26JAN00	.00	261,020,000.00	6,440,000.00 S		
	200,000,000.00		.00	2,491,018.27	60,800.04 S	.00 S	60,800.04 S



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(CONTINUED)		JPY - JAPANESE YEN					
				107.898144	31JAN00 TO 31JAN00		
551	** WB1M ** 1 100,000,000.00	01FEB00	.00 .00	133,540,000.00 1,240,501.63	90,000.00 S 834.12 S	.00 S	834.12 S
				108.189981	22NOV99 TO 22NOV99		
632	** WB1M ** 1 100,000,000.00	03FEB00	.00 51.66	130,510,000.00 1,245,509.14	2,010,000.00 S 18,578.43 S	.00 S	18,578.43 S
				108.401084	22NOV99 TO 22NOV99		
683	** WB1M ** 2 200,000,000.00	07FEB00	.00 .00	261,020,000.00 2,491,018.27	3,680,000.00 S 33,948.00 S	.00 S	33,948.00 S
				109.457092	22NOV99 TO 22NOV99		
701	** WB1M ** 1 100,000,000.00	08FEB00	.00 .00	130,510,000.00 1,245,509.13	1,140,000.00 S 10,415.04 S	.00 S	10,415.04 S
				108.518719	07DEC99 TO 04FEB00		
741	** WB1M ** 9 900,000,000.00	10FEB00	.00 .00	1190,050,000.00 11,410,267.62	-2,950,000.00 S -27,184.25 S	.00 S	-27,184.25 S
99X010914 TOTAL				.00 66.42 .00 .00	2759,200,000.00 26,351,369.73 .00 .00	20,730,000.00 S 195,915.32 S .00 .00	.00 195,915.32 S .00 .00
JB 99X011037 JAPAN GOVT BONDS 10YMAR00				109.451651	07FEB00 TO 07FEB00		
664	** WB1E ** 8 800,000,000.00	08FEB00	6,000.00 54.82	1054,400,000.00 9,727,239.76	-1,206,000.00 S -11,018.56 S	.00 S	-11,018.56 S
YE 99X012498 EURO YEN FUTURES MAR00				108.189981	07DEC99 TO 07DEC99		
629	** WB1M ** 3 750,000.00	03FEB00	.00 51.66	74,887,500.00 730,824.97	7,500.00 S 69.32 S	.00 S	69.32 S
				106.780565	07DEC99 TO 29FEB00		
460	** WB1M ** 105 07MAR00		.00	2621,100,000.00	750,000.00 S		



WILLIAM H. GATES FOUNDATION  
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 JANUARY 1, 2000 TO DECEMBER 31, 2000

TICKER LOT	ASSET ID CONTRACTS	SECURITY TRD DATE	DESCRIPTION LOCAL - NOTIONAL	NOTIONAL COST	CLOSE EX. RATE FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS
(CONTINUED)							
JPY - JAPANESE YEN							
	26,250,000.00			.00	25,492,819.67	7,023.75 S	.00 S 7,023.75 S
99X012498 TOTAL							
				.00	2695,987,500.00	757,500.00 S	.00 .00
				51.66	26,223,644.64	7,093.07 S	.00 7,093.07 S
				.00	.00	.00	.00 .00
				.00	.00	.00	.00 .00
YE	99X012894	EURO YEN FUTURES	JUN00		103.530000		08DEC99 TO 08DEC99
** WB1M **							
631	3	04JAN00		.00	74,820,000.00	-11,250.00 S	
	750,000.00			.00	725,424.79	-108.66 S	.00 S -108.66 S
103.864809 08DEC99 TO 08DEC99							
** WB1M **							
678	4	05JAN00		.00	99,760,000.00	-30,000.00 S	
	1,000,000.00			.00	967,233.06	-288.84 S	.00 S -288.84 S
105.249863 08DEC99 TO 08DEC99							
** WB1M **							
722	1	06JAN00		.00	24,940,000.00	-11,250.00 S	
	250,000.00			.00	241,808.26	-106.89 S	.00 S -106.89 S
105.449637 08DEC99 TO 08DEC99							
** WB1M **							
748	1	07JAN00		.00	24,940,000.00	-6,250.00 S	
	250,000.00			.00	241,808.26	-59.27 S	.00 S -59.27 S
105.950000 08DEC99 TO 08DEC99							
** WB1M **							
030	2	12JAN00		.00	49,880,000.00	-25,000.00 S	
	500,000.00			.00	483,616.53	-235.96 S	.00 S -235.96 S
106.019804 08DEC99 TO 08DEC99							
** WB1M **							
077	3	14JAN00		.00	74,820,000.00	-18,750.00 S	
	750,000.00			.00	725,424.80	-176.85 S	.00 S -176.85 S
105.831304 10DEC99 TO 20JAN00							
** WB1M **							
293	10	25JAN00		.00	249,428,750.00	83,750.00 S	
	2,500,000.00			.00	2,398,116.41	791.34 S	.00 S 791.34 S



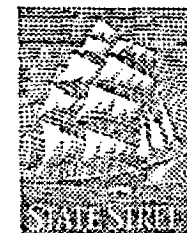
TICKER LOT	ASSET ID CONTRACTS	SECURITY TRD DATE	DESCRIPTION LOCAL - NOTIONAL	NOTIONAL COST	CLOSE EX. RATE	FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS	NET BASE FUTURE GN/LS
(CONTINUED)									
JPY - JAPANESE YEN									
					108.189981			24JAN00 TO 24JAN00	
** WB1M **	1	03FEB00	.00	24,947,500.00		-1,250.00 S			
626	250,000.00		51.66	236,701.88		-11.55 S		.00 S	-11.55 S
					109.457092			24JAN00 TO 28JAN00	
** WB1M **	6	08FEB00	.00	149,727,500.00		-35,000.00 S			
699	1,500,000.00		.00	1,416,397.06		-319.76 S		.00 S	-319.76 S
					110.791048			28JAN00 TO 31JAN00	
** WB1M **	16	18FEB00	.00	399,295,000.00		45,000.00 S			
095	4,000,000.00		43.20	3,735,197.64		406.18 S		.00 S	406.18 S
					108.991825			31JAN00 TO 25FEB00	
** WB1M **	21	28FEB00	.00	524,078,750.00		28,750.00 S			
265	5,250,000.00		115.20	4,788,566.10		263.78 S		.00 S	263.78 S
					107.584722			02MAR00 TO 02MAR00	
** WB1M **	30	06MAR00	.00	748,725,004.00		-150,004.00 S			
432	7,500,000.00		.00	6,951,911.66		-1,394.29 S		.00 S	-1,394.29 S
					106.940434			02MAR00 TO 02MAR00	
** WB1M **	29	08MAR00	.00	723,767,503.00		-108,753.00 S			
486	7,250,000.00		.00	6,720,181.27		-1,016.95 S		.00 S	-1,016.95 S
					104.766893			02MAR00 TO 07MAR00	
** WB1M **	7	03APR00	.00	174,695,000.00		-36,250.00 S			
285	1,750,000.00		288.00	1,634,022.08		-346.01 S		.00 S	-346.01 S
					108.885017			07MAR00 TO 07MAR00	
** WB1M **	2	02MAY00	.00	49,912,500.00		15,000.00 S			
056	500,000.00		.00	467,430.56		137.76 S		.00 S	137.76 S
					108.849461			07MAR00 TO 07MAR00	
** WB1M **	5	08MAY00	.00	124,781,250.00		43,750.00 S			
195	1,250,000.00		.00	1,168,576.41		401.93 S		.00 S	401.93 S





WILLIAM H. GATES FOUNDATION  
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TICKER LOT	ASSET ID CONTRACTS	SECURITY TRD DATE	DESCRIPTION LOCAL - NOTIONAL	NOTIONAL COST	CLOSE EX. RATE FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS	NET BASE FUTURE GN/LS
	NOTIONAL PAR	STL DATE	BASE - PROCEEDS		FUTURE GN/LS			
(CONTINUED) JPY - JAPANESE YEN								
-----								
108.850000 07MAR00 TO 07MAR00								
** WB1M **	4	31MAY00						
735	1,000,000.00		.00	99,825,000.00	50,000.00 S			
			.00	934,861.12	459.35 S	.00 S		459.35 S
105.530000 07MAR00 TO 10MAY00								
** WB1M **	210	05JUN00						
069	52,500,000.00		.00	5242,221,250.00	1,216,250.00 S			
			.00	48,464,171.33	11,525.16 S	.00 S		11,525.16 S
99X012894 TOTAL								
			.00	8860,565,007.00	1,048,743.00 S	.00		.00
			498.06	82,301,449.22	9,920.47 S	.00		9,920.47 S
			.00	.00	.00	.00		.00
			.00	.00	.00	.00		.00
-----								
105.249863 05JAN00 TO 05JAN00								
YE ** WB1M **	1	06JAN00						
723	250,000.00		.00	24,898,750.00	-7,500.00 S			
			.00	239,722.68	-71.26 S	.00 S		-71.26 S
105.850000 14JAN00 TO 14JAN00								
** WB1M **	1	18JAN00						
109	250,000.00		.00	24,891,250.00	1,250.00 S			
			.00	234,779.25	11.81 S	.00 S		11.81 S
105.954651 08MAR00 TO 08MAR00								
** WB1M **	3	28MAR00						
196	750,000.00		.00	74,793,750.00	-86,250.00 S			
			.00	699,396.36	-814.03 S	.00 S		-814.03 S
105.350000 08MAR00 TO 08MAR00								
** WB1M **	1	29MAR00						
220	250,000.00		.00	24,931,250.00	-22,500.00 S			
			.00	233,132.12	-213.57 S	.00 S		-213.57 S
104.766893 08MAR00 TO 08MAR00								
** WB1M **	1	03APR00						
282	250,000.00		.00	24,931,250.00	-16,250.00 S			
			288.00	233,132.12	-155.11 S	.00 S		-155.11 S
109.310000 08MAR00 TO 08MAR00								
** WB1M **	2	12MAY00						
358			.00	49,862,500.00	30,000.00 S			



WILLIAM H. GATES FOUNDATION  
 -- COMPOSITE --  
 SUMMARY REALIZED GAIN/LOSS REPORT  
 JANUARY 1, 2000 TO DECEMBER 31, 2000

TICKER LOT	ASSET ID	SECURITY DESCRIPTION	TRD DATE	LOCAL	NOTIONAL	CLOSE	EK. RATE	FUTURE	GN/LS	TRD DTS OF ORIG TRDS
	CONTRACTS		DATE	BASE	PROCEEDS	NOTIONAL		FUTURE	GN/LS	NET BASE FUTURE GN/LS
	NOTIONAL PAR		SIL DATE			COST				
(CONTINUED)										
JPY - JAPANESE YEN										
	500,000.00			.00		466,264.24		274.45	S	.00 S 274.45 S
							106.917566			08MAR00 TO 08MAR00
** WB1M **										
514	1	19MAY00		.00		24,931,250.00		13,750.00	S	
	250,000.00			115.20		233,132.12		128.60	S	.00 S 128.60 S
							106.800000			08MAR00 TO 08MAR00
** WB1M **										
535	4	22MAY00		.00		99,725,000.00		60,000.00	S	
	1,000,000.00			7.20		932,528.47		561.80	S	.00 S 561.80 S
							106.940091			08MAR00 TO 08MAR00
** WB1M **										
686	1	29MAY00		.00		24,931,250.00		18,750.00	S	
	250,000.00			.00		233,132.12		175.33	S	.00 S 175.33 S
							105.930000			08MAR00 TO 08MAR00
** WB1M **										
231	3	07JUN00		.00		74,793,750.00		-3,750.00	S	
	750,000.00			.00		699,396.35		-35.40	S	.00 S -35.40 S
							106.670000			08MAR00 TO 17APR00
** WB1M **										
348	34	09JUN00		.00		847,525,000.00		307,500.00	S	
	8,500,000.00			.00		8,013,701.05		2,882.72	S	.00 S 2,882.72 S
							106.670000			17APR00 TO 10MAY00
** WB1M **										
349	106	09JUN00		.00		2643,456,250.00		-346,250.00	S	
	26,500,000.00			.00		24,420,911.92		-3,245.99	S	.00 S -3,245.99 S
							106.670000			10MAY00 TO 05JUN00
** WB1M **										
350	38	09JUN00		.00		947,642,500.00		-160,000.00	S	
	9,500,000.00			.00		8,840,024.42		-1,499.94	S	.00 S -1,499.94 S
							108.440000			05JUN00 TO 05JUN00
** WB1M **										
661	170	15AUG00		.00		4238,312,500.00		-3,400,000.00	S	
	42,500,000.00			.00		40,162,157.68		-31,353.74	S	.00 S -31,353.74 S
							106.480000			05JUN00 TO 03AUG00
** WB1M **										
011	62	25AUG00		.00		1545,595,000.00		-1,407,500.00	S	
	15,500,000.00			.00		14,605,397.95		-13,218.44	S	.00 S -13,218.44 S



WILLIAM H. GATES FOUNDATION  
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 SUMMARY REALIZED GAIN/LOSS REPORT  
 JANUARY 1, 2000 TO DECEMBER 31, 2000

TICKER LOT	ASSET ID CONTRACTS NOTIONAL PAR	SECURITY TRD DATE STL DATE	DESCRIPTION LOCAL - NOTIONAL BASE - PROCEEDS	CLOSE EX. RATE NOTIONAL COST	FUTURE GN/LS FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS
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(CONTINUED)

JPY - JAPANESE YEN

99X012902 TOTAL							
			.00	10671,221,250.00	-5,018,750.00 S	.00	.00
			410.40	100,246,808.85	-46,572.77 S	.00	-46,572.77 S
			.00	.00	.00	.00	.00
			.00	.00	.00	.00	.00
YE	99X012910	EURO YEN FUTURES	DEC00		105.350000		17MAR00 TO 17MAR00
** WB1M **							
219	1	29MAR00	.00	24,871,250.00	-8,750.00 S		
	250,000.00		.00	234,411.53	-83.06 S	.00 S	-83.06 S
					109.310000		17MAR00 TO 10MAY00
** WB1M **							
359	5	12MAY00	.00	124,465,000.00	78,750.00 S		
	1,250,000.00		.00	1,148,109.16	720.43 S	.00 S	720.43 S
					105.960000		10MAY00 TO 09JUN00
** WB1M **							
582	10	16JUN00	.00	249,012,500.00	-62,500.00 S		
	2,500,000.00		.00	2,329,826.59	-589.85 S	.00 S	-589.85 S
					105.887335		09JUN00 TO 09JUN00
** WB1M **							
070	1	04JUL00	.00	24,895,000.00	-8,750.00 S		
	250,000.00		.00	233,383.33	-82.63 S	.00 S	-82.63 S
					107.090000		09JUN00 TO 09JUN00
** WB1M **							
180	5	07JUL00	.00	124,475,000.00	-25,000.00 S		
	1,250,000.00		.00	1,166,916.66	-233.45 S	.00 S	-233.45 S
					108.084738		09JUN00 TO 09JUN00
** WB1M **							
312	6	19JUL00	.00	149,370,000.00	37,500.00 S		
	1,500,000.00		.00	1,400,299.99	346.95 S	.00 S	346.95 S
					108.049702		09JUN00 TO 09JUN00
** WB1M **							
507	7	03AUG00	.00	174,265,000.00	70,000.00 S		
	1,750,000.00		.00	1,633,683.32	647.85 S	.00 S	647.85 S
					108.930000		09JUN00 TO 09JUN00
** WB1M **							
540	2	04AUG00	.00	49,790,000.00	30,000.00 S		



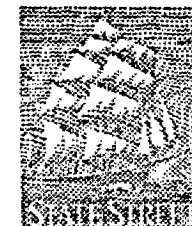
WILLIAM H. GATES FOUNDATION  
 -- COMPOSITE --  
 SUMMARY REALIZED GAIN/LOSS REPORT  
 JANUARY 1, 2000 TO DECEMBER 31, 2000

TICKER LOT	ASSET ID CONTRACTS	SECURITY TRD DATE	DESCRIPTION LOCAL - NOTIONAL	CLOSE EX. RATE	NOTIONAL COST	FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS	NET BASE FUTURE GN/LS
	NOTIONAL PAR	STL DATE	BASE - PROCEEDS			FUTURE GN/LS			
(CONTINUED)									
JPY - JAPANESE YEN									
	500,000.00		.00		466,766.66	275.41 S	.00 S		275.41 S
						108.620000		09JUN00 TO 09JUN00	
** WB1M **									
595	1 250,000.00	09AUG00	.00		24,895,000.00	8,750.00 S	.00 S		80.56 S
			.00		233,383.33	80.56 S			
						108.470000		09JUN00 TO 09JUN00	
** WB1M **									
688	1 250,000.00	16AUG00	.00		24,895,000.00	-11,250.00 S	.00 S		-103.72 S
			.00		233,383.33	-103.72 S			
						108.960000		09JUN00 TO 09JUN00	
** WB1M **									
704	1 250,000.00	17AUG00	.00		24,895,000.00	-16,250.00 S	.00 S		-149.14 S
			.00		233,383.33	-149.14 S			
						106.940434		09JUN00 TO 09JUN00	
** WB1M **									
780	1 250,000.00	24AUG00	.00		24,895,000.00	-17,500.00 S	.00 S		-163.64 S
			.00		233,383.33	-163.64 S			
						106.580000		09JUN00 TO 09JUN00	
** WB1M **									
049	2 500,000.00	29AUG00	.00		49,790,000.00	-42,500.00 S	.00 S		-398.76 S
			.00		466,766.67	-398.76 S			
						105.750000		09JUN00 TO 09JUN00	
** WB1M **									
183	7 1,750,000.00	05SEP00	.00		174,265,000.00	-78,750.00 S	.00 S		-744.68 S
			14.40		1,633,683.33	-744.68 S			
						106.067034		09JUN00 TO 08SEP00	
** WB1M **									
342	333 83,250,000.00	11SEP00	.00		8288,415,000.00	-2,126,250.00 S	.00 S		-20,046.27 S
			.00		77,728,767.06	-20,046.27 S			
99X012910 TOTAL			.00		9533,193,750.00	-2,172,500.00 S	.00		.00
			14.40		89,376,147.62	-20,524.00 S	.00		-20,524.00 S
			.00		.00	.00	.00		.00
			.00		.00	.00	.00		.00



WILLIAM H. GATES FOUNDATION  
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 SUMMARY REALIZED GAIN/LOSS REPORT  
 JANUARY 1, 2000 TO DECEMBER 31, 2000

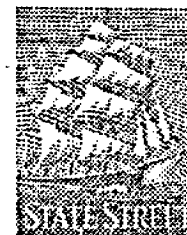
TICKER LOT	ASSET ID CONTRACTS	SECURITY TRD DATE	DESCRIPTION LOCAL - NOTIONAL	NOTIONAL COST	CLOSE EX. RATE	FUTURE GN/LS	TRD DTS OF ORIG TRDS
	NOTIONAL PAR	STL DATE	BASE - PROCEEDS			FUTURE GN/LS	NET BASE FUTURE GN/LS
(CONTINUED) JPY - JAPANESE YEN							
EY	99X013850	EURO YEN FUTURES	MAR01		108.920000		14MAR00 TO 16MAR00
** WB1M **							
010	2	01MAY00	.00	49,702,500.00		12,500.00 S	
	500,000.00		.00	472,091.88		114.76 S	.00 S 114.76 S
					108.849461		17APR00 TO 17APR00
** WB1M **							
192	1	08MAY00	.00	24,838,750.00		21,250.00 S	
	250,000.00		.00	238,467.26		195.22 S	.00 S 195.22 S
					107.090000		22MAY00 TO 22MAY00
** WB1M **							
181	1	07JUL00	.00	24,886,250.00		-13,750.00 S	
	250,000.00		.00	233,017.32		-128.40 S	.00 S -128.40 S
					108.084738		29MAY00 TO 29MAY00
** WB1M **							
310	1	19JUL00	.00	24,896,250.00		-8,750.00 S	
	250,000.00		.00	232,805.58		-80.95 S	.00 S -80.95 S
					108.049702		02JUN00 TO 02JUN00
** WB1M **							
506	1	03AUG00	.00	24,880,000.00		13,750.00 S	
	250,000.00		.00	231,808.44		127.26 S	.00 S 127.26 S
					108.470000		05JUN00 TO 05JUN00
** WB1M **							
689	1	16AUG00	.00	24,866,250.00		5,000.00 S	
	250,000.00		.00	235,632.05		46.10 S	.00 S 46.10 S
					105.750000		09JUN00 TO 09JUN00
** WB1M **							
182	1	05SEP00	.00	24,871,250.00		-10,000.00 S	
	250,000.00		14.40	233,160.68		-94.56 S	.00 S -94.56 S
					107.680000		09JUN00 TO 04SEP00
** WB1M **							
676	30	22SEP00	.00	746,016,250.00		233,750.00 S	
	7,500,000.00		.00	7,003,445.06		2,170.78 S	.00 S 2,170.78 S
					107.400000		07SEP00 TO 07SEP00
** WB1M **							
748	1	26SEP00	.00	24,857,500.00		16,250.00 S	
	250,000.00		.00	234,548.97		151.30 S	.00 S 151.30 S



STATE STREET  
 Serving Institutional Investors Worldwide

WILLIAM H. GATES FOUNDATION  
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 SUMMARY REALIZED GAIN/LOSS REPORT  
 JANUARY 1, 2000 TO DECEMBER 31, 2000

TICKER LOT	ASSET ID CONTRACTS	SECURITY TRD DATE	DESCRIPTION LOCAL - NOTIONAL BASE - PROCEEDS	CLOSE NOTIONAL COST	EX. RATE FUTURE GN/LS FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS
(CONTINUED) JPY - JAPANESE YEN							
				107.434464			11SEP00 TO 11SEP00
** WB1M ** 776	2 500,000.00	27SEP00	.00 .00	49,742,500.00 468,972.29	2,500.00 S 23.27 S		.00 S 23.27 S
				107.596298			11SEP00 TO 11SEP00
** WB1M ** 787	2 500,000.00	28SEP00	.00 .00	49,742,500.00 468,972.29	-5,000.00 S -46.47 S		.00 S -46.47 S
				108.760080			11SEP00 TO 11SEP00
** WB1M ** 007	1 250,000.00	02OCT00	.00 .00	24,871,250.00 234,486.14	-2,500.00 S -22.99 S		.00 S -22.99 S
				108.754758			11SEP00 TO 11SEP00
** WB1M ** 112	2 500,000.00	06OCT00	.00 .00	49,742,500.00 468,972.29	5,000.00 S 45.97 S		.00 S 45.97 S
				107.515320			11SEP00 TO 11SEP00
** WB1M ** 167	4 1,000,000.00	11OCT00	.00 .00	99,485,000.00 937,944.58	25,000.00 S 232.53 S		.00 S 232.53 S
				107.839965			11SEP00 TO 11SEP00
** WB1M ** 183	4 1,000,000.00	12OCT00	.00 .00	99,485,000.00 937,944.58	20,000.00 S 185.46 S		.00 S 185.46 S
				107.654214			11SEP00 TO 11SEP00
** WB1M ** 203	3 750,000.00	13OCT00	.00 .00	74,613,750.00 703,458.43	18,750.00 S 174.17 S		.00 S 174.17 S
				108.295429			11SEP00 TO 11SEP00
** WB1M ** 236	1 250,000.00	16OCT00	.00 .00	24,871,250.00 234,486.15	6,250.00 S 57.71 S		.00 S 57.71 S
				108.160000			11SEP00 TO 11SEP00
** WB1M ** 254	4 1,000,000.00	17OCT00	.00 .00	99,485,000.00 937,944.58	35,000.00 S 323.59 S		.00 S 323.59 S



WILLIAM H. GATES FOUNDATION  
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TICKER LOT	ASSET ID CONTRACTS	SECURITY TRD DATE	DESCRIPTION LOCAL - NOTIONAL	NOTIONAL COST	CLOSE EX. RATE	FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS
	NOTIONAL PAR	STL DATE	BASE - PROCEEDS			FUTURE GN/LS		NET BASE FUTURE GN/LS
(CONTINUED)								
JPY - JAPANESE YEN								
					108.908734			11SEP00 TO 11SEP00
** WB1M **								
322	2	20OCT00	.00	49,742,500.00		12,500.00 S		
	500,000.00		.00	468,972.29		114.77 S	.00 S	114.77 S
					108.050000			11SEP00 TO 11SEP00
** WB1M **								
360	3	24OCT00	.00	74,613,750.00		11,250.00 S		
	750,000.00		.00	703,458.44		104.12 S	.00 S	104.12 S
					108.448107			11SEP00 TO 11SEP00
** WB1M **								
405	5	26OCT00	.00	124,356,250.00		43,750.00 S		
	1,250,000.00		.00	1,172,430.72		403.42 S	.00 S	403.42 S
					108.506944			11SEP00 TO 11SEP00
** WB1M **								
422	3	27OCT00	.00	74,613,750.00		15,000.00 S		
	750,000.00		.00	703,458.43		138.24 S	.00 S	138.24 S
					109.250000			11SEP00 TO 11SEP00
** WB1M **								
455	2	30OCT00	.00	49,742,500.00		10,000.00 S		
	500,000.00		.00	468,972.29		91.53 S	.00 S	91.53 S
					108.260000			11SEP00 TO 11SEP00
** WB1M **								
502	1	01NOV00	.00	24,871,250.00		5,000.00 S		
	250,000.00		.00	234,486.15		46.19 S	.00 S	46.19 S
					107.260000			11SEP00 TO 11SEP00
** WB1M **								
581	16	06NOV00	.00	397,940,000.00		140,000.00 S		
	4,000,000.00		.00	3,751,778.32		1,305.24 S	.00 S	1,305.24 S
					107.480653			11SEP00 TO 11SEP00
** WB1M **								
655	2	08NOV00	.00	49,742,500.00		7,500.00 S		
	500,000.00		.00	468,972.29		69.78 S	.00 S	69.78 S
					107.503762			11SEP00 TO 11SEP00
** WB1M **								
682	10	09NOV00	.00	248,712,500.00		12,500.00 S		
	2,500,000.00		.00	2,344,861.45		116.27 S	.00 S	116.27 S



WILLIAM H. GATES FOUNDATION  
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 JANUARY 1, 2000 TO DECEMBER 31, 2000

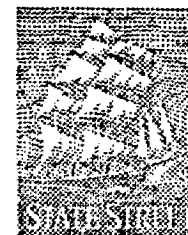
TICKER LOT	ASSET ID CONTRACTS	SECURITY TRD DATE	DESCRIPTION LOCAL - NOTIONAL	NOTIONAL COST	CLOSE EX. RATE FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS
(CONTINUED)		JPY - JAPANESE YEN					
					108.084738		11SEP00 TO 11SEP00
** WB1M **							
728	4	14NOV00	.00	99,485,000.00	10,000.00 S		
	1,000,000.00		.00	937,944.58	92.52 S	.00 S	92.52 S
					110.120030		11SEP00 TO 11SEP00
** WB1M **							
082	1	28NOV00	.00	24,871,250.00	11,250.00 S		
	250,000.00		.00	234,486.14	102.16 S	.00 S	102.16 S
					111.160515		11SEP00 TO 11SEP00
** WB1M **							
171	3	01DEC00	.00	74,613,750.00	45,000.00 S		
	750,000.00		.00	703,458.44	404.82 S	.00 S	404.82 S
					110.850000		11SEP00 TO 11SEP00
** WB1M **							
215	3	04DEC00	.00	74,613,750.00	33,750.00 S		
	750,000.00		.00	703,458.43	304.47 S	.00 S	304.47 S
					110.411836		11SEP00 TO 11SEP00
** WB1M **							
316	4	06DEC00	.00	99,485,000.00	35,000.00 S		
	1,000,000.00		.00	937,944.58	316.99 S	.00 S	316.99 S
					111.420000		11SEP00 TO 11SEP00
** WB1M **							
347	3	07DEC00	.00	74,613,750.00	30,000.00 S		
	750,000.00		.00	703,458.44	269.25 S	.00 S	269.25 S
					111.540000		11SEP00 TO 11SEP00
** WB1M **							
403	2	11DEC00	.00	49,742,500.00	2,500.00 S		
	500,000.00		.00	468,972.29	22.41 S	.00 S	22.41 S
					111.507582		11SEP00 TO 13SEP00
** WB1M **							
439	4	12DEC00	.00	99,487,500.00	-12,500.00 S		
	1,000,000.00		.00	933,531.50	-112.10 S	.00 S	-112.10 S
					112.340000		11SEP00 TO 11SEP00
** WB1M **							
567	41	13DEC00	.00	1019,772,500.00	358,750.00 S		
	10,250,000.00		.00	9,614,415.13	3,193.43 S	.00 S	3,193.43 S





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TICKER LOT	ASSET ID CONTRACTS NOTIONAL PAR	SECURITY TRD DATE STL DATE	DESCRIPTION LOCAL - NOTIONAL BASE - PROCEEDS	CLOSE NOTIONAL COST	EX. RATE FUTURE GN/LS FUTURE GN/LS	TRD DTS OF ORIG TRDS BASE CURR GN/LS NET BASE FUTURE GN/LS
(CONTINUED)						
JPY - JAPANESE YEN						
-----						
				112.340000		
** WB1M **						
568	247	13DEC00	.00	6143,898,750.00	1,461,250.00 S	11SEP00 TO 05DEC00
	61,750,000.00		.00	57,463,922.22	13,007.41 S	.00 S 13,007.41 S
99X013850 TOTAL						
-----						
			.00	10396,772,500.00	2,607,500.00 S	
			14.40	97,527,140.70	23,465.67 S	
			.00	.00	.00	.00
			.00	.00	.00	.00
JGB 99X014056 JAPAN GOVT BONDS 10YJUN00						
** WB1M **						
099	1	23MAR00	.00	130,470,000.00	380,000.00 S	10FEB00 TO 10FEB00
	100,000,000.00		36.00	1,202,281.05	3,535.90 S	.00 S 3,535.90 S
** WB1M **						
291	1	03APR00	.00	130,470,000.00	1,110,000.00 S	10FEB00 TO 10FEB00
	100,000,000.00		288.00	1,202,281.05	10,594.95 S	.00 S 10,594.95 S
** WB1M **						
497	1	13APR00	.00	130,470,000.00	550,000.00 S	10FEB00 TO 10FEB00
	100,000,000.00		.00	1,202,281.05	5,227.14 S	.00 S 5,227.14 S
** WB1M **						
567	1	17APR00	.00	130,470,000.00	1,630,000.00 S	10FEB00 TO 10FEB00
	100,000,000.00		.00	1,202,281.05	15,649.00 S	.00 S 15,649.00 S
** WB1M **						
062	1	02MAY00	.00	130,470,000.00	2,120,000.00 S	10FEB00 TO 10FEB00
	100,000,000.00		.00	1,202,281.05	19,470.08 S	.00 S 19,470.08 S
** WB1M **						
200	1	08MAY00	.00	130,470,000.00	2,190,000.00 S	10FEB00 TO 10FEB00
	100,000,000.00		.00	1,202,281.05	20,119.53 S	.00 S 20,119.53 S
** WB1M **						
201	1	08MAY00	.00	130,470,000.00	2,150,000.00 S	10FEB00 TO 10FEB00



WILLIAM H. GATES FOUNDATION  
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 JANUARY 1, 2000 TO DECEMBER 31, 2000

TICKER LOT	ASSET ID CONTRACTS	SECURITY TRD DATE	DESCRIPTION LOCAL - NOTIONAL	NOTIONAL COST	CLOSE EX. RATE	FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS	NET BASE FUTURE GN/LS
(CONTINUED)									
JPY - JAPANESE YEN									
	100,000,000.00			.00	1,202,281.05	19,752.05 S		.00 S	19,752.05 S
					108.849461				
** WB1M **								10FEB00 TO 10FEB00	
202	1	08MAY00		.00	130,470,000.00	2,130,000.00 S			
	100,000,000.00			.00	1,202,281.05	19,568.31 S		.00 S	19,568.31 S
					108.849461				
** WB1M **								10FEB00 TO 25FEB00	
203	3	08MAY00		.00	392,470,000.00	5,300,000.00 S			
	300,000,000.00			.00	3,566,969.05	48,691.10 S		.00 S	48,691.10 S
					106.800000				
** WB1M **								29FEB00 TO 29FEB00	
539	2	22MAY00		.00	262,380,000.00	4,220,000.00 S			
	200,000,000.00			7.20	2,425,402.11	39,513.11 S		.00 S	39,513.11 S
					107.090000				
** WB1M **								02MAR00 TO 02MAR00	
561	1	23MAY00		.00	131,190,000.00	2,190,000.00 S			
	100,000,000.00			.00	1,218,099.15	20,450.09 S		.00 S	20,450.09 S
					107.780000				
** WB1M **								02MAR00 TO 02MAR00	
587	1	24MAY00		.00	131,190,000.00	2,100,000.00 S			
	100,000,000.00			.00	1,218,099.15	19,484.13 S		.00 S	19,484.13 S
					107.619457				
** WB1M **								10MAR00 TO 14MAR00	
624	2	25MAY00		.00	262,450,000.00	3,850,000.00 S			
	200,000,000.00			.00	2,484,354.75	35,774.20 S		.00 S	35,774.20 S
					107.330000				
** WB1M **								14MAR00 TO 14MAR00	
004	2	02JUN00		.00	262,500,000.00	4,200,000.00 S			
	200,000,000.00			.00	2,500,837.50	39,131.65 S		.00 S	39,131.65 S
					107.330000				
** WB1M **								14MAR00 TO 16MAR00	
005	3	02JUN00		.00	393,450,000.00	7,110,000.00 S			
	300,000,000.00			.00	3,740,897.18	66,244.29 S		.00 S	66,244.29 S
					107.330000				
** WB1M **								17MAR00 TO 17MAR00	
006	1	02JUN00		.00	130,520,000.00	2,910,000.00 S			
	100,000,000.00			.00	1,230,151.00	27,112.64 S		.00 S	27,112.64 S



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TICKER LOT	ASSET ID CONTRACTS NOTIONAL PAR	SECURITY TRD DATE STL DATE	DESCRIPTION LOCAL - NOTIONAL BASE - PROCEEDS	CLOSE NOTIONAL COST	EX. RATE FUTURE GN/LS FUTURE GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS
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(CONTINUED)

JPY - JAPANESE YEN

				107.330000		22MAR00 TO 22MAR00
** WB1M **						
007	1	02JUN00	.00	130,620,000.00	2,820,000.00 S	
	100,000,000.00		.00	1,221,427.62	26,274.11 S	.00 S 26,274.11 S
				107.330000		24MAR00 TO 10MAY00
** WB1M **						
008	23	02JUN00	.00	3038,400,000.00	32,100,000.00 S	
	2300,000,000.00		.00	28,432,977.52	299,077.62 S	.00 S 299,077.62 S
				107.330000		10MAY00 TO 10MAY00
** WB1M **						
009	1	02JUN00	.00	132,910,000.00	620,000.00 S	
	100,000,000.00		.00	1,214,265.76	5,776.58 S	.00 S 5,776.58 S
				107.330000		10MAY00 TO 10MAY00
** WB1M **						
010	1	02JUN00	.00	132,910,000.00	550,000.00 S	
	100,000,000.00		.00	1,214,265.76	5,124.38 S	.00 S 5,124.38 S
				105.530000		10MAY00 TO 10MAY00
** WB1M **						
084	1	05JUN00	.00	132,910,000.00	200,000.00 S	
	100,000,000.00		.00	1,214,265.76	1,895.20 S	.00 S 1,895.20 S
				105.530000		10MAY00 TO 10MAY00
** WB1M **						
085	1	05JUN00	.00	132,910,000.00	-10,000.00 S	
	100,000,000.00		.00	1,214,265.76	-94.76 S	.00 S -94.76 S
				105.530000		10MAY00 TO 10MAY00
** WB1M **						
086	3	05JUN00	.00	398,730,000.00	210,000.00 S	
	300,000,000.00		.00	3,642,797.28	1,989.96 S	.00 S 1,989.96 S
				105.530000		10MAY00 TO 10MAY00
** WB1M **						
087	4	05JUN00	.00	531,640,000.00	240,000.00 S	
	400,000,000.00		.00	4,857,063.04	2,274.23 S	.00 S 2,274.23 S
				105.530000		10MAY00 TO 10MAY00
** WB1M **						
088	2	05JUN00	.00	265,820,000.00	100,000.00 S	
	200,000,000.00		.00	2,428,531.52	947.60 S	.00 S 947.60 S



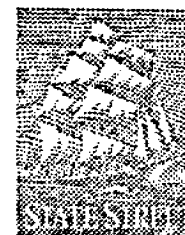
WILLIAM H. GATES FOUNDATION  
 -- COMPOSITE --  
 SUMMARY REALIZED GAIN/LOSS REPORT  
 JANUARY 1, 2000 TO DECEMBER 31, 2000

TICKER LOT	ASSET ID CONTRACTS	SECURITY TRD DATE	DESCRIPTION LOCAL - NOTIONAL BASE - PROCEEDS	CLOSE EX. RATE NOTIONAL COST	FUTURE GN/LS FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS
(CONTINUED)				JPY - JAPANESE YEN			
				105.530000			10MAY00 TO 10MAY00
089	** WB1M ** 1	05JUN00	.00	132,910,000.00	20,000.00 S		
	100,000,000.00		.00	1,214,265.76	189.52 S	.00 S	189.52 S
				105.530000			10MAY00 TO 26MAY00
090	** WB1M ** 9	05JUN00	.00	1196,730,000.00	-540,000.00 S		
	900,000,000.00		.00	10,962,017.03	-5,117.03 S	.00 S	-5,117.03 S
	99X014056 TOTAL						
			.00	9236,400,000.00	80,450,000.00 S	.00	.00
			331.20	85,619,201.10	748,655.58 S	.00	748,655.58 S
			.00	.00	.00	.00	.00
			.00	.00	.00	.00	.00
JGB	99X014064	JAPAN GOVT BONDS 10YSEP00		105.930000			02JUN00 TO 02JUN00
235	** WB1M ** 1	07JUN00	.00	132,570,000.00	-680,000.00 S		
	100,000,000.00		.00	1,235,162.58	-6,419.33 S	.00 S	-6,419.33 S
				106.518960			02JUN00 TO 02JUN00
412	** WB1M ** 1	12JUN00	.00	132,590,000.00	50,000.00 S		
	100,000,000.00		.00	1,235,348.92	469.40 S	.00 S	469.40 S
				104.286161			02JUN00 TO 02JUN00
698	** WB1M ** 1	23JUN00	.00	132,640,000.00	570,000.00 S		
	100,000,000.00		.00	1,235,814.78	5,465.73 S	.00 S	5,465.73 S
				108.080000			02JUN00 TO 02JUN00
267	** WB1M ** 3	18JUL00	.00	398,040,000.00	2,160,000.00 S		
	300,000,000.00		.00	3,708,562.37	19,985.20 S	.00 S	19,985.20 S
				108.084738			02JUN00 TO 02JUN00
314	** WB1M ** 1	19JUL00	.00	132,700,000.00	890,000.00 S		
	100,000,000.00		.00	1,236,373.80	8,234.28 S	.00 S	8,234.28 S
				108.049702			02JUN00 TO 02JUN00
511	** WB1M ** 1	03AUG00	.00	132,700,000.00	1,000,000.00 S		



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 JANUARY 1, 2000 TO DECEMBER 31, 2000

TICKER LOT	ASSET ID	SECURITY DESCRIPTION	CONTRACTS	TRD DATE	LOCAL - NOTIONAL	NOTIONAL	CLOSE EX. RATE	FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS
	PAR	STL DATE		DATE	BASE - PROCEEDS	COST		FUTURE GN/LS		NET BASE FUTURE GN/LS
(CONTINUED)										
	100,000,000.00				.00	1,236,373.80		9,255.00 S		.00 S 9,255.00 S
							109.450000			02JUN00 TO 02JUN00
** WB1M **										
624	100,000,000.00	1	11AUG00		.00	132,700,000.00		530,000.00 S		
					.00	1,236,373.80		4,842.39 S		.00 S 4,842.39 S
							109.385254			02JUN00 TO 02JUN00
** WB1M **										
639	100,000,000.00	1	14AUG00		.00	132,700,000.00		660,000.00 S		
					.00	1,236,373.80		6,033.72 S		.00 S 6,033.72 S
							108.960000			02JUN00 TO 02JUN00
** WB1M **										
706	100,000,000.00	1	17AUG00		.00	132,700,000.00		350,000.00 S		
					.00	1,236,373.80		3,212.19 S		.00 S 3,212.19 S
							107.180000			02JUN00 TO 02JUN00
** WB1M **										
744	100,000,000.00	1	22AUG00		.00	132,700,000.00		330,000.00 S		
					.00	1,236,373.80		3,078.93 S		.00 S 3,078.93 S
							106.940434			02JUN00 TO 02JUN00
** WB1M **										
781	100,000,000.00	1	24AUG00		.00	132,700,000.00		-320,000.00 S		
					.00	1,236,373.80		-2,992.32 S		.00 S -2,992.32 S
							106.120000			02JUN00 TO 02JUN00
** WB1M **										
100	100,000,000.00	1	31AUG00		.00	132,700,000.00		-690,000.00 S		
					.00	1,236,373.80		-6,502.07 S		.00 S -6,502.07 S
							106.120000			02JUN00 TO 15AUG00
** WB1M **										
101	4600,000,000.00	46	31AUG00		.00	6092,870,000.00		-19,950,000.00 S		
					.00	57,208,690.16		-187,994.71 S		.00 S -187,994.71 S
							106.120000			15AUG00 TO 15AUG00
** WB1M **										
102	600,000,000.00	6	31AUG00		.00	800,460,000.00		-8,460,000.00 S		
					.00	7,381,593.51		-79,721.07 S		.00 S -79,721.07 S



WILLIAM H. GATES FOUNDATION  
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TICKER LOT	ASSET ID CONTRACTS	SECURITY TRD DATE	DESCRIPTION LOCAL - NOTIONAL BASE - PROCEEDS	CLOSE NOTIONAL COST	EX. RATE FUTURE GN/LS FUTURE GN/LS	TRD DTS OF ORIG TRDS BASE CURR GN/LS NET BASE FUTURE GN/LS
(CONTINUED) JPY - JAPANESE YEN						
99X014064 TOTAL						
			.00	8750,770,000.00	-23,560,000.00 S	.00 .00
			.00	81,896,162.72	-223,052.66 S	.00 -223,052.66 S
			.00	.00	.00	.00 .00
			.00	.00	.00	.00 .00
YE	99X014502	EURO YEN FUTURES	MAR01		108.189981	08DEC99 TO 08DEC99
**	WB1M	**				
628	2	03FEB00	.00	49,687,500.00	-20,000.00 S	
	500,000.00		51.66	481,750.12	-184.86 S	.00 S -184.86 S
					107.573149	08DEC99 TO 08DEC99
**	WB1M	**				
393	1	03MAR00	.00	24,843,750.00	16,250.00 S	
	250,000.00		.00	240,875.06	151.06 S	.00 S 151.06 S
					106.940434	08DEC99 TO 01FEB00
**	WB1M	**				
490	62	08MAR00	.00	1540,335,000.00	985,000.00 S	
	15,500,000.00		.00	14,902,746.50	9,210.73 S	.00 S 9,210.73 S
					106.940434	29FEB00 TO 29FEB00
**	WB1M	**				
491	1	08MAR00	.00	24,865,000.00	-5,000.00 S	
	250,000.00		.00	229,848.40	-46.76 S	.00 S -46.76 S
					106.940434	02MAR00 TO 02MAR00
**	WB1M	**				
492	1	08MAR00	.00	24,863,750.00	-2,500.00 S	
	250,000.00		.00	230,859.92	-23.38 S	.00 S -23.38 S
99X014502 TOTAL						
			.00	1664,595,000.00	973,750.00 S	.00 .00
			51.66	16,086,080.00	9,106.79 S	.00 9,106.79 S
			.00	.00	.00	.00 .00
			.00	.00	.00	.00 .00
YE	99X015657	EURO YEN FUTURES	JUN01		104.766893	08MAR00 TO 08MAR00
**	WB1M	**				
283	4	03APR00	.00	99,325,000.00	-130,000.00 S	
	1,000,000.00		288.00	928,788.08	-1,240.85 S	.00 S -1,240.85 S



WILLIAM H. GATES FOUNDATION  
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 SUMMARY REALIZED GAIN/LOSS REPORT  
 JANUARY 1, 2000 TO DECEMBER 31, 2000

TICKER	ASSET ID	SECURITY DESCRIPTION	LOCAL	NOTIONAL	CLOSE	EX. RATE	FUTURE GN/LS	TRD DTS OF ORIG TRDS
LOT	CONTRACTS	TRD DATE	BASE	- NOTIONAL	COST	FUTURE GN/LS	BASE CURR GN/LS	NET BASE FUTURE GN/LS
	NOTIONAL PAR	STL DATE	BASE	- PROCEEDS				
(CONTINUED)		JPY - JAPANESE YEN						
					108.885017			08MAR00 TO 08MAR00
** WB1M **	2	02MAY00	.00	49,662,500.00		-20,000.00 S		
055	500,000.00		.00	464,394.04		-183.68 S	.00 S	-183.68 S
					108.849461			08MAR00 TO 08MAR00
** WB1M **	3	08MAY00	.00	74,493,750.00		-22,500.00 S		
194	750,000.00		.00	696,591.06		-206.71 S	.00 S	-206.71 S
					108.850000			08MAR00 TO 08MAR00
** WB1M **	3	31MAY00	.00	74,493,750.00		60,000.00 S		
734	750,000.00		.00	696,591.06		551.22 S	.00 S	551.22 S
					106.670000			08MAR00 TO 08MAR00
** WB1M **	20	09JUN00	.00	496,625,000.00		200,000.00 S		
344	5,000,000.00		.00	4,643,940.37		1,874.94 S	.00 S	1,874.94 S
					106.670000			08MAR00 TO 05JUN00
** WB1M **	112	09JUN00	.00	2781,503,750.00		576,250.00 S		
345	28,000,000.00		.00	25,659,301.05		5,402.18 S	.00 S	5,402.18 S
					105.507491			05JUN00 TO 05JUN00
** WB1M **	1	28JUN00	.00	24,835,000.00		2,500.00 S		
767	250,000.00		.00	235,335.92		23.69 S	.00 S	23.69 S
					108.084738			05JUN00 TO 05JUN00
** WB1M **	1	19JUL00	.00	24,835,000.00		30,000.00 S		
311	250,000.00		.00	235,335.92		277.56 S	.00 S	277.56 S
					108.049702			05JUN00 TO 05JUN00
** WB1M **	1	03AUG00	.00	24,835,000.00		38,750.00 S		
508	250,000.00		.00	235,335.93		358.63 S	.00 S	358.63 S
					108.960000			05JUN00 TO 05JUN00
** WB1M **	1	17AUG00	.00	24,835,000.00		11,250.00 S		
703	250,000.00		.00	235,335.92		103.25 S	.00 S	103.25 S



WILLIAM H. GATES FOUNDATION  
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 JANUARY 1, 2000 TO DECEMBER 31, 2000

TICKER LOT	ASSET ID CONTRACTS	SECURITY TRD DATE	DESCRIPTION LOCAL - NOTIONAL BASE - PROCEEDS	CLOSE NOTIONAL COST	EX. RATE FUTURE GN/LS FUTURE GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS
(CONTINUED)						
JPY - JAPANESE YEN						
				105.750000		14JUN00 TO 14JUN00
** WB1M **						
181	2	05SEP00	.00	49,685,000.00	-7,500.00 S	
	500,000.00		14.40	466,244.04	-70.92 S	.00 S -70.92 S
				106.067034		15JUN00 TO 25AUG00
** WB1M **						
339	27	11SEP00	.00	670,860,000.00	157,500.00 S	
	6,750,000.00		.00	6,263,822.58	1,484.89 S	.00 S 1,484.89 S
				109.325461		25AUG00 TO 25AUG00
** WB1M **						
074	1	04OCT00	.00	24,838,750.00	18,750.00 S	
	250,000.00		.00	233,271.51	171.51 S	.00 S 171.51 S
				107.515320		25AUG00 TO 25AUG00
** WB1M **						
168	1	11OCT00	.00	24,838,750.00	23,750.00 S	
	250,000.00		.00	233,271.51	220.90 S	.00 S 220.90 S
				107.260000		25AUG00 TO 25AUG00
** WB1M **						
580	2	06NOV00	.00	49,677,500.00	65,000.00 S	
	500,000.00		.00	466,543.01	606.00 S	.00 S 606.00 S
				107.503762		25AUG00 TO 25AUG00
** WB1M **						
681	2	09NOV00	.00	49,677,500.00	47,500.00 S	
	500,000.00		.00	466,543.01	441.84 S	.00 S 441.84 S
				108.084738		25AUG00 TO 25AUG00
** WB1M **						
727	2	14NOV00	.00	49,677,500.00	57,500.00 S	
	500,000.00		.00	466,543.01	531.99 S	.00 S 531.99 S
				110.850000		25AUG00 TO 25AUG00
** WB1M **						
217	1	04DEC00	.00	24,838,750.00	48,750.00 S	
	250,000.00		.00	233,271.51	439.78 S	.00 S 439.78 S
				112.120192		25AUG00 TO 25AUG00
** WB1M **						
539	9	14DEC00	.00	223,548,750.00	495,000.00 S	
	2,250,000.00		.00	2,099,443.56	4,414.90 S	.00 S 4,414.90 S





WILLIAM H. GATES FOUNDATION  
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 JANUARY 1, 2000 TO DECEMBER 31, 2000

TICKER LOT	ASSET ID CONTRACTS NOTIONAL PAR	SECURITY TRD DATE STL DATE	DESCRIPTION LOCAL - NOTIONAL BASE - PROCEEDS	CLOSE EX. RATE NOTIONAL COST	FUTURE GN/LS FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS
(CONTINUED)							
JPY - JAPANESE YEN							
				112.250000			25AUG00 TO 25AUG00
** WB1M **							
590	6 1,500,000.00	15DEC00	.00 .00	149,032,500.00 1,399,629.04	337,500.00 S 3,006.68 S	.00 S	3,006.68 S
				112.300000			25AUG00 TO 25AUG00
** WB1M **							
614	6 1,500,000.00	18DEC00	.00 .00	149,032,500.00 1,399,629.03	337,500.00 S 3,005.34 S	.00 S	3,005.34 S
				112.800000			31AUG00 TO 18SEP00
** WB1M **							
642	3 750,000.00	19DEC00	.00 .00	74,523,750.00 700,885.24	150,000.00 S 1,329.79 S	.00 S	1,329.79 S
				112.350000			18SEP00 TO 18SEP00
** WB1M **							
686	2 500,000.00	20DEC00	.00 .00	49,701,250.00 464,584.50	91,250.00 S 812.19 S	.00 S	812.19 S
				112.470000			19SEP00 TO 19SEP00
** WB1M **							
726	1 250,000.00	21DEC00	.00 .00	24,858,750.00 233,196.53	38,750.00 S 344.54 S	.00 S	344.54 S
				112.688753			19SEP00 TO 03OCT00
** WB1M **							
755	6 1,500,000.00	22DEC00	.00 .00	149,163,750.00 1,392,004.40	228,750.00 S 2,029.93 S	.00 S	2,029.93 S
				114.168284			10OCT00 TO 24OCT00
** WB1M **							
786	9 2,250,000.00	27DEC00	.00 .00	223,815,000.00 2,067,104.92	262,500.00 S 2,299.24 S	.00 S	2,299.24 S
				115.000000			24OCT00 TO 24OCT00
** WB1M **							
012	1 250,000.00	28DEC00	.00 .00	24,866,250.00 230,136.51	27,500.00 S 239.13 S	.00 S	239.13 S



WILLIAM H. GATES FOUNDATION  
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 SUMMARY REALIZED GAIN/LOSS REPORT  
 JANUARY 1, 2000 TO DECEMBER 31, 2000

TICKER	ASSET ID	SECURITY	DESCRIPTION	CLOSE	EX. RATE	TRD DTS OF ORIG TRDS
LOT	CONTRACTS	TRD DATE	LOCAL - NOTIONAL	NOTIONAL	FUTURE GN/LS	
	NOTIONAL PAR	STL DATE	BASE - PROCEEDS	COST	FUTURE GN/LS	BASE CURR GN/LS
						NET BASE FUTURE GN/LS

(CONTINUED)

JPY - JAPANESE YEN

99X015657 TOTAL

	.00	5688,080,000.00	3,126,250.00 S	.00	.00
302.40	52,847,073.26	28,267.96 S			28,267.96 S
.00	.00	.00			.00
.00	.00	.00			.00

YE	99X017463	EURO YEN FUTURES	SEP01	108.440000	09JUN00 TO 09JUN00
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** WB1M **					
660	98	15AUG00	.00	2431,135,000.00	2,817,500.00 S
24,500,000.00			.00	22,791,178.40	25,982.11 S

106.480000 09JUN00 TO 09JUN00

** WB1M **					
016	10	25AUG00	.00	248,075,000.00	37,500.00 S
2,500,000.00			.00	2,325,630.45	352.18 S

106.480000 09JUN00 TO 03AUG00

** WB1M **					
017	35	25AUG00	.00	868,380,000.00	57,500.00 S
8,750,000.00			.00	8,134,217.29	540.01 S

99X017463 TOTAL

	.00	3547,590,000.00	2,912,500.00 S	.00	.00
	.00	33,251,026.14	26,874.30 S	.00	26,874.30 S
	.00	.00	.00	.00	.00
	.00	.00	.00	.00	.00

EY	99X017513	EURO YEN FUTURES	SEP01	106.371662	11SEP00 TO 11SEP00
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** WB1M **					
640	1	21SEP00	.00	24,830,000.00	12,500.00 S
250,000.00			14.40	234,097.24	117.51 S

107.680000 11SEP00 TO 11SEP00

** WB1M **					
675	19	22SEP00	.00	471,770,000.00	308,750.00 S
4,750,000.00			.00	4,447,847.56	2,867.29 S

108.160000 11SEP00 TO 11SEP00

** WB1M **					
253	3	17OCT00	.00	74,490,000.00	67,500.00 S
750,000.00			.00	702,291.72	624.08 S



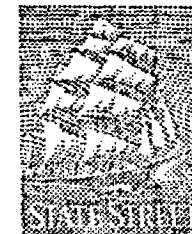
WILLIAM H. GATES FOUNDATION  
 -- COMPOSITE --  
 SUMMARY REALIZED GAIN/LOSS REPORT  
 JANUARY 1, 2000 TO DECEMBER 31, 2000

TICKER	ASSET ID	SECURITY DESCRIPTION	CLOSE EX. RATE	TRD DTS OF ORIG TRDS
LOT	CONTRACTS	TRD DATE	LOCAL - NOTIONAL	NET BASE FUTURE GN/LS
	NOTIONAL PAR	STL DATE	BASE - PROCEEDS	

(CONTINUED)

JPY - JAPANESE YEN

			107.260000	11SEP00 TO 11SEP00
** WB1M **				
579	2	06NOV00	.00	49,660,000.00
	500,000.00		.00	468,194.48
				47,500.00 S
				442.85 S
				.00 S
				442.85 S
			107.503762	11SEP00 TO 11SEP00
** WB1M **				
680	1	09NOV00	.00	24,830,000.00
	250,000.00		.00	234,097.24
				17,500.00 S
				162.78 S
				.00 S
				162.78 S
			110.850000	11SEP00 TO 11SEP00
** WB1M **				
216	1	04DEC00	.00	24,830,000.00
	250,000.00		.00	234,097.24
				47,500.00 S
				428.51 S
				.00 S
				428.51 S
			112.250000	11SEP00 TO 11SEP00
** WB1M **				
591	4	15DEC00	.00	99,320,000.00
	1,000,000.00		.00	936,388.96
				225,000.00 S
				2,004.45 S
				.00 S
				2,004.45 S
99X017513 TOTAL				
			.00	769,730,000.00
			14.40	7,257,014.44
			.00	.00
			.00	.00
			.00	.00
			.00	.00
JGB	99X018305	JAPAN GOVT BONDS 10YDEC00		106.067034
** WB1M **				
345	3	11SEP00	.00	394,140,000.00
	300,000,000.00		.00	3,714,097.25
				420,000.00 S
				3,959.76 S
				.00 S
				3,959.76 S
			107.680000	31AUG00 TO 31AUG00
** WB1M **				
683	21	22SEP00	.00	2759,340,000.00
	2100,000,000.00		.00	26,002,073.13
				15,180,000.00 S
				140,973.25 S
				.00 S
				140,973.25 S
			108.760080	31AUG00 TO 31AUG00
** WB1M **				
008	1	02OCT00	.00	131,400,000.00
	100,000,000.00		.00	1,238,220.88
				1,110,000.00 S
				10,205.95 S
				.00 S
				10,205.95 S
			109.493047	31AUG00 TO 31AUG00
** WB1M **				
096	1	05OCT00	.00	131,400,000.00
				1,280,000.00 S



STATE STREET  
 Serving Institutional Investors Worldwide

WILLIAM H. GATES FOUNDATION  
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TICKER LOT	ASSET ID CONTRACTS NOTIONAL PAR	SECURITY TRD DATE STL DATE	DESCRIPTION LOCAL - NOTIONAL BASE - PROCEEDS	CLOSE EX. RATE NOTIONAL COST	FUTURE GN/LS FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS
(CONTINUED)							
JPY - JAPANESE YEN							
	100,000,000.00		.00	1,238,220.88	11,690.24 S	.00 S	11,690.24 S
					109.250000		31AUG00 TO 31AUG00
459	** WB1M ** 100,000,000.00	1 30OCT00	.00 .00	131,400,000.00 1,238,220.88	1,610,000.00 S 14,736.84 S	.00 S	14,736.84 S
					107.260000		31AUG00 TO 31AUG00
582	** WB1M ** 100,000,000.00	1 06NOV00	.00 .00	131,400,000.00 1,238,220.88	1,920,000.00 S 17,900.43 S	.00 S	17,900.43 S
					111.630000		31AUG00 TO 31AUG00
138	** WB1M ** 100,000,000.00	1 30NOV00	.00 .00	131,400,000.00 1,238,220.88	3,750,000.00 S 33,593.12 S	.00 S	33,593.12 S
					110.850000		31AUG00 TO 29NOV00
227	** WB1M ** 2700,000,000.00	27 04DEC00	.00 .00	3553,980,000.00 33,377,827.47	99,930,000.00 S 901,488.51 S	.00 S	901,488.51 S
	99X018305 TOTAL						
			.00	7364,460,000.00	125,200,000.00 S	.00	.00
			.00	69,285,102.25	1,134,548.10 S	.00	1,134,548.10 S
			.00	.00	.00	.00	.00
			.00	.00	.00	.00	.00
JGB	99X020111 JAPAN GOVT BONDS 10YMAR01				114.168284		04DEC00 TO 04DEC00
794	** WB1M ** 100,000,000.00	1 27DEC00	.00 .00	134,580,000.00 1,214,073.07	900,000.00 S 7,883.10 S	.00 S	7,883.10 S
	JPY TOTAL						
	2,384		6,000.00	83127,545,007.00	.00 LT		
	22740,500,000.00		1,809.82	779,209,533.50	.00 LT	.00 LT	.00 LT
					207,475,243.00 ST		
					1,897,209.84 ST	.00 ST	1,897,209.84 ST
					.00 S3		
					.00 S3	.00 S3	.00 S3
					.00 5Y		
					.00 5Y	.00 5Y	.00 5Y



WILLIAM H. GATES FOUNDATION  
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TICKER	ASSET ID	SECURITY DESCRIPTION	CLOSE EX. RATE	TRD DTS OF ORIG TRDS
LOT	CONTRACTS	TRD DATE LOCAL - NOTIONAL	NOTIONAL COST	FUTURE GN/LS
	NOTIONAL PAR	STL DATE BASE - PROCEEDS		FUTURE GN/LS
			BASE CURR GN/LS	NET BASE FUTURE GN/LS
USD - US DOLLAR				
ED	280991977	EURODOLLAR FUTURES JUN00	1.000000	15DEC99 TO 15DEC99
** WB1M **	3	04JAN00		
658	750,000.00	.00	702,637.50	-1,762.50 S
				.00 S -1,762.50 S
** WB1M **	4	18JAN00	1.000000	10JAN00 TO 10JAN00
137	1,000,000.00	.00	934,762.50	-712.50 S
				.00 S -712.50 S
** WB1M **	3	18JAN00	1.000000	10JAN00 TO 10JAN00
138	750,000.00	.00	701,100.00	-525.00 S
				.00 S -525.00 S
** WB1M **	3	20JAN00	1.000000	12JAN00 TO 12JAN00
185	750,000.00	22.14	700,462.50	90.36 S
				.00 S 90.36 S
** WB1M **	9	21JAN00	1.000000	12JAN00 TO 19JAN00
246	2,250,000.00	66.42	2,102,025.00	83.58 S
				.00 S 83.58 S
280991977 TOTAL				
		88.56	5,140,987.50	-2,826.06 S
		.00	.00	.00 .00
ED	29899D948	EURODOLLAR FUTURES SEP00	1.000000	11JAN00 TO 11JAN00
** WB1H **	29	31JAN00		
109	7,250,000.00	145.00	6,755,042.50	-9,237.51 S
				.00 S -9,237.51 S
** WB1H **	28	07FEB00	1.000000	01FEB00 TO 02FEB00
138	7,000,000.00	175.00	6,512,295.00	-4,570.00 S
				.00 S -4,570.00 S
** WB1M **	2	23FEB00	1.000000	31JAN00 TO 31JAN00
172	500,000.00	14.40	465,225.00	10.60 S
				.00 S 10.60 S



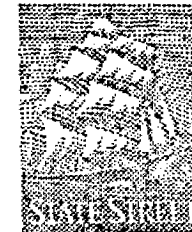
WILLIAM H. GATES FOUNDATION  
 -- COMPOSITE --  
 SUMMARY REALIZED GAIN/LOSS REPORT  
 JANUARY 1, 2000 TO DECEMBER 31, 2000

TICKER LOT	ASSET ID CONTRACTS	SECURITY TRD DATE	DESCRIPTION LOCAL - NOTIONAL	NOTIONAL COST	CLOSE EX. RATE FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS
(CONTINUED)							
USD - US DOLLAR							
250	** WB1M ** 5	28FEB00			1.000000		31JAN00 TO 31JAN00
	1,250,000.00		36.00	1,163,062.50	2,089.00 S	.00 S	2,089.00 S
372	** WB1M ** 1	02MAR00			1.000000		31JAN00 TO 31JAN00
	250,000.00		7.20	232,612.50	330.30 S	.00 S	330.30 S
411	** WB1M ** 6	03MAR00			1.000000		31JAN00 TO 04FEB00
	1,500,000.00		43.20	1,395,337.50	3,144.30 S	.00 S	3,144.30 S
554	** WB1M ** 21	08MAR00			1.000000		04FEB00 TO 22FEB00
	5,250,000.00		.00	4,884,137.50	6,500.00 S	.00 S	6,500.00 S
656	** WB1O ** 150	29MAR00			1.000000		28MAR00 TO 28MAR00
	37,500,000.00		750.00	34,879,500.00	-250.12 S	.00 S	-250.12 S
666	** WB1O ** 50	30MAR00			1.000000		28MAR00 TO 28MAR00
	12,500,000.00		250.00	11,626,500.00	4,500.00 S	.00 S	4,500.00 S
674	** WB1O ** 50	31MAR00			1.000000		28MAR00 TO 28MAR00
	12,500,000.00		250.00	11,626,500.00	4,500.00 S	.00 S	4,500.00 S
040	** WB1H ** 20	22MAY00			1.000000		04MAY00 TO 04MAY00
	5,000,000.00		100.00	4,642,200.00	-3,800.00 S	.00 S	-3,800.00 S
095	** WB1H ** 20	02JUN00			1.000000		04MAY00 TO 04MAY00
	5,000,000.00		150.00	4,642,200.00	4,062.50 S	.00 S	4,062.50 S



WILLIAM H. GATES FOUNDATION  
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 JANUARY 1, 2000 TO DECEMBER 31, 2000

TICKER LOT	ASSET ID CONTRACTS NOTIONAL PAR	SECURITY TRD DATE STL DATE	DESCRIPTION LOCAL - NOTIONAL BASE - PROCEEDS	CLOSE NOTIONAL COST	EX. RATE FUTURE GN/LS FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS
(CONTINUED)				USD - US DOLLAR			
29899D948 TOTAL				1,920.80 .00	88,824,612.50 .00	7,279.07 S .00	.00 .00 7,279.07 S .00
ED	29899E912		EURODOLLAR FUTURES DEC00		1.000000		05JAN00 TO 07JAN00
** WB1H **	32	28JAN00					
104	8,000,000.00		270.00	7,443,367.47	-18,900.03 S	.00 S	-18,900.03 S
** WB1M **	3	15FEB00			1.000000		13JAN00 TO 10FEB00
005	750,000.00		21.60	696,719.88	-478.98 S	.00 S	-478.98 S
** WB1M **	2	10MAR00			1.000000		08MAR00 TO 08MAR00
624	500,000.00		.00	464,875.00	-175.00 S	.00 S	-175.00 S
** WB1M **	2	17MAR00			1.000000		08MAR00 TO 08MAR00
031	500,000.00		14.40	464,875.00	-64.40 S	.00 S	-64.40 S
** WB1M **	4	23MAR00			1.000000		08MAR00 TO 08MAR00
108	1,000,000.00		28.80	929,750.00	221.20 S	.00 S	221.20 S
** WB1M **	4	02MAY00			1.000000		08MAR00 TO 08MAR00
077	1,000,000.00		64.80	929,750.00	-2,964.80 S	.00 S	-2,964.80 S
** WB1M **	5	02MAY00			1.000000		08MAR00 TO 08MAR00
078	1,250,000.00		.00	1,162,187.50	-3,562.50 S	.00 S	-3,562.50 S
** WB1M **	2	04MAY00			1.000000		08MAR00 TO 08MAR00
151	500,000.00		14.40	464,925.00	-1,839.40 S	.00 S	-1,839.40 S



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TICKER LOT	ASSET ID CONTRACTS NOTIONAL PAR	SECURITY DESCRIPTION TRD DATE STL DATE	LOCAL - NOTIONAL BASE - PROCEEDS	NOTIONAL COST	CLOSE EX. RATE FUTURE GN/LS FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS
(CONTINUED)				USD - US DOLLAR			
					1.000000		08MAR00 TO 03APR00
220	** WB1M ** 6 1,500,000.00	08MAY00	86.40	1,394,450.00	-7,111.40 S	.00 S	-7,111.40 S
					1.000000		03APR00 TO 14APR00
221	** WB1M ** 6 1,500,000.00	08MAY00	.00	1,393,737.50	-6,387.50 S	.00 S	-6,387.50 S
					1.000000		14APR00 TO 14APR00
771	** WB1M ** 2 500,000.00	01JUN00	14.40	465,012.50	-2,176.90 S	.00 S	-2,176.90 S
					1.000000		14APR00 TO 01MAY00
097	** WB1M ** 15 3,750,000.00	05JUN00	108.00	3,486,887.50	-7,933.00 S	.00 S	-7,933.00 S
					1.000000		01MAY00 TO 10MAY00
107	** WB1M ** 4 1,000,000.00	05JUN00	7.20	926,625.00	1,317.80 S	.00 S	1,317.80 S
					1.000000		10MAY00 TO 10MAY00
159	** WB1M ** 2 500,000.00	06JUN00	14.40	462,750.00	1,185.60 S	.00 S	1,185.60 S
					1.000000		10MAY00 TO 30MAY00
372	** WB1M ** 18 4,500,000.00	09JUN00	129.60	4,161,937.50	9,657.90 S	.00 S	9,657.90 S
29899E912 TOTAL			774.00 .00	24,847,849.85 .00	-39,211.41 S .00	.00 .00	-39,211.41 S .00
ED	29899N953	EURODOLLAR FUTURES	JUN01		1.000000		27OCT00 TO 27OCT00
504	** WB1M ** 1 250,000.00	01NOV00	7.20	233,937.50	92.80 S	.00 S	92.80 S



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TICKER LOT	ASSET ID CONTRACTS	SECURITY TRD DATE	DESCRIPTION LOCAL - NOTIONAL	NOTIONAL COST	CLOSE EX. RATE FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS	NET BASE FUTURE GN/LS
	NOTIONAL PAR	STL DATE	BASE - PROCEEDS					
(CONTINUED)								
USD - US DOLLAR								
** WB1M **					1.000000		27OCT00 TO 27OCT00	
548	2	02NOV00						
	500,000.00		14.40	467,875.00	235.60 S	.00 S		235.60 S
** WB1M **					1.000000		12DEC00 TO 12DEC00	
601	4	15DEC00						
	1,000,000.00		28.80	939,650.00	1,921.20 S	.00 S		1,921.20 S
** WB1M **					1.000000		12DEC00 TO 12DEC00	
622	5	18DEC00						
	1,250,000.00		36.00	1,174,562.50	3,151.50 S	.00 S		3,151.50 S
** WB1M **					1.000000		12DEC00 TO 12DEC00	
646	2	19DEC00						
	500,000.00		14.40	469,825.00	1,110.60 S	.00 S		1,110.60 S
** WB1M **					1.000000		12DEC00 TO 12DEC00	
652	8	20DEC00						
	2,000,000.00		57.60	1,879,300.00	6,442.40 S	.00 S		6,442.40 S
** WB1M **					1.000000		12DEC00 TO 12DEC00	
698	3	21DEC00						
	750,000.00		21.60	704,737.50	2,978.40 S	.00 S		2,978.40 S
** WB1M **					1.000000		12DEC00 TO 12DEC00	
773	2	27DEC00						
	500,000.00		14.40	469,825.00	2,210.60 S	.00 S		2,210.60 S
** WB1M **					1.000000		12DEC00 TO 12DEC00	
022	6	28DEC00						
	1,500,000.00		43.20	1,409,475.00	5,656.80 S	.00 S		5,656.80 S



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TICKER LOT	ASSET ID CONTRACTS NOTIONAL PAR	SECURITY TRD DATE STL DATE	DESCRIPTION LOCAL - BASE	NOTIONAL - PROCEEDS	CLOSE EX. RATE NOTIONAL COST	FUTURE GN/LS FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS
(CONTINUED)					USD - US DOLLAR			
-----								
29899N953 TOTAL								
				237.60	7,749,187.50	23,799.90 S	.00	23,799.90 S
				.00	.00	.00	.00	.00
ED	298994963	EURODOLLAR FUTURES	MAR01			1.000000		15DEC99 TO 15DEC99
** WB1E **	16	10MAR00		171.84	3,732,400.00	-18,171.84 S	.00 S	-18,171.84 S
318	4,000,000.00					1.000000		15DEC99 TO 15DEC99
** WB1E **	2	20MAR00		21.48	466,550.00	-2,296.48 S	.00 S	-2,296.48 S
430	500,000.00					1.000000		15DEC99 TO 15DEC99
** WB1E **	2	21MAR00		21.48	466,550.00	-2,196.48 S	.00 S	-2,196.48 S
441	500,000.00					1.000000		15DEC99 TO 15DEC99
** WB1E **	6	27APR00		64.44	1,399,650.00	-9,064.44 S	.00 S	-9,064.44 S
037	1,500,000.00					1.000000		09JUN00 TO 09JUN00
** WB1M **	2	27JUN00		.00	463,600.00	525.00 S	.00 S	525.00 S
744	500,000.00					1.000000		19MAY00 TO 19MAY00
** WB1P **	10	27JUN00		301.01	2,309,545.00	10,903.99 S	.00 S	10,903.99 S
790	2,500,000.00					1.000000		09JUN00 TO 09JUN00
** WB1M **	9	05JUL00		64.80	2,086,200.00	7,810.20 S	.00 S	7,810.20 S
121	2,250,000.00					1.000000		15DEC99 TO 15DEC99
** WB1E **	85	06JUL00		912.90	19,828,375.00	-66,787.90 S	.00 S	-66,787.90 S
109	21,250,000.00							



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TICKER LOT	ASSET ID CONTRACTS	SECURITY TRD DATE	DESCRIPTION LOCAL - NOTIONAL BASE - PROCEEDS	CLOSE NOTIONAL COST	EX. RATE FUTURE GN/LS FUTURE GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS
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(CONTINUED)

USD - US DOLLAR

155	** WB1M ** 250,000.00	1 06JUL00		7.20	231,800.00	1.000000 705.30 S	09JUN00 TO 09JUN00 .00 S 705.30 S
223	** WB1M ** 250,000.00	1 12JUL00		7.20	231,800.00	1.000000 692.80 S	09JUN00 TO 09JUN00 .00 S 692.80 S
274	** WB1M ** 500,000.00	2 18JUL00		14.40	463,600.00	1.000000 1,010.60 S	09JUN00 TO 09JUN00 .00 S 1,010.60 S
345	** WB1M ** 250,000.00	1 19JUL00		7.20	231,800.00	1.000000 442.80 S	09JUN00 TO 09JUN00 .00 S 442.80 S
435	** WB1M ** 250,000.00	1 28JUL00		7.20	231,800.00	1.000000 780.30 S	09JUN00 TO 09JUN00 .00 S 780.30 S
787	** WB1M ** 250,000.00	1 24AUG00		7.20	231,800.00	1.000000 1,292.80 S	09JUN00 TO 09JUN00 .00 S 1,292.80 S
030	** WB1M ** 250,000.00	1 28AUG00		7.20	232,050.00	1.000000 992.80 S	27JUN00 TO 27JUN00 .00 S 992.80 S
126	** WB1M ** 250,000.00	1 29NOV00		7.20	233,900.00	1.000000 67.80 S	19OCT00 TO 19OCT00 .00 S 67.80 S
186	** WB1M ** 250,000.00	1 01DEC00		7.20	233,900.00	1.000000 255.30 S	19OCT00 TO 19OCT00 .00 S 255.30 S



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TICKER LOT	ASSET ID CONTRACTS	SECURITY TRD DATE	DESCRIPTION LOCAL - NOTIONAL	NOTIONAL COST	CLOSE EX. RATE FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS
(CONTINUED)				USD - US DOLLAR			
					1.000000		19OCT00 TO 19OCT00
298	** WB1M ** 500,000.00	2 05DEC00	14.40	467,800.00	1,035.60 S	.00 S	1,035.60 S
					1.000000		19OCT00 TO 19OCT00
333	** WB1M ** 1,250,000.00	5 06DEC00	64.80	1,169,500.00	3,060.20 S	.00 S	3,060.20 S
					1.000000		19OCT00 TO 24OCT00
334	** WB1M ** 1,000,000.00	4 06DEC00	.00	935,712.50	2,337.50 S	.00 S	2,337.50 S
					1.000000		24OCT00 TO 25OCT00
394	** WB1M ** 1,000,000.00	4 08DEC00	28.80	935,487.50	2,583.70 S	.00 S	2,583.70 S
					1.000000		25OCT00 TO 30OCT00
451	** WB1M ** 15,250,000.00	61 12DEC00	439.20	14,258,950.00	41,298.30 S	.00 S	41,298.30 S
					1.000000		31OCT00 TO 14NOV00
508	** WB1M ** 15,750,000.00	63 13DEC00	367.20	14,723,187.50	57,820.30 S	.00 S	57,820.30 S
					1.000000		14NOV00 TO 15NOV00
554	** WB1M ** 750,000.00	3 14DEC00	21.60	701,175.00	2,903.40 S	.00 S	2,903.40 S
					1.000000		15NOV00 TO 16NOV00
555	** WB1M ** 1,000,000.00	4 14DEC00	28.80	935,000.00	3,821.20 S	.00 S	3,821.20 S
					1.000000		16NOV00 TO 04DEC00
556	** WB1M ** 3,250,000.00	13 14DEC00	93.60	3,040,762.50	10,568.90 S	.00 S	10,568.90 S



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TICKER LOT	ASSET ID	SECURITY DESCRIPTION	CONTRACTS	TRD DATE	LOCAL - NOTIONAL	NOTIONAL COST	CLOSE EX. RATE	FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS	NET BASE FUTURE GN/LS
	NOTIONAL PAR	STL DATE		BASE - PROCEEDS							

(CONTINUED)

USD - US DOLLAR

298994963 TOTAL											
					2,688.35	70,242,895.00		52,391.65 S	.00		52,391.65 S
					.00	.00		.00	.00		.00
FV	91799F936	U S TREAS NOTES 5YR MAR00					1.000000			03JAN00 TO 03JAN00	
038	** WB1P **		16	07JAN00							
			1,600,000.00		72.00	1,563,822.08		2,105.92 S	.00 S		2,105.92 S
	** WB1O **						1.000000			09FEB00 TO 09FEB00	
272	** WB1O **		80	09FEB00							
			8,000,000.00		400.00	7,748,800.00		-9,200.00 S	.00 S		-9,200.00 S
	** WB1O **						1.000000			09FEB00 TO 09FEB00	
314	** WB1O **		120	10FEB00							
			12,000,000.00		600.00	11,623,200.00		9,950.40 S	.00 S		9,950.40 S
	** WB1Q **						1.000000			31JAN00 TO 17FEB00	
302	** WB1Q **		50	17FEB00							
			5,000,000.00		200.00	4,842,594.95		6,423.80 S	.00 S		6,423.80 S
	** WB1Q **						1.000000			17FEB00 TO 17FEB00	
304	** WB1Q **		150	17FEB00							
			15,000,000.00		600.00	14,522,475.00		22,237.50 S	.00 S		22,237.50 S
	** WB1Q **						1.000000			17FEB00 TO 17FEB00	
305	** WB1Q **		16	25FEB00							
			1,600,000.00		64.00	1,549,064.00		18,122.00 S	.00 S		18,122.00 S
	** WB1O **						1.000000			09FEB00 TO 17FEB00	
505	** WB1O **		123	10MAR00							
			12,300,000.00		615.00	11,914,930.00		92,330.00 S	.00 S		92,330.00 S



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TICKER	ASSET ID	SECURITY DESCRIPTION	CLOSE EX. RATE	TRD DTS OF ORIG TRDS
LOT	CONTRACTS	TRD DATE LOCAL - NOTIONAL	NOTIONAL FUTURE GN/LS	NET BASE FUTURE GN/LS
	NOTIONAL PAR	STL DATE BASE - PROCEEDS	COST FUTURE GN/LS	BASE CURR GN/LS
(CONTINUED) USD - US DOLLAR				
91799F936 TOTAL				
		2,551.00	53,764,886.03	141,969.62 S
		.00	.00	.00
FVZ0	91999F991	U S TREAS NOTES 5YR DEC00		12SEP00 TO 12SEP00
** WB1Q **			1.000000	
281	5	15SEP00		
	500,000.00	48.00	500,234.40	982.25 S
				.00 S
				982.25 S
** WB1Q **			1.000000	25SEP00 TO 25SEP00
430	10	06OCT00		
	1,000,000.00	40.00	1,002,118.16	2,060.59 S
				.00 S
				2,060.59 S
** WB1Q **			1.000000	25SEP00 TO 04OCT00
471	18	11OCT00		
	1,800,000.00	72.00	1,806,590.80	5,559.54 S
				.00 S
				5,559.54 S
** WB1Q **			1.000000	04OCT00 TO 04OCT00
494	13	12OCT00		
	1,300,000.00	52.00	1,304,977.79	8,710.07 S
				.00 S
				8,710.07 S
** WB1Q **			1.000000	04OCT00 TO 04OCT00
495	6	12OCT00		
	600,000.00	24.00	602,297.45	3,622.30 S
				.00 S
				3,622.30 S
** WB1Q **			1.000000	04OCT00 TO 06OCT00
505	19	13OCT00		
	1,900,000.00	76.00	1,905,764.32	14,836.20 S
				.00 S
				14,836.20 S
** WB1Q **			1.000000	06OCT00 TO 06OCT00
506	3	13OCT00		
	300,000.00	12.00	300,886.23	2,371.31 S
				.00 S
				2,371.31 S
** WB1H **			1.000000	11OCT00 TO 23OCT00
390	37	23OCT00		
	3,700,000.00	185.00	3,728,134.39	-9,819.39 S
				.00 S
				-9,819.39 S



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(CONTINUED)							
USD - US DOLLAR							
** WB1Q **				1.000000			27OCT00 TO 30OCT00
625	10	01NOV00	40.00	1,007,848.30	80.45 S	.00 S	80.45 S
	1,000,000.00						
** WB1Q **				1.000000			30OCT00 TO 30OCT00
628	11	01NOV00	44.00	1,108,430.21	325.81 S	.00 S	325.81 S
	1,100,000.00						
** WB1Q **				1.000000			30OCT00 TO 30OCT00
629	21	01NOV00	84.00	2,116,094.05	-567.47 S	.00 S	-567.47 S
	2,100,000.00						
** WB1Q **				1.000000			30OCT00 TO 31OCT00
767	2	09NOV00	8.00	201,504.76	-231.51 S	.00 S	-231.51 S
	200,000.00						
** WB1Q **				1.000000			31OCT00 TO 31OCT00
785	1	13NOV00	4.00	100,738.37	181.74 S	.00 S	181.74 S
	100,000.00						
** WB1H **				1.000000			23OCT00 TO 25OCT00
580	23	15NOV00	115.00	2,328,415.84	-9,843.34 S	.00 S	-9,843.34 S
	2,300,000.00						
** WB1Q **				1.000000			16NOV00 TO 21NOV00
034	11	28NOV00	44.00	1,111,020.58	3,544.80 S	.00 S	3,544.80 S
	1,100,000.00						
** WB1H **				1.000000			24NOV00 TO 24NOV00
656	9	30NOV00	45.00	910,310.67	4,269.33 S	.00 S	4,269.33 S
	900,000.00						
** WB1H **				1.000000			24NOV00 TO 24NOV00
674	12	01DEC00	60.00	1,213,747.56	10,567.44 S	.00 S	10,567.44 S
	1,200,000.00						



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	NOTIONAL PAR	STL DATE	BASE - PROCEEDS		FUTURE GN/LS	BASE CURR GN/LS	
(CONTINUED) USD - US DOLLAR							
					1.000000		24NOV00 TO 24NOV00
** WB1H **							
766	2	11DEC00					
	200,000.00		.00	202,291.26	2,271.24 S	.00 S	2,271.24 S
91999F991 TOTAL							
			953.00	21,451,405.14	38,921.36 S	.00	38,921.36 S
			.00	.00	.00	.00	.00
US	92199A923	U S TREAS BONDS	FUTUMAR00		1.000000		01DEC99 TO 01DEC99
** WB1M **							
700	1	05JAN00					
	100,000.00		.00	92,593.75	-2,406.25 S	.00 S	-2,406.25 S
** WB1M **					1.000000		01DEC99 TO 01DEC99
701	1	05JAN00					
	100,000.00		.00	92,593.75	-2,375.00 S	.00 S	-2,375.00 S
** WB1H **					1.000000		10NOV99 TO 15NOV99
796	2	13JAN00					
	200,000.00		.00	190,048.54	-10,767.29 S	.00 S	-10,767.29 S
** WB1E **					1.000000		29DEC99 TO 29DEC99
274	130	14JAN00					
	13,000,000.00		1,300.00	11,874,687.50	-98,800.00 S	.00 S	-98,800.00 S
** WB1H **					1.000000		15NOV99 TO 19NOV99
068	5	24JAN00					
	500,000.00		.00	474,660.84	-25,442.09 S	.00 S	-25,442.09 S
** WB1O **					1.000000		25JAN00 TO 25JAN00
175	5	25JAN00					
	500,000.00		25.00	453,462.50	1,200.00 S	.00 S	1,200.00 S
** WB1O **					1.000000		28JAN00 TO 28JAN00
196	2	28JAN00					
	200,000.00		10.00	186,822.50	-957.50 S	.00 S	-957.50 S





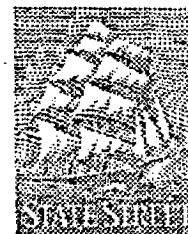
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TICKER LOT	ASSET ID CONTRACTS	SECURITY TRD DATE	DESCRIPTION LOCAL - NOTIONAL	NOTIONAL COST	CLOSE EX. RATE FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS
(CONTINUED)		USD - US DOLLAR					
347	** WB1F ** 22 2,200,000.00	04FEB00		121.00	2,071,107.74	1.000000 -1,166.24 S	22NOV99 TO 26NOV99 .00 S -1,166.24 S
348	** WB1F ** 10 1,000,000.00	04FEB00		55.00	926,009.37	1.000000 15,185.63 S	26NOV99 TO 12JAN00 .00 S 15,185.63 S
663	** WB1M ** 3 300,000.00	04FEB00		51.66	274,031.25	1.000000 6,885.84 S	27JAN00 TO 27JAN00 .00 S 6,885.84 S
664	** WB1M ** 4 400,000.00	04FEB00		.00	365,750.00	1.000000 9,000.00 S	27JAN00 TO 27JAN00 .00 S 9,000.00 S
144	** WB1H ** 7 700,000.00	08FEB00		35.00	658,318.75	1.000000 3,583.75 S	19NOV99 TO 09DEC99 .00 S 3,583.75 S
275	** WB1O ** 30 3,000,000.00	09FEB00		150.00	2,805,150.00	1.000000 16,575.00 S	09FEB00 TO 09FEB00 .00 S 16,575.00 S
317	** WB1O ** 45 4,500,000.00	10FEB00		225.00	4,208,779.67	1.000000 2,089.08 S	10FEB00 TO 10FEB00 .00 S 2,089.08 S
358	** WB1F ** 50 5,000,000.00	10FEB00		275.00	4,486,212.50	1.000000 204,137.50 S	12JAN00 TO 12JAN00 .00 S 204,137.50 S
218	** WB1H ** 1 100,000.00	16FEB00		.00	93,851.25	1.000000 -413.75 S	09DEC99 TO 09DEC99 .00 S -413.75 S



**STATE STREET**  
 Serving Institutional Investors Worldwide

TICKER LOT	ASSET ID CONTRACTS NOTIONAL PAR	SECURITY TRD DATE STL DATE	DESCRIPTION LOCAL - NOTIONAL BASE - PROCEEDS	CLOSE NOTIONAL COST	EX. RATE FUTURE GN/LS FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS
(CONTINUED)				USD - US DOLLAR			
					1.000000		09DEC99 TO 09DEC99
** WB1H ** 226	1 100,000.00	17FEB00	.00	93,851.25	586.25 S	.00 S	586.25 S
					1.000000		10FEB00 TO 10FEB00
** WB1O ** 364	15 1,500,000.00	17FEB00	75.00	1,402,926.55	10,748.45 S	.00 S	10,748.45 S
					1.000000		09DEC99 TO 09DEC99
** WB1H ** 250	2 200,000.00	22FEB00	.00	187,702.50	3,985.00 S	.00 S	3,985.00 S
					1.000000		12JAN00 TO 12JAN00
** WB1F ** 375	91 9,100,000.00	25FEB00	500.50	8,164,906.75	508,030.25 S	.00 S	508,030.25 S
					1.000000		12JAN00 TO 14FEB00
** WB1F ** 379	82 8,200,000.00	28FEB00	451.00	7,550,607.25	187,691.75 S	.00 S	187,691.75 S
					1.000000		09DEC99 TO 09DEC99
** WB1H ** 338	3 300,000.00	03MAR00	.00	281,553.75	5,133.75 S	.00 S	5,133.75 S
					1.000000		09DEC99 TO 07FEB00
** WB1H ** 343	19 1,900,000.00	06MAR00	.00	1,776,725.01	35,618.74 S	.00 S	35,618.74 S
					1.000000		07FEB00 TO 07FEB00
** WB1H ** 349	3 300,000.00	07MAR00	.00	280,687.50	5,500.00 S	.00 S	5,500.00 S
					1.000000		07FEB00 TO 23FEB00
** WB1H ** 353	14 1,400,000.00	08MAR00	140.00	1,324,507.78	5,289.71 S	.00 S	5,289.71 S



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TICKER LOT	ASSET ID CONTRACTS	SECURITY TRD DATE	DESCRIPTION LOCAL - NOTIONAL	NOTIONAL COST	CLOSE EX. RATE FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS	NET BASE FUTURE GN/LS
	NOTIONAL PAR	STL DATE	BASE - PROCEEDS		FUTURE GN/LS			
(CONTINUED)				USD - US DOLLAR				
** WB1H **					1.000000		23FEB00 TO 23FEB00	
386	15 10MAR00	1,500,000.00	.00	1,434,729.17	-15,354.17 S	.00 S	-15,354.17 S	
** WB1H **					1.000000		23FEB00 TO 23FEB00	
398	4 13MAR00	400,000.00	40.00	382,594.44	-1,634.44 S	.00 S	-1,634.44 S	
** WB1H **					1.000000		23FEB00 TO 23FEB00	
412	15 14MAR00	1,500,000.00	150.00	1,434,729.17	-10,254.17 S	.00 S	-10,254.17 S	
** WB1H **					1.000000		23FEB00 TO 23FEB00	
425	4 15MAR00	400,000.00	40.00	382,594.44	-1,134.44 S	.00 S	-1,134.44 S	
92199A923 TOTAL				3,644.16	53,952,195.47	850,535.36 S	.00	850,535.36 S
				.00	.00	.00	.00	
TY	922993993	U S TREAS NOTES 10YR MAR00			1.000000		10JAN00 TO 10JAN00	
** WB1Q **					1.000000		10FEB00 TO 10FEB00	
109	10 21JAN00	1,000,000.00	108.00	952,857.50	-14,059.25 S	.00 S	-14,059.25 S	
** WB1Q **					1.000000		10FEB00 TO 10FEB00	
203	65 10FEB00	6,500,000.00	260.00	6,132,343.75	4,818.13 S	.00 S	4,818.13 S	
** WB1Q **					1.000000		10FEB00 TO 10FEB00	
204	135 10FEB00	13,500,000.00	740.00	12,736,406.25	11,916.25 S	.00 S	11,916.25 S	
** WB1A **					1.000000		13JAN00 TO 13JAN00	
708	512 28FEB00	51,200,000.00	3,840.00	48,643,840.00	424,320.00 S	.00 S	424,320.00 S	

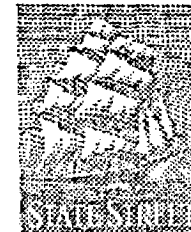


TICKER LOT	ASSET ID CONTRACTS	SECURITY TRD DATE	DESCRIPTION LOCAL - NOTIONAL	NOTIONAL COST	CLOSE EX. RATE FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS
(CONTINUED) USD - US DOLLAR							
922993993 TOTAL							
			4,948.00	68,465,447.50	426,995.13 S	.00	426,995.13 S
			.00	.00	.00	.00	.00
FV	92399Y986		U S TREAS NOTE 5YR FSEP00		1.000000		06JUN00 TO 06JUN00
** WB1Q **							
390	4	19JUN00	44.00	392,875.02	2,724.96 S	.00 S	2,724.96 S
	400,000.00				1.000000		20JUN00 TO 20JUN00
** WB1Q **							
417	4	23JUN00	.00	395,557.42	-2,463.67 S	.00 S	-2,463.67 S
	400,000.00				1.000000		17MAY00 TO 17MAY00
** WB1P **							
776	16	27JUN00	.00	1,546,947.04	29,552.96 S	.00 S	29,552.96 S
	1,600,000.00				1.000000		29JUN00 TO 29JUN00
** WB1Q **							
524	13	07JUL00	52.00	1,285,646.38	6,887.58 S	.00 S	6,887.58 S
	1,300,000.00				1.000000		29JUN00 TO 29JUN00
** WB1Q **							
525	3	07JUL00	.00	296,687.62	1,699.88 S	.00 S	1,699.88 S
	300,000.00						
92399Y986 TOTAL							
			96.00	3,917,713.48	38,401.71 S	.00	38,401.71 S
			.00	.00	.00	.00	.00
FV	92399Y994		U S TREAS NOTE 5YR FJUN00		1.000000		10MAR00 TO 12MAY00
** WB1O **							
341	22	16MAY00	175.00	2,131,641.34	5,621.16 S	.00 S	5,621.16 S
	2,200,000.00				1.000000		28APR00 TO 05MAY00
** WB1P **							
658	16	17MAY00	72.00	1,553,996.08	-5,568.08 S	.00 S	-5,568.08 S
	1,600,000.00						



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TICKER LOT	ASSET ID	SECURITY	DESCRIPTION	LOCAL	- NOTIONAL	NOTIONAL COST	CLOSE EX. RATE	FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS	NET BASE FUTURE GN/LS
	CONTRACTS	TRD DATE		BASE	- PROCEEDS						
(CONTINUED)											
USD - US DOLLAR											
							1.000000			03MAY00 TO 03MAY00	
** WB1Q **											
160	3	19MAY00		32.00		292,512.00		-1,983.68 S		.00 S	-1,983.68 S
	300,000.00										
92399Y994 TOTAL											
				279.00		3,978,149.42		-1,930.60 S		.00	-1,930.60 S
				.00		.00		.00		.00	.00
TY	92399Z967	U S TREAS NOTE 10YR JUN00					1.000000			30MAR00 TO 30MAR00	
** WB1F **											
465	30	01MAY00		120.00		2,929,807.50		-23,944.20 S		.00 S	-23,944.20 S
	3,000,000.00										
** WB1O **							1.000000			06APR00 TO 06APR00	
342	1	16MAY00		.00		98,567.50		-2,567.50 S		.00 S	-2,567.50 S
	100,000.00										
** WB1H **							1.000000			02MAY00 TO 02MAY00	
047	27	23MAY00		270.00		2,609,853.75		-28,530.01 S		.00 S	-28,530.01 S
	2,700,000.00										
** WB1Q **							1.000000			19MAY00 TO 19MAY00	
213	2	24MAY00		8.00		190,336.30		1,122.18 S		.00 S	1,122.18 S
	200,000.00										
** WB1F **							1.000000			30MAR00 TO 09MAY00	
508	359	25MAY00		1,436.00		34,966,529.75		-638,590.75 S		.00 S	-638,590.75 S
	35,900,000.00										
** WB1A **							1.000000			28FEB00 TO 28FEB00	
640	512	25MAY00		3,840.00		48,895,840.26		172,319.74 S		.00 S	172,319.74 S
	51,200,000.00										
** WB1P **							1.000000			30MAY00 TO 30MAY00	
774	4	19JUN00		.00		386,518.00		8,419.50 S		.00 S	8,419.50 S
	400,000.00										



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TICKER LOT	ASSET ID CONTRACTS NOTIONAL PAR	SECURITY TRD DATE STL DATE	DESCRIPTION LOCAL - NOTIONAL BASE - PROCEEDS	CLOSE EX. RATE NOTIONAL COST	FUTURE GN/LS FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS
(CONTINUED)				USD - US DOLLAR			
92399Z967 TOTAL				5,674.00 .00	90,077,453.06 .00	-511,771.04 S .00	.00 -511,771.04 S .00
TY	92399Z975	U S TREAS NOTES 10YRSEP00			1.000000		25MAY00 TO 25MAY00
516	** WB1F ** 32 3,200,000.00	01JUN00	128.00	3,054,628.16	64,245.12 S	.00 S	64,245.12 S
093	** WB1H ** 10 1,000,000.00	02JUN00	.00	950,518.80	26,668.70 S	.00 S	26,668.70 S
106	** WB1H ** 16 1,600,000.00	05JUN00	.00	1,526,031.24	36,671.93 S	.00 S	36,671.93 S
609	** WB1E ** 10 1,000,000.00	08JUN00	90.00	978,437.50	-3,371.25 S	.00 S	-3,371.25 S
201	** WB1H ** 11 1,100,000.00	16JUN00	55.00	1,049,971.65	33,895.22 S	.00 S	33,895.22 S
551	** WB1F ** 90 9,000,000.00	19JUN00	360.00	8,591,141.70	272,621.70 S	.00 S	272,621.70 S
315	** WB1H ** 14 1,400,000.00	10JUL00	70.00	1,370,254.66	9,987.84 S	.00 S	9,987.84 S
565	** WB1F ** 55 5,500,000.00	11JUL00	220.00	5,250,142.15	176,305.80 S	.00 S	176,305.80 S



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TICKER LOT	ASSET ID CONTRACTS	SECURITY TRD DATE	DESCRIPTION LOCAL - NOTIONAL	NOTIONAL COST	CLOSE EX. RATE	FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS	NET BASE FUTURE GN/LS
(CONTINUED)									
USD - US DOLLAR									
** WB1H **					1.000000			14JUL00 TO 14JUL00	
375	89	14JUL00		445.00	8,783,632.50	15,797.50 S	.00 S	15,797.50 S	
	8,900,000.00								
** WB1F **					1.000000			25MAY00 TO 25MAY00	
626	182	09AUG00		728.00	17,373,197.66	794,794.00 S	.00 S	794,794.00 S	
	18,200,000.00								
** WB1A **					1.000000			25MAY00 TO 25MAY00	
584	512	30AUG00		3,840.00	48,987,840.00	1,952,320.00 S	.00 S	1,952,320.00 S	
	51,200,000.00								
92399Z975 TOTAL									
				5,936.00	97,915,796.02	3,379,936.56 S	.00	3,379,936.56 S	
				.00	.00	.00	.00	.00	
US	923995955	U S TREAS BONDS FUTUJUN00							
** WB1O **					1.000000			03MAR00 TO 03MAR00	
494	66	09MAR00		.00	6,269,798.70	1,638.78 S	.00 S	1,638.78 S	
	6,600,000.00								
** WB1O **					1.000000			07MAR00 TO 07MAR00	
507	10	10MAR00		50.00	946,612.50	-4,475.00 S	.00 S	-4,475.00 S	
	1,000,000.00								
** WB1O **					1.000000			07MAR00 TO 07MAR00	
549	10	14MAR00		50.00	946,612.50	-1,662.50 S	.00 S	-1,662.50 S	
	1,000,000.00								
** WB1O **					1.000000			07MAR00 TO 15MAR00	
590	20	20MAR00		100.00	1,896,412.50	23,487.50 S	.00 S	23,487.50 S	
	2,000,000.00								
** WB1O **					1.000000			15MAR00 TO 15MAR00	
609	7	23MAR00		35.00	667,878.75	11,961.25 S	.00 S	11,961.25 S	
	700,000.00								



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TICKER LOT	ASSET ID CONTRACTS	SECURITY TRD DATE	DESCRIPTION LOCAL - NOTIONAL BASE - PROCEEDS	CLOSE EX. RATE NOTIONAL COST	FUTURE GN/LS FUTURE GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS
(CONTINUED)				USD - US DOLLAR		
				1.000000		25FEB00 TO 25FEB00
417	** WB1F ** 80 8,000,000.00	29MAR00	320.00	7,600,689.60	88,990.40 S	.00 S 88,990.40 S
				1.000000		25FEB00 TO 28FEB00
420	** WB1F ** 93 9,300,000.00	30MAR00	372.00	8,756,249.36	264,378.64 S	.00 S 264,378.64 S
				1.000000		06MAR00 TO 10MAR00
575	** WB1H ** 36 3,600,000.00	10APR00	180.00	3,405,605.81	171,714.19 S	.00 S 171,714.19 S
				1.000000		10MAR00 TO 05APR00
652	** WB1H ** 30 3,000,000.00	17APR00	.00	2,862,060.52	78,876.98 S	.00 S 78,876.98 S
				1.000000		05APR00 TO 05APR00
665	** WB1H ** 36 3,600,000.00	19APR00	.00	3,564,960.34	-59,460.34 S	.00 S -59,460.34 S
				1.000000		24MAR00 TO 10APR00
343	** WB1O ** 12 1,200,000.00	16MAY00	.00	1,174,153.75	-36,403.75 S	.00 S -36,403.75 S
				1.000000		23MAY00 TO 23MAY00
190	** WB1Q ** 2 200,000.00	23MAY00	8.00	187,349.91	-29.95 S	.00 S -29.95 S
				1.000000		23MAY00 TO 23MAY00
215	** WB1Q ** 3 300,000.00	24MAY00	12.00	281,024.87	400.63 S	.00 S 400.63 S





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TICKER LOT	ASSET ID CONTRACTS	SECURITY TRD DATE	DESCRIPTION LOCAL - NOTIONAL	CLOSE EX. RATE	NOTIONAL COST	FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS	NET BASE FUTURE GN/LS
	NOTIONAL PAR	STL DATE	BASE - PROCEEDS			FUTURE GN/LS			
(CONTINUED)									
USD - US DOLLAR									
-----									
923995955 TOTAL									
			1,127.00		38,559,409.11	539,416.83 S	.00		539,416.83 S
			.00		.00	.00	.00		.00
US	923996946		U S TREAS BONDS FUTUSEP00		1.000000			24MAY00 TO 24MAY00	
** WB1F **		14	01JUN00						
519	1,400,000.00		56.00		1,310,243.50	40,885.16 S	.00 S		40,885.16 S
								19JUN00 TO 19JUN00	
** WB1Q **		4	20JUN00						
408	400,000.00		16.00		389,920.51	1,661.70 S	.00 S		1,661.70 S
								14JUN00 TO 14JUN00	
** WB1H **		22	23JUN00						
248	2,200,000.00		440.00		2,126,689.99	-8,223.75 S	.00 S		-8,223.75 S
								23JUN00 TO 23JUN00	
** WB1Q **		4	27JUN00						
429	400,000.00		20.00		384,377.48	2,374.39 S	.00 S		2,374.39 S
								03AUG00 TO 03AUG00	
** WB1M **		2	04AUG00						
546	200,000.00		17.70		198,812.50	-205.20 S	.00 S		-205.20 S
								02AUG00 TO 11AUG00	
** WB1H **		34	11AUG00						
661	3,400,000.00		170.00		3,377,795.00	33,722.50 S	.00 S		33,722.50 S
								11AUG00 TO 11AUG00	
** WB1H **		20	14AUG00						
665	2,000,000.00		100.00		1,991,350.00	7,925.00 S	.00 S		7,925.00 S
								15AUG00 TO 15AUG00	
** WB1H **		16	17AUG00						
708	1,600,000.00		80.00		1,593,580.00	840.00 S	.00 S		840.00 S



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TICKER LOT	ASSET ID CONTRACTS NOTIONAL PAR	SECURITY TRD DATE STL DATE	DESCRIPTION LOCAL - BASE	NOTIONAL - PROCEEDS	CLOSE EX. RATE NOTIONAL COST	FUTURE GN/LS FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS
		(CONTINUED)		USD - US DOLLAR				
721	** WB1H ** 300,000.00	21AUG00		15.00	298,796.25	1.000000 1,470.00 S		15AUG00 TO 15AUG00 .00 S 1,470.00 S
760	** WB1H ** 100,000.00	28AUG00		5.00	99,598.75	1.000000 771.25 S		15AUG00 TO 15AUG00 .00 S 771.25 S
781	** WB1H ** 200,000.00	30AUG00		10.00	199,197.50	1.000000 -145.00 S		15AUG00 TO 15AUG00 .00 S -145.00 S
082	** WB1H ** 100,000.00	11SEP00		5.00	99,598.75	1.000000 521.25 S		15AUG00 TO 15AUG00 .00 S 521.25 S
092	** WB1H ** 400,000.00	12SEP00		20.00	398,395.00	1.000000 460.00 S		15AUG00 TO 15AUG00 .00 S 460.00 S
101	** WB1H ** 400,000.00	13SEP00		20.00	398,395.00	1.000000 85.00 S		15AUG00 TO 15AUG00 .00 S 85.00 S
923996946 TOTAL				974.70 .00	12,866,750.23 .00	82,142.30 .00 S		.00 .00 82,142.30 .00 S
DN 535	92999H946 ** WB1P ** 1,500,000.00	06APR00	U S AGENCY 10YR FUTUJUN00	67.50	1,387,505.00	1.000000 -5,228.75 S		05APR00 TO 05APR00 .00 S -5,228.75 S
151	** WB1Q ** 300,000.00	17MAY00		12.00	267,326.08	1.000000 -244.33 S		04MAY00 TO 04MAY00 .00 S -244.33 S



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(CONTINUED) USD - US DOLLAR						
					1.000000	04MAY00 TO 04MAY00
152	** WB1Q ** 2 200,000.00	17MAY00	8.00	178,217.38	-100.38 S	.00 S -100.38 S
					1.000000	12MAY00 TO 12MAY00
153	** WB1Q ** 2 200,000.00	17MAY00	8.00	177,758.00	265.25 S	.00 S 265.25 S
					1.000000	12MAY00 TO 12MAY00
154	** WB1Q ** 2 200,000.00	17MAY00	8.00	177,758.00	327.75 S	.00 S 327.75 S
92999H946 TOTAL				103.50 .00	2,188,564.46 .00	-4,980.46 S .00
US	93199F946	U S TREAS BONDS	FUTUDECC00		1.000000	21AUG00 TO 03OCT00
307	** WB1H ** 30 3,000,000.00	11OCT00	150.00	2,966,985.92	11,301.58 S	.00 S 11,301.58 S
					1.000000	11OCT00 TO 11OCT00
527	** WB1Q ** 2 200,000.00	16OCT00	8.00	198,500.59	218.91 S	.00 S 218.91 S
					1.000000	11OCT00 TO 11OCT00
534	** WB1Q ** 2 200,000.00	16OCT00	8.00	198,500.60	-8.60 S	.00 S -8.60 S
					1.000000	11OCT00 TO 17OCT00
595	** WB1Q ** 5 500,000.00	26OCT00	20.00	497,220.92	7,245.34 S	.00 S 7,245.34 S
					1.000000	01NOV00 TO 01NOV00
711	** WB1Q ** 1 100,000.00	07NOV00	4.00	99,822.72	-909.53 S	.00 S -909.53 S



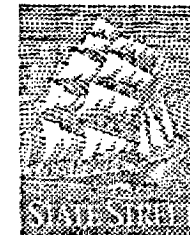
WILLIAM H. GATES FOUNDATION  
 -- COMPOSITE --  
 SUMMARY REALIZED GAIN/LOSS REPORT  
 JANUARY 1, 2000 TO DECEMBER 31, 2000

TICKER LOT	ASSET ID CONTRACTS NOTIONAL PAR	SECURITY TRD DATE STL DATE	DESCRIPTION LOCAL - NOTIONAL BASE - PROCEEDS	CLOSE EX. RATE NOTIONAL COST	FUTURE GN/LS FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS
(CONTINUED)				USD - US DOLLAR			
				1.000000			01NOV00 TO 01NOV00
769	** WB1Q ** 1 100,000.00	09NOV00	8.00	99,822.71	-299.46 S	.00 S	-299.46 S
				1.000000			15NOV00 TO 15NOV00
615	** WB1H ** 14 1,400,000.00	24NOV00	70.00	1,402,695.00	16,172.49 S	.00 S	16,172.49 S
				1.000000			28NOV00 TO 28NOV00
061	** WB1Q ** 10 1,000,000.00	28NOV00	40.00	1,010,608.75	4,038.75 S	.00 S	4,038.75 S
93199F946 TOTAL							
			308.00	6,474,157.21	37,759.48 S	.00	37,759.48 S
			.00	.00	.00	.00	.00
TY	93299C975	U S TREAS NOTES 10YRDEC00			1.000000		29AUG00 TO 29AUG00
010	** WB1H ** 7 700,000.00	01SEP00	35.00	697,394.38	4,101.87 S	.00 S	4,101.87 S
					1.000000		30AUG00 TO 10OCT00
079	** WB1A ** 1,000 100,000,000.00	28NOV00	8,000.00	99,898,500.26	1,968,499.74 S	.00 S	1,968,499.74 S
					1.000000		10OCT00 TO 10OCT00
082	** WB1A ** 512 51,200,000.00	28NOV00	18,840.00	51,395,840.00	713,320.00 S	.00 S	713,320.00 S
					1.000000		18OCT00 TO 20OCT00
088	** WB1A ** 2,000 200,000,000.00	28NOV00	.00	202,729,562.50	1,020,437.50 S	.00 S	1,020,437.50 S



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TICKER LOT	ASSET ID CONTRACTS NOTIONAL PAR	SECURITY TRD DATE STL DATE	DESCRIPTION LOCAL - BASE -	NOTIONAL - PROCEEDS	CLOSE NOTIONAL COST	EX. RATE FUTURE FUTURE	GN/LS GN/LS	BASE CURR	GN/LS GN/LS	TRD DTS NET BASE	OF ORIG FUTURE	TRDS GN/LS
(CONTINUED)					USD - US DOLLAR							
93299C975 TOTAL					26,875.00 .00	354,721,297.14 .00	3,706,359.11 .00	S	.00 .00		3,706,359.11 .00	S
US	93599P999	U S TREAS BONDS FUTUMAR01				1.000000				28NOV00 TO 28NOV00		
** WB1Q **		7	30NOV00									
072	700,000.00			28.00	710,746.75	5,850.25	S	.00	S		5,850.25	S
** WB1Q **		6	11DEC00			1.000000				28NOV00 TO 30NOV00		
224	600,000.00			24.00	610,826.16	9,282.56	S	.00	S		9,282.56	S
** WB1Q **		1	27DEC00			1.000000				30NOV00 TO 30NOV00		
292	100,000.00			4.00	102,073.47	2,703.78	S	.00	S		2,703.78	S
** WB1Q **		2	27DEC00			1.000000				30NOV00 TO 30NOV00		
293	200,000.00			8.00	204,146.94	5,220.06	S	.00	S		5,220.06	S
** WB1Q **		1	27DEC00			1.000000				30NOV00 TO 30NOV00		
294	100,000.00			4.00	102,073.47	2,922.53	S	.00	S		2,922.53	S
** WB1Q **		2	28DEC00			1.000000				30NOV00 TO 30NOV00		
304	200,000.00			8.00	204,146.94	4,949.59	S	.00	S		4,949.59	S
** WB1Q **		2	28DEC00			1.000000				30NOV00 TO 30NOV00		
305	200,000.00			8.00	204,146.94	5,193.00	S	.00	S		5,193.00	S
** WB1Q **		4	28DEC00			1.000000				30NOV00 TO 30NOV00		
306	400,000.00			16.00	408,766.00	9,718.00	S	.00	S		9,718.00	S



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TICKER LOT	ASSET ID CONTRACTS NOTIONAL PAR	SECURITY DESCRIPTION TRD DATE STL DATE	LOCAL - BASE -	NOTIONAL PROCEEDS	CLOSE EX. RATE NOTIONAL COST	FUTURE GN/LS FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS
(CONTINUED)		USD - US DOLLAR						
93599P999 TOTAL								
			100.00	2,546,926.67	45,839.77 S			
			.00	.00	.00		.00	45,839.77 S
							.00	.00
USD TOTAL								
	9,127							
	1039,450,000.00		59,278.67	1007,685,683.29	.00 LT		.00 LT	.00 LT
					8,811,028.28 ST		.00 ST	8,811,028.28 ST
					.00 S3		.00 S3	.00 S3
					.00 5Y		.00 5Y	.00 5Y
SELL TO CLOSE TOTAL								
	20,445		89,768.57	2981,661,224.63	.00 LT		.00 LT	.00 LT
	80181,275,000.00				13,342,880.59 ST		.00 ST	13,342,880.59 ST
					.00 S3		.00 S3	.00 S3
					.00 5Y		.00 5Y	.00 5Y



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 JANUARY 1, 2000 TO DECEMBER 31, 2000

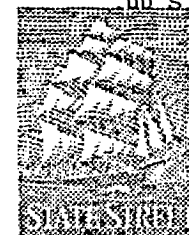
TICKER LOT	ASSET ID CONTRACTS	SECURITY TRD DATE	DESCRIPTION LOCAL - NOTIONAL	NOTIONAL COST	CLOSE EX. RATE	FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS	NET BASE FUTURE GN/LS
	NOTIONAL PAR	STL DATE	BASE - PROCEEDS			FUTURE GN/LS			

FUTURES

BUY TO CLOSE

AUD - AUSTRALIAN DOLLAR

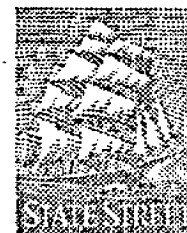
IR	99X011482	AUSTRALIA BBILL 90DASEP00			1.517911			12JAN00 TO 12JAN00	
** WB1M **									
040	1	12JAN00	.00	983,056.42		-23.83 S			
	100,000,000.00		.00	647,637.57		-15.70 S	.00 S		-15.70 S
					1.637733			08MAR00 TO 08MAR00	
** WB1M **									
748	1	16MAR00	.00	984,082.13		-119.41 S			
	100,000,000.00		.00	599,404.43		-72.91 S	.00 S		-72.91 S
					1.637733			08MAR00 TO 08MAR00	
** WB1M **									
749	3	16MAR00	.00	2,952,246.39		-429.90 S			
	300,000,000.00		.00	1,798,213.27		-262.50 S	.00 S		-262.50 S
					1.637733			08MAR00 TO 08MAR00	
** WB1M **									
750	6	16MAR00	.00	5,904,492.78		-1,003.08 S			
	600,000,000.00		.00	3,596,426.55		-612.48 S	.00 S		-612.48 S
					1.651800			08MAR00 TO 08MAR00	
** WB1M **									
086	1	22MAR00	.00	984,082.13		-167.18 S			
	100,000,000.00		.00	599,404.42		-101.21 S	.00 S		-101.21 S
					1.627339			08MAR00 TO 08MAR00	
** WB1M **									
180	4	28MAR00	.00	3,936,328.52		2,004.76 S			
	400,000,000.00		.00	2,397,617.70		1,231.93 S	.00 S		1,231.93 S
					1.627339			08MAR00 TO 08MAR00	
** WB1M **									
181	4	28MAR00	.00	3,936,400.16		1,981.00 S			
	400,000,000.00		.00	2,397,661.34		1,217.33 S	.00 S		1,217.33 S
					1.627339			08MAR00 TO 08MAR00	
** WB1M **									
185	1	28MAR00	.00	984,106.01		548.93 S			
	100,000,000.00		.00	599,418.97		337.32 S	.00 S		337.32 S



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(CONTINUED) AUD - AUSTRALIAN DOLLAR							
					1.632653		08MAR00 TO 08MAR00
212	5	29MAR00	.00	4,920,530.05	2,148.25 S		
	500,000,000.00		.00	2,997,094.85	1,315.80 S	.00 S	1,315.80 S
					1.636929		08MAR00 TO 08MAR00
242	3	30MAR00	.00	2,952,318.03	1,575.21 S		
	300,000,000.00		172.80	1,798,256.91	962.30 S	.00 S	962.30 S
					1.636929		08MAR00 TO 08MAR00
243	2	30MAR00	.00	1,968,212.02	1,002.44 S		
	200,000,000.00		172.80	1,198,837.94	612.39 S	.00 S	612.39 S
					1.660577		08MAR00 TO 08MAR00
312	1	04APR00	.00	984,106.01	214.87 S		
	100,000,000.00		.00	599,418.97	129.39 S	.00 S	129.39 S
					1.670564		08MAR00 TO 10MAR00
405	8	07APR00	.00	7,872,155.66	1,981.18 S		
	800,000,000.00		.00	4,819,037.12	1,185.93 S	.00 S	1,185.93 S
					1.675603		10MAR00 TO 10MAR00
609	1	19APR00	.00	983,962.75	-645.00 S		
	100,000,000.00		.00	604,153.13	-384.94 S	.00 S	-384.94 S
					1.719690		10MAR00 TO 10MAR00
760	1	28APR00	.00	983,962.75	238.67 S		
	100,000,000.00		.00	604,153.13	138.79 S	.00 S	138.79 S
					1.705611		10MAR00 TO 10MAR00
041	1	02MAY00	.00	983,962.75	501.07 S		
	100,000,000.00		.00	604,153.13	293.78 S	.00 S	293.78 S
					1.705611		10MAR00 TO 10MAR00
042	1	02MAY00	.00	983,962.75	477.22 S		
	100,000,000.00		.00	604,153.13	279.79 S	.00 S	279.79 S





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TICKER LOT	ASSET ID CONTRACTS	SECURITY TRD DATE	DESCRIPTION LOCAL - NOTIONAL	NOTIONAL COST	CLOSE EX. RATE FUTURE GN/LS	TRD DTS OF ORIG TRDS
	NOTIONAL PAR	STL DATE	BASE - PROCEEDS		FUTURE GN/LS	NET BASE FUTURE GN/LS
(CONTINUED) AUD - AUSTRALIAN DOLLAR						
					1.705611	10MAR00 TO 10MAR00
** WB1M **						
045	8	02MAY00	.00	7,871,702.00	3,626.96 S	
	800,000,000.00		.00	4,833,225.04	2,126.49 S	.00 S 2,126.49 S
					1.692047	10MAR00 TO 10MAR00
** WB1M **						
102	10	03MAY00	.00	9,840,057.25	2,816.45 S	
	1000,000,000.00		.00	6,041,795.17	1,664.52 S	.00 S 1,664.52 S
					1.688618	10MAR00 TO 10MAR00
** WB1M **						
128	4	04MAY00	.00	3,936,042.00	1,813.68 S	
	400,000,000.00		.00	2,416,729.79	1,074.06 S	.00 S 1,074.06 S
					1.684919	10MAR00 TO 10MAR00
** WB1M **						
168	1	05MAY00	.00	984,010.50	358.00 S	
	100,000,000.00		3.60	604,182.45	212.47 S	.00 S 212.47 S
					1.684919	10MAR00 TO 10MAR00
** WB1M **						
169	1	05MAY00	.00	984,010.50	381.85 S	
	100,000,000.00		3.60	604,182.45	226.63 S	.00 S 226.63 S
					1.701837	10MAR00 TO 10MAR00
** WB1M **						
183	1	08MAY00	.00	984,010.50	214.83 S	
	100,000,000.00		.00	604,182.45	126.23 S	.00 S 126.23 S
					1.722652	10MAR00 TO 10MAR00
** WB1M **						
297	13	11MAY00	.00	12,792,303.66	1,408.53 S	
	1300,000,000.00		.00	7,854,474.47	817.65 S	.00 S 817.65 S
					1.725625	10MAR00 TO 10MAR00
** WB1M **						
347	1	12MAY00	.00	984,034.38	119.37 S	
	100,000,000.00		.00	604,197.11	69.17 S	.00 S 69.17 S
					1.744591	10MAR00 TO 10MAR00
** WB1M **						
408	1	15MAY00	.00	984,034.38	238.71 S	
	100,000,000.00		.00	604,197.11	136.83 S	.00 S 136.83 S



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(CONTINUED)									
AUD - AUSTRALIAN DOLLAR									
466	** WB1M **	1	17MAY00	.00	1.760253	984,034.38	429.59 S	10MAR00 TO 10MAR00	
	100,000,000.00			.00		604,197.11	244.05 S		244.05 S
467	** WB1M **	1	17MAY00	.00	1.760253	984,034.38	405.73 S	10MAR00 TO 10MAR00	
	100,000,000.00			.00		604,197.11	230.50 S		230.50 S
506	** WB1M **	1	19MAY00	.00	1.749781	984,034.38	548.85 S	10MAR00 TO 10MAR00	
	100,000,000.00			115.20		604,197.11	313.67 S		313.67 S
507	** WB1M **	3	19MAY00	.00	1.749781	2,952,103.14	1,575.00 S	10MAR00 TO 10MAR00	
	300,000,000.00			115.20		1,812,591.33	900.11 S		900.11 S
682	** WB1M **	2	29MAY00	.00	1.757469	1,968,068.76	-764.34 S	10MAR00 TO 10MAR00	
	200,000,000.00			.00		1,208,394.22	-434.91 S		-434.91 S
304	** WB1M **	22	09JUN00	.00	1.707941	21,646,703.16	-18,875.28 S	10MAR00 TO 13MAR00	
	2200,000,000.00			.00		13,347,159.56	-11,051.47 S		-11,051.47 S
305	** WB1M **	69	09JUN00	.00	1.707941	67,897,608.14	-51,874.45 S	14MAR00 TO 15MAR00	
	6900,000,000.00			.00		41,707,138.08	-30,372.50 S		-30,372.50 S
306	** WB1M **	63	09JUN00	.00	1.707941	61,996,110.78	-43,214.82 S	15MAR00 TO 10MAY00	
	6300,000,000.00			.00		36,737,477.93	-25,302.27 S		-25,302.27 S
307	** WB1M **	48	09JUN00	.00	1.707941	47,223,337.92	-43,571.52 S	10MAY00 TO 10MAY00	
	4800,000,000.00			.00		27,436,759.35	-25,511.12 S		-25,511.12 S



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(CONTINUED)

AUD - AUSTRALIAN DOLLAR

					1.707941		10MAY00 TO 10MAY00
** WB1M **							
308	1	09JUN00	.00	983,819.54	-883.83 S		
	100,000,000.00		.00	571,599.15	-517.48 S	.00 S	-517.48 S
					1.672240		10MAY00 TO 01JUN00
** WB1M **							
443	123	13JUN00	.00	121,015,583.47	-123,521.24 S		
	12300,000,000.00		.00	70,072,024.97	-73,865.69 S	.00 S	-73,865.69 S
					1.672240		01JUN00 TO 02JUN00
** WB1M **							
498	7	13JUN00	.00	6,892,158.67	-1,769.28 S		
	700,000,000.00		.00	3,971,461.60	-1,058.03 S	.00 S	-1,058.03 S
					1.662510		02JUN00 TO 07JUN00
** WB1M **							
518	14	14JUN00	.00	13,786,803.70	-2,056.70 S		
	1400,000,000.00		.00	8,051,099.67	-1,237.10 S	.00 S	-1,237.10 S
					1.662510		08JUN00 TO 08JUN00
** WB1M **							
520	4	14JUN00	.00	3,939,004.80	-286.92 S		
	400,000,000.00		.00	2,322,437.23	-172.58 S	.00 S	-172.58 S
					1.662510		08JUN00 TO 08JUN00
** WB1M **							
521	1	14JUN00	.00	984,751.20	-47.82 S		
	100,000,000.00		.00	580,609.31	-28.76 S	.00 S	-28.76 S
99X011482 TOTAL							
			.00	436,896,328.90	-262,643.45 S	.00	.00
			583.20	260,263,552.33	-155,154.52 S	.00	-155,154.52 S
			.00	.00	.00	.00	.00
			.00	.00	.00	.00	.00
IR	99X012977	AUSTRALIA BBILL 90DAJUN00			1.515610		08DEC99 TO 08DEC99
** WB1M **							
646	2	04JAN00	.00	1,970,698.68	2,486.66 S		
	200,000,000.00		.00	1,257,699.90	1,640.70 S	.00 S	1,640.70 S
					1.515610		08DEC99 TO 08DEC99
** WB1M **							
647	1	04JAN00	.00	985,349.34	1,147.80 S		



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(CONTINUED)				AUD - AUSTRALIAN DOLLAR			
	100,000,000.00			.00	628,849.95	757.32 S	.00 S 757.32 S
						1.515610	08DEC99 TO 08DEC99
** WB1M **	1	04JAN00		.00	985,349.34	1,123.91 S	
648	100,000,000.00			.00	628,849.94	741.56 S	.00 S 741.56 S
						1.521375	10DEC99 TO 10DEC99
** WB1M **	3	05JAN00		.00	2,955,473.55	2,725.62 S	
681	300,000,000.00			.00	1,881,454.46	1,791.55 S	.00 S 1,791.55 S
						1.521375	10DEC99 TO 10DEC99
** WB1M **	3	05JAN00		.00	2,955,545.37	2,725.77 S	
682	300,000,000.00			.00	1,881,500.18	1,791.65 S	.00 S 1,791.65 S
						1.521375	10DEC99 TO 10DEC99
** WB1M **	1	05JAN00		.00	985,181.79	884.70 S	
683	100,000,000.00			.00	627,166.73	581.51 S	.00 S 581.51 S
						1.521375	10DEC99 TO 10DEC99
** WB1M **	6	05JAN00		.00	5,911,234.32	5,308.44 S	
684	600,000,000.00			.00	3,763,091.77	3,489.24 S	.00 S 3,489.24 S
						1.521375	16DEC99 TO 16DEC99
** WB1M **	5	05JAN00		.00	4,922,919.20	1,194.85 S	
685	500,000,000.00			.00	3,165,929.34	785.37 S	.00 S 785.37 S
						1.523229	16DEC99 TO 16DEC99
** WB1M **	3	10JAN00		.00	2,953,799.34	1,338.00 S	
786	300,000,000.00			.00	1,899,588.36	878.39 S	.00 S 878.39 S
						1.523229	16DEC99 TO 16DEC99
** WB1M **	1	10JAN00		.00	984,607.75	430.09 S	
787	100,000,000.00			.00	633,201.24	282.35 S	.00 S 282.35 S
						1.500150	16DEC99 TO 16DEC99
** WB1M **	6	13JAN00		.00	5,908,124.63	4,204.85 S	
073	600,000,000.00			.00	3,799,514.95	2,802.96 S	.00 S 2,802.96 S



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TICKER LOT	ASSET ID CONTRACTS	SECURITY TRD DATE	DESCRIPTION LOCAL - NOTIONAL	NOTIONAL COST	CLOSE EX. RATE	FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS	NET BASE FUTURE GN/LS
(CONTINUED)									
AUD - AUSTRALIAN DOLLAR									
					1.499250			16DEC99 TO 21DEC99	
087	** WB1M **	3	14JAN00	.00	2,953,990.60	1,457.62 S			
	300,000,000.00			.00	1,900,302.08	972.23 S		.00 S	972.23 S
					1.499250			21DEC99 TO 12JAN00	
088	** WB1M **	4	14JAN00	.00	3,936,878.01	71.85 S			
	400,000,000.00			.00	2,571,957.76	47.92 S		.00 S	47.92 S
					1.573564			20JAN00 TO 20JAN00	
456	** WB1M **	6	31JAN00	.00	5,904,779.34	-1,433.22 S			
	600,000,000.00			7.38	3,941,440.21	-910.81 S		.00 S	-910.81 S
					1.573564			20JAN00 TO 28JAN00	
457	** WB1M **	7	31JAN00	.00	6,889,100.31	-1,815.54 S			
	700,000,000.00			7.38	4,487,361.42	-1,153.77 S		.00 S	-1,153.77 S
					1.577287			28JAN00 TO 28JAN00	
519	** WB1M **	4	01FEB00	.00	3,936,710.64	-955.56 S			
	400,000,000.00			.00	2,529,336.59	-605.83 S		.00 S	-605.83 S
					1.577287			28JAN00 TO 28JAN00	
520	** WB1M **	3	01FEB00	.00	2,952,532.98	-788.37 S			
	300,000,000.00			.00	1,897,002.44	-499.83 S		.00 S	-499.83 S
					1.577287			28JAN00 TO 28JAN00	
521	** WB1M **	5	01FEB00	.00	4,920,888.30	-1,433.40 S			
	500,000,000.00			.00	3,161,670.73	-908.78 S		.00 S	-908.78 S
					1.641766			16FEB00 TO 17FEB00	
533	** WB1M **	12	08MAR00	.00	11,813,022.52	-5,139.68 S			
	1200,000,000.00			.00	7,445,452.71	-3,130.58 S		.00 S	-3,130.58 S
					1.641766			17FEB00 TO 17FEB00	
534	** WB1M **	7	08MAR00	.00	6,890,414.09	-3,681.30 S			
	700,000,000.00			.00	4,348,540.33	-2,242.28 S		.00 S	-2,242.28 S



TICKER LOT	ASSET ID CONTRACTS	SECURITY TRD DATE	DESCRIPTION LOCAL - NOTIONAL	NOTIONAL COST	CLOSE EX. RATE	FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS	NET BASE FUTURE GN/LS
(CONTINUED)									
AUD - AUSTRALIAN DOLLAR									
					1.641766			17FEB00 TO 17FEB00	
535	** WB1M **	18	08MAR00	.00	17,718,207.66	-9,896.58 S			
	1800,000,000.00			.00	11,181,960.86	-6,028.01 S		.00 S	-6,028.01 S
					1.641766			17FEB00 TO 18FEB00	
536	** WB1M **	11	08MAR00	.00	10,827,220.21	-6,884.39 S			
	1100,000,000.00			.00	6,818,097.72	-4,193.29 S		.00 S	-4,193.29 S
					1.628664			21FEB00 TO 21FEB00	
613	** WB1M **	3	10MAR00	.00	2,953,130.19	-1,553.85 S			
	300,000,000.00			.00	1,833,893.85	-954.07 S		.00 S	-954.07 S
					1.628664			21FEB00 TO 23FEB00	
614	** WB1M **	21	10MAR00	.00	20,674,898.43	-8,392.17 S			
	2100,000,000.00			.00	12,839,702.68	-5,152.79 S		.00 S	-5,152.79 S
					1.628664			23FEB00 TO 25FEB00	
615	** WB1M **	29	10MAR00	.00	28,553,696.35	-9,636.73 S			
	2900,000,000.00			.00	17,693,838.54	-5,916.96 S		.00 S	-5,916.96 S
					1.620745			25FEB00 TO 25FEB00	
688	** WB1M **	7	13MAR00	.00	6,892,421.55	-1,841.21 S			
	700,000,000.00			.00	4,230,568.35	-1,136.03 S		.00 S	-1,136.03 S
					1.620745			25FEB00 TO 28FEB00	
689	** WB1M **	10	13MAR00	.00	9,847,296.85	-1,889.15 S			
	1000,000,000.00			.00	6,039,543.54	-1,165.61 S		.00 S	-1,165.61 S
					1.620745			28FEB00 TO 28FEB00	
690	** WB1M **	2	13MAR00	.00	1,969,693.70	-191.34 S			
	200,000,000.00			.00	1,206,634.36	-118.06 S		.00 S	-118.06 S
					1.627339			28FEB00 TO 01MAR00	
722	** WB1M **	19	14MAR00	.00	18,712,448.95	-2,368.08 S			
	1900,000,000.00			.00	11,429,960.51	-1,455.18 S		.00 S	-1,455.18 S



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	NOTIONAL PAR	STL DATE	BASE - PROCEEDS					
(CONTINUED) AUD - AUSTRALIAN DOLLAR								
					1.627339		01MAR00 TO 06MAR00	
** WB1M **								
723	25	14MAR00	.00	24,623,347.75	-2,009.50 S			
	2500,000,000.00		.00	14,973,951.01	-1,234.83 S	.00 S		-1,234.83 S
					1.627339		06MAR00 TO 06MAR00	
** WB1M **								
724	7	14MAR00	.00	6,894,262.76	-1,004.71 S			
	700,000,000.00		.00	4,148,277.90	-617.39 S	.00 S		-617.39 S
					1.629726		06MAR00 TO 06MAR00	
** WB1M **								
735	1	15MAR00	.00	984,942.52	-95.69 S			
	100,000,000.00		.00	592,639.91	-58.72 S	.00 S		-58.72 S
					1.629726		06MAR00 TO 07MAR00	
** WB1M **								
736	11	15MAR00	.00	10,833,889.40	-1,794.14 S			
	1100,000,000.00		.00	6,528,205.18	-1,100.88 S	.00 S		-1,100.88 S
99X012977 TOTAL								
			.00	243,202,056.42	-37,704.45 S	.00		.00
			14.76	151,967,185.50	-22,020.95 S	.00		-22,020.95 S
			.00	.00	.00	.00		.00
			.00	.00	.00	.00		.00
IR	99X012985	AUSTRALIA BBILL 90DADEC00			1.662510		09JUN00 TO 09JUN00	
** WB1M **								
558	3	15JUN00	.00	2,953,249.65	-286.77 S			
	300,000,000.00		.00	1,729,127.67	-172.49 S	.00 S		-172.49 S
					1.645007		09JUN00 TO 09JUN00	
** WB1M **								
593	6	16JUN00	.00	5,906,499.30	286.74 S			
	600,000,000.00		.00	3,458,255.34	174.31 S	.00 S		174.31 S
					1.645007		09JUN00 TO 09JUN00	
** WB1M **								
594	14	16JUN00	.00	13,781,831.70	334.46 S			
	1400,000,000.00		.00	8,069,262.46	203.32 S	.00 S		203.32 S
					1.645007		09JUN00 TO 09JUN00	
** WB1M **								
596	14	16JUN00	.00	13,781,831.70	-334.60 S			



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(CONTINUED)				AUD - AUSTRALIAN DOLLAR			
	1400,000,000.00			.00	8,069,262.46	-203.40 S	.00 S -203.40 S
					1.645007		09JUN00 TO 09JUN00
** WB1M **	2	16JUN00		.00	1,968,833.10	-95.58 S	
597	200,000,000.00			.00	1,152,751.78	-58.10 S	.00 S -58.10 S
					1.662510		09JUN00 TO 09JUN00
** WB1M **	16	19JUN00		.00	15,750,664.80	-1,911.84 S	
620	1600,000,000.00			.00	9,222,014.24	-1,149.97 S	.00 S -1,149.97 S
					1.662510		09JUN00 TO 09JUN00
** WB1M **	4	19JUN00		.00	3,937,666.20	-573.56 S	
621	400,000,000.00			.00	2,305,503.56	-345.00 S	.00 S -345.00 S
					1.660853		09JUN00 TO 09JUN00
** WB1M **	4	20JUN00		.00	3,937,761.80	-95.56 S	
639	400,000,000.00			.00	2,305,559.53	-57.54 S	.00 S -57.54 S
					1.665278		09JUN00 TO 09JUN00
** WB1M **	2	21JUN00		.00	1,968,880.90	95.58 S	
664	200,000,000.00			.00	1,152,779.77	57.40 S	.00 S 57.40 S
					1.671402		09JUN00 TO 09JUN00
** WB1M **	1	04JUL00		.00	984,440.45	-286.83 S	
064	100,000,000.00			.00	576,389.88	-171.61 S	.00 S -171.61 S
					1.695202		09JUN00 TO 09JUN00
** WB1M **	1	11JUL00		.00	984,440.45	-334.66 S	
199	100,000,000.00			.00	576,389.88	-197.42 S	.00 S -197.42 S
					1.710863		09JUN00 TO 09JUN00
** WB1M **	1	13JUL00		.00	984,440.45	-167.30 S	
236	100,000,000.00			.00	576,389.88	-97.79 S	.00 S -97.79 S
					1.710863		09JUN00 TO 09JUN00
** WB1M **	2	18JUL00		.00	1,968,880.90	95.58 S	
262	200,000,000.00			.00	1,152,779.77	55.87 S	.00 S 55.87 S





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(CONTINUED) AUD - AUSTRALIAN DOLLAR									
					1.706193			09JUN00 TO 09JUN00	
372	** WB1M **	3	21JUL00	.00	2,953,321.35	-501.90 S			
	300,000,000.00			.00	1,729,169.65	-294.16 S	.00 S		-294.16 S
					1.706193			09JUN00 TO 09JUN00	
373	** WB1M **	2	21JUL00	.00	1,968,880.90	-382.40 S			
	200,000,000.00			.00	1,152,779.77	-224.12 S	.00 S		-224.12 S
					1.705029			09JUN00 TO 09JUN00	
395	** WB1M **	1	24JUL00	.00	984,440.45	-215.11 S			
	100,000,000.00			.00	576,389.88	-126.16 S	.00 S		-126.16 S
					1.705029			09JUN00 TO 09JUN00	
396	** WB1M **	1	24JUL00	.00	984,440.45	-167.30 S			
	100,000,000.00			.00	576,389.88	-98.12 S	.00 S		-98.12 S
					1.696640			09JUN00 TO 09JUN00	
425	** WB1M **	3	27JUL00	.00	2,953,321.35	-215.07 S			
	300,000,000.00			.00	1,729,169.65	-126.76 S	.00 S		-126.76 S
					1.701548			09JUN00 TO 09JUN00	
431	** WB1M **	2	28JUL00	.00	1,968,880.90	477.82 S			
	200,000,000.00			.00	1,152,779.77	280.81 S	.00 S		280.81 S
					1.722949			09JUN00 TO 09JUN00	
445	** WB1M **	7	31JUL00	.00	6,891,083.15	2,508.24 S			
	700,000,000.00			.00	4,034,729.19	1,455.78 S	.00 S		1,455.78 S
					1.719986			09JUN00 TO 09JUN00	
460	** WB1M **	3	01AUG00	.00	2,953,369.13	1,122.74 S			
	300,000,000.00			.00	1,729,197.62	652.76 S	.00 S		652.76 S
					1.716738			09JUN00 TO 09JUN00	
475	** WB1M **	5	02AUG00	.00	4,922,321.70	2,507.95 S			
	500,000,000.00			.00	2,882,019.36	1,460.88 S	.00 S		1,460.88 S



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(CONTINUED)							
AUD - AUSTRALIAN DOLLAR							
				1.716738			09JUN00 TO 09JUN00
** WB1M **	10	02AUG00	.00	9,844,643.40	3,344.50 S		
476	1000,000,000.00		.00	5,764,038.71	1,948.17 S	.00 S	1,948.17 S
				1.716738			09JUN00 TO 09JUN00
** WB1M **	4	02AUG00	.00	3,937,857.36	2,101.84 S		
477	400,000,000.00		.00	2,305,615.48	1,224.32 S	.00 S	1,224.32 S
				1.712328			09JUN00 TO 09JUN00
** WB1M **	23	03AUG00	.00	22,642,679.82	12,634.59 S		
501	2300,000,000.00		.00	13,257,289.03	7,378.60 S	.00 S	7,378.60 S
				1.708817			09JUN00 TO 09JUN00
** WB1M **	6	04AUG00	.00	5,906,786.04	2,723.04 S		
526	600,000,000.00		.00	3,458,423.23	1,593.52 S	.00 S	1,593.52 S
				1.708817			09JUN00 TO 09JUN00
** WB1M **	10	04AUG00	.00	9,844,643.40	4,777.10 S		
527	1000,000,000.00		.00	5,764,038.71	2,795.56 S	.00 S	2,795.56 S
				1.704739			09JUN00 TO 09JUN00
** WB1M **	3	08AUG00	.00	2,953,393.02	931.68 S		
560	300,000,000.00		.00	1,729,211.61	546.52 S	.00 S	546.52 S
				1.704739			09JUN00 TO 13JUN00
** WB1M **	13	08AUG00	.00	12,798,203.72	4,825.59 S		
561	1300,000,000.00		.00	7,579,491.00	2,830.69 S	.00 S	2,830.69 S
				1.704739			13JUN00 TO 13JUN00
** WB1M **	5	08AUG00	.00	4,922,441.20	2,030.55 S		
562	500,000,000.00		.00	2,943,619.84	1,191.12 S	.00 S	1,191.12 S
				1.728011			13JUN00 TO 13JUN00
** WB1M **	8	09AUG00	.00	7,875,905.92	2,484.64 S		
589	800,000,000.00		.00	4,709,791.74	1,437.86 S	.00 S	1,437.86 S



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(CONTINUED)									
AUD - AUSTRALIAN DOLLAR									
					1.718213			13JUN00 TO 13JUN00	
607	** WB1M **	2	10AUG00	.00	1,968,976.48	859.96 S			
	200,000,000.00			.00	1,177,447.93	500.50 S		.00 S	500.50 S
					1.724732			13JUN00 TO 13JUN00	
618	** WB1M **	5	11AUG00	.00	4,922,441.20	2,746.80 S			
	500,000,000.00			.00	2,943,619.84	1,592.59 S		.00 S	1,592.59 S
					1.715854			13JUN00 TO 13JUN00	
649	** WB1M **	4	15AUG00	.00	3,937,952.96	2,579.36 S			
	400,000,000.00			.00	2,354,895.87	1,503.25 S		.00 S	1,503.25 S
					1.697792			13JUN00 TO 13JUN00	
678	** WB1M **	7	16AUG00	.00	6,891,417.68	4,847.99 S			
	700,000,000.00			.00	4,121,067.77	2,855.47 S		.00 S	2,855.47 S
					1.684919			13JUN00 TO 13JUN00	
697	** WB1M **	21	17AUG00	.00	20,674,253.04	15,045.03 S			
	2100,000,000.00			.00	12,363,203.32	8,929.23 S		.00 S	8,929.23 S
					1.696065			13JUN00 TO 13JUN00	
727	** WB1M **	6	18AUG00	.00	5,906,929.44	4,871.28 S			
	600,000,000.00			.00	3,532,343.80	2,872.11 S		.00 S	2,872.11 S
					1.696065			13JUN00 TO 13JUN00	
728	** WB1M **	31	18AUG00	.00	30,519,422.24	26,194.74 S			
	3100,000,000.00			.00	18,250,614.50	15,444.41 S		.00 S	15,444.41 S
					1.696065			13JUN00 TO 13JUN00	
729	** WB1M **	14	18AUG00	.00	13,783,169.96	12,368.86 S			
	1400,000,000.00			.00	8,242,335.63	7,292.68 S		.00 S	7,292.68 S
					1.742767			13JUN00 TO 13JUN00	
001	** WB1M **	2	25AUG00	.00	1,969,024.28	1,576.12 S			
	200,000,000.00			.00	1,177,476.52	904.38 S		.00 S	904.38 S



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TICKER LOT	ASSET ID CONTRACTS NOTIONAL PAR	SECURITY TRD DATE STL DATE	DESCRIPTION LOCAL - NOTIONAL BASE - PROCEEDS	CLOSE NOTIONAL COST	EX. RATE FUTURE GN/LS FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS
(CONTINUED)				AUD - AUSTRALIAN DOLLAR			
					1.750393		13JUN00 TO 13JUN00
027	** WB1M ** 200,000,000.00	2 28AUG00	.00 .00	1,969,024.28 1,177,476.52	1,719.28 S 982.22 S	.00 S	982.22 S
					1.743679		13JUN00 TO 13JUN00
090	** WB1M ** 200,000,000.00	2 31AUG00	.00 .00	1,969,024.28 1,177,476.52	1,528.40 S 876.54 S	.00 S	876.54 S
					1.737015		13JUN00 TO 13JUN00
120	** WB1M ** 100,000,000.00	1 01SEP00	.00 .00	984,512.14 588,738.26	644.87 S 371.25 S	.00 S	371.25 S
					1.737015		13JUN00 TO 13JUN00
153	** WB1M ** 100,000,000.00	1 04SEP00	.00 14.40	984,512.14 588,738.26	358.36 S 206.31 S	.00 S	206.31 S
					1.754078		13JUN00 TO 13JUN00
175	** WB1M ** 200,000,000.00	2 05SEP00	.00 14.40	1,969,024.28 1,177,476.52	764.50 S 435.84 S	.00 S	435.84 S
					1.788908		13JUN00 TO 14JUN00
317	** WB1M ** 4100,000,000.00	41 11SEP00	.00 .00	40,364,543.74 24,172,452.47	25,007.00 S 13,978.92 S	.00 S	13,978.92 S
					1.788908		14JUN00 TO 14JUN00
318	** WB1M ** 2800,000,000.00	28 11SEP00	.00 .00	27,567,678.32 16,581,958.51	20,063.12 S 11,215.28 S	.00 S	11,215.28 S
					1.788908		14JUN00 TO 14JUN00
319	** WB1M ** 200,000,000.00	2 11SEP00	.00 .00	1,969,143.78 1,184,439.98	1,504.70 S 841.12 S	.00 S	841.12 S
					1.785714		14JUN00 TO 14JUN00
389	** WB1M ** 100,000,000.00	1 12SEP00	.00 .00	984,583.84 592,227.18	692.70 S 387.91 S	.00 S	387.91 S



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 JANUARY 1, 2000 TO DECEMBER 31, 2000

TICKER LOT	ASSET ID CONTRACTS	SECURITY TRD DATE	DESCRIPTION LOCAL - NOTIONAL	NOTIONAL COST	CLOSE EX. RATE	FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS	NET BASE FUTURE GN/LS
(CONTINUED)									
AUD - AUSTRALIAN DOLLAR									
					1.785714			14JUN00 TO 14JUN00	
390	** WB1M ** 3400,000,000.00	34 12SEP00		.00 33,475,850.56		24,363.38 S			
				.00 20,135,724.11		13,643.49 S	.00 S		13,643.49 S
					1.785714			14JUN00 TO 14JUN00	
391	** WB1M ** 2200,000,000.00	22 12SEP00		.00 21,661,872.45		17,317.65 S			
				.00 13,029,616.27		9,697.89 S	.00 S		9,697.89 S
					1.796299			22JUN00 TO 27JUN00	
429	** WB1M ** 1500,000,000.00	15 13SEP00		.00 14,765,220.87		6,853.77 S			
				.00 8,828,912.95		3,815.49 S	.00 S		3,815.49 S
					1.796299			29JUN00 TO 08SEP00	
430	** WB1M ** 11700,000,000.00	117 13SEP00		.00 115,154,896.86		36,840.69 S			
				.00 66,874,618.08		20,509.21 S	.00 S		20,509.21 S
	99X012985 TOTAL			.00 530,609,509.48		246,462.72 S	.00		.00
				28.80 313,693,471.15		140,820.94 S	.00		140,820.94 S
				.00 .00		.00	.00		.00
				.00 .00		.00	.00		.00
IR	99X014486 AUSTRALIA BBILL 90DAMAR01				1.857010			11SEP00 TO 11SEP00	
095	** WB1M ** 300,000,000.00	3 04OCT00		.00 2,951,124.52		-1,695.08 S			
				.00 1,649,678.61		-912.80 S	.00 S		-912.80 S
					1.881113			11SEP00 TO 11SEP00	
190	** WB1M ** 100,000,000.00	1 12OCT00		.00 983,724.08		-668.58 S			
				.00 549,901.76		-355.42 S	.00 S		-355.42 S
					1.920860			11SEP00 TO 11SEP00	
288	** WB1M ** 200,000,000.00	2 19OCT00		.00 1,967,448.16		-1,480.52 S			
				.00 1,099,803.52		-770.76 S	.00 S		-770.76 S
					1.897533			11SEP00 TO 11SEP00	
331	** WB1M **	6 23OCT00		.00 5,902,344.48		-5,158.56 S			



WILLIAM H. GATES FOUNDATION  
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TICKER LOT	ASSET ID CONTRACTS NOTIONAL PAR	SECURITY TRD DATE STL DATE	DESCRIPTION LOCAL - NOTIONAL BASE - PROCEEDS	CLOSE EX. RATE NOTIONAL COST	FUTURE GN/LS FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS
(CONTINUED) AUD - AUSTRALIAN DOLLAR							
	600,000,000.00			.00	3,299,410.56	-2,718.56 S	.00 S -2,718.56 S
					1.904761		11SEP00 TO 11SEP00
444	** WB1M ** 300,000,000.00	3 30OCT00		.00	2,951,172.24	-2,005.74 S	.00 S -1,053.01 S
				.00	1,649,705.28	-1,053.01 S	
					1.912045		11SEP00 TO 11SEP00
476	** WB1M ** 100,000,000.00	1 31OCT00		.00	983,724.08	-668.58 S	.00 S -349.67 S
				.00	549,901.76	-349.67 S	
					1.921598		11SEP00 TO 11SEP00
519	** WB1M ** 300,000,000.00	3 02NOV00		.00	2,951,172.24	-2,292.48 S	.00 S -1,193.01 S
				.00	1,649,705.28	-1,193.01 S	
					1.904399		11SEP00 TO 11SEP00
555	** WB1M ** 1600,000,000.00	16 03NOV00		.00	15,739,585.28	-11,079.52 S	.00 S -5,817.86 S
				.00	8,798,428.17	-5,817.86 S	
					1.889644		11SEP00 TO 11SEP00
574	** WB1M ** 400,000,000.00	4 06NOV00		.00	3,934,896.32	-2,674.32 S	.00 S -1,415.25 S
				.00	2,199,607.04	-1,415.25 S	
					1.892863		11SEP00 TO 11SEP00
592	** WB1M ** 100,000,000.00	1 07NOV00		.00	983,724.08	-716.37 S	.00 S -378.46 S
				.00	549,901.76	-378.46 S	
					1.899696		11SEP00 TO 11SEP00
646	** WB1M ** 100,000,000.00	1 08NOV00		.00	983,724.08	-811.96 S	.00 S -427.42 S
				.00	549,901.76	-427.42 S	
					1.901502		11SEP00 TO 11SEP00
673	** WB1M ** 300,000,000.00	3 09NOV00		.00	2,951,172.24	-2,507.58 S	.00 S -1,318.74 S
				.00	1,649,705.29	-1,318.74 S	
					1.943256		11SEP00 TO 11SEP00
782	** WB1M ** 100,000,000.00	1 20NOV00		.00	983,724.08	-1,170.60 S	.00 S -602.39 S
				.00	549,901.76	-602.39 S	



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 JANUARY 1, 2000 TO DECEMBER 31, 2000

TICKER LOT	ASSET ID CONTRACTS	SECURITY TRD DATE	DESCRIPTION LOCAL - NOTIONAL	NOTIONAL COST	CLOSE EX. RATE	FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS	NET BASE FUTURE GN/LS
(CONTINUED)									
AUD - AUSTRALIAN DOLLAR									
					1.902587			12SEP00 TO 12SEP00	
** WB1M **	2	27NOV00		.00	1,967,305.00	-2,436.54 S			
069	200,000,000.00			.00	1,101,690.80	-1,280.65 S		.00 S	-1,280.65 S
					1.902587			11SEP00 TO 12SEP00	
** WB1M **	19	27NOV00		.00	18,690,566.64	-22,432.28 S			
070	1900,000,000.00			.00	10,452,945.02	-11,790.41 S		.00 S	-11,790.41 S
					1.908761			12SEP00 TO 12SEP00	
** WB1M **	1	29NOV00		.00	983,652.50	-1,361.79 S			
110	100,000,000.00			.00	550,845.40	-713.44 S		.00 S	-713.44 S
					1.862891			12SEP00 TO 12SEP00	
** WB1M **	7	01DEC00		.00	6,885,567.50	-11,207.63 S			
162	700,000,000.00			.00	3,855,917.80	-6,016.26 S		.00 S	-6,016.26 S
					1.833852			12SEP00 TO 12SEP00	
** WB1M **	13	04DEC00		.00	12,787,554.08	-20,431.37 S			
200	1300,000,000.00			.00	7,161,030.28	-11,141.23 S		.00 S	-11,141.23 S
					1.829491			12SEP00 TO 12SEP00	
** WB1M **	4	07DEC00		.00	3,934,705.44	-8,128.88 S			
338	400,000,000.00			.00	2,203,435.05	-4,443.25 S		.00 S	-4,443.25 S
					1.829491			12SEP00 TO 12SEP00	
** WB1M **	13	07DEC00		.00	12,787,792.68	-26,107.38 S			
340	1300,000,000.00			.00	7,161,163.90	-14,270.29 S		.00 S	-14,270.29 S
					1.830496			12SEP00 TO 12SEP00	
** WB1M **	8	08DEC00		.00	7,869,410.88	-16,641.04 S			
371	800,000,000.00			.00	4,406,870.09	-9,091.00 S		.00 S	-9,091.00 S
					1.848770			12SEP00 TO 12SEP00	
** WB1M **	4	12DEC00		.00	3,934,729.30	-7,817.54 S			
421	400,000,000.00			.00	2,203,448.41	-4,228.51 S		.00 S	-4,228.51 S



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TICKER LOT	ASSET ID CONTRACTS	SECURITY TRD DATE	DESCRIPTION LOCAL - NOTIONAL	NOTIONAL COST	CLOSE EX. RATE FUTURE GN/LS	TRD DTS OF ORIG TRDS	NET BASE FUTURE GN/LS
(CONTINUED)							
AUD - AUSTRALIAN DOLLAR							
					1.848770	12SEP00 TO 14SEP00	
** WB1M **	159	12DEC00	.00	156,413,178.80	-299,248.45 S		
422	15900,000,000.00		.00	86,992,378.68	-161,863.50 S	.00 S	-161,863.50 S
					1.848770	14SEP00 TO 14SEP00	
** WB1M **	20	12DEC00	.00	19,677,297.66	-34,957.34 S		
423	2000,000,000.00		.00	10,826,449.17	-18,908.44 S	.00 S	-18,908.44 S
					1.848770	14SEP00 TO 15SEP00	
** WB1M **	3	12DEC00	.00	2,951,434.76	-5,331.64 S		
424	300,000,000.00		.00	1,622,895.66	-2,883.88 S	.00 S	-2,883.88 S
					1.848770	14SEP00 TO 15SEP00	
** WB1M **	11	12DEC00	.00	10,821,442.17	-20,034.63 S		
425	1100,000,000.00		.00	5,952,973.73	-10,836.73 S	.00 S	-10,836.73 S
					1.852537	15SEP00 TO 18SEP00	
** WB1M **	14	13DEC00	.00	13,772,399.58	-27,520.54 S		
468	1400,000,000.00		.00	7,548,259.01	-14,855.58 S	.00 S	-14,855.58 S
					1.852537	14SEP00 TO 13NOV00	
** WB1M **	117	13DEC00	.00	115,150,683.87	-180,022.14 S		
469	11700,000,000.00		.00	61,657,173.17	-97,175.94 S	.00 S	-97,175.94 S
					1.852537	13NOV00 TO 06DEC00	
** WB1M **	14	13DEC00	.00	13,789,914.05	-10,676.81 S		
470	1400,000,000.00		.00	7,213,744.74	-5,763.33 S	.00 S	-5,763.33 S
99X014486 TOTAL							
			.00	446,685,170.79	-727,285.89 S	.00	.00
			.00	245,656,773.46	-392,575.79 S	.00	-392,575.79 S
			.00	.00	.00	.00	.00
			.00	.00	.00	.00	.00
IR	99X015798	AUSTRALIA BBILL 90 DJUN01			1.904399	27SEP00 TO 03OCT00	
** WB1M **	3	03NOV00	.00	2,952,365.83	-1,170.59 S		
554							





WILLIAM H. GATES FOUNDATION  
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TICKER LOT	ASSET ID CONTRACTS	SECURITY TRD DATE	DESCRIPTION LOCAL - NOTIONAL	NOTIONAL COST	CLOSE EX. RATE	FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS	NET BASE FUTURE GN/LS
	NOTIONAL PAR	STL DATE	BASE - PROCEEDS			FUTURE GN/LS			
(CONTINUED)									
AUD - AUSTRALIAN DOLLAR									
	300,000,000.00		.00	1,613,466.70		-614.67 S	.00 S		-614.67 S
					1.899696			03OCT00 TO 03OCT00	
** WB1M **									
645	100,000,000.00	1 08NOV00	.00	984,249.31		-334.53 S	.00 S		-176.10 S
			.00	531,593.05		-176.10 S			
					1.901502			03OCT00 TO 03OCT00	
** WB1M **									
674	200,000,000.00	2 09NOV00	.00	1,968,498.62		-764.68 S	.00 S		-402.15 S
			.00	1,063,186.11		-402.15 S			
					1.910219			03OCT00 TO 03OCT00	
** WB1M **									
073	100,000,000.00	1 28NOV00	.00	984,249.31		-741.06 S	.00 S		-387.94 S
			.00	531,593.05		-387.94 S			
					1.833852			03OCT00 TO 03OCT00	
** WB1M **									
198	200,000,000.00	2 04DEC00	.00	1,968,498.62		-2,343.72 S	.00 S		-1,278.03 S
			.00	1,063,186.11		-1,278.03 S			
					1.829491			03OCT00 TO 03OCT00	
** WB1M **									
339	300,000,000.00	3 07DEC00	.00	2,952,819.60		-5,168.85 S	.00 S		-2,825.29 S
			.00	1,594,817.87		-2,825.29 S			
					1.842638			03OCT00 TO 10OCT00	
** WB1M **									
578	600,000,000.00	6 15DEC00	.00	5,906,212.62		-11,922.54 S	.00 S		-6,470.36 S
			.00	3,168,681.00		-6,470.36 S			
					1.842638			10OCT00 TO 10OCT00	
** WB1M **									
579	400,000,000.00	4 15DEC00	.00	3,937,857.36		-7,470.12 S	.00 S		-4,054.03 S
			.00	2,098,484.19		-4,054.03 S			
					1.847404			10OCT00 TO 18OCT00	
** WB1M **									
604	900,000,000.00	9 18DEC00	.00	8,860,370.28		-17,048.37 S	.00 S		-9,228.28 S
			.00	4,650,316.08		-9,228.28 S			
					1.841959			18OCT00 TO 30OCT00	
** WB1M **									
633	2500,000,000.00	25 19DEC00	.00	24,612,875.40		-46,620.85 S	.00 S		-25,310.46 S
			.00	12,876,469.76		-25,310.46 S			



TICKER LOT	ASSET ID CONTRACTS	SECURITY TRD DATE	DESCRIPTION LOCAL - NOTIONAL	NOTIONAL COST	CLOSE EX. RATE FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS
(CONTINUED) AUD - AUSTRALIAN DOLLAR							
					1.823154		18OCT00 TO 12DEC00
672	** WB1M **	17	20DEC00	.00	16,747,257.53	-21,199.92 S	
	1700,000,000.00			.00	8,848,739.21	-11,628.17 S	.00 S -11,628.17 S
					1.803751		12DEC00 TO 12DEC00
709	** WB1M **	17	21DEC00	.00	16,759,897.27	-14,271.84 S	
	1700,000,000.00			.00	9,065,428.47	-7,912.31 S	.00 S -7,912.31 S
					1.803751		12DEC00 TO 12DEC00
710	** WB1M **	20	21DEC00	.00	19,717,526.20	-17,750.80 S	
	2000,000,000.00			.00	10,665,209.97	-9,841.04 S	.00 S -9,841.04 S
					1.802776		12DEC00 TO 12DEC00
748	** WB1M **	11	22DEC00	.00	10,844,639.41	-9,234.72 S	
	1100,000,000.00			.00	5,865,865.48	-5,122.50 S	.00 S -5,122.50 S
					1.802776		12DEC00 TO 12DEC00
749	** WB1M **	5	22DEC00	.00	4,929,381.55	-4,317.65 S	
	500,000,000.00			.00	2,666,302.49	-2,395.00 S	.00 S -2,395.00 S
					1.802776		12DEC00 TO 12DEC00
751	** WB1M **	4	22DEC00	.00	3,943,505.24	-3,166.04 S	
	400,000,000.00			.00	2,133,041.99	-1,756.20 S	.00 S -1,756.20 S
					1.791793		12DEC00 TO 12DEC00
775	** WB1M **	2	27DEC00	.00	1,971,752.62	-1,583.02 S	
	200,000,000.00			.00	1,066,521.00	-883.48 S	.00 S -883.48 S
	99X015798 TOTAL			.00	130,041,956.77	-165,109.30 S	.00 .00
				.00	69,502,902.53	-90,286.01 S	.00 -90,286.01 S
				.00	.00	.00	.00 .00
				.00	.00	.00	.00 .00
IR	99X017950 AUSTRALIA BBILL 90DASEP01				1.803751		10OCT00 TO 17OCT00
711	** WB1M **	5	21DEC00	.00	4,922,441.22	-11,858.23 S	



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TICKER LOT	ASSET ID CONTRACTS NOTIONAL PAR	SECURITY TRD DATE STL DATE	DESCRIPTION LOCAL - NOTIONAL BASE - PROCEEDS	CLOSE EX. RATE NOTIONAL COST	FUTURE GN/LS FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS
(CONTINUED)							
AUD - AUSTRALIAN DOLLAR							
	500,000,000.00		.00	2,588,713.32	-6,574.20 S	.00 S	-6,574.20 S
					1.791793		02NOV00 TO 02NOV00
** WB1M **	1	27DEC00	.00	984,559.94	-2,347.98 S		
774	100,000,000.00		.00	512,364.99	-1,310.41 S	.00 S	-1,310.41 S
99X017950 TOTAL							
			.00	5,907,001.16	-14,206.21 S	.00	.00
			.00	3,101,078.31	-7,884.61 S	.00	-7,884.61 S
			.00	.00	.00	.00	.00
			.00	.00	.00	.00	.00
IR	99X020806	AUSTRALIA BBILL 90DADEC01			1.842638		13DEC00 TO 13DEC00
** WB1M **	1	15DEC00	.00	986,187.96	-287.86 S		
580	100,000,000.00		.00	532,344.26	-156.22 S	.00 S	-156.22 S
** WB1M **							
	1	20DEC00	.00	986,187.96	-287.86 S		
673	100,000,000.00		.00	532,344.26	-157.89 S	.00 S	-157.89 S
** WB1M **							
	6	21DEC00	.00	5,917,223.72	-3,359.38 S		
740	600,000,000.00		.00	3,194,117.36	-1,862.44 S	.00 S	-1,862.44 S
** WB1M **							
	1	21DEC00	.00	986,211.95	-575.91 S		
741	100,000,000.00		.00	532,357.21	-319.28 S	.00 S	-319.28 S
** WB1M **							
	1	22DEC00	.00	986,211.95	-647.94 S		
750	100,000,000.00		.00	532,357.21	-359.41 S	.00 S	-359.41 S
99X020806 TOTAL							
			.00	9,862,023.54	-5,158.95 S	.00	.00
			.00	5,323,520.30	-2,855.24 S	.00	-2,855.24 S
			.00	.00	.00	.00	.00
			.00	.00	.00	.00	.00



WILLIAM H. GATES FOUNDATION  
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TICKER	ASSET ID	SECURITY	DESCRIPTION	CLOSE	EX. RATE	TRD DTS	OF ORIG	TRDS
LOT	CONTRACTS	TRD DATE	LOCAL - NOTIONAL	NOTIONAL	FUTURE GN/LS	NET	BASE	FUTURE GN/LS
	NOTIONAL PAR	STL DATE	BASE - PROCEEDS	COST	FUTURE GN/LS	BASE CURR GN/LS		

(CONTINUED)

AUD - AUSTRALIAN DOLLAR

AUD TOTAL

183200,000,000.00	1,832		.00	1803,204,047.06	.00	LT		
			626.76	1049,508,483.58	.00	LT	.00	LT
					-965,645.53	ST		
					-529,956.18	ST	.00	-529,956.18
					.00	S3	.00	S3
					.00	S3	.00	S3
					.00	5Y	.00	5Y
					.00	5Y	.00	5Y

CAD - CANADIAN DOLLAR

BAXY	066995929	CANADA BANKERS ACCEP			1.457800		08MAR00	TO 08MAR00
** WB1M **								
166	1	27MAR00	.00	234,025.00	100.00	S		
	250,000.00		.00	160,236.22	68.60	S	.00	68.60
					1.454900		10MAR00	TO 10MAR00
** WB1M **								
190	2	28MAR00	.00	467,800.00	-450.00	S		
	500,000.00		.00	320,718.53	-309.30	S	.00	-309.30
					1.475500		10MAR00	TO 10MAR00
** WB1M **								
613	1	19APR00	.00	233,900.00	-725.00	S		
	250,000.00		.00	160,359.27	-491.36	S	.00	-491.36
					1.482000		10MAR00	TO 10MAR00
** WB1M **								
764	1	28APR00	.00	233,900.00	-125.00	S		
	250,000.00		.00	160,359.27	-84.35	S	.00	-84.35
					1.477899		10MAR00	TO 10MAR00
** WB1M **								
007	1	01MAY00	.00	233,900.00	-50.00	S		
	250,000.00		.00	160,359.26	-33.83	S	.00	-33.83
					1.485700		10MAR00	TO 10MAR00
** WB1M **								
048	4	02MAY00	.00	935,700.00	-100.00	S		
	1,000,000.00		.00	641,505.62	-67.31	S	.00	-67.31



STATE STREET  
 Serving Institutions. Business Worldwide

WILLIAM H. GATES FOUNDATION  
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TICKER LOT	ASSET ID CONTRACTS	SECURITY TRD DATE	DESCRIPTION LOCAL - NOTIONAL	NOTIONAL COST	CLOSE EX. RATE	FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS	NET BASE FUTURE GN/LS
(CONTINUED)									
CAD - CANADIAN DOLLAR									
					1.497900			10MAR00 TO 10MAR00	
** WB1M **									
134	2	04MAY00		467,850.00		600.00 S			
	500,000.00			320,752.81		400.56 S		.00 S	400.56 S
					1.497900			10MAR00 TO 10MAR00	
** WB1M **									
135	1	04MAY00		233,925.00		275.00 S			
	250,000.00			160,376.41		183.59 S		.00 S	183.59 S
					1.490799			10MAR00 TO 10MAR00	
** WB1M **									
186	1	08MAY00		233,925.00		475.00 S			
	250,000.00			160,376.41		318.62 S		.00 S	318.62 S
					1.489800			10MAR00 TO 10MAR00	
** WB1M **									
411	2	15MAY00		467,850.00		1,250.00 S			
	500,000.00			320,752.81		839.04 S		.00 S	839.04 S
					1.476300			10MAR00 TO 10MAR00	
** WB1M **									
119	1	06JUN00		233,925.00		-400.00 S			
	250,000.00			160,376.40		-270.95 S		.00 S	-270.95 S
					1.475698			10MAR00 TO 15MAR00	
** WB1M **									
316	3	09JUN00		701,900.00		-250.00 S			
	750,000.00			480,372.52		-169.41 S		.00 S	-169.41 S
					1.464499			23MAR00 TO 23MAR00	
** WB1M **									
618	1	19JUN00		234,375.00		-200.00 S			
	250,000.00			159,319.45		-136.57 S		.00 S	-136.57 S
					1.485998			04APR00 TO 04APR00	
** WB1M **									
136	2	06JUL00		468,450.00		-950.00 S			
	500,000.00			322,379.79		-639.30 S		.00 S	-639.30 S
					1.482300			05APR00 TO 05APR00	
** WB1M **									
174	1	07JUL00		234,775.00		-100.00 S			
	250,000.00			161,335.27		-67.46 S		.00 S	-67.46 S



TICKER LOT	ASSET ID CONTRACTS NOTIONAL PAR	SECURITY TRD DATE STL DATE	DESCRIPTION LOCAL - NOTIONAL BASE - PROCEEDS	CLOSE EX. RATE NOTIONAL COST	FUTURE GN/LS FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS
(CONTINUED)							
CAD - CANADIAN DOLLAR							
				1.474300			07APR00 TO 18APR00
301	** WB1M ** 3 750,000.00	19JUL00	.00 .00	703,700.00 479,975.31	125.00 S 84.79 S		.00 S 84.79 S
				1.474300			18APR00 TO 18APR00
303	** WB1M ** 2 500,000.00	19JUL00	.00 .00	469,300.00 316,645.16	300.00 S 203.49 S		.00 S 203.49 S
				1.466699			10MAY00 TO 10MAY00
397	** WB1M ** 1 250,000.00	24JUL00	.00 .00	233,525.00 156,256.25	-1,300.00 S -886.34 S		.00 S -886.34 S
				1.489000			10MAY00 TO 10MAY00
447	** WB1M ** 1 250,000.00	31JUL00	.00 .00	233,525.00 156,256.25	-1,075.00 S -721.96 S		.00 S -721.96 S
				1.481700			10MAY00 TO 10MAY00
481	** WB1M ** 1 250,000.00	02AUG00	.00 .00	233,525.00 156,256.25	-1,225.00 S -826.75 S		.00 S -826.75 S
				1.481700			10MAY00 TO 10MAY00
482	** WB1M ** 2 500,000.00	02AUG00	.00 .00	467,050.00 312,512.49	-2,500.00 S -1,687.25 S		.00 S -1,687.25 S
				1.475500			10MAY00 TO 10MAY00
700	** WB1M ** 1 250,000.00	17AUG00	.00 .00	233,525.00 156,256.25	-1,400.00 S -948.83 S		.00 S -948.83 S
				1.474000			10MAY00 TO 10MAY00
095	** WB1M ** 1 250,000.00	31AUG00	.00 .00	233,525.00 156,256.25	-1,525.00 S -1,034.60 S		.00 S -1,034.60 S
				1.475300			10MAY00 TO 10MAY00
176	** WB1M ** 3 750,000.00	05SEP00	.00 14.40	700,575.00 468,768.74	-5,400.00 S -3,660.27 S		.00 S -3,660.27 S



WILLIAM H. GATES FOUNDATION  
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TICKER LOT	ASSET ID CONTRACTS	SECURITY TRD DATE	DESCRIPTION LOCAL - NOTIONAL	NOTIONAL COST	CLOSE EX. RATE	FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS	NET BASE FUTURE GN/LS
(CONTINUED)									
CAD - CANADIAN DOLLAR									
					1.478600			10MAY00 TO 10MAY00	
** WB1M **	3	08SEP00		700,575.00		-5,175.00 S			
262	750,000.00		1,500.00	468,768.74		-3,499.93 S	.00 S		-3,499.93 S
1.477600									
** WB1M **	10	11SEP00		2,335,175.00		-17,075.00 S		10MAY00 TO 23MAY00	
325	2,500,000.00		.00	1,560,748.60		-11,555.89 S	.00 S		-11,555.89 S
1.481099									
** WB1M **	7	12SEP00		1,634,925.00		-11,650.00 S		25MAY00 TO 30MAY00	
399	1,750,000.00		.00	1,086,754.02		-7,865.78 S	.00 S		-7,865.78 S
1.481099									
** WB1M **	10	12SEP00		2,342,425.00		-10,075.00 S		01JUN00 TO 02JUN00	
400	2,500,000.00		.00	1,575,973.71		-6,802.38 S	.00 S		-6,802.38 S
1.483499									
** WB1M **	17	13SEP00		3,983,900.00		-16,200.00 S		02JUN00 TO 21JUN00	
444	4,250,000.00		.00	2,699,451.16		-10,920.14 S	.00 S		-10,920.14 S
1.487500									
** WB1M **	10	14SEP00		2,343,375.00		-10,375.00 S		26JUN00 TO 04JUL00	
509	2,500,000.00		.00	1,579,436.86		-6,974.80 S	.00 S		-6,974.80 S
1.487500									
** WB1M **	43	14SEP00		10,104,975.00		-17,225.00 S		04JUL00 TO 07SEP00	
510	10,750,000.00		.00	6,811,086.24		-11,579.82 S	.00 S		-11,579.82 S
1.524899									
** WB1M **	6	12DEC00		1,415,600.00		500.00 S		05DEC00 TO 06DEC00	
427	1,500,000.00		.00	920,147.86		327.89 S	.00 S		327.89 S
1.522800									
** WB1M **	28	13DEC00		6,605,925.00		-3,475.00 S		06DEC00 TO 11DEC00	
475	7,000,000.00		.00	4,321,782.70		-2,281.98 S	.00 S		-2,281.98 S



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TICKER LOT	ASSET ID	SECURITY DESCRIPTION	TRD DATE	LOCAL - NOTIONAL	NOTIONAL COST	CLOSE EX. RATE	FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS	NET BASE FUTURE GN/LS
	CONTRACTS		STL DATE	BASE - PROCEEDS			FUTURE GN/LS			
(CONTINUED) CAD - CANADIAN DOLLAR										
066995929 TOTAL										
				.00	40,591,325.00		-105,400.00 S			.00
				1,514.40	27,232,912.88		-71,089.98 S			-71,089.98 S
				.00	.00		.00			.00
				.00	.00		.00			.00
BAXY	134993922	CANADA BANKERS ACCEP				1.499799			12SEP00 TO 12SEP00	
** WB1M **										
082	1		04OCT00	.00	235,000.00		-500.00 S			
	250,000.00			.00	158,665.89		-333.38 S	.00 S		-333.38 S
** WB1M **										
142	2		10OCT00	.00	470,000.00	1.501799	-750.00 S		12SEP00 TO 12SEP00	
	500,000.00			.00	317,331.78		-499.40 S	.00 S		-499.40 S
** WB1M **										
294	2		19OCT00	.00	470,050.00	1.512301	-1,250.00 S		12SEP00 TO 12SEP00	
	500,000.00			.00	317,365.54		-826.56 S	.00 S		-826.56 S
** WB1M **										
354	2		24OCT00	.00	470,050.00	1.512301	-1,200.00 S		12SEP00 TO 12SEP00	
	500,000.00			.00	317,365.54		-793.49 S	.00 S		-793.49 S
** WB1M **										
379	1		25OCT00	.00	235,025.00	1.513000	-675.00 S		12SEP00 TO 12SEP00	
	250,000.00			.00	158,682.77		-446.13 S	.00 S		-446.13 S
** WB1M **										
524	4		02NOV00	.00	940,100.00	1.538999	-800.00 S		12SEP00 TO 12SEP00	
	1,000,000.00			.00	634,731.08		-519.82 S	.00 S		-519.82 S
** WB1M **										
594	1		07NOV00	.00	235,025.00	1.531299	-125.00 S		12SEP00 TO 12SEP00	
	250,000.00			.00	158,682.77		-81.63 S	.00 S		-81.63 S
** WB1M **										
651	2		08NOV00	.00	470,050.00	1.539299	100.00 S		12SEP00 TO 12SEP00	





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TICKER LOT	ASSET ID CONTRACTS	SECURITY TRD DATE	DESCRIPTION LOCAL - NOTIONAL	NOTIONAL COST	CLOSE EX. RATE FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS
(CONTINUED) CAD - CANADIAN DOLLAR							
	500,000.00			.00	317,365.54	64.96 S	.00 S 64.96 S
					1.524899		12SEP00 TO 13SEP00
429	** WB1M ** 20 5,000,000.00	12DEC00		.00	4,701,100.00	-23,900.00 S	.00 S -15,673.17 S
				.00	3,170,210.12	-15,673.17 S	
					1.523300		13SEP00 TO 13SEP00
608	** WB1M ** 1 250,000.00	18DEC00		.00	235,100.00	-1,500.00 S	.00 S -984.70 S
				.00	158,476.68	-984.70 S	
					1.522501		13SEP00 TO 13SEP00
678	** WB1M ** 1 250,000.00	20DEC00		.00	235,100.00	-1,800.00 S	.00 S -1,182.27 S
				.00	158,476.68	-1,182.27 S	
134993922 TOTAL							
				.00	8,696,600.00	-32,400.00 S	.00 .00
				.00	5,867,354.39	-21,275.59 S	.00 -21,275.59 S
				.00	.00	.00	.00 .00
				.00	.00	.00	.00 .00
BAXY	134994987	CANADA BANKERS ACCEP	DEC01				
	** WB1M **				1.517800		12DEC00 TO 12DEC00
584	1 250,000.00	15DEC00		.00	236,200.00	-200.00 S	.00 S -131.77 S
				.00	154,895.47	-131.77 S	
					1.510699		12DEC00 TO 12DEC00
779	** WB1M ** 1 250,000.00	27DEC00		.00	236,200.00	-900.00 S	.00 S -595.75 S
				.00	154,895.47	-595.75 S	
134994987 TOTAL							
				.00	472,400.00	-1,100.00 S	.00 .00
				.00	309,790.94	-727.52 S	.00 -727.52 S
				.00	.00	.00	.00 .00
				.00	.00	.00	.00 .00
BAXY	134994995	CANADA BANKERS ACCEP	JUN01				
	** WB1M **				1.484300		09JUN00 TO 09JUN00
765	1 250,000.00	28JUN00		.00	234,000.00	-175.00 S	.00 S -117.90 S
				.00	158,568.93	-117.90 S	



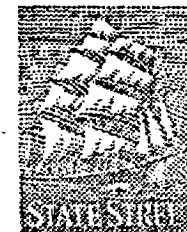
**STATE STREET**  
*Serving Institutional Investors Worldwide*

WILLIAM H. GATES FOUNDATION  
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TICKER LOT	ASSET ID CONTRACTS NOTIONAL PAR	SECURITY TRD DATE STL DATE	DESCRIPTION LOCAL - NOTIONAL BASE - PROCEEDS	CLOSE EX. RATE NOTIONAL COST	FUTURE GN/LS FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS
(CONTINUED)				CAD - CANADIAN DOLLAR			
				1.485998			09JUN00 TO 09JUN00
** WB1M **							
135	2 500,000.00	06JUL00	.00 .00	468,000.00 317,137.86	-1,300.00 S -874.83 S	.00 S	-874.83 S
				1.485998			09JUN00 TO 09JUN00
** WB1M **							
137	1 250,000.00	06JUL00	.00 .00	234,000.00 158,568.93	-600.00 S -403.77 S	.00 S	-403.77 S
				1.474300			09JUN00 TO 09JUN00
** WB1M **							
298	2 500,000.00	19JUL00	.00 .00	468,000.00 317,137.86	-900.00 S -610.46 S	.00 S	-610.46 S
				1.474300			09JUN00 TO 09JUN00
** WB1M **							
299	1 250,000.00	19JUL00	.00 .00	234,000.00 158,568.93	-425.00 S -288.27 S	.00 S	-288.27 S
				1.474300			09JUN00 TO 09JUN00
** WB1M **							
300	1 250,000.00	19JUL00	.00 .00	234,000.00 158,568.93	-400.00 S -271.32 S	.00 S	-271.32 S
				1.477299			09JUN00 TO 09JUN00
** WB1M **							
432	2 500,000.00	28JUL00	.00 .00	468,000.00 317,137.86	-1,250.00 S -846.14 S	.00 S	-846.14 S
				1.481700			09JUN00 TO 09JUN00
** WB1M **							
483	1 250,000.00	02AUG00	.00 .00	234,000.00 158,568.93	-725.00 S -489.30 S	.00 S	-489.30 S
				1.477299			09JUN00 TO 09JUN00
** WB1M **							
681	1 250,000.00	16AUG00	.00 .00	234,000.00 158,568.93	-800.00 S -541.53 S	.00 S	-541.53 S
				1.482700			09JUN00 TO 12JUN00
** WB1M **							
006	9 2,250,000.00	25AUG00	.00 .00	2,106,075.00 1,427,331.97	-8,475.00 S -5,715.92 S	.00 S	-5,715.92 S



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TICKER LOT	ASSET ID CONTRACTS	SECURITY TRD DATE	DESCRIPTION LOCAL - NOTIONAL	NOTIONAL COST	CLOSE EX. RATE	FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS	NET BASE FUTURE GN/LS
	NOTIONAL PAR	STL DATE	BASE - PROCEEDS			FUTURE GN/LS			
(CONTINUED)									
CAD - CANADIAN DOLLAR									
					1.475300			12JUN00 TO 12JUN00	
** WB1M **									
177	2	05SEP00	.00	468,050.00		-2,550.00 S			
	500,000.00		14.40	317,278.93		-1,728.46 S	.00 S		-1,728.46 S
					1.487500			12JUN00 TO 12JUN00	
** WB1M **									
480	3	14SEP00	.00	702,075.00		-3,900.00 S			
	750,000.00		.00	475,918.39		-2,621.85 S	.00 S		-2,621.85 S
					1.487500			12JUN00 TO 12JUN00	
** WB1M **									
481	3	14SEP00	.00	702,075.00		-3,825.00 S			
	750,000.00		.00	475,918.38		-2,571.43 S	.00 S		-2,571.43 S
					1.485299			12JUN00 TO 12JUN00	
** WB1M **									
520	1	15SEP00	.00	234,050.00		-1,350.00 S			
	250,000.00		.00	158,656.41		-908.91 S	.00 S		-908.91 S
					1.495599			12JUN00 TO 12JUN00	
** WB1M **									
757	1	27SEP00	.00	234,050.00		-1,475.00 S			
	250,000.00		.00	158,656.41		-986.23 S	.00 S		-986.23 S
					1.502798			12JUN00 TO 12JUN00	
** WB1M **									
780	3	28SEP00	.00	702,150.00		-4,425.00 S			
	750,000.00		.00	475,969.23		-2,944.51 S	.00 S		-2,944.51 S
					1.502798			12JUN00 TO 12JUN00	
** WB1M **									
781	2	28SEP00	.00	468,100.00		-2,900.00 S			
	500,000.00		.00	317,312.82		-1,929.73 S	.00 S		-1,929.73 S
					1.499799			13JUN00 TO 13JUN00	
** WB1M **									
081	1	04OCT00	.00	234,200.00		-1,375.00 S			
	250,000.00		.00	159,341.48		-916.79 S	.00 S		-916.79 S
					1.501799			13JUN00 TO 13JUN00	
** WB1M **									
141	1	10OCT00	.00	234,200.00		-1,250.00 S			
	250,000.00		.00	159,341.48		-832.34 S	.00 S		-832.34 S



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TICKER LOT	ASSET ID CONTRACTS	SECURITY TRD DATE	DESCRIPTION LOCAL - NOTIONAL	NOTIONAL COST	CLOSE EX. RATE	FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS	NET BASE FUTURE GN/LS
(CONTINUED)									
CAD - CANADIAN DOLLAR									
					1.504100			13JUN00 TO 13JUN00	
** WB1M **	176	1	11OCT00	.00	234,200.00	-1,375.00 S			
		250,000.00		.00	159,341.49	-914.17 S		.00 S	-914.17 S
					1.515500			13JUN00 TO 13JUN00	
** WB1M **	230	1	16OCT00	.00	234,200.00	-1,425.00 S			
		250,000.00		.00	159,341.48	-940.28 S		.00 S	-940.28 S
					1.512301			13JUN00 TO 13JUN00	
** WB1M **	293	2	19OCT00	.00	468,400.00	-3,000.00 S			
		500,000.00		.00	318,682.97	-1,983.73 S		.00 S	-1,983.73 S
					1.512301			13JUN00 TO 13JUN00	
** WB1M **	353	1	24OCT00	.00	234,225.00	-1,425.00 S			
		250,000.00		.00	159,358.49	-942.27 S		.00 S	-942.27 S
					1.513000			13JUN00 TO 13JUN00	
** WB1M **	378	2	25OCT00	.00	468,450.00	-3,000.00 S			
		500,000.00		.00	318,716.99	-1,982.82 S		.00 S	-1,982.82 S
					1.518499			13JUN00 TO 13JUN00	
** WB1M **	402	8	26OCT00	.00	1,873,975.00	-10,225.00 S			
		2,000,000.00		.00	1,274,987.00	-6,733.62 S		.00 S	-6,733.62 S
					1.527099			13JUN00 TO 15JUN00	
** WB1M **	427	11	27OCT00	.00	2,576,800.00	-12,600.00 S			
		2,750,000.00		.00	1,751,546.16	-8,250.93 S		.00 S	-8,250.93 S
					1.527900			15JUN00 TO 04JUL00	
** WB1M **	448	4	30OCT00	.00	937,300.00	-4,100.00 S			
		1,000,000.00		.00	633,697.96	-2,683.42 S		.00 S	-2,683.42 S
					1.526500			04JUL00 TO 03AUG00	
** WB1M **	498	7	01NOV00	.00	1,643,150.00	-4,475.00 S			
		1,750,000.00		.00	1,106,474.40	-2,931.55 S		.00 S	-2,931.55 S



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TICKER LOT	ASSET ID CONTRACTS NOTIONAL PAR	SECURITY TRD DATE STL DATE	DESCRIPTION LOCAL - NOTIONAL BASE - PROCEEDS	CLOSE EX. RATE NOTIONAL COST	FUTURE GN/LS FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS
(CONTINUED)							
CAD - CANADIAN DOLLAR							
				1.538999			15AUG00 TO 24AUG00
** WB1M **							
527	2	02NOV00	.00	469,800.00	-700.00 S		
	500,000.00		.00	316,076.59	-454.84 S	.00 S	-454.84 S
				1.534099			11SEP00 TO 11SEP00
** WB1M **							
556	1	03NOV00	.00	235,150.00	-50.00 S		
	250,000.00		.00	159,143.17	-32.59 S	.00 S	-32.59 S
				1.539299			11SEP00 TO 11SEP00
** WB1M **							
650	3	08NOV00	.00	705,450.00	450.00 S		
	750,000.00		.00	477,429.51	292.34 S	.00 S	292.34 S
				1.539799			11SEP00 TO 11SEP00
** WB1M **							
678	3	09NOV00	.00	705,450.00	300.00 S		
	750,000.00		.00	477,429.51	194.83 S	.00 S	194.83 S
				1.544101			11SEP00 TO 11SEP00
** WB1M **							
723	8	14NOV00	.00	1,881,250.00	1,050.00 S		
	2,000,000.00		.00	1,273,179.21	680.00 S	.00 S	680.00 S
				1.557800			11SEP00 TO 11SEP00
** WB1M **							
756	3	16NOV00	.00	705,600.00	375.00 S		
	750,000.00		.00	477,531.03	240.72 S	.00 S	240.72 S
				1.538000			12SEP00 TO 12SEP00
** WB1M **							
078	1	28NOV00	.00	235,125.00	-375.00 S		
	250,000.00		.00	158,750.29	-243.82 S	.00 S	-243.82 S
				1.537000			12SEP00 TO 12SEP00
** WB1M **							
153	3	30NOV00	.00	705,375.00	-2,250.00 S		
	750,000.00		.00	476,250.86	-1,463.89 S	.00 S	-1,463.89 S
				1.534700			12SEP00 TO 12SEP00
** WB1M **							
165	1	01DEC00	.00	235,125.00	-775.00 S		
	250,000.00		.00	158,750.29	-504.98 S	.00 S	-504.98 S



WILLIAM H. GATES FOUNDATION  
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 SUMMARY REALIZED GAIN/LOSS REPORT  
 JANUARY 1, 2000 TO DECEMBER 31, 2000

TICKER LOT	ASSET ID CONTRACTS	SECURITY TRD DATE	DESCRIPTION LOCAL - NOTIONAL BASE - PROCEEDS	CLOSE NOTIONAL COST	EX. RATE FUTURE GN/LS FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS
(CONTINUED) CAD - CANADIAN DOLLAR							
					1.528399		12SEP00 TO 12SEP00
** WB1M **							
343	1	07DEC00	.00	235,125.00	-1,075.00 S		
	250,000.00		.00	158,750.28	-703.35 S	.00 S	-703.35 S
					1.524899		12SEP00 TO 12SEP00
** WB1M **							
428	4	12DEC00	.00	940,500.00	-4,100.00 S		
	1,000,000.00		.00	635,001.14	-2,688.70 S	.00 S	-2,688.70 S
					1.522800		12SEP00 TO 12SEP00
** WB1M **							
479	1	13DEC00	.00	235,125.00	-1,275.00 S		
	250,000.00		.00	158,750.29	-837.27 S	.00 S	-837.27 S
134994995 TOTAL							
			.00	24,852,800.00	-88,150.00 S	.00	.00
			14.40	16,837,741.77	-58,484.03 S	.00	-58,484.03 S
			.00	.00	.00	.00	.00
			.00	.00	.00	.00	.00
BAXY	134996925	CANADA BANKERS ACCEP					
** WB1M **		JUN00			1.449999		08DEC99 TO 09DEC99
624	4	04JAN00	.00	941,200.00	400.00 S		
	1,000,000.00		.00	636,441.51	275.86 S	.00 S	275.86 S
					1.449999		09DEC99 TO 09DEC99
** WB1M **							
625	2	04JAN00	.00	470,550.00	100.00 S		
	500,000.00		.00	318,865.85	68.97 S	.00 S	68.97 S
					1.449999		09DEC99 TO 15DEC99
** WB1M **							
626	18	04JAN00	.00	4,237,100.00	2,600.00 S		
	4,500,000.00		.00	2,865,379.04	1,793.10 S	.00 S	1,793.10 S
					1.446200		12JAN00 TO 12JAN00
** WB1M **							
181	2	20JAN00	.00	470,150.00	150.00 S		
	500,000.00		.00	322,927.42	103.72 S	.00 S	103.72 S
					1.440600		12JAN00 TO 12JAN00
** WB1M **							
621	1	03FEB00	.00	235,075.00	-25.00 S		



WILLIAM H. GATES FOUNDATION  
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 JANUARY 1, 2000 TO DECEMBER 31, 2000

TICKER LOT	ASSET ID	SECURITY DESCRIPTION	TRD DATE	LOCAL - NOTIONAL	NOTIONAL COST	CLOSE EX. RATE	FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS
	CONTRACTS		STL DATE	BASE - PROCEEDS			FUTURE GN/LS		NET BASE FUTURE GN/LS
(CONTINUED)									
CAD - CANADIAN DOLLAR									
				250,000.00	51.66	161,463.71	-17.35 S	.00 S	-17.35 S
						1.440600			12JAN00 TO 13JAN00
622	** WB1M **		03FEB00	.00	470,175.00		25.00 S		
		2		500,000.00	51.66	323,568.04	17.35 S	.00 S	17.35 S
						1.452000			13JAN00 TO 13JAN00
672	** WB1M **		07FEB00	.00	235,075.00		100.00 S		
		1		250,000.00	.00	162,087.15	68.87 S	.00 S	68.87 S
						1.451399			13JAN00 TO 13JAN00
751	** WB1M **		11FEB00	.00	235,100.00		-175.00 S		
		1		250,000.00	.00	162,104.39	-120.57 S	.00 S	-120.57 S
						1.453501			13JAN00 TO 13JAN00
770	** WB1M **		14FEB00	.00	705,300.00		-825.00 S		
		3		750,000.00	.00	486,313.17	-567.60 S	.00 S	-567.60 S
						1.453501			13JAN00 TO 13JAN00
771	** WB1M **		14FEB00	.00	470,200.00		-650.00 S		
		2		500,000.00	.00	324,208.78	-447.20 S	.00 S	-447.20 S
						1.453501			13JAN00 TO 13JAN00
772	** WB1M **		14FEB00	.00	235,100.00		-250.00 S		
		1		250,000.00	.00	162,104.39	-172.00 S	.00 S	-172.00 S
						1.452700			13JAN00 TO 13JAN00
041	** WB1M **		16FEB00	.00	470,200.00		-450.00 S		
		2		500,000.00	.00	324,208.78	-309.77 S	.00 S	-309.77 S
						1.454300			13JAN00 TO 13JAN00
059	** WB1M **		17FEB00	.00	235,100.00		-300.00 S		
		1		250,000.00	64.70	162,104.39	-206.28 S	.00 S	-206.28 S
						1.450099			13JAN00 TO 13JAN00
076	** WB1M **		18FEB00	.00	1,880,800.00		-800.00 S		
		8		2,000,000.00	64.70	1,296,835.14	-551.69 S	.00 S	-551.69 S



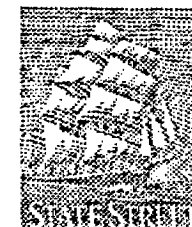
TICKER LOT	ASSET ID CONTRACTS	SECURITY TRD DATE	DESCRIPTION LOCAL - NOTIONAL	NOTIONAL COST	CLOSE EX. RATE	FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS	NET BASE FUTURE GN/LS
(CONTINUED)									
CAD - CANADIAN DOLLAR									
077	** WB1M ** 1,000,000.00	4 18FEB00		.00 64.70	940,400.00 648,417.57	1.450099	-300.00 S -206.88 S	13JAN00 TO 13JAN00	.00 S -206.88 S
199	** WB1M ** 1,500,000.00	6 25FEB00		.00 43.20	1,410,800.00 972,719.53	1.452000	-4,450.00 S -3,064.74 S	13JAN00 TO 14JAN00	.00 S -3,064.74 S
200	** WB1M ** 500,000.00	2 25FEB00		.00 43.20	470,000.00 324,294.50	1.452000	-1,800.00 S -1,239.67 S	18JAN00 TO 18JAN00	.00 S -1,239.67 S
241	** WB1M ** 3,750,000.00	15 28FEB00		.00 .00	3,525,625.00 2,437,430.21	1.451300	-13,625.00 S -9,388.13 S	19JAN00 TO 24JAN00	.00 S -9,388.13 S
242	** WB1M ** 4,250,000.00	17 28FEB00		.00 .00	4,000,425.00 2,778,180.85	1.451300	-11,150.00 S -7,682.76 S	24JAN00 TO 26JAN00	.00 S -7,682.76 S
243	** WB1M ** 2,000,000.00	8 28FEB00		.00 .00	1,883,750.00 1,309,705.45	1.451300	-4,250.00 S -2,928.41 S	26JAN00 TO 26JAN00	.00 S -2,928.41 S
272	** WB1M ** 2,250,000.00	9 29FEB00		.00 115.20	2,117,800.00 1,468,544.64	1.446500	-4,400.00 S -3,041.83 S	26JAN00 TO 31JAN00	.00 S -3,041.83 S
277	** WB1M ** 1,500,000.00	6 29FEB00		.00 115.20	1,410,000.00 972,547.94	1.446500	-4,650.00 S -3,214.66 S	31JAN00 TO 31JAN00	.00 S -3,214.66 S
278	** WB1M ** 750,000.00	3 29FEB00		.00 115.20	705,000.00 486,273.97	1.446500	-2,250.00 S -1,555.48 S	31JAN00 TO 31JAN00	.00 S -1,555.48 S





WILLIAM H. GATES FOUNDATION  
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 JANUARY 1, 2000 TO DECEMBER 31, 2000

TICKER LOT	ASSET ID CONTRACTS	SECURITY TRD DATE	DESCRIPTION LOCAL - NOTIONAL	NOTIONAL COST	CLOSE EX. RATE FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS	NET BASE FUTURE GN/LS
(CONTINUED) CAD - CANADIAN DOLLAR								
					1.446500		31JAN00 TO 31JAN00	
** WB1M **	2	29FEB00	.00	470,000.00	-1,450.00 S			
279	500,000.00		115.20	324,182.64	-1,002.42 S	.00 S		-1,002.42 S
					1.449500		31JAN00 TO 31JAN00	
** WB1M **	1	01MAR00	.00	235,000.00	-775.00 S			
320	250,000.00		.00	162,091.32	-534.67 S	.00 S		-534.67 S
					1.449500		31JAN00 TO 31JAN00	
** WB1M **	8	01MAR00	.00	1,880,000.00	-6,400.00 S			
321	2,000,000.00		.00	1,296,730.58	-4,415.32 S	.00 S		-4,415.32 S
					1.449500		31JAN00 TO 31JAN00	
** WB1M **	8	01MAR00	.00	1,880,200.00	-6,400.00 S			
322	2,000,000.00		.00	1,296,868.54	-4,415.32 S	.00 S		-4,415.32 S
					1.451500		31JAN00 TO 31JAN00	
** WB1M **	3	03MAR00	.00	705,075.00	-2,700.00 S			
388	750,000.00		.00	486,325.70	-1,860.14 S	.00 S		-1,860.14 S
					1.460500		31JAN00 TO 31JAN00	
** WB1M **	1	08MAR00	.00	235,025.00	-725.00 S			
521	250,000.00		.00	162,108.57	-496.41 S	.00 S		-496.41 S
					1.460500		31JAN00 TO 01FEB00	
** WB1M **	20	08MAR00	.00	4,699,250.00	-16,250.00 S			
522	5,000,000.00		.00	3,246,840.93	-11,126.32 S	.00 S		-11,126.32 S
					1.460500		01FEB00 TO 01FEB00	
** WB1M **	10	08MAR00	.00	2,349,750.00	-8,750.00 S			
523	2,500,000.00		.00	1,623,652.45	-5,991.10 S	.00 S		-5,991.10 S
					1.460500		01FEB00 TO 01FEB00	
** WB1M **	18	08MAR00	.00	4,229,875.00	-15,875.00 S			
524	4,500,000.00		.00	2,922,798.99	-10,869.57 S	.00 S		-10,869.57 S



WILLIAM H. GATES FOUNDATION  
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 JANUARY 1, 2000 TO DECEMBER 31, 2000

TICKER LOT	ASSET ID CONTRACTS	SECURITY TRD DATE	DESCRIPTION LOCAL - NOTIONAL	NOTIONAL COST	CLOSE EX. RATE	FUTURE GN/LS	BASE CURR GN/LS	TRD DT'S OF ORIG TRDS	NET BASE FUTURE GN/LS
	NOTIONAL PAR	STL DATE	BASE - PROCEEDS			FUTURE GN/LS			
(CONTINUED) CAD - CANADIAN DOLLAR									
627	** WB1M ** 3,000,000.00	12 10MAR00	.00 .00	2,818,900.00 1,948,054.60	1.458599	-9,500.00 S -6,513.10 S		01FEB00 TO 02FEB00	
628	** WB1M ** 3,500,000.00	14 10MAR00	.00 .00	3,293,625.00 2,264,399.18	1.458599	-6,525.00 S -4,473.46 S		02FEB00 TO 15FEB00	-6,513.10 S -4,473.46 S
629	** WB1M ** 500,000.00	2 10MAR00	.00 .00	470,700.00 322,972.22	1.458599	-800.00 S -548.47 S		15FEB00 TO 15FEB00	-548.47 S
630	** WB1M ** 500,000.00	2 10MAR00	.00 .00	470,025.00 324,782.31	1.458599	-1,325.00 S -908.40 S		01FEB00 TO 01FEB00	-908.40 S
661	** WB1M ** 750,000.00	3 13MAR00	.00 .00	706,075.00 484,475.47	1.459800	-1,100.00 S -753.53 S		15FEB00 TO 15FEB00	-753.53 S
662	** WB1M ** 500,000.00	2 13MAR00	.00 .00	471,000.00 321,282.40	1.459800	-500.00 S -342.51 S		22FEB00 TO 22FEB00	-342.51 S
663	** WB1M ** 1,750,000.00	7 13MAR00	.00 .00	1,648,625.00 1,125,078.47	1.459800	-1,800.00 S -1,233.04 S		22FEB00 TO 23FEB00	-1,233.04 S
664	** WB1M ** 1,250,000.00	5 13MAR00	.00 .00	1,177,400.00 804,399.68	1.459800	-1,600.00 S -1,096.04 S		23FEB00 TO 23FEB00	-1,096.04 S
665	** WB1M ** 4,000,000.00	16 13MAR00	.00 .00	3,771,925.00 2,592,158.78	1.459800	-1,675.00 S -1,147.41 S		23FEB00 TO 06MAR00	-1,147.41 S



WILLIAM H. GATES FOUNDATION  
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 JANUARY 1, 2000 TO DECEMBER 31, 2000

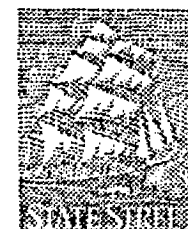
TICKER LOT	ASSET ID CONTRACTS	SECURITY TRD DATE	DESCRIPTION LOCAL - NOTIONAL	NOTIONAL COST	CLOSE EX. RATE	FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS	NET BASE FUTURE GN/LS
	NOTIONAL PAR	STL DATE	BASE - PROCEEDS			FUTURE GN/LS			

(CONTINUED)

CAD - CANADIAN DOLLAR

134996925 TOTAL

			.00	59,267,375.00		-131,125.00 S			.00
			844.62	40,815,929.25		-90,114.38 S			.00
			.00	.00		.00			-90,114.38 S
			.00	.00		.00			.00
			.00	.00		.00			.00
BAXY	134997980	CANADA BANKERS ACCEP			1.449800			19JAN00 TO 26JAN00	
** WB1M **									
572	8	31JAN00	.00	1,874,850.00		1,850.00 S			
	2,000,000.00		.00	1,300,211.93		1,276.05 S	.00 S		1,276.05 S
					1.447000			26JAN00 TO 26JAN00	
** WB1M **									
600	1	02FEB00	.00	234,600.00		475.00 S			
	250,000.00		.00	163,109.17		328.27 S	.00 S		328.27 S
					1.451399			26JAN00 TO 26JAN00	
** WB1M **									
750	1	11FEB00	.00	234,600.00		225.00 S			
	250,000.00		.00	163,109.17		155.02 S	.00 S		155.02 S
					1.466000			26JAN00 TO 26JAN00	
** WB1M **									
119	1	22FEB00	.00	234,600.00		-50.00 S			
	250,000.00		.00	163,109.17		-34.11 S	.00 S		-34.11 S
					1.463700			08FEB00 TO 08FEB00	
** WB1M **									
151	1	23FEB00	.00	234,250.00		-375.00 S			
	250,000.00		.00	161,976.14		-256.20 S	.00 S		-256.20 S
					1.449500			08FEB00 TO 08FEB00	
** WB1M **									
323	1	01MAR00	.00	234,250.00		-750.00 S			
	250,000.00		.00	161,976.15		-517.42 S	.00 S		-517.42 S
					1.452500			08FEB00 TO 08FEB00	
** WB1M **									
353	2	02MAR00	.00	468,500.00		-1,350.00 S			
	500,000.00		720.00	323,952.29		-929.43 S	.00 S		-929.43 S
					1.454900			08FEB00 TO 15FEB00	
** WB1M **									
191	6	28MAR00	.00	1,406,150.00		-2,350.00 S			



STATE STREET  
 Serving Institutional Investors Worldwide

TICKER LOT	ASSET ID CONTRACTS NOTIONAL PAR	SECURITY TRD DATE STL DATE	DESCRIPTION LOCAL - NOTIONAL - PROCEEDS	CLOSE EX. RATE NOTIONAL COST	FUTURE GN/LS FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS
(CONTINUED)				CAD - CANADIAN DOLLAR			
	1,500,000.00		.00	966,977.39	-1,615.23 S	.00 S	-1,615.23 S
					1.454900		15FEB00 TO 29FEB00
193	** WB1M ** 7 28MAR00 1,750,000.00		.00 .00	1,642,450.00 1,130,616.30	-975.00 S -670.15 S	.00 S	-670.15 S
					1.454890		29FEB00 TO 29FEB00
214	** WB1M ** 1 29MAR00 250,000.00		.00 .00	234,925.00 162,409.26	200.00 S 137.47 S	.00 S	137.47 S
					1.458100		29FEB00 TO 29FEB00
246	** WB1M ** 1 30MAR00 250,000.00		.00 172.80	234,975.00 162,443.83	275.00 S 188.60 S	.00 S	188.60 S
					1.458100		29FEB00 TO 03MAR00
247	** WB1M ** 3 30MAR00 750,000.00		.00 172.80	705,050.00 486,857.98	875.00 S 600.10 S	.00 S	600.10 S
					1.458100		06MAR00 TO 06MAR00
248	** WB1M ** 2 30MAR00 500,000.00		.00 172.80	470,000.00 323,179.52	500.00 S 342.91 S	.00 S	342.91 S
					1.458100		07MAR00 TO 07MAR00
250	** WB1M ** 2 30MAR00 500,000.00		.00 172.80	469,800.00 323,264.21	250.00 S 171.46 S	.00 S	171.46 S
					1.453099		08MAR00 TO 08MAR00
317	** WB1M ** 2 04APR00 500,000.00		.00 .00	469,900.00 321,739.12	300.00 S 206.46 S	.00 S	206.46 S
					1.455199		08MAR00 TO 08MAR00
360	** WB1M ** 2 05APR00 500,000.00		.00 .00	469,900.00 321,739.12	-750.00 S -515.39 S	.00 S	-515.39 S
					1.455199		08MAR00 TO 08MAR00
361	** WB1M ** 2 05APR00 500,000.00		.00 .00	469,900.00 321,739.12	-800.00 S -549.75 S	.00 S	-549.75 S



WILLIAM H. GATES FOUNDATION  
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TICKER LOT	ASSET ID CONTRACTS	SECURITY TRD DATE	DESCRIPTION LOCAL - NOTIONAL	NOTIONAL COST	CLOSE EX. RATE	FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS	NET BASE FUTURE GN/LS
	NOTIONAL PAR	STL DATE	BASE - PROCEEDS			FUTURE GN/LS			
(CONTINUED) CAD - CANADIAN DOLLAR									
					1.451100			08MAR00 TO 08MAR00	
390	** WB1M ** 1,000,000.00	4 06APR00	.00 122.40	939,800.00 643,478.24		-800.00 S -551.31 S		.00 S	-551.31 S
					1.451100			08MAR00 TO 08MAR00	
391	** WB1M ** 250,000.00	1 06APR00	.00 122.40	234,950.00 160,869.56		-175.00 S -120.60 S		.00 S	-120.60 S
					1.451100			08MAR00 TO 08MAR00	
392	** WB1M ** 250,000.00	1 06APR00	.00 122.40	234,950.00 160,869.56		-125.00 S -86.14 S		.00 S	-86.14 S
					1.457800			08MAR00 TO 08MAR00	
411	** WB1M ** 1,250,000.00	5 07APR00	.00 .00	1,174,750.00 804,347.80		-750.00 S -514.47 S		.00 S	-514.47 S
					1.457800			08MAR00 TO 08MAR00	
412	** WB1M ** 250,000.00	1 07APR00	.00 .00	234,950.00 160,869.56		-175.00 S -120.04 S		.00 S	-120.04 S
					1.458699			08MAR00 TO 08MAR00	
421	** WB1M ** 500,000.00	2 10APR00	.00 .00	469,900.00 321,739.12		-250.00 S -171.39 S		.00 S	-171.39 S
					1.458699			08MAR00 TO 08MAR00	
422	** WB1M ** 500,000.00	2 10APR00	.00 .00	469,900.00 321,739.12		-300.00 S -205.66 S		.00 S	-205.66 S
					1.464300			08MAR00 TO 08MAR00	
429	** WB1M ** 750,000.00	3 11APR00	.00 .00	704,850.00 482,608.68		-900.00 S -614.63 S		.00 S	-614.63 S
					1.464300			08MAR00 TO 08MAR00	
430	** WB1M ** 250,000.00	1 11APR00	.00 .00	234,950.00 160,869.56		-325.00 S -221.95 S		.00 S	-221.95 S



WILLIAM H. GATES FOUNDATION  
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 SUMMARY REALIZED GAIN/LOSS REPORT  
 JANUARY 1, 2000 TO DECEMBER 31, 2000

TICKER LOT	ASSET ID	SECURITY DESCRIPTION	CONTRACTS	TRD DATE	LOCAL - NOTIONAL	NOTIONAL COST	CLOSE EX. RATE	FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS	NET BASE FUTURE GN/LS
			PAR	STL DATE	BASE - PROCEEDS						
(CONTINUED)											
CAD - CANADIAN DOLLAR											
							1.462300			08MAR00 TO 08MAR00	
448	** WB1M **		2	12APR00	.00	469,975.00		-225.00 S			
			500,000.00		.00	321,790.47		-153.87 S		.00 S	-153.87 S
							1.462300			08MAR00 TO 08MAR00	
449	** WB1M **		3	12APR00	.00	705,075.00		-450.00 S			
			750,000.00		.00	482,762.74		-307.73 S		.00 S	-307.73 S
							1.462300			08MAR00 TO 08MAR00	
461	** WB1M **		1	12APR00	.00	235,025.00		-125.00 S			
			250,000.00		.00	160,920.91		-85.48 S		.00 S	-85.48 S
							1.464199			08MAR00 TO 08MAR00	
498	** WB1M **		1	13APR00	.00	235,025.00		-50.00 S			
			250,000.00		.00	160,920.91		-34.15 S		.00 S	-34.15 S
							1.464199			08MAR00 TO 08MAR00	
499	** WB1M **		1	13APR00	.00	235,025.00		-75.00 S			
			250,000.00		.00	160,920.91		-51.22 S		.00 S	-51.22 S
							1.464199			08MAR00 TO 08MAR00	
500	** WB1M **		1	13APR00	.00	235,025.00		-100.00 S			
			250,000.00		.00	160,920.91		-68.30 S		.00 S	-68.30 S
							1.464199			08MAR00 TO 08MAR00	
501	** WB1M **		2	13APR00	.00	470,050.00		-250.00 S			
			500,000.00		.00	321,841.83		-170.74 S		.00 S	-170.74 S
							1.475500			08MAR00 TO 08MAR00	
610	** WB1M **		1	19APR00	.00	235,050.00		-25.00 S			
			250,000.00		.00	160,938.03		-16.94 S		.00 S	-16.94 S
							1.485700			08MAR00 TO 08MAR00	
050	** WB1M **		3	02MAY00	.00	705,150.00		2,025.00 S			
			750,000.00		.00	482,814.09		1,362.99 S		.00 S	1,362.99 S



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TICKER LOT	ASSET ID CONTRACTS NOTIONAL PAR	SECURITY TRD DATE STL DATE	DESCRIPTION LOCAL - NOTIONAL - PROCEEDS	CLOSE EX. RATE NOTIONAL COST	FUTURE GN/LS FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS
(CONTINUED) CAD - CANADIAN DOLLAR							
					1.485700		10MAR00 TO 10MAR00
051	5	02MAY00	.00	1,174,325.00	2,325.00 S		
	1,250,000.00		.00	805,104.30	1,564.91 S	.00 S	1,564.91 S
					1.490799		10MAR00 TO 10MAR00
185	1	08MAY00	.00	234,875.00	775.00 S		
	250,000.00		.00	161,027.71	519.86 S	.00 S	519.86 S
					1.485700		10MAR00 TO 10MAR00
350	1	12MAY00	.00	234,875.00	925.00 S		
	250,000.00		.00	161,027.72	622.60 S	.00 S	622.60 S
					1.485700		10MAR00 TO 10MAR00
351	1	12MAY00	.00	234,875.00	900.00 S		
	250,000.00		.00	161,027.71	605.77 S	.00 S	605.77 S
					1.485299		10MAR00 TO 10MAR00
464	1	16MAY00	.00	234,900.00	825.00 S		
	250,000.00		.00	161,044.86	555.44 S	.00 S	555.44 S
					1.502900		10MAR00 TO 10MAR00
657	1	26MAY00	.00	234,900.00	775.00 S		
	250,000.00		.00	161,044.85	515.67 S	.00 S	515.67 S
					1.500300		13MAR00 TO 13MAR00
694	1	30MAY00	.00	234,900.00	850.00 S		
	250,000.00		.00	160,912.37	566.55 S	.00 S	566.55 S
					1.495300		13MAR00 TO 13MAR00
726	7	31MAY00	.00	1,644,300.00	4,900.00 S		
	1,750,000.00		.00	1,126,386.61	3,276.93 S	.00 S	3,276.93 S
					1.490799		13MAR00 TO 13MAR00
759	14	01JUN00	.00	3,289,300.00	7,350.00 S		
	3,500,000.00		.00	2,253,252.74	4,930.24 S	.00 S	4,930.24 S



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TICKER LOT	ASSET ID CONTRACTS	SECURITY TRD DATE	DESCRIPTION LOCAL - NOTIONAL	NOTIONAL COST	CLOSE EX. RATE	FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS	NET BASE FUTURE GN/LS
	NOTIONAL PAR	STL DATE	BASE - PROCEEDS			FUTURE GN/LS			

(CONTINUED)

CAD - CANADIAN DOLLAR

					1.479699			13MAR00 TO 13MAR00	
** WB1M **									
791	3	02JUN00	.00	705,000.00		750.00 S			
	750,000.00		.00	482,942.63		506.86 S		.00 S	506.86 S
					1.479699			13MAR00 TO 13MAR00	
** WB1M **									
792	2	02JUN00	.00	470,000.00		450.00 S			
	500,000.00		.00	321,961.75		304.12 S		.00 S	304.12 S
					1.474499			13MAR00 TO 13MAR00	
** WB1M **									
059	2	05JUN00	.00	470,150.00		750.00 S			
	500,000.00		.00	322,064.50		508.65 S		.00 S	508.65 S
					1.474499			13MAR00 TO 15MAR00	
** WB1M **									
062	15	05JUN00	.00	3,525,900.00		5,025.00 S			
	3,750,000.00		.00	2,414,616.65		3,407.93 S		.00 S	3,407.93 S
					1.476300			16MAR00 TO 16MAR00	
** WB1M **									
120	11	06JUN00	.00	2,582,725.00		1,575.00 S			
	2,750,000.00		.00	1,754,331.45		1,066.85 S		.00 S	1,066.85 S
					1.478299			16MAR00 TO 16MAR00	
** WB1M **									
222	9	07JUN00	.00	2,113,200.00		1,575.00 S			
	2,250,000.00		.00	1,435,403.78		1,065.41 S		.00 S	1,065.41 S
					1.478299			16MAR00 TO 16MAR00	
** WB1M **									
223	10	07JUN00	.00	2,348,000.00		1,500.00 S			
	2,500,000.00		.00	1,594,893.09		1,014.68 S		.00 S	1,014.68 S
					1.477399			16MAR00 TO 21MAR00	
** WB1M **									
252	14	08JUN00	.00	3,287,350.00		4,350.00 S			
	3,500,000.00		.00	2,232,596.28		2,944.37 S		.00 S	2,944.37 S
					1.475698			21MAR00 TO 22MAR00	
** WB1M **									
315	3	09JUN00	.00	704,800.00		1,450.00 S			
	750,000.00		.00	479,934.90		982.58 S		.00 S	982.58 S



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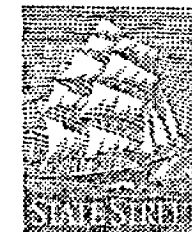


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TICKER LOT	ASSET ID CONTRACTS NOTIONAL PAR	SECURITY TRD DATE STL DATE	DESCRIPTION LOCAL - NOTIONAL BASE - PROCEEDS	CLOSE NOTIONAL COST	EX. RATE FUTURE GN/LS FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS
(CONTINUED)				CAD - CANADIAN DOLLAR			
					1.475698		22MAR00 TO 23MAR00
318	** WB1M ** 8 2,000,000.00	09JUN00	.00 .00	1,880,450.00 1,278,499.56	4,450.00 S 3,015.52 S	.00 S	3,015.52 S
					1.475698		23MAR00 TO 28APR00
319	** WB1M ** 32 8,000,000.00	09JUN00	.00 .00	7,512,275.00 5,117,121.72	9,075.00 S 6,149.62 S	.00 S	6,149.62 S
					1.475200		28APR00 TO 01MAY00
396	** WB1M ** 10 2,500,000.00	12JUN00	.00 .00	2,344,200.00 1,585,292.07	-1,800.00 S -1,220.17 S	.00 S	-1,220.17 S
					1.475200		01MAY00 TO 10MAY00
400	** WB1M ** 9 2,250,000.00	12JUN00	.00 .00	2,107,725.00 1,411,479.09	-3,900.00 S -2,643.71 S	.00 S	-2,643.71 S
					1.475200		10MAY00 TO 10MAY00
401	** WB1M ** 8 2,000,000.00	12JUN00	.00 .00	1,873,000.00 1,253,261.76	-3,600.00 S -2,440.35 S	.00 S	-2,440.35 S
					1.475200		10MAY00 TO 10MAY00
402	** WB1M ** 18 4,500,000.00	12JUN00	.00 .00	4,214,250.00 2,819,838.96	-7,650.00 S -5,185.74 S	.00 S	-5,185.74 S
					1.475200		10MAY00 TO 10MAY00
403	** WB1M ** 9 2,250,000.00	12JUN00	.00 .00	2,107,125.00 1,409,919.48	-3,600.00 S -2,440.35 S	.00 S	-2,440.35 S
					1.469799		10MAY00 TO 10MAY00
445	** WB1M ** 53 13,250,000.00	13JUN00	.00 .00	12,408,625.00 8,302,859.16	-33,125.00 S -22,537.09 S	.00 S	-22,537.09 S
					1.469799		10MAY00 TO 10MAY00
450	** WB1M ** 12 3,000,000.00	13JUN00	.00 .00	2,809,500.00 1,879,892.64	-8,100.00 S -5,510.96 S	.00 S	-5,510.96 S



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TICKER LOT	ASSET ID CONTRACTS	SECURITY TRD DATE	DESCRIPTION LOCAL - NOTIONAL	NOTIONAL COST	CLOSE EX. RATE FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS
	PAR	STL DATE	BASE - PROCEEDS				
(CONTINUED) CAD - CANADIAN DOLLAR							
1.469799 10MAY00 TO 10MAY00							
** WB1M **							
451	12	13JUN00	.00	2,809,500.00	-7,200.00 S		
	3,000,000.00		.00	1,879,892.64	-4,898.63 S	.00 S	-4,898.63 S
1.469799 10MAY00 TO 25MAY00							
** WB1M **							
454	21	13JUN00	.00	4,915,275.00	-16,050.00 S		
	5,250,000.00		.00	3,285,599.52	-10,919.85 S	.00 S	-10,919.85 S
134997980 TOTAL							
			.00	87,019,400.00	-39,975.00 S	.00	.00
			1,778.40	59,002,862.37	-27,485.26 S	.00	-27,485.26 S
			.00	.00	.00	.00	.00
			.00	.00	.00	.00	.00
BAXY 134997998 CANADA BANKERS ACCEPDEC00							
1.447000 08DEC99 TO 08DEC99							
** WB1M **							
596	1	02FEB00	.00	234,150.00	700.00 S		
	250,000.00		.00	158,220.15	483.76 S	.00 S	483.76 S
1.450099 08DEC99 TO 08DEC99							
** WB1M **							
075	1	18FEB00	.00	234,150.00	575.00 S		
	250,000.00		64.70	158,220.15	396.52 S	.00 S	396.52 S
1.451500 13DEC99 TO 13DEC99							
** WB1M **							
390	1	03MAR00	.00	234,300.00	-250.00 S		
	250,000.00		.00	158,257.35	-172.24 S	.00 S	-172.24 S
1.470000 04JAN00 TO 04JAN00							
** WB1M **							
075	1	22MAR00	.00	233,950.00	-625.00 S		
	250,000.00		.00	161,344.84	-425.17 S	.00 S	-425.17 S
1.465699 10JAN00 TO 10JAN00							
** WB1M **							
115	1	24MAR00	.00	233,825.00	-550.00 S		
	250,000.00		.00	160,682.39	-375.25 S	.00 S	-375.25 S
1.454900 14JAN00 TO 26JAN00							
** WB1M **							
192	5	28MAR00	.00	1,168,575.00	-3,300.00 S		



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TICKER LOT	ASSET ID CONTRACTS	SECURITY TRD DATE	DESCRIPTION LOCAL - NOTIONAL	NOTIONAL COST	CLOSE EX. RATE FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS	
	PAR	STL DATE	BASE - PROCEEDS					
(CONTINUED)		CAD - CANADIAN DOLLAR						
	1,250,000.00		.00	808,668.52	-2,268.20 S	.00 S	-2,268.20 S	
					1.454890		26JAN00 TO 26JAN00	
** WB1M **								
215	1	29MAR00	.00	234,000.00	-325.00 S	.00 S	-223.38 S	
	250,000.00		.00	162,692.01	-223.38 S			
					1.458100		26JAN00 TO 25FEB00	
** WB1M **								
245	2	30MAR00	.00	468,525.00	-75.00 S	.00 S	-51.44 S	
	500,000.00		172.80	324,210.55	-51.44 S			
					1.453300		25FEB00 TO 25FEB00	
** WB1M **								
274	1	03APR00	.00	234,525.00	125.00 S	.00 S	86.01 S	
	250,000.00		288.00	161,518.54	86.01 S			
					1.453300		25FEB00 TO 25FEB00	
** WB1M **								
277	1	03APR00	.00	234,525.00	100.00 S	.00 S	68.81 S	
	250,000.00		288.00	161,518.54	68.81 S			
					1.453099		28FEB00 TO 29FEB00	
** WB1M **								
318	2	04APR00	.00	469,125.00	275.00 S	.00 S	189.26 S	
	500,000.00		.00	323,780.53	189.26 S			
					1.455199		29FEB00 TO 29FEB00	
** WB1M **								
357	1	05APR00	.00	234,400.00	-600.00 S	.00 S	-412.31 S	
	250,000.00		.00	162,046.32	-412.31 S			
					1.455199		29FEB00 TO 29FEB00	
** WB1M **								
359	1	05APR00	.00	234,425.00	-600.00 S	.00 S	-412.31 S	
	250,000.00		.00	162,063.60	-412.31 S			
					1.451100		29FEB00 TO 29FEB00	
** WB1M **								
389	2	06APR00	.00	468,850.00	-650.00 S	.00 S	-447.94 S	
	500,000.00		122.40	324,127.21	-447.94 S			
					1.482000		06MAR00 TO 06MAR00	
** WB1M **								
765	1	28APR00	.00	234,400.00	175.00 S	.00 S	118.08 S	
	250,000.00		.00	161,177.19	118.08 S			



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TICKER LOT	ASSET ID CONTRACTS	SECURITY TRD DATE	DESCRIPTION LOCAL - NOTIONAL	NOTIONAL	CLOSE EX. RATE	FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS	NET BASE FUTURE GN/LS
	NOTIONAL PAR	STL DATE	BASE - PROCEEDS	COST		FUTURE GN/LS			
(CONTINUED) CAD - CANADIAN DOLLAR									
					1.497900			08MAR00 TO 08MAR00	
** WB1M **									
133	1	04MAY00	.00	234,425.00		600.00 S			
	250,000.00		.00	160,510.10		400.56 S		.00 S	400.56 S
					1.485700			08MAR00 TO 08MAR00	
** WB1M **									
352	2	12MAY00	.00	468,850.00		1,700.00 S			
	500,000.00		.00	321,020.19		1,144.24 S		.00 S	1,144.24 S
					1.485700			08MAR00 TO 13MAR00	
** WB1M **									
353	4	12MAY00	.00	937,500.00		3,100.00 S			
	1,000,000.00		.00	642,398.36		2,086.55 S		.00 S	2,086.55 S
					1.476300			15MAR00 TO 15MAR00	
** WB1M **									
118	1	06JUN00	.00	234,300.00		-100.00 S			
	250,000.00		.00	159,790.03		-67.74 S		.00 S	-67.74 S
					1.469499			15MAR00 TO 19APR00	
** WB1M **									
525	6	14JUN00	.00	1,407,750.00		450.00 S			
	1,500,000.00		.00	955,787.98		306.22 S		.00 S	306.22 S
					1.469499			19APR00 TO 10MAY00	
** WB1M **									
526	5	14JUN00	.00	1,170,900.00		-1,975.00 S			
	1,250,000.00		.00	787,518.46		-1,344.00 S		.00 S	-1,344.00 S
					1.472699			10MAY00 TO 10MAY00	
** WB1M **									
590	5	16JUN00	.00	1,168,875.00		-4,250.00 S			
	1,250,000.00		.00	782,117.64		-2,885.86 S		.00 S	-2,885.86 S
					1.464499			18MAY00 TO 19MAY00	
** WB1M **									
617	4	19JUN00	.00	934,600.00		-4,200.00 S			
	1,000,000.00		.00	624,028.77		-2,867.87 S		.00 S	-2,867.87 S
					1.470700			19MAY00 TO 19MAY00	
** WB1M **									
632	5	20JUN00	.00	1,168,625.00		-4,250.00 S			
	1,250,000.00		.00	782,473.91		-2,889.78 S		.00 S	-2,889.78 S



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TICKER LOT	ASSET ID CONTRACTS	SECURITY TRD DATE	DESCRIPTION LOCAL - NOTIONAL	CLOSE EX. RATE	FUTURE GN/LS	TRD DTS OF ORIG TRDS
	NOTIONAL PAR	STL DATE	BASE - PROCEEDS	NOTIONAL COST	FUTURE GN/LS	NET BASE FUTURE GN/LS
(CONTINUED) CAD - CANADIAN DOLLAR						
				1.485998		19MAY00 TO 19MAY00
** WB1M **						
133	2	06JUL00	.00	467,450.00	-2,200.00 S	
	500,000.00		.00	312,989.56	-1,480.49 S	.00 S -1,480.49 S
				1.485998		19MAY00 TO 23MAY00
** WB1M **						
134	3	06JUL00	.00	701,200.00	-3,350.00 S	
	750,000.00		.00	468,874.86	-2,254.37 S	.00 S -2,254.37 S
				1.482300		23MAY00 TO 23MAY00
** WB1M **						
173	1	07JUL00	.00	233,750.00	-1,250.00 S	
	250,000.00		.00	155,885.31	-843.28 S	.00 S -843.28 S
				1.474300		23MAY00 TO 02JUN00
** WB1M **						
302	10	19JUL00	.00	2,340,850.00	-5,900.00 S	
	2,500,000.00		.00	1,569,948.91	-4,001.90 S	.00 S -4,001.90 S
				1.474300		02JUN00 TO 02JUN00
** WB1M **						
304	4	19JUL00	.00	938,100.00	-700.00 S	
	1,000,000.00		.00	633,980.18	-474.80 S	.00 S -474.80 S
				1.483699		02JUN00 TO 02JUN00
** WB1M **						
637	1	14AUG00	.00	234,525.00	-575.00 S	
	250,000.00		.00	158,495.04	-387.54 S	.00 S -387.54 S
				1.477999		02JUN00 TO 09JUN00
** WB1M **						
072	7	30AUG00	.00	1,641,125.00	-5,100.00 S	
	1,750,000.00		304.32	1,111,198.77	-3,450.61 S	.00 S -3,450.61 S
				1.474000		09JUN00 TO 09JUN00
** WB1M **						
093	3	31AUG00	.00	702,525.00	-3,075.00 S	
	750,000.00		.00	476,062.55	-2,086.16 S	.00 S -2,086.16 S
				1.474000		09JUN00 TO 09JUN00
** WB1M **						
094	9	31AUG00	.00	2,107,575.00	-9,450.00 S	
	2,250,000.00		.00	1,428,187.66	-6,411.13 S	.00 S -6,411.13 S



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(CONTINUED)		CAD - CANADIAN DOLLAR					
				1.473500			09JUN00 TO 09JUN00
124	** WB1M ** 6 1,500,000.00	01SEP00	.00 .00	1,405,050.00 952,125.11	-7,200.00 S -4,886.33 S	.00 S	-4,886.33 S
				1.475300			09JUN00 TO 12JUN00
178	** WB1M ** 26 6,500,000.00	05SEP00	.00 14.40	6,088,675.00 4,126,174.68	-31,725.00 S -21,504.10 S	.00 S	-21,504.10 S
				1.475300			12JUN00 TO 12JUN00
179	** WB1M ** 8 2,000,000.00	05SEP00	.00 14.40	1,873,400.00 1,269,929.15	-9,600.00 S -6,507.15 S	.00 S	-6,507.15 S
				1.482300			12JUN00 TO 12JUN00
209	** WB1M ** 5 1,250,000.00	06SEP00	.00 .00	1,170,875.00 793,705.72	-5,875.00 S -3,963.43 S	.00 S	-3,963.43 S
				1.482300			12JUN00 TO 13JUN00
210	** WB1M ** 19 4,750,000.00	06SEP00	.00 .00	4,451,575.00 3,022,861.40	-20,550.00 S -13,863.58 S	.00 S	-13,863.58 S
				1.480700			15JUN00 TO 04JUL00
239	** WB1M ** 4 1,000,000.00	07SEP00	.00 .00	938,325.00 634,390.82	-2,975.00 S -2,009.19 S	.00 S	-2,009.19 S
				1.480700			04JUL00 TO 05JUL00
240	** WB1M ** 6 1,500,000.00	07SEP00	.00 .00	1,409,300.00 948,373.80	-2,800.00 S -1,891.00 S	.00 S	-1,891.00 S
				1.478600			05JUL00 TO 24JUL00
276	** WB1M ** 11 2,750,000.00	08SEP00	.00 7.20	2,583,050.00 1,750,986.53	-5,800.00 S -3,922.63 S	.00 S	-3,922.63 S
				1.478600			31JUL00 TO 01AUG00
277	** WB1M ** 11 2,750,000.00	08SEP00	.00 7.20	2,582,300.00 1,735,629.78	-6,825.00 S -4,615.85 S	.00 S	-4,615.85 S



WILLIAM H. GATES FOUNDATION  
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TICKER LOT	ASSET ID CONTRACTS	SECURITY TRD DATE	DESCRIPTION LOCAL - NOTIONAL BASE - PROCEEDS	NOTIONAL COST	CLOSE EX. RATE FUTURE GN/LS FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS
(CONTINUED) CAD - CANADIAN DOLLAR							
					1.477600		01AUG00 TO 02AUG00
321	** WB1M ** 4 1,000,000.00	11SEP00	.00 .00	939,400.00 632,998.93	-1,900.00 S -1,285.87 S	.00 S	-1,285.87 S
					1.477600		02AUG00 TO 03AUG00
322	** WB1M ** 4 1,000,000.00	11SEP00	.00 .00	939,775.00 634,147.19	-1,625.00 S -1,099.75 S	.00 S	-1,099.75 S
					1.481099		03AUG00 TO 08AUG00
397	** WB1M ** 14 3,500,000.00	12SEP00	.00 .00	3,292,600.00 2,214,453.23	-2,300.00 S -1,552.90 S	.00 S	-1,552.90 S
					1.481099		08AUG00 TO 09AUG00
398	** WB1M ** 13 3,250,000.00	12SEP00	.00 .00	3,057,850.00 2,059,087.90	-2,025.00 S -1,367.22 S	.00 S	-1,367.22 S
					1.483499		09AUG00 TO 09AUG00
435	** WB1M ** 5 1,250,000.00	13SEP00	.00 .00	1,176,125.00 792,483.61	-875.00 S -589.82 S	.00 S	-589.82 S
					1.483499		09AUG00 TO 16AUG00
436	** WB1M ** 9 2,250,000.00	13SEP00	.00 .00	2,116,025.00 1,425,082.92	-2,350.00 S -1,584.10 S	.00 S	-1,584.10 S
					1.483499		16AUG00 TO 22AUG00
437	** WB1M ** 4 1,000,000.00	13SEP00	.00 .00	940,425.00 637,058.50	-975.00 S -657.23 S	.00 S	-657.23 S
134997998 TOTAL							
			.00	57,209,400.00	-150,950.00 S	.00	.00
			1,283.42	38,709,285.44	-102,253.91 S	.00	-102,253.91 S
			.00	.00	.00	.00	.00
			.00	.00	.00	.00	.00



TICKER LOT	ASSET ID CONTRACTS	SECURITY TRD DATE	DESCRIPTION LOCAL - NOTIONAL BASE - PROCEEDS	NOTIONAL COST	CLOSE EX. RATE FUTURE GN/LS FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS
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(CONTINUED)

CAD - CANADIAN DOLLAR

CAD TOTAL

	1,185		.00	278,109,300.00	.00	LT	
296,250,000.00			5,435.24	188,775,877.04	.00	LT	.00 LT
					-549,100.00	ST	
					-371,430.67	ST	.00 ST -371,430.67 ST
					.00	S3	
					.00	S3	.00 S3 .00 S3
					.00	5Y	.00 5Y .00 5Y

EUR - EURO CURRENCY

GERMANY

GBL	99X013405	GERMANY FED REP BOND	JUN00		1.053562		20MAR00 TO 20MAR00
** WB1E **							
775	30	18APR00		336.00	3,153,380.00	-8,056.00	S
	3,000,000.00			318.92	3,057,324.96	-7,646.44	S .00 S -7,646.44 S
GBL	99X018248	GERMANY FED REP BOND	DEC00		1.179801		10OCT00 TO 10OCT00
** WB1M **							
271	2	18OCT00		.00	210,840.00	-780.00	S
	200,000.00			.00	183,051.29	-661.13	S .00 S -661.13 S
** WB1M **					1.191043		10OCT00 TO 10OCT00
301	1	19OCT00		.00	105,420.00	-120.00	S
	100,000.00			.00	91,525.64	-100.75	S .00 S -100.75 S
** WB1M **					1.193887		11OCT00 TO 11OCT00
323	1	20OCT00		.00	105,660.00	-50.00	S
	100,000.00			.00	92,336.27	-41.88	S .00 S -41.88 S
** WB1M **					1.194457		11OCT00 TO 11OCT00
361	4	24OCT00		.00	422,640.00	40.00	S
	400,000.00			.00	369,345.10	33.49	S .00 S 33.49 S
** WB1M **					1.206709		11OCT00 TO 11OCT00
385	5	25OCT00		.00	528,710.00	1,010.00	S
	500,000.00			.00	462,039.67	836.99	S .00 S 836.99 S





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TICKER LOT	ASSET ID CONTRACTS	SECURITY TRD DATE	DESCRIPTION LOCAL - NOTIONAL	NOTIONAL COST	CLOSE EX. RATE	FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS
	NOTIONAL PAR	STL DATE	BASE - PROCEEDS			FUTURE GN/LS		NET BASE FUTURE GN/LS
(CONTINUED)				EUR - EURO CURRENCY				
					1.183431			11OCT00 TO 11OCT00
** WB1M **								
456	5	30OCT00	.00	528,660.00		1,010.00 S		
	500,000.00		.00	461,995.97		853.45 S	.00 S	853.45 S
					1.183431			11OCT00 TO 12OCT00
** WB1M **								
457	4	30OCT00	.00	422,770.00		530.00 S		
	400,000.00		.00	368,255.77		447.85 S	.00 S	447.85 S
					1.183431			12OCT00 TO 12OCT00
** WB1M **								
458	7	30OCT00	.00	738,700.00		-150.00 S		
	700,000.00		.00	637,128.75		-126.75 S	.00 S	-126.75 S
					1.166044			12OCT00 TO 12OCT00
** WB1M **								
503	2	01NOV00	.00	211,160.00		-140.00 S		
	200,000.00		.00	182,125.50		-120.06 S	.00 S	-120.06 S
					1.162655			13OCT00 TO 13OCT00
** WB1M **								
535	3	02NOV00	.00	317,340.00		360.00 S		
	300,000.00		.00	272,753.73		309.64 S	.00 S	309.64 S
					1.162655			13OCT00 TO 13OCT00
** WB1M **								
536	3	02NOV00	.00	317,340.00		390.00 S		
	300,000.00		.00	272,753.73		335.44 S	.00 S	335.44 S
					1.157943			13OCT00 TO 13OCT00
** WB1M **								
560	1	03NOV00	.00	105,790.00		10.00 S		
	100,000.00		.00	90,926.51		8.64 S	.00 S	8.64 S
					1.167815			13OCT00 TO 13OCT00
** WB1M **								
656	4	08NOV00	.00	423,270.00		2,390.00 S		
	400,000.00		.00	363,800.57		2,046.56 S	.00 S	2,046.56 S
					1.157943			16OCT00 TO 16OCT00
** WB1M **								
698	2	10NOV00	.00	211,200.00		300.00 S		
	200,000.00		.00	179,224.32		259.08 S	.00 S	259.08 S



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 JANUARY 1, 2000 TO DECEMBER 31, 2000

TICKER LOT	ASSET ID CONTRACTS NOTIONAL PAR	SECURITY TRD DATE STL DATE	DESCRIPTION LOCAL - NOTIONAL BASE - PROCEEDS	CLOSE NOTIONAL COST	EX. RATE FUTURE GN/LS FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS
(CONTINUED)							
EUR - EURO CURRENCY							
					1.163602		17OCT00 TO 17OCT00
** WB1M ** 743	1 100,000.00	15NOV00	.00 .00	105,490.00 89,919.68	-290.00 S -249.23 S	.00 S	-249.23 S
					1.162655		23OCT00 TO 31OCT00
** WB1M ** 116	3 300,000.00	29NOV00	.00 .00	316,530.00 265,991.90	-3,690.00 S -3,173.77 S	.00 S	-3,173.77 S
					1.147052		31OCT00 TO 13NOV00
** WB1M ** 137	7 700,000.00	30NOV00	.00 .00	738,410.00 632,616.59	-10,660.00 S -9,293.40 S	.00 S	-9,293.40 S
					1.145475		13NOV00 TO 13NOV00
** WB1M ** 173	4 400,000.00	01DEC00	.00 .00	422,200.00 361,276.54	-6,560.00 S -5,726.88 S	.00 S	-5,726.88 S
					1.131221		13NOV00 TO 13NOV00
** WB1M ** 282	3 300,000.00	05DEC00	.00 .00	316,800.00 271,085.76	-5,220.00 S -4,614.48 S	.00 S	-4,614.48 S
					1.131221		13NOV00 TO 27NOV00
** WB1M ** 283	13 1,300,000.00	05DEC00	.00 .00	1,379,970.00 1,179,418.79	-16,360.00 S -14,462.24 S	.00 S	-14,462.24 S
					1.131221		27NOV00 TO 27NOV00
** WB1M ** 284	13 1,300,000.00	05DEC00	.00 .00	1,381,510.00 1,182,019.96	-17,030.00 S -15,054.52 S	.00 S	-15,054.52 S
					1.131221		27NOV00 TO 04DEC00
** WB1M ** 285	14 1,400,000.00	05DEC00	.00 .00	1,492,900.00 1,280,197.45	-9,720.00 S -8,592.48 S	.00 S	-8,592.48 S
					1.123848		04DEC00 TO 04DEC00
** WB1M ** 322	9 900,000.00	06DEC00	.00 .00	969,360.00 862,148.80	2,130.00 S 1,895.28 S	.00 S	1,895.28 S



WILLIAM H. GATES FOUNDATION  
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 JANUARY 1, 2000 TO DECEMBER 31, 2000

TICKER LOT	ASSET ID	SECURITY DESCRIPTION	CONTRACTS	TRD DATE	LOCAL - NOTIONAL	NOTIONAL COST	CLOSE EX. RATE	FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS	NET BASE FUTURE GN/LS
(CONTINUED)											
EUR - EURO CURRENCY											
							1.123848			04DEC00 TO 04DEC00	
323	** WB1M **		1	06DEC00	.00	107,680.00		160.00 S			
					.00	95,770.59		142.37 S		.00 S	142.37 S
	99X018248 TOTAL				.00	11,880,350.00		-62,440.00 S		.00	.00
					.00	10,247,708.88		-55,048.78 S		.00	-55,048.78 S
					.00	.00		.00		.00	.00
					.00	.00		.00		.00	.00
GBL	99X021200	GERMANY FED REP BOND	MAR01				1.123848			05DEC00 TO 05DEC00	
348	** WB1M **		2	07DEC00	.00	215,200.00		-440.00 S			
					.00	190,236.80		-391.51 S		.00 S	-391.51 S
							1.137009			05DEC00 TO 05DEC00	
382	** WB1M **		2	08DEC00	.00	215,200.00		-60.00 S			
					.00	190,236.80		-52.77 S		.00 S	-52.77 S
							1.137009			05DEC00 TO 05DEC00	
383	** WB1M **		3	08DEC00	.00	322,800.00		60.00 S			
					.00	285,355.20		52.77 S		.00 S	52.77 S
							1.137009			05DEC00 TO 05DEC00	
384	** WB1M **		3	08DEC00	.00	322,800.00		-30.00 S			
					.00	285,355.20		-26.39 S		.00 S	-26.39 S
							1.126887			05DEC00 TO 05DEC00	
544	** WB1M **		3	14DEC00	.00	322,800.00		-810.00 S			
					.00	285,355.20		-718.79 S		.00 S	-718.79 S
							1.126887			05DEC00 TO 05DEC00	
545	** WB1M **		2	14DEC00	.00	215,290.00		-530.00 S			
					.00	190,316.36		-470.32 S		.00 S	-470.32 S
							1.115946			05DEC00 TO 05DEC00	
595	** WB1M **		1	15DEC00	.00	107,690.00		-560.00 S			



WILLIAM H. GATES FOUNDATION  
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TICKER LOT	ASSET ID	SECURITY TRD DATE	DESCRIPTION LOCAL - NOTIONAL	NOTIONAL COST	CLOSE EX. RATE	FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS	NET BASE FUTURE GN/LS
	CONTRACTS	STL DATE	BASE - PROCEEDS			FUTURE GN/LS			
(CONTINUED)									
EUR - EURO CURRENCY									
	100,000.00		.00	95,197.96		-501.82 S	.00 S		-501.82 S
					1.115946			05DEC00 TO 05DEC00	
596	** WB1M **	1 15DEC00	.00	107,690.00		-590.00 S			
	100,000.00		.00	95,197.96		-528.70 S	.00 S		-528.70 S
					1.116320			05DEC00 TO 05DEC00	
616	** WB1M **	10 18DEC00	.00	1,076,900.00		-6,300.00 S			
	1,000,000.00		.00	951,979.60		-5,643.54 S	.00 S		-5,643.54 S
					1.102779			05DEC00 TO 05DEC00	
687	** WB1M **	2 20DEC00	.00	215,680.00		-1,120.00 S			
	200,000.00		.00	190,661.12		-1,015.62 S	.00 S		-1,015.62 S
					1.102779			05DEC00 TO 05DEC00	
688	** WB1M **	4 20DEC00	.00	431,360.00		-2,360.00 S			
	400,000.00		.00	381,322.24		-2,140.05 S	.00 S		-2,140.05 S
					1.102779			05DEC00 TO 05DEC00	
689	** WB1M **	1 20DEC00	.00	107,840.00		-600.00 S			
	100,000.00		.00	95,330.56		-544.08 S	.00 S		-544.08 S
					1.093972			05DEC00 TO 05DEC00	
727	** WB1M **	4 21DEC00	.00	431,360.00		-2,080.00 S			
	400,000.00		.00	381,322.24		-1,901.33 S	.00 S		-1,901.33 S
					1.093972			05DEC00 TO 06DEC00	
728	** WB1M **	3 21DEC00	.00	323,400.00		-1,830.00 S			
	300,000.00		.00	286,510.38		-1,672.80 S	.00 S		-1,672.80 S
					1.093972			06DEC00 TO 06DEC00	
729	** WB1M **	3 21DEC00	.00	323,160.00		-2,160.00 S			
	300,000.00		.00	287,547.77		-1,974.46 S	.00 S		-1,974.46 S
					1.093972			06DEC00 TO 06DEC00	
730	** WB1M **	3 21DEC00	.00	323,160.00		-2,220.00 S			
	300,000.00		.00	287,547.76		-2,029.30 S	.00 S		-2,029.30 S



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TICKER LOT	ASSET ID CONTRACTS	SECURITY TRD DATE	DESCRIPTION LOCAL - NOTIONAL BASE - PROCEEDS	CLOSE NOTIONAL COST	EX. RATE FUTURE GN/LS FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS
(CONTINUED)							
EUR - EURO CURRENCY							
					1.093972		06DEC00 TO 11DEC00
731	3	21DEC00	.00	322,980.00	-2,490.00 S		
	300,000.00		.00	286,107.88	-2,276.11 S	.00 S	-2,276.11 S
					1.093972		12DEC00 TO 12DEC00
732	1	21DEC00	.00	107,330.00	-1,170.00 S		
	100,000.00		.00	94,149.88	-1,069.50 S	.00 S	-1,069.50 S
					1.093972		19DEC00 TO 19DEC00
733	1	21DEC00	.00	108,260.00	-90.00 S		
	100,000.00		.00	96,470.49	-82.27 S	.00 S	-82.27 S
99X021200 TOTAL							
			.00	5,600,900.00	-25,380.00 S	.00	.00
			.00	4,956,201.40	-22,986.59 S	.00	-22,986.59 S
			.00	.00	.00	.00	.00
			.00	.00	.00	.00	.00
UNITED KINGDOM							
IE	99X010773	EURIBOR FUTURES	SEP00		0.962649		09DEC99 TO 09DEC99
699	1	05JAN00	.00	239,662.50	500.00 S		
	250,000.00		.00	242,370.69	519.40 S	.00 S	519.40 S
					0.966276		09DEC99 TO 09DEC99
728	1	06JAN00	.00	239,662.50	462.50 S		
	250,000.00		.00	242,370.68	478.64 S	.00 S	478.64 S
					1.011736		09DEC99 TO 15DEC99
390	3	27JAN00	.00	718,950.00	1,537.50 S		
	750,000.00		.00	725,229.22	1,519.67 S	.00 S	1,519.67 S
					1.011736		20DEC99 TO 04JAN00
391	3	27JAN00	.00	717,887.50	400.00 S		
	750,000.00		.00	729,179.91	395.36 S	.00 S	395.36 S



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TICKER LOT	ASSET ID CONTRACTS NOTIONAL PAR	SECURITY TRD DATE STL DATE	DESCRIPTION LOCAL - NOTIONAL BASE - PROCEEDS	CLOSE EX. RATE NOTIONAL COST	FUTURE GN/LS FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS
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(CONTINUED)

EUR - EURO CURRENCY

				1.028594			04JAN00 TO 07JAN00
** WB1M **							
601	2	02FEB00	.00	478,512.50	237.50 S		
	500,000.00		.00	491,120.87	230.90 S	.00 S	230.90 S
				1.006036			13JAN00 TO 13JAN00
** WB1M **							
698	1	08FEB00	.00	239,300.00	162.50 S		
	250,000.00		.00	245,808.97	161.53 S	.00 S	161.53 S
				1.000500			13JAN00 TO 18JAN00
** WB1M **							
079	5	18FEB00	.00	1,196,737.50	2,237.50 S		
	1,250,000.00		64.70	1,218,278.61	2,236.38 S	.00 S	2,236.38 S
				0.996214			18JAN00 TO 18JAN00
** WB1M **							
154	1	23FEB00	.00	239,300.00	300.00 S		
	250,000.00		.00	242,075.88	301.14 S	.00 S	301.14 S
				1.034875			18JAN00 TO 18JAN00
** WB1M **							
355	1	02MAR00	.00	239,300.00	187.50 S		
	250,000.00		720.00	242,075.88	181.18 S	.00 S	181.18 S
				1.031991			19JAN00 TO 19JAN00
** WB1M **							
743	1	15MAR00	.00	239,375.00	550.00 S		
	250,000.00		.00	241,481.50	532.95 S	.00 S	532.95 S
				1.033057			19JAN00 TO 20JAN00
** WB1M **							
762	5	16MAR00	.00	1,196,875.00	1,875.00 S		
	1,250,000.00		.00	1,207,024.50	1,815.00 S	.00 S	1,815.00 S
				1.033057			21JAN00 TO 26JAN00
** WB1M **							
763	5	16MAR00	.00	1,196,775.00	1,712.50 S		
	1,250,000.00		.00	1,199,623.33	1,657.70 S	.00 S	1,657.70 S
				1.033057			26JAN00 TO 26JAN00
** WB1M **							
764	2	16MAR00	.00	478,775.00	700.00 S		
	500,000.00		.00	479,349.53	677.60 S	.00 S	677.60 S



STATE STREET  
 Service Institutional Investors Worldwide

WILLIAM H. GATES FOUNDATION  
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 JANUARY 1, 2000 TO DECEMBER 31, 2000

Statement 34

TICKER LOT	ASSET ID CONTRACTS NOTIONAL PAR	SECURITY TRD DATE STL DATE	DESCRIPTION LOCAL - NOTIONAL BASE - PROCEEDS	CLOSE NOTIONAL COST	EX. RATE FUTURE GN/LS FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS
(CONTINUED) EUR - EURO CURRENCY							
					1.029548		26JAN00 TO 26JAN00
** WB1M ** 067	1 250,000.00	21MAR00	.00 .00	239,387.50 239,674.76	187.50 S 182.12 S	.00 S	182.12 S
					1.029866		26JAN00 TO 26JAN00
** WB1M ** 116	2 500,000.00	24MAR00	.00 .00	478,775.00 479,349.53	650.00 S 631.15 S	.00 S	631.15 S
					1.048218		26JAN00 TO 26JAN00
** WB1M ** 281	4 1,000,000.00	03APR00	.00 288.00	957,550.00 958,699.06	1,000.00 S 954.00 S	.00 S	954.00 S
					1.033271		28JAN00 TO 31JAN00
** WB1M ** 319	8 2,000,000.00	04APR00	.00 .00	1,912,675.00 1,872,030.82	-525.00 S -508.10 S	.00 S	-508.10 S
					1.042426		31JAN00 TO 31JAN00
** WB1M ** 362	2 500,000.00	05APR00	.00 .00	478,150.00 464,761.80	-850.00 S -815.41 S	.00 S	-815.41 S
					1.038529		01FEB00 TO 01FEB00
** WB1M ** 439	1 250,000.00	11APR00	.00 .00	239,137.50 231,963.38	-87.50 S -84.25 S	.00 S	-84.25 S
					1.116694		04FEB00 TO 28FEB00
** WB1M ** 086	8 2,000,000.00	02MAY00	.00 .00	1,913,037.50 1,875,468.62	4,637.50 S 4,152.88 S	.00 S	4,152.88 S
					1.116694		28FEB00 TO 09MAR00
** WB1M ** 087	5 1,250,000.00	02MAY00	.00 .00	1,195,512.50 1,155,534.01	2,825.00 S 2,529.79 S	.00 S	2,529.79 S
					1.116694		09MAR00 TO 09MAR00
** WB1M ** 088	3 750,000.00	02MAY00	.00 .00	716,612.50 694,397.51	925.00 S 828.34 S	.00 S	828.34 S



**STATE STREET**  
 Serving Institutional Investors Worldwide

WILLIAM H. GATES FOUNDATION  
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TICKER LOT	ASSET ID CONTRACTS NOTIONAL PAR	SECURITY TRD DATE STL DATE	DESCRIPTION LOCAL - NOTIONAL BASE - PROCEEDS	CLOSE NOTIONAL COST	EX. RATE FUTURE GN/LS FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS
(CONTINUED)				EUR - EURO CURRENCY			
					1.120071		09MAR00 TO 09MAR00
173	** WB1M ** 1 250,000.00	05MAY00	.00 3.60	238,875.00 231,469.88	575.00 S 513.36 S	.00 S	513.36 S
					1.120071		09MAR00 TO 09MAR00
174	** WB1M ** 1 250,000.00	05MAY00	.00 3.60	238,875.00 231,469.88	600.00 S 535.68 S	.00 S	535.68 S
					1.102900		09MAR00 TO 09MAR00
355	** WB1M ** 11 2,750,000.00	12MAY00	.00 .00	2,627,725.00 2,546,265.52	8,762.50 S 7,944.96 S	.00 S	7,944.96 S
					1.102900		09MAR00 TO 09MAR00
356	** WB1M ** 10 2,500,000.00	12MAY00	.00 .00	2,389,000.00 2,314,941.00	7,875.00 S 7,140.26 S	.00 S	7,140.26 S
					1.102900		09MAR00 TO 13MAR00
357	** WB1M ** 13 3,250,000.00	12MAY00	.00 .00	3,105,287.50 3,003,291.64	9,987.50 S 9,055.66 S	.00 S	9,055.66 S
					1.105827		13MAR00 TO 13MAR00
412	** WB1M ** 6 1,500,000.00	15MAY00	.00 .00	1,433,037.50 1,382,881.19	3,837.50 S 3,470.26 S	.00 S	3,470.26 S
					1.100110		13MAR00 TO 13MAR00
533	** WB1M ** 4 1,000,000.00	22MAY00	.00 7.20	955,400.00 921,961.00	4,350.00 S 3,954.15 S	.00 S	3,954.15 S
					1.099142		13MAR00 TO 13MAR00
554	** WB1M ** 6 1,500,000.00	23MAY00	.00 .00	1,433,125.00 1,382,965.63	5,725.00 S 5,208.60 S	.00 S	5,208.60 S
					1.099142		13MAR00 TO 13MAR00
555	** WB1M ** 2 500,000.00	23MAY00	.00 .00	477,725.00 461,004.62	1,900.00 S 1,728.62 S	.00 S	1,728.62 S





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 JANUARY 1, 2000 TO DECEMBER 31, 2000

TICKER LOT	ASSET ID CONTRACTS	SECURITY TRD DATE	DESCRIPTION LOCAL - NOTIONAL	NOTIONAL COST	CLOSE EX. RATE FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS	NET BASE FUTURE GN/LS
	NOTIONAL PAR	STL DATE	BASE - PROCEEDS		FUTURE GN/LS			
(CONTINUED) EUR - EURO CURRENCY								
					1.080030		13MAR00 TO 13MAR00	
658	** WB1M ** 3 750,000.00	26MAY00	.00 .00	716,587.50 691,506.94	2,550.00 S 2,361.04 S		.00 S	2,361.04 S
					1.080030		13MAR00 TO 13MAR00	
659	** WB1M ** 4 1,000,000.00	26MAY00	.00 .00	955,450.00 922,009.25	3,350.00 S 3,101.76 S		.00 S	3,101.76 S
					1.080030		13MAR00 TO 13MAR00	
684	** WB1M ** 8 2,000,000.00	29MAY00	.00 .00	1,910,937.50 1,844,054.68	6,637.50 S 6,145.66 S		.00 S	6,145.66 S
					1.072386		13MAR00 TO 13MAR00	
698	** WB1M ** 7 1,750,000.00	30MAY00	.00 .00	1,672,125.00 1,613,600.63	6,912.50 S 6,445.91 S		.00 S	6,445.91 S
					1.072386		13MAR00 TO 13MAR00	
699	** WB1M ** 7 1,750,000.00	30MAY00	.00 .00	1,672,212.50 1,613,685.07	6,912.50 S 6,445.91 S		.00 S	6,445.91 S
					1.072386		13MAR00 TO 13MAR00	
700	** WB1M ** 4 1,000,000.00	30MAY00	.00 .00	955,500.00 922,057.50	3,850.00 S 3,590.12 S		.00 S	3,590.12 S
					1.075847		13MAR00 TO 13MAR00	
731	** WB1M ** 5 1,250,000.00	31MAY00	.00 .00	1,194,437.50 1,152,632.19	5,312.50 S 4,937.97 S		.00 S	4,937.97 S
					1.075847		13MAR00 TO 13MAR00	
732	** WB1M ** 15 3,750,000.00	31MAY00	.00 .00	3,583,500.00 3,458,077.50	16,125.00 S 14,988.19 S		.00 S	14,988.19 S
					1.057082		13MAR00 TO 13MAR00	
765	** WB1M ** 2 500,000.00	01JUN00	.00 .00	477,800.00 461,077.00	1,975.00 S 1,868.35 S		.00 S	1,868.35 S



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 JANUARY 1, 2000 TO DECEMBER 31, 2000

TICKER LOT	ASSET ID CONTRACTS	SECURITY TRD DATE	DESCRIPTION LOCAL - NOTIONAL	NOTIONAL COST	CLOSE EX. RATE	FUTURE GN/LS	TRD DTS OF ORIG TRDS
	NOTIONAL PAR	STL DATE	BASE - PROCEEDS			FUTURE GN/LS	NET BASE FUTURE GN/LS
(CONTINUED)							
EUR - EURO CURRENCY							
** WB1M **					1.057082		13MAR00 TO 13MAR00
766	1	01JUN00	.00	238,912.50		1,000.00 S	
	250,000.00		.00	230,550.57		946.00 S	.00 S 946.00 S
** WB1M **					1.058761		13MAR00 TO 13MAR00
064	5	05JUN00	.00	1,194,412.50		3,850.00 S	
	1,250,000.00		.00	1,152,608.06		3,636.33 S	.00 S 3,636.33 S
** WB1M **					1.058761		13MAR00 TO 13MAR00
065	2	05JUN00	.00	477,750.00		1,500.00 S	
	500,000.00		.00	461,028.75		1,416.75 S	.00 S 1,416.75 S
** WB1M **					1.043296		13MAR00 TO 13MAR00
123	15	06JUN00	.00	3,583,225.00		10,225.00 S	
	3,750,000.00		.00	3,457,812.12		9,800.66 S	.00 S 9,800.66 S
** WB1M **					1.044822		13MAR00 TO 13MAR00
232	1	07JUN00	.00	238,900.00		650.00 S	
	250,000.00		.00	230,538.50		622.11 S	.00 S 622.11 S
** WB1M **					1.044822		13MAR00 TO 13MAR00
233	1	07JUN00	.00	238,900.00		637.50 S	
	250,000.00		.00	230,538.50		610.15 S	.00 S 610.15 S
** WB1M **					1.053962		13MAR00 TO 13MAR00
254	8	08JUN00	.00	1,911,325.00		9,425.00 S	
	2,000,000.00		.00	1,844,428.63		8,942.44 S	.00 S 8,942.44 S
** WB1M **					1.053962		13MAR00 TO 13MAR00
255	8	08JUN00	.00	1,911,475.00		9,475.00 S	
	2,000,000.00		.00	1,844,573.37		8,989.88 S	.00 S 8,989.88 S
** WB1M **					1.047010		13MAR00 TO 17APR00
322	22	09JUN00	.00	5,258,375.00		26,225.00 S	
	5,500,000.00		.00	5,050,540.25		25,047.51 S	.00 S 25,047.51 S



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TICKER LOT	ASSET ID CONTRACTS NOTIONAL PAR	SECURITY TRD DATE STL DATE	DESCRIPTION LOCAL - NOTIONAL BASE - PROCEEDS	CLOSE EX. RATE NOTIONAL COST	FUTURE GN/LS FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS
(CONTINUED)				EUR - EURO CURRENCY			
				1.047010			17APR00 TO 17APR00
** WB1M **							
329	19 4,750,000.00	09JUN00	.00 .00	4,543,750.00 4,316,562.50	24,837.50 S 23,722.30 S		.00 S 23,722.30 S
				1.047010			17APR00 TO 17APR00
** WB1M **							
330	8 2,000,000.00	09JUN00	.00 .00	1,913,262.50 1,817,599.37	10,762.50 S 10,279.27 S		.00 S 10,279.27 S
				1.047010			18APR00 TO 18APR00
** WB1M **							
331	5 1,250,000.00	09JUN00	.00 .00	1,195,562.50 1,131,599.91	6,562.50 S 6,267.84 S		.00 S 6,267.84 S
				1.047010			18APR00 TO 18APR00
** WB1M **							
336	4 1,000,000.00	09JUN00	.00 .00	956,487.50 905,315.42	5,087.50 S 4,859.07 S		.00 S 4,859.07 S
				1.048327			18APR00 TO 26APR00
** WB1M **							
407	16 4,000,000.00	12JUN00	.00 .00	3,824,475.00 3,594,861.38	19,075.00 S 18,195.63 S		.00 S 18,195.63 S
				1.048327			26APR00 TO 26APR00
** WB1M **							
408	20 5,000,000.00	12JUN00	.00 .00	4,776,300.00 4,411,390.68	19,300.00 S 18,410.27 S		.00 S 18,410.27 S
				1.048327			26APR00 TO 26APR00
** WB1M **							
409	1 250,000.00	12JUN00	.00 .00	238,825.00 220,578.77	962.50 S 918.13 S		.00 S 918.13 S
				1.042209			26APR00 TO 26APR00
** WB1M **							
457	4 1,000,000.00	13JUN00	.00 .00	955,300.00 882,315.08	3,500.00 S 3,358.25 S		.00 S 3,358.25 S
				1.042209			26APR00 TO 28APR00
** WB1M **							
459	21 5,250,000.00	13JUN00	.00 .00	5,014,887.50 4,601,523.70	17,675.00 S 16,959.15 S		.00 S 16,959.15 S

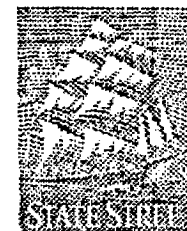


TICKER LOT	ASSET ID CONTRACTS	SECURITY TRD DATE	DESCRIPTION LOCAL - NOTIONAL	NOTIONAL COST	CLOSE EX. RATE	FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS	NET BASE FUTURE GN/LS
(CONTINUED)									
EUR - EURO CURRENCY									
461	** WB1M ** 17,000,000.00	68 13JUN00		.00 .00	16,208,050.00 14,689,195.27	1.042209 25,750.00 S 24,707.12 S		28APR00 TO 10MAY00 .00 S	24,707.12 S
463	** WB1M ** 4,000,000.00	16 13JUN00		.00 .00	3,814,400.00 3,476,062.72	1.042209 6,600.00 S 6,332.70 S		10MAY00 TO 10MAY00 .00 S	6,332.70 S
527	** WB1M ** 2,750,000.00	11 14JUN00		.00 .00	2,622,400.00 2,389,793.12	1.042752 3,987.50 S 3,824.01 S		10MAY00 TO 10MAY00 .00 S	3,824.01 S
528	** WB1M ** 3,250,000.00	13 14JUN00		.00 .00	3,099,200.00 2,824,300.96	1.042752 5,362.50 S 5,142.64 S		10MAY00 TO 10MAY00 .00 S	5,142.64 S
529	** WB1M ** 9,500,000.00	38 14JUN00		.00 .00	9,059,200.00 8,255,648.97	1.042752 15,200.00 S 14,576.80 S		10MAY00 TO 10MAY00 .00 S	14,576.80 S
530	** WB1M ** 4,500,000.00	18 14JUN00		.00 .00	4,291,200.00 3,910,570.56	1.042752 6,975.00 S 6,689.02 S		10MAY00 TO 10MAY00 .00 S	6,689.02 S
531	** WB1M ** 5,250,000.00	21 14JUN00		.00 .00	5,006,400.00 4,562,332.32	1.042752 7,875.00 S 7,552.12 S		10MAY00 TO 10MAY00 .00 S	7,552.12 S
537	** WB1M ** 1,500,000.00	6 14JUN00		.00 .00	1,430,400.00 1,303,523.52	1.042752 1,875.00 S 1,798.12 S		10MAY00 TO 10MAY00 .00 S	1,798.12 S
538	** WB1M ** 16,750,000.00	67 14JUN00		.00 .00	15,972,800.00 14,556,012.65	1.042752 21,775.00 S 20,882.22 S		10MAY00 TO 10MAY00 .00 S	20,882.22 S



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(CONTINUED)				EUR - EURO CURRENCY			
				1.042752		10MAY00 TO 10MAY00	
** WB1M ** 539	57 14,250,000.00	14JUN00	.00 .00	13,589,150.00 12,383,792.41	19,587.50 S 18,784.41 S	.00 S	18,784.41 S
				1.042752		10MAY00 TO 02JUN00	
** WB1M ** 540	43 10,750,000.00	14JUN00	.00 .00	10,237,812.50 9,410,623.87	1,662.50 S 1,594.34 S	.00 S	1,594.34 S
99X010773 TOTAL							
				1,087.10	382,879.67 S	.00	382,879.67 S
				.00	.00	.00	.00
				.00	.00	.00	.00
				.00	.00	.00	.00
IE	99X010799	EURIBOR FUTURES	JUN00	1.030927		08DEC99 TO 08DEC99	
** WB1M ** 533	4 1,000,000.00	01FEB00	.00 .00	960,900.00 979,157.10	1,450.00 S 1,406.50 S	.00 S	1,406.50 S
				1.028594		08DEC99 TO 08DEC99	
** WB1M ** 602	8 2,000,000.00	02FEB00	.00 .00	1,921,875.00 1,958,390.63	3,075.00 S 2,989.52 S	.00 S	2,989.52 S
				1.021763		08DEC99 TO 08DEC99	
** WB1M ** 623	1 250,000.00	03FEB00	.00 51.66	240,237.50 244,802.01	450.00 S 440.41 S	.00 S	440.41 S
				1.022494		08DEC99 TO 08DEC99	
** WB1M ** 643	2 500,000.00	04FEB00	.00 250.92	480,475.00 489,604.03	675.00 S 660.15 S	.00 S	660.15 S
				1.006036		08DEC99 TO 09DEC99	
** WB1M ** 697	8 2,000,000.00	08FEB00	.00 .00	1,921,987.50 1,952,955.39	2,887.50 S 2,870.18 S	.00 S	2,870.18 S
				1.020304		09DEC99 TO 09DEC99	
** WB1M ** 773	8 14FEB00		.00	1,922,100.00	2,700.00 S		



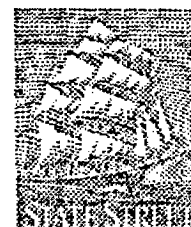
WILLIAM H. GATES FOUNDATION  
 -- COMPOSITE --  
 SUMMARY REALIZED GAIN/LOSS REPORT  
 JANUARY 1, 2000 TO DECEMBER 31, 2000

TICKER LOT	ASSET ID CONTRACTS NOTIONAL PAR	SECURITY TRD DATE STL DATE	DESCRIPTION LOCAL - NOTIONAL BASE - PROCEEDS	CLOSE EX. RATE NOTIONAL COST	FUTURE GN/LS FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS
(CONTINUED)				EUR - EURO CURRENCY			
	2,000,000.00		.00	1,943,819.73	2,646.27 S	.00 S	2,646.27 S
					1.018537		09DEC99 TO 09DEC99
** WB1M **							
001	1 15FEB00		.00	240,262.50	387.50 S		
	250,000.00		.00	242,977.46	380.45 S	.00 S	380.45 S
					1.016570		09DEC99 TO 09DEC99
** WB1M **							
042	3 16FEB00		.00	720,787.50	1,125.00 S		
	750,000.00		.00	728,932.40	1,106.66 S	.00 S	1,106.66 S
					1.014198		09DEC99 TO 10DEC99
** WB1M **							
060	9 17FEB00		.00	2,162,600.00	3,612.50 S		
	2,250,000.00		64.70	2,195,615.97	3,561.92 S	.00 S	3,561.92 S
					0.996015		10DEC99 TO 10DEC99
** WB1M **							
122	3 22FEB00		.00	720,975.00	1,762.50 S		
	750,000.00		.00	732,798.99	1,769.55 S	.00 S	1,769.55 S
					0.996214		10DEC99 TO 04JAN00
** WB1M **							
153	11 23FEB00		.00	2,642,575.00	5,600.00 S		
	2,750,000.00		.00	2,688,355.01	5,621.28 S	.00 S	5,621.28 S
					1.040257		04JAN00 TO 04JAN00
** WB1M **							
429	6 06MAR00		.00	1,439,525.00	1,325.00 S		
	1,500,000.00		.00	1,482,998.65	1,273.72 S	.00 S	1,273.72 S
					1.040257		04JAN00 TO 13JAN00
** WB1M **							
430	21 06MAR00		.00	5,039,487.50	5,525.00 S		
	5,250,000.00		.00	5,180,445.16	5,311.16 S	.00 S	5,311.16 S
					1.044386		13JAN00 TO 13JAN00
** WB1M **							
466	5 07MAR00		.00	1,200,237.50	1,862.50 S		
	1,250,000.00		.00	1,232,884.02	1,783.34 S	.00 S	1,783.34 S
					1.031991		14JAN00 TO 18JAN00
** WB1M **							
567	22 09MAR00		.00	5,281,512.50	9,762.50 S		
	5,500,000.00		.00	5,343,930.97	9,459.86 S	.00 S	9,459.86 S



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(CONTINUED)						
EUR - EURO CURRENCY						
					1.031991	18JAN00 TO 24JAN00
** WB1M **						
568	49	09MAR00	.00	11,764,800.00	22,562.50 S	
	12,250,000.00		.00	11,851,498.77	21,863.07 S	.00 S 21,863.07 S
					1.031565	24JAN00 TO 24JAN00
** WB1M **						
588	3	10MAR00	.00	720,075.00	1,387.50 S	
	750,000.00		.00	721,875.19	1,345.04 S	.00 S 1,345.04 S
					1.031565	24JAN00 TO 24JAN00
** WB1M **						
589	8	10MAR00	.00	1,920,262.50	3,662.50 S	
	2,000,000.00		.00	1,925,063.15	3,550.43 S	.00 S 3,550.43 S
					1.031565	25JAN00 TO 26JAN00
** WB1M **						
590	9	10MAR00	.00	2,160,500.00	4,212.50 S	
	2,250,000.00		.00	2,162,996.57	4,083.60 S	.00 S 4,083.60 S
					1.031565	26JAN00 TO 26JAN00
** WB1M **						
591	12	10MAR00	.00	2,880,600.00	5,250.00 S	
	3,000,000.00		.00	2,884,056.72	5,089.35 S	.00 S 5,089.35 S
					1.031565	26JAN00 TO 26JAN00
** WB1M **						
592	12	10MAR00	.00	2,880,600.00	5,100.00 S	
	3,000,000.00		.00	2,884,056.72	4,943.94 S	.00 S 4,943.94 S
					1.031565	26JAN00 TO 26JAN00
** WB1M **						
593	17	10MAR00	.00	4,080,850.00	7,012.50 S	
	4,250,000.00		.00	4,085,747.02	6,797.92 S	.00 S 6,797.92 S
					1.036269	26JAN00 TO 26JAN00
** WB1M **						
631	16	13MAR00	.00	3,840,800.00	7,400.00 S	
	4,000,000.00		.00	3,845,408.96	7,141.00 S	.00 S 7,141.00 S
					1.036269	26JAN00 TO 26JAN00
** WB1M **						
632	4	13MAR00	.00	960,200.00	1,800.00 S	
	1,000,000.00		.00	961,352.24	1,737.00 S	.00 S 1,737.00 S



TICKER LOT	ASSET ID CONTRACTS	SECURITY TRD DATE	DESCRIPTION LOCAL - NOTIONAL	NOTIONAL COST	CLOSE EX. RATE	FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS	NET BASE FUTURE GN/LS
(CONTINUED)									
EUR - EURO CURRENCY									
633	** WB1M ** 21	13MAR00		.00	1.036269	5,037,212.50	5,350.00 S	26JAN00 TO 28FEB00	
	5,250,000.00		.00	.00		4,973,120.27	5,162.78 S		.00 S 5,162.78 S
634	** WB1M ** 16	13MAR00		.00	1.036269	3,838,300.00	4,300.00 S	28FEB00 TO 28FEB00	
	4,000,000.00		.00	.00		3,711,252.27	4,149.51 S		.00 S 4,149.51 S
635	** WB1M ** 1	13MAR00		.00	1.036269	239,887.50	250.00 S	28FEB00 TO 28FEB00	
	250,000.00		.00	.00		231,947.22	241.25 S		.00 S 241.25 S
636	** WB1M ** 17	13MAR00		.00	1.036269	4,077,600.00	4,400.00 S	28FEB00 TO 02MAR00	
	4,250,000.00		.00	.00		3,944,862.08	4,246.01 S		.00 S 4,246.01 S
637	** WB1M ** 2	13MAR00		.00	1.036269	479,612.50	312.50 S	02MAR00 TO 03MAR00	
	500,000.00		.00	.00		462,370.40	301.56 S		.00 S 301.56 S
99X010799 TOTAL									
			.00	.00		71,776,837.50	115,200.00 S		.00 .00
			367.28	.00		72,043,275.10	111,933.43 S		.00 111,933.43 S
			.00	.00		.00	.00		.00 .00
			.00	.00		.00	.00		.00 .00
IE 184	** WB1M ** 1	20JAN00	99X010880 EURIBOR FUTURES	DEC00	0.992063	238,437.50	-62.50 S	18JAN00 TO 18JAN00	
	250,000.00			.00		241,203.38	-63.00 S		.00 S -63.00 S
270	** WB1M ** 1	24JAN00		.00	0.997506	238,550.00	62.50 S	21JAN00 TO 21JAN00	
	250,000.00			7.38		239,313.36	62.66 S		.00 S 62.66 S
047	** WB1M ** 2	17MAR00		.00	1.030184	476,800.00	-150.00 S	04FEB00 TO 04FEB00	





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TICKER LOT	ASSET ID CONTRACTS NOTIONAL PAR	SECURITY TRD DATE STL DATE	DESCRIPTION LOCAL - NOTIONAL - PROCEEDS	CLOSE EX. RATE NOTIONAL COST	FUTURE GN/LS FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS
(CONTINUED)				EUR - EURO CURRENCY			
	500,000.00		.00	466,310.40	-145.61 S	.00 S	-145.61 S
					1.029866		10FEB00 TO 08MAR00
117	6 24MAR00	1,500,000.00	.00	1,430,237.50	-462.50 S	.00 S	
			.00	1,384,043.38	-449.09 S		-449.09 S
					1.048218		08MAR00 TO 08MAR00
278	1 03APR00	250,000.00	.00	238,237.50	-312.50 S	.00 S	
			288.00	228,040.94	-298.13 S		-298.13 S
					1.048218		08MAR00 TO 08MAR00
279	2 03APR00	500,000.00	.00	476,475.00	-600.00 S	.00 S	
			288.00	456,081.87	-572.40 S		-572.40 S
					1.048218		08MAR00 TO 08MAR00
280	5 03APR00	1,250,000.00	.00	1,191,187.50	-1,375.00 S	.00 S	
			288.00	1,140,204.67	-1,311.75 S		-1,311.75 S
					1.047120		08MAR00 TO 08MAR00
393	2 06APR00	500,000.00	.00	476,500.00	-875.00 S	.00 S	
			122.40	456,105.80	-835.62 S		-835.62 S
					1.047120		08MAR00 TO 08MAR00
394	3 06APR00	750,000.00	.00	714,750.00	-1,275.00 S	.00 S	
			122.40	684,158.70	-1,217.62 S		-1,217.62 S
					1.046572		08MAR00 TO 08MAR00
496	1 13APR00	250,000.00	.00	238,250.00	-287.50 S	.00 S	
			.00	228,052.90	-274.71 S		-274.71 S
					1.104118		08MAR00 TO 08MAR00
328	9 11MAY00	2,250,000.00	.00	2,144,350.00	5,612.50 S	.00 S	
			57.60	2,052,571.82	5,083.24 S		5,083.24 S
					1.104118		08MAR00 TO 08MAR00
330	4 11MAY00	1,000,000.00	.00	953,050.00	2,900.00 S	.00 S	
			57.60	912,259.46	2,626.53 S		2,626.53 S



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TICKER LOT	ASSET ID CONTRACTS NOTIONAL PAR	SECURITY TRD DATE STL DATE	DESCRIPTION LOCAL - BASE -	NOTIONAL - PROCEEDS	CLOSE NOTIONAL COST	EX. RATE FUTURE FUTURE	GN/LS GN/LS	BASE CURR GN/LS	TRD DTS NET BASE	OF ORIG FUTURE	TRDS GN/LS
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(CONTINUED)

EUR - EURO CURRENCY

						1.104118			08MAR00	TO	08MAR00
** WB1M **											
331	1,500,000.00	6 11MAY00		.00	1,429,575.00		4,275.00 S				
				57.60	1,368,389.19		3,871.87 S		.00 S		3,871.87 S
						1.104118					
** WB1M **									08MAR00	TO	29MAR00
332	1,500,000.00	6 11MAY00		.00	1,430,337.50		4,962.50 S				
				57.60	1,364,112.35		4,494.54 S		.00 S		4,494.54 S
						1.104118					
** WB1M **									29MAR00	TO	26APR00
333	1,500,000.00	6 11MAY00		.00	1,429,712.50		4,262.50 S				
				57.60	1,338,035.51		3,860.56 S		.00 S		3,860.56 S
						1.102900					
** WB1M **									26APR00	TO	26APR00
354	1,000,000.00	4 12MAY00		.00	952,787.50		3,287.50 S				
				.00	879,994.54		2,980.77 S		.00 S		2,980.77 S
						1.105827					
** WB1M **									26APR00	TO	26APR00
413	250,000.00	1 15MAY00		.00	238,200.00		725.00 S				
				.00	220,001.52		655.62 S		.00 S		655.62 S
						1.126126					
** WB1M **									26APR00	TO	26APR00
495	250,000.00	1 18MAY00		.00	238,200.00		1,112.50 S				
				.00	220,001.52		987.90 S		.00 S		987.90 S
						1.110740					
** WB1M **									26APR00	TO	26APR00
513	250,000.00	1 19MAY00		.00	238,200.00		1,250.00 S				
				115.20	220,001.52		1,125.38 S		.00 S		1,125.38 S
						1.100110					
** WB1M **									27APR00	TO	28APR00
534	750,000.00	3 22MAY00		.00	714,375.00		3,262.50 S				
				7.20	649,581.26		2,965.61 S		.00 S		2,965.61 S
						1.099142					
** WB1M **									04MAY00	TO	04MAY00
556	1,000,000.00	4 23MAY00		.00	950,150.00		1,450.00 S				
				.00	854,754.94		1,319.21 S		.00 S		1,319.21 S



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TICKER LOT	ASSET ID CONTRACTS	SECURITY TRD DATE	DESCRIPTION LOCAL - NOTIONAL	NOTIONAL COST	CLOSE EX. RATE	FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS	NET BASE FUTURE GN/LS
(CONTINUED) EUR - EURO CURRENCY									
					1.108647			04MAY00 TO 04MAY00	
581	** WB1M ** 2 500,000.00	24MAY00		.00 .00	475,075.00 427,377.47	500.00 S 451.00 S		.00 S	451.00 S
					1.108647			04MAY00 TO 04MAY00	
582	** WB1M ** 4 1,000,000.00	24MAY00		.00 .00	950,150.00 854,754.94	900.00 S 811.80 S		.00 S	811.80 S
					1.085187			04MAY00 TO 08MAY00	
621	** WB1M ** 6 1,500,000.00	25MAY00		.00 .00	1,425,325.00 1,283,552.86	1,675.00 S 1,543.51 S		.00 S	1,543.51 S
					1.080030			08MAY00 TO 10MAY00	
660	** WB1M ** 4 1,000,000.00	26MAY00		.00 .00	950,875.00 864,417.86	1,625.00 S 1,504.58 S		.00 S	1,504.58 S
					1.080030			10MAY00 TO 10MAY00	
661	** WB1M ** 1 250,000.00	26MAY00		.00 .00	237,762.50 216,672.97	437.50 S 405.08 S		.00 S	405.08 S
					1.080030			10MAY00 TO 10MAY00	
683	** WB1M ** 1 250,000.00	29MAY00		.00 .00	237,762.50 216,672.97	387.50 S 358.79 S		.00 S	358.79 S
					1.072386			10MAY00 TO 10MAY00	
701	** WB1M ** 2 500,000.00	30MAY00		.00 .00	475,525.00 433,345.93	1,200.00 S 1,119.00 S		.00 S	1,119.00 S
					1.072386			10MAY00 TO 10MAY00	
702	** WB1M ** 2 500,000.00	30MAY00		.00 .00	475,525.00 433,345.93	1,175.00 S 1,095.69 S		.00 S	1,095.69 S
					1.072386			10MAY00 TO 10MAY00	
703	** WB1M ** 2 500,000.00	30MAY00		.00 .00	475,525.00 433,345.93	1,125.00 S 1,049.06 S		.00 S	1,049.06 S



TICKER LOT	ASSET ID CONTRACTS	SECURITY TRD DATE	DESCRIPTION LOCAL - NOTIONAL	NOTIONAL COST	CLOSE EX. RATE	FUTURE GN/LS	TRD DTS OF ORIG TRDS
	NOTIONAL PAR	STL DATE	BASE - PROCEEDS			FUTURE GN/LS	NET BASE FUTURE GN/LS
(CONTINUED)							
EUR - EURO CURRENCY							
					1.072386		10MAY00 TO 10MAY00
** WB1M **							
704	6	30MAY00	.00	1,426,575.00		3,300.00 S	
	1,500,000.00		.00	1,300,037.80		3,077.25 S	.00 S 3,077.25 S
					1.075847		10MAY00 TO 10MAY00
** WB1M **							
728	6	31MAY00	.00	1,426,575.00		3,825.00 S	
	1,500,000.00		.00	1,300,037.80		3,555.34 S	.00 S 3,555.34 S
					1.075847		10MAY00 TO 10MAY00
** WB1M **							
729	8	31MAY00	.00	1,902,100.00		5,300.00 S	
	2,000,000.00		.00	1,733,383.73		4,926.35 S	.00 S 4,926.35 S
					1.057082		10MAY00 TO 10MAY00
** WB1M **							
764	3	01JUN00	.00	713,287.50		1,687.50 S	
	750,000.00		.00	650,018.90		1,596.38 S	.00 S 1,596.38 S
					1.058761		10MAY00 TO 10MAY00
** WB1M **							
066	2	05JUN00	.00	475,525.00		475.00 S	
	500,000.00		.00	433,345.93		448.64 S	.00 S 448.64 S
					1.043296		10MAY00 TO 10MAY00
** WB1M **							
121	1	06JUN00	.00	237,762.50		150.00 S	
	250,000.00		.00	216,672.97		143.77 S	.00 S 143.77 S
					1.053962		10MAY00 TO 10MAY00
** WB1M **							
256	1	08JUN00	.00	237,762.50		662.50 S	
	250,000.00		.00	216,672.97		628.58 S	.00 S 628.58 S
					1.040582		10MAY00 TO 10MAY00
** WB1M **							
587	1	16JUN00	.00	237,762.50		262.50 S	
	250,000.00		.00	216,672.97		252.26 S	.00 S 252.26 S
					1.040582		10MAY00 TO 10MAY00
** WB1M **							
588	2	16JUN00	.00	475,525.00		500.00 S	
	500,000.00		.00	433,345.93		480.50 S	.00 S 480.50 S



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TICKER	ASSET ID	SECURITY DESCRIPTION	LOCAL - NOTIONAL	NOTIONAL COST	CLOSE EX. RATE	FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS	NET BASE FUTURE GN/LS
LOT	CONTRACTS	TRD DATE	LOCAL - NOTIONAL	NOTIONAL COST	EX. RATE	FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS	NET BASE FUTURE GN/LS
	NOTIONAL PAR	STL DATE	BASE - PROCEEDS			FUTURE GN/LS		NET BASE FUTURE GN/LS	
(CONTINUED) EUR - EURO CURRENCY									
					1.041341			10MAY00 TO 10MAY00	
** WB1M **									
615	1	19JUN00	.00	237,762.50		287.50 S			
	250,000.00		.00	216,672.97		276.09 S	.00 S		276.09 S
					1.041341			10MAY00 TO 10MAY00	
** WB1M **									
616	4	19JUN00	.00	951,050.00		1,100.00 S			
	1,000,000.00		.00	866,691.86		1,056.33 S	.00 S		1,056.33 S
					1.059546			10MAY00 TO 10MAY00	
** WB1M **									
659	1	21JUN00	.00	237,762.50		537.50 S			
	250,000.00		.00	216,672.96		507.29 S	.00 S		507.29 S
					1.059546			10MAY00 TO 09JUN00	
** WB1M **									
660	8	21JUN00	.00	1,900,400.00		2,500.00 S			
	2,000,000.00		.00	1,736,715.49		2,359.51 S	.00 S		2,359.51 S
					1.060108			09JUN00 TO 09JUN00	
** WB1M **									
750	4	27JUN00	.00	948,350.00		-300.00 S			
	1,000,000.00		.00	905,769.08		-282.99 S	.00 S		-282.99 S
					1.045259			09JUN00 TO 09JUN00	
** WB1M **									
785	5	29JUN00	.00	1,185,437.50		-187.50 S			
	1,250,000.00		.00	1,132,211.36		-179.38 S	.00 S		-179.38 S
					1.051193			09JUN00 TO 09JUN00	
** WB1M **									
138	8	06JUL00	.00	1,896,800.00		-700.00 S			
	2,000,000.00		.00	1,811,633.68		-665.91 S	.00 S		-665.91 S
					1.051193			09JUN00 TO 09JUN00	
** WB1M **									
139	2	06JUL00	.00	474,200.00		-125.00 S			
	500,000.00		.00	452,908.42		-118.91 S	.00 S		-118.91 S
					1.051193			09JUN00 TO 09JUN00	
** WB1M **									
140	5	06JUL00	.00	1,185,500.00		-187.50 S			
	1,250,000.00		.00	1,132,271.05		-178.37 S	.00 S		-178.37 S



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	PAR	STL DATE			BASE - PROCEEDS						
(CONTINUED) EUR - EURO CURRENCY											
							1.051193			09JUN00 TO 09JUN00	
141	** WB1M **		3	06JUL00	.00	711,300.00		-225.00 S			
	750,000.00				.00	679,362.63		-214.04 S	.00 S		-214.04 S
							1.051193			09JUN00 TO 09JUN00	
176	** WB1M **		3	07JUL00	.00	711,300.00		-375.00 S			
	750,000.00				.00	679,362.63		-356.74 S	.00 S		-356.74 S
							1.051193			09JUN00 TO 09JUN00	
177	** WB1M **		3	07JUL00	.00	711,337.50		-300.00 S			
	750,000.00				.00	679,398.45		-285.39 S	.00 S		-285.39 S
							1.051193			09JUN00 TO 09JUN00	
178	** WB1M **		2	07JUL00	.00	474,225.00		-150.00 S			
	500,000.00				.00	452,932.30		-142.70 S	.00 S		-142.70 S
							1.049317			09JUN00 TO 09JUN00	
188	** WB1M **		1	10JUL00	.00	237,112.50		-25.00 S			
	250,000.00				.00	226,466.15		-23.83 S	.00 S		-23.83 S
							1.054296			09JUN00 TO 09JUN00	
200	** WB1M **		1	11JUL00	.00	237,112.50		-12.50 S			
	250,000.00				.00	226,466.15		-11.86 S	.00 S		-11.86 S
							1.068376			09JUN00 TO 09JUN00	
218	** WB1M **		5	12JUL00	.00	1,185,562.50		187.50 S			
	1,250,000.00				.00	1,132,330.73		175.50 S	.00 S		175.50 S
							1.068376			09JUN00 TO 09JUN00	
219	** WB1M **		3	12JUL00	.00	711,375.00		187.50 S			
	750,000.00				.00	679,434.26		175.50 S	.00 S		175.50 S
							1.081899			09JUN00 TO 09JUN00	
307	** WB1M **		3	19JUL00	.00	711,375.00		900.00 S			
	750,000.00				.00	679,434.27		831.87 S	.00 S		831.87 S



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TICKER LOT	ASSET ID CONTRACTS	SECURITY TRD DATE	DESCRIPTION LOCAL - NOTIONAL	NOTIONAL COST	CLOSE EX. RATE	FUTURE GN/LS	TRD DTS OF ORIG TRDS
	NOTIONAL PAR	STL DATE	BASE - PROCEEDS				NET BASE FUTURE GN/LS
(CONTINUED)				EUR - EURO CURRENCY			
					1.081899		09JUN00 TO 09JUN00
** WB1M **							
308	12	19JUL00	.00	2,845,600.00		4,000.00 S	
	3,000,000.00		.00	2,717,832.56		3,697.20 S	.00 S 3,697.20 S
					1.081899		09JUN00 TO 09JUN00
** WB1M **							
309	11	19JUL00	.00	2,608,537.50		3,325.00 S	
	2,750,000.00		.00	2,491,414.17		3,073.30 S	.00 S 3,073.30 S
					1.072386		09JUN00 TO 12JUN00
** WB1M **							
379	4	21JUL00	.00	948,500.00		700.00 S	
	1,000,000.00		.00	905,343.31		652.75 S	.00 S 652.75 S
					1.062134		12JUN00 TO 12JUN00
** WB1M **							
406	4	25JUL00	.00	948,400.00		650.00 S	
	1,000,000.00		.00	904,678.76		611.98 S	.00 S 611.98 S
					1.094211		12JUN00 TO 12JUN00
** WB1M **							
484	5	02AUG00	.00	1,185,500.00		875.00 S	
	1,250,000.00		.00	1,130,848.45		799.66 S	.00 S 799.66 S
					1.099505		12JUN00 TO 12JUN00
** WB1M **							
611	1	10AUG00	.00	237,100.00		62.50 S	
	250,000.00		.00	226,169.69		56.84 S	.00 S 56.84 S
					1.107665		12JUN00 TO 12JUN00
** WB1M **							
619	2	11AUG00	.00	474,200.00		500.00 S	
	500,000.00		.00	452,339.38		451.40 S	.00 S 451.40 S
					1.107665		12JUN00 TO 12JUN00
** WB1M **							
620	3	11AUG00	.00	711,300.00		712.50 S	
	750,000.00		.00	678,509.07		643.25 S	.00 S 643.25 S
					1.100110		12JUN00 TO 12JUN00
** WB1M **							
657	2	15AUG00	.00	474,225.00		775.00 S	
	500,000.00		.00	452,363.23		704.48 S	.00 S 704.48 S



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TICKER LOT	ASSET ID CONTRACTS NOTIONAL PAR	SECURITY TRD DATE STL DATE	DESCRIPTION LOCAL - NOTIONAL BASE - PROCEEDS	CLOSE NOTIONAL COST	EX. RATE FUTURE GN/LS FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS
(CONTINUED)							
EUR - EURO CURRENCY							
					1.107665		12JUN00 TO 12JUN00
** WB1M ** 778	4 1,000,000.00	24AUG00	.00 .00	948,450.00 904,726.46	1,350.00 S 1,218.78 S		
						.00 S	1,218.78 S
** WB1M ** 096	5 1,250,000.00	31AUG00	.00 .00	1,185,562.50 1,130,908.07	1,625.00 S 1,453.56 S		12JUN00 TO 12JUN00
						.00 S	1,453.56 S
** WB1M ** 157	6 1,500,000.00	04SEP00	.00 14.40	1,422,675.00 1,357,089.68	975.00 S 864.63 S		12JUN00 TO 12JUN00
						.00 S	864.63 S
** WB1M ** 158	15 3,750,000.00	04SEP00	.00 14.40	3,558,100.00 3,411,341.21	3,662.50 S 3,247.91 S		12JUN00 TO 13JUN00
						.00 S	3,247.91 S
** WB1M ** 264	4 1,000,000.00	08SEP00	.00 1,500.00	948,950.00 910,517.53	1,650.00 S 1,419.99 S		13JUN00 TO 13JUN00
						.00 S	1,419.99 S
** WB1M ** 326	7 1,750,000.00	11SEP00	.00 .00	1,660,712.50 1,593,453.64	3,200.00 S 2,757.76 S		13JUN00 TO 13JUN00
						.00 S	2,757.76 S
** WB1M ** 327	100 25,000,000.00	11SEP00	.00 .00	23,726,062.50 22,763,377.60	46,062.50 S 39,696.66 S		13JUN00 TO 14JUN00
						.00 S	39,696.66 S
** WB1M ** 328	35 8,750,000.00	11SEP00	.00 .00	8,304,312.50 7,963,835.68	15,875.00 S 13,681.07 S		14JUN00 TO 14JUN00
						.00 S	13,681.07 S
** WB1M ** 329	100 25,000,000.00	11SEP00	.00 .00	23,728,400.00 22,755,535.59	45,900.00 S 39,556.62 S		14JUN00 TO 14JUN00
						.00 S	39,556.62 S

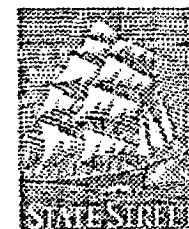


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				NOTIONAL COST	FUTURE GN/LS FUTURE GN/LS	NET BASE	FUTURE GN/LS
(CONTINUED)				EUR - EURO CURRENCY			
				1.160362		14JUN00 TO 14JUN00	
** WB1M **	39	11SEP00	.00	9,254,212.50	17,550.00 S		
330	9,750,000.00		.00	8,874,789.79	15,124.59 S	.00 S	15,124.59 S
				1.160362		14JUN00 TO 14JUN00	
** WB1M **	2	11SEP00	.00	474,575.00	875.00 S		
331	500,000.00		.00	455,117.42	754.07 S	.00 S	754.07 S
				1.161845		14JUN00 TO 14JUN00	
** WB1M **	21	12SEP00	.00	4,983,300.00	9,187.50 S		
403	5,250,000.00		.00	4,778,984.70	7,907.68 S	.00 S	7,907.68 S
				1.161845		14JUN00 TO 15JUN00	
** WB1M **	15	12SEP00	.00	3,560,250.00	7,125.00 S		
404	3,750,000.00		.00	3,406,681.35	6,132.49 S	.00 S	6,132.49 S
				1.161845		15JUN00 TO 03JUL00	
** WB1M **	24	12SEP00	.00	5,692,987.50	7,687.50 S		
405	6,000,000.00		.00	5,389,243.82	6,616.63 S	.00 S	6,616.63 S
				1.161845		03JUL00 TO 05JUL00	
** WB1M **	9	12SEP00	.00	2,134,275.00	2,175.00 S		
406	2,250,000.00		.00	2,035,626.01	1,872.03 S	.00 S	1,872.03 S
				1.161845		05JUL00 TO 05JUL00	
** WB1M **	2	12SEP00	.00	474,500.00	800.00 S		
407	500,000.00		.00	453,859.25	688.56 S	.00 S	688.56 S
				1.157675		05JUL00 TO 28JUL00	
** WB1M **	33	13SEP00	.00	7,819,512.50	162.50 S		
445	8,250,000.00		.00	7,328,144.70	140.38 S	.00 S	140.38 S
				1.157675		31JUL00 TO 01AUG00	
** WB1M **	3	13SEP00	.00	710,775.00	-112.50 S		
446	750,000.00		.00	652,846.16	-97.17 S	.00 S	-97.17 S



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TICKER LOT	ASSET ID CONTRACTS NOTIONAL PAR	SECURITY TRD DATE STL DATE	DESCRIPTION LOCAL - NOTIONAL BASE - PROCEEDS	NOTIONAL COST	CLOSE EX. RATE FUTURE GN/LS FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS
(CONTINUED) EUR - EURO CURRENCY							
					1.157675		01AUG00 TO 03AUG00
447	** WB1M ** 3 750,000.00	13SEP00	.00 .00	710,900.00 646,207.98	162.50 S 140.36 S	.00 S	140.36 S
					1.157675		03AUG00 TO 08AUG00
448	** WB1M ** 10 2,500,000.00	13SEP00	.00 .00	2,370,050.00 2,145,177.73	800.00 S 691.04 S	.00 S	691.04 S
					1.157675		08AUG00 TO 30AUG00
454	** WB1M ** 52 13,000,000.00	13SEP00	.00 .00	12,311,812.50 11,122,528.04	-8,937.50 S -7,720.19 S	.00 S	-7,720.19 S
					1.160900		30AUG00 TO 07SEP00
487	** WB1M ** 34 8,500,000.00	14SEP00	.00 .00	8,050,987.50 7,102,022.47	-8,712.50 S -7,504.96 S	.00 S	-7,504.96 S
99X010880 TOTAL							
			.00 3,055.38 .00 .00	178,447,450.00 168,315,142.83 .00 .00	216,725.00 S 190,568.86 S .00 .00	.00 .00 .00 .00	.00 190,568.86 S .00 .00
IE	99X010898	EURIBOR FUTURES	MAR01		1.100110		09MAR00 TO 09MAR00
532	** WB1M ** 1 250,000.00	22MAY00	.00 7.20	237,937.50 230,561.44	1,137.50 S 1,033.99 S	.00 S	1,033.99 S
					1.099142		09MAR00 TO 09MAR00
553	** WB1M ** 1 250,000.00	23MAY00	.00 .00	237,937.50 230,561.44	962.50 S 875.68 S	.00 S	875.68 S
					1.072386		09MAR00 TO 09MAR00
697	** WB1M ** 1 250,000.00	30MAY00	.00 .00	237,937.50 230,561.44	862.50 S 804.28 S	.00 S	804.28 S
					1.057082		09MAR00 TO 09MAR00
763	** WB1M ** 2 01JUN00		.00	475,875.00	1,750.00 S		



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TICKER LOT	ASSET ID CONTRACTS NOTIONAL PAR	SECURITY TRD DATE STL DATE	DESCRIPTION LOCAL - NOTIONAL BASE - PROCEEDS	CLOSE EX. RATE NOTIONAL COST	FUTURE GN/LS FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS
(CONTINUED)				EUR - EURO CURRENCY			
	500,000.00		.00	461,122.87	1,655.50 S	.00 S	1,655.50 S
					1.043296		09MAR00 TO 09MAR00
122	** WB1M ** 1 250,000.00	06JUN00	.00 .00	237,937.50 230,561.44	425.00 S 407.36 S	.00 S	407.36 S
					1.047010		09MAR00 TO 10MAY00
332	** WB1M ** 9 2,250,000.00	09JUN00	.00 .00	2,138,900.00 1,977,273.49	5,900.00 S 5,635.10 S	.00 S	5,635.10 S
					1.047010		10MAY00 TO 10MAY00
334	** WB1M ** 10 2,500,000.00	09JUN00	.00 .00	2,375,125.00 2,164,451.42	4,875.00 S 4,656.11 S	.00 S	4,656.11 S
					1.047010		10MAY00 TO 10MAY00
335	** WB1M ** 1 250,000.00	09JUN00	.00 .00	237,512.50 216,445.14	525.00 S 501.43 S	.00 S	501.43 S
					1.127649		29AUG00 TO 29AUG00
159	** WB1M ** 1 250,000.00	04SEP00	.00 14.40	236,537.50 211,062.41	-375.00 S -332.55 S	.00 S	-332.55 S
					1.160900		29AUG00 TO 30AUG00
486	** WB1M ** 8 2,000,000.00	14SEP00	.00 .00	1,892,612.50 1,690,079.44	-3,487.50 S -3,004.14 S	.00 S	-3,004.14 S
					1.160900		01SEP00 TO 01SEP00
488	** WB1M ** 1 250,000.00	14SEP00	.00 .00	236,800.00 213,120.00	-200.00 S -172.28 S	.00 S	-172.28 S
					1.134044		01SEP00 TO 08SEP00
639	** WB1M ** 5 1,250,000.00	21SEP00	.00 14.40	1,183,875.00 1,046,832.59	-2,312.50 S -2,039.16 S	.00 S	-2,039.16 S
					1.142857		08SEP00 TO 11SEP00
671	** WB1M ** 9 2,250,000.00	22SEP00	.00 .00	2,130,675.00 1,833,942.94	-5,362.50 S -4,692.18 S	.00 S	-4,692.18 S



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TICKER	ASSET ID	SECURITY DESCRIPTION	LOCAL	- NOTIONAL	CLOSE EX. RATE	FUTURE GN/LS	TRD DTS OF ORIG TRDS
LOT	CONTRACTS	TRD DATE	BASE	- PROCEEDS	NOTIONAL COST	FUTURE GN/LS	NET BASE FUTURE GN/LS
	NOTIONAL PAR	STL DATE				BASE CURR GN/LS	
(CONTINUED) EUR - EURO CURRENCY							
					1.142857		11SEP00 TO 11SEP00
** WB1M **							
672	13	22SEP00	.00		3,077,200.00	-8,350.00 S	
	3,250,000.00		.00		2,651,930.96	-7,306.25 S	.00 S -7,306.25 S
					1.134687		11SEP00 TO 11SEP00
** WB1M **							
758	5	27SEP00	.00		1,183,562.50	-2,125.00 S	
	1,250,000.00		.00		1,019,994.16	-1,872.76 S	.00 S -1,872.76 S
					1.141031		11SEP00 TO 11SEP00
** WB1M **							
031	7	03OCT00	.00		1,656,987.50	-3,850.00 S	
	1,750,000.00		.00		1,427,991.83	-3,374.14 S	.00 S -3,374.14 S
					1.151808		11SEP00 TO 11SEP00
** WB1M **							
137	2	10OCT00	.00		473,425.00	-800.00 S	
	500,000.00		.00		407,997.66	-694.56 S	.00 S -694.56 S
					1.163467		11SEP00 TO 11SEP00
** WB1M **							
207	1	13OCT00	.00		236,712.50	-512.50 S	
	250,000.00		.00		203,998.83	-440.49 S	.00 S -440.49 S
					1.179801		11SEP00 TO 11SEP00
** WB1M **							
270	3	18OCT00	.00		710,137.50	-1,500.00 S	
	750,000.00		.00		611,996.50	-1,271.40 S	.00 S -1,271.40 S
					1.193887		11SEP00 TO 11SEP00
** WB1M **							
320	2	20OCT00	.00		473,425.00	-725.00 S	
	500,000.00		.00		407,997.66	-607.26 S	.00 S -607.26 S
					1.183431		11SEP00 TO 11SEP00
** WB1M **							
451	11	30OCT00	.00		2,603,837.50	-2,887.50 S	
	2,750,000.00		.00		2,243,987.16	-2,439.94 S	.00 S -2,439.94 S
					1.166044		11SEP00 TO 11SEP00
** WB1M **							
501	7	01NOV00	.00		1,656,987.50	-2,275.00 S	
	1,750,000.00		.00		1,427,991.83	-1,951.04 S	.00 S -1,951.04 S



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TICKER LOT	ASSET ID CONTRACTS NOTIONAL PAR	SECURITY TRD DATE STL DATE	DESCRIPTION LOCAL - NOTIONAL BASE - PROCEEDS	CLOSE EX. RATE FUTURE GN/LS FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS
(CONTINUED)						
EUR - EURO CURRENCY						
** WB1M **				1.162655		11SEP00 TO 11SEP00
529	23 02NOV00		.00 5,444,625.00	-7,812.50 S		
	5,750,000.00		.00 4,692,177.82	-6,719.53 S	.00 S	-6,719.53 S
** WB1M **				1.157943		11SEP00 TO 11SEP00
573	6 03NOV00		.00 1,420,350.00	-2,175.00 S		
	1,500,000.00		.00 1,224,057.63	-1,878.33 S	.00 S	-1,878.33 S
** WB1M **				1.167815		11SEP00 TO 11SEP00
653	14 08NOV00		.00 3,314,150.00	-4,725.00 S		
	3,500,000.00		.00 2,856,134.47	-4,046.02 S	.00 S	-4,046.02 S
** WB1M **				1.157943		11SEP00 TO 11SEP00
697	5 10NOV00		.00 1,183,625.00	-2,312.50 S		
	1,250,000.00		.00 1,020,048.03	-1,997.08 S	.00 S	-1,997.08 S
** WB1M **				1.163602		11SEP00 TO 11SEP00
740	6 15NOV00		.00 1,420,350.00	-3,525.00 S		
	1,500,000.00		.00 1,224,057.63	-3,029.39 S	.00 S	-3,029.39 S
** WB1M **				1.182592		11SEP00 TO 11SEP00
799	7 21NOV00		.00 1,657,075.00	-3,850.00 S		
	1,750,000.00		.00 1,428,067.23	-3,255.56 S	.00 S	-3,255.56 S
** WB1M **				1.169590		11SEP00 TO 11SEP00
079	5 28NOV00		.00 1,183,625.00	-3,000.00 S		
	1,250,000.00		.00 1,020,048.03	-2,565.00 S	.00 S	-2,565.00 S
** WB1M **				1.169590		11SEP00 TO 11SEP00
080	2 28NOV00		.00 473,450.00	-1,225.00 S		
	500,000.00		.00 408,019.21	-1,047.38 S	.00 S	-1,047.38 S
** WB1M **				1.162655		11SEP00 TO 11SEP00
111	2 29NOV00		.00 473,450.00	-1,425.00 S		
	500,000.00		.00 408,019.21	-1,225.64 S	.00 S	-1,225.64 S



TICKER LOT	ASSET ID	SECURITY TRD DATE	DESCRIPTION LOCAL - NOTIONAL	CONTRACTS	TRD DATE	STL DATE	BASE - PROCEEDS	NOTIONAL COST	CLOSE EX. RATE	FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS	NET BASE FUTURE GN/LS
(CONTINUED)													
EUR - EURO CURRENCY													
112	** WB1M **	3	29NOV00						1.162655			11SEP00 TO 11SEP00	
	750,000.00			.00				710,175.00		-2,175.00 S			
				.00				612,028.82		-1,870.72 S		.00 S	-1,870.72 S
154	** WB1M **	5	30NOV00						1.147052			11SEP00 TO 11SEP00	
	1,250,000.00			.00				1,183,625.00		-4,250.00 S			
				.00				1,020,048.02		-3,705.15 S		.00 S	-3,705.15 S
167	** WB1M **	4	01DEC00						1.145475			11SEP00 TO 11SEP00	
	1,000,000.00			.00				946,900.00		-3,400.00 S			
				.00				816,038.42		-2,968.20 S		.00 S	-2,968.20 S
168	** WB1M **	17	01DEC00						1.145475			11SEP00 TO 11SEP00	
	4,250,000.00			.00				4,024,437.50		-14,550.00 S			
				.00				3,468,260.24		-12,702.15 S		.00 S	-12,702.15 S
212	** WB1M **	12	04DEC00						1.124353			11SEP00 TO 11SEP00	
	3,000,000.00			.00				2,840,850.00		-11,400.00 S			
				.00				2,448,244.53		-10,139.16 S		.00 S	-10,139.16 S
307	** WB1M **	9	05DEC00						1.131221			11SEP00 TO 11SEP00	
	2,250,000.00			.00				2,130,637.50		-8,100.00 S			
				.00				1,836,183.40		-7,160.40 S		.00 S	-7,160.40 S
314	** WB1M **	11	06DEC00						1.123848			11SEP00 TO 11SEP00	
	2,750,000.00			.00				2,604,112.50		-12,100.00 S			
				.00				2,244,224.15		-10,766.58 S		.00 S	-10,766.58 S
344	** WB1M **	16	07DEC00						1.123848			11SEP00 TO 11SEP00	
	4,000,000.00			.00				3,787,800.00		-18,000.00 S			
				.00				3,264,326.04		-16,016.40 S		.00 S	-16,016.40 S
345	** WB1M **	5	07DEC00						1.123848			11SEP00 TO 11SEP00	
	1,250,000.00			.00				1,183,687.50		-5,687.50 S			
				.00				1,020,101.89		-5,060.74 S		.00 S	-5,060.74 S



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(CONTINUED)						
EUR - EURO CURRENCY						
				1.137009		11SEP00 TO 11SEP00
** WB1M **						
378	6	08DEC00	.00	1,420,425.00	-6,300.00 S	
	1,500,000.00		.00	1,224,122.26	-5,540.85 S	.00 S -5,540.85 S
				1.137009		11SEP00 TO 11SEP00
** WB1M **						
379	6	08DEC00	.00	1,420,425.00	-6,375.00 S	
	1,500,000.00		.00	1,224,122.26	-5,606.81 S	.00 S -5,606.81 S
				1.139081		11SEP00 TO 11SEP00
** WB1M **						
402	9	11DEC00	.00	2,130,637.50	-9,000.00 S	
	2,250,000.00		.00	1,836,183.40	-7,901.10 S	.00 S -7,901.10 S
				1.139990		11SEP00 TO 13SEP00
** WB1M **						
431	131	12DEC00	.00	31,018,037.50	-123,937.50 S	
	32,750,000.00		.00	26,721,946.07	-108,717.99 S	.00 S -108,717.99 S
				1.139990		13SEP00 TO 13SEP00
** WB1M **						
432	21	12DEC00	.00	4,973,850.00	-17,850.00 S	
	5,250,000.00		.00	4,296,411.63	-15,658.02 S	.00 S -15,658.02 S
				1.139990		13SEP00 TO 13SEP00
** WB1M **						
438	1	12DEC00	.00	236,850.00	-850.00 S	
	250,000.00		.00	204,591.03	-745.62 S	.00 S -745.62 S
				1.130454		13SEP00 TO 26SEP00
** WB1M **						
482	81	13DEC00	.00	19,191,712.50	-74,137.50 S	
	20,250,000.00		.00	16,571,680.47	-65,582.05 S	.00 S -65,582.05 S
				1.130454		26SEP00 TO 22NOV00
** WB1M **						
483	64	13DEC00	.00	15,174,275.00	-49,725.00 S	
	16,000,000.00		.00	12,967,138.74	-43,986.77 S	.00 S -43,986.77 S



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(CONTINUED)							
EUR - EURO CURRENCY							
99X010898 TOTAL							
			.00	135,481,075.00	-416,212.50 S		
			36.00	117,196,743.28	-364,521.34 S	.00	.00
			.00	.00	.00	.00	-364,521.34 S
			.00	.00	.00	.00	.00
			.00	.00	.00	.00	.00
99X011565 EURIBOR (PIMCO 96 FUSEP00)							
** WB1E **							
472	2	31MAY00	14.30	1,650.00	-2,739.30 S		08SEP99 TO 08SEP99
	500,000.00		13.26	1,748.89	-2,540.44 S	.00 S	-2,540.44 S
99X011706 EURIBOR FUTURES							
IE ** WB1M ** JUN01							
535	1	14JUN00	.00	236,850.00	-237.50 S		09JUN00 TO 09JUN00
	250,000.00		.00	226,215.44	-227.76 S	.00 S	-227.76 S
** WB1M **							
787	1	29JUN00	.00	236,850.00	125.00 S		09JUN00 TO 09JUN00
	250,000.00		.00	226,215.43	119.59 S	.00 S	119.59 S
** WB1M **							
167	1	05JUL00	.00	236,850.00	-12.50 S		09JUN00 TO 09JUN00
	250,000.00		483.30	226,215.44	-11.96 S	.00 S	-11.96 S
** WB1M **							
168	1	06JUL00	.00	236,850.00	25.00 S		09JUN00 TO 09JUN00
	250,000.00		.00	226,215.44	23.78 S	.00 S	23.78 S
** WB1M **							
306	2	19JUL00	.00	473,700.00	875.00 S		09JUN00 TO 09JUN00
	500,000.00		.00	452,430.87	808.76 S	.00 S	808.76 S
** WB1M **							
686	1	16AUG00	.00	236,850.00	425.00 S		09JUN00 TO 09JUN00
	250,000.00		.00	226,215.43	387.47 S	.00 S	387.47 S
** WB1M **							
489	1	14SEP00	.00	236,862.50	-12.50 S		09JUN00 TO 09JUN00





WILLIAM H. GATES FOUNDATION  
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 JANUARY 1, 2000 TO DECEMBER 31, 2000

TICKER LOT	ASSET ID	SECURITY DESCRIPTION	TRD DATE	LOCAL - NOTIONAL	NOTIONAL COST	CLOSE EX. RATE	FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS
	CONTRACTS	STL DATE	DATE	BASE - PROCEEDS			FUTURE GN/LS		NET BASE FUTURE GN/LS
(CONTINUED)									
EUR - EURO CURRENCY									
				250,000.00	.00	226,227.38	-10.77 S	.00 S	-10.77 S
						1.142857			09JUN00 TO 09JUN00
** WB1M **	1	22SEP00		.00	236,862.50		-387.50 S		
673				.00	226,227.37		-339.06 S	.00 S	-339.06 S
						1.141031			09JUN00 TO 09JUN00
** WB1M **	1	03OCT00		.00	236,875.00		-337.50 S		
032				.00	226,239.31		-295.79 S	.00 S	-295.79 S
						1.183431			09JUN00 TO 09JUN00
** WB1M **	2	30OCT00		.00	473,750.00		-300.00 S		
452				.00	452,478.63		-253.50 S	.00 S	-253.50 S
						1.166044			09JUN00 TO 09JUN00
** WB1M **	1	01NOV00		.00	236,875.00		-237.50 S		
500				.00	226,239.31		-203.68 S	.00 S	-203.68 S
						1.162655			09JUN00 TO 09JUN00
** WB1M **	1	02NOV00		.00	236,875.00		-250.00 S		
528				.00	226,239.31		-215.03 S	.00 S	-215.03 S
						1.157943			09JUN00 TO 09JUN00
** WB1M **	1	03NOV00		.00	236,875.00		-275.00 S		
558				.00	226,239.31		-237.49 S	.00 S	-237.49 S
						1.167815			09JUN00 TO 09JUN00
** WB1M **	3	08NOV00		.00	710,625.00		-750.00 S		
654				.00	678,717.94		-642.23 S	.00 S	-642.23 S
						1.165365			09JUN00 TO 09JUN00
** WB1M **	1	14NOV00		.00	236,887.50		-475.00 S		
725				.00	226,251.25		-407.60 S	.00 S	-407.60 S
						1.182592			03JUL00 TO 14JUL00
** WB1M **	2	21NOV00		.00	473,175.00		-1,525.00 S		
798				.00	446,773.31		-1,289.54 S	.00 S	-1,289.54 S



WILLIAM H. GATES FOUNDATION  
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 JANUARY 1, 2000 TO DECEMBER 31, 2000

TICKER LOT	ASSET ID CONTRACTS NOTIONAL PAR	SECURITY TRD DATE STL DATE	DESCRIPTION LOCAL - NOTIONAL - PROCEEDS	CLOSE EX. RATE NOTIONAL COST	FUTURE GN/LS FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS
(CONTINUED)							
EUR - EURO CURRENCY							
155	** WB1M ** 250,000.00	1 30NOV00	.00 .00	236,612.50 203,912.65	1.147052 -1,125.00 S -980.78 S		11SEP00 TO 11SEP00 .00 S -980.78 S
169	** WB1M ** 3,500,000.00	14 01DEC00	.00 .00	3,315,587.50 2,844,193.53	1.145475 -12,562.50 S -10,967.07 S		11SEP00 TO 19SEP00 .00 S -10,967.07 S
214	** WB1M ** 1,750,000.00	7 04DEC00	.00 .00	1,659,600.00 1,433,680.46	1.124353 -5,525.00 S -4,913.94 S		19SEP00 TO 16OCT00 .00 S -4,913.94 S
346	** WB1M ** 500,000.00	2 07DEC00	.00 .00	474,175.00 400,251.23	1.123848 -2,200.00 S -1,957.56 S		16OCT00 TO 19OCT00 .00 S -1,957.56 S
531	** WB1M ** 1,250,000.00	5 14DEC00	.00 .00	1,185,162.50 993,166.46	1.126887 -5,775.00 S -5,124.74 S		19OCT00 TO 24OCT00 .00 S -5,124.74 S
532	** WB1M ** 1,000,000.00	4 14DEC00	.00 .00	947,900.00 793,581.88	1.126887 -4,700.00 S -4,170.78 S		24OCT00 TO 24OCT00 .00 S -4,170.78 S
533	** WB1M ** 1,500,000.00	6 14DEC00	.00 .00	1,421,862.50 1,188,368.89	1.126887 -7,187.50 S -6,378.19 S		24OCT00 TO 25OCT00 .00 S -6,378.19 S
534	** WB1M ** 2,500,000.00	10 14DEC00	.00 .00	2,369,850.00 1,963,965.78	1.126887 -11,775.00 S -10,449.14 S		25OCT00 TO 26OCT00 .00 S -10,449.14 S
566	** WB1M ** 500,000.00	2 14DEC00	.00 .00	473,925.00 392,883.83	1.126887 -2,350.00 S -2,085.39 S		26OCT00 TO 26OCT00 .00 S -2,085.39 S



WILLIAM H. GATES FOUNDATION  
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 JANUARY 1, 2000 TO DECEMBER 31, 2000

TICKER LOT	ASSET ID CONTRACTS	SECURITY TRD DATE	DESCRIPTION LOCAL - NOTIONAL	NOTIONAL COST	CLOSE EX. RATE	FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS	NET BASE FUTURE GN/LS
(CONTINUED)									
EUR - EURO CURRENCY									
585	** WB1M ** 3	15DEC00		.00	1.115946	710,887.50	-3,937.50 S	26OCT00 TO 26OCT00	
	750,000.00			.00		589,325.74	-3,528.39 S		.00 S -3,528.39 S
586	** WB1M ** 4	15DEC00		.00	1.115946	947,900.00	-4,950.00 S	26OCT00 TO 27OCT00	
	1,000,000.00			.00		792,302.55	-4,435.70 S		.00 S -4,435.70 S
587	** WB1M ** 16	15DEC00		.00	1.115946	3,798,275.00	-13,325.00 S	27OCT00 TO 12DEC00	
	4,000,000.00			.00		3,269,108.64	-11,940.54 S		.00 S -11,940.54 S
588	** WB1M ** 10	15DEC00		.00	1.115946	2,379,737.50	-2,637.50 S	12DEC00 TO 12DEC00	
	2,500,000.00			.00		2,087,505.74	-2,363.47 S		.00 S -2,363.47 S
589	** WB1M ** 9	15DEC00		.00	1.115946	2,141,775.00	-2,587.50 S	12DEC00 TO 12DEC00	
	2,250,000.00			.00		1,878,765.03	-2,318.66 S		.00 S -2,318.66 S
611	** WB1M ** 29	18DEC00		.00	1.116320	6,901,275.00	-10,512.50 S	12DEC00 TO 12DEC00	
	7,250,000.00			.00		6,053,798.43	-9,417.10 S		.00 S -9,417.10 S
640	** WB1M ** 16	19DEC00		.00	1.122208	3,807,600.00	-5,400.00 S	12DEC00 TO 12DEC00	
	4,000,000.00			.00		3,340,026.72	-4,811.94 S		.00 S -4,811.94 S
641	** WB1M ** 5	19DEC00		.00	1.122208	1,189,875.00	-1,625.00 S	12DEC00 TO 12DEC00	
	1,250,000.00			.00		1,043,758.35	-1,448.04 S		.00 S -1,448.04 S
680	** WB1M ** 5	20DEC00		.00	1.102779	1,189,875.00	-2,750.00 S	12DEC00 TO 12DEC00	
	1,250,000.00			.00		1,043,758.35	-2,493.70 S		.00 S -2,493.70 S



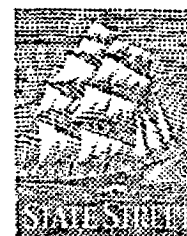
WILLIAM H. GATES FOUNDATION  
 -- COMPOSITE --  
 SUMMARY REALIZED GAIN/LOSS REPORT  
 JANUARY 1, 2000 TO DECEMBER 31, 2000

TICKER LOT	ASSET ID CONTRACTS NOTIONAL PAR	SECURITY TRD DATE STL DATE	DESCRIPTION LOCAL - NOTIONAL BASE - PROCEEDS	CLOSE EX. RATE FUTURE GN/LS FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS
(CONTINUED)						
EUR - EURO CURRENCY						
681	** WB1M ** 18 4,500,000.00	20DEC00	.00 .00	1.102779 4,283,550.00 3,757,530.06	-9,675.00 S -8,773.29 S	12DEC00 TO 12DEC00 .00 S -8,773.29 S
682	** WB1M ** 2 500,000.00	20DEC00	.00 .00	1.102779 475,950.00 417,503.34	-1,050.00 S -952.14 S	12DEC00 TO 12DEC00 .00 S -952.14 S
722	** WB1M ** 6 1,500,000.00	21DEC00	.00 .00	1.093972 1,427,850.00 1,252,510.02	-3,450.00 S -3,153.65 S	12DEC00 TO 12DEC00 .00 S -3,153.65 S
723	** WB1M ** 7 1,750,000.00	21DEC00	.00 .00	1.093972 1,665,825.00 1,461,261.69	-4,112.50 S -3,759.24 S	12DEC00 TO 12DEC00 .00 S -3,759.24 S
724	** WB1M ** 29 7,250,000.00	21DEC00	.00 .00	1.093972 6,901,862.50 6,061,362.20	-16,812.50 S -15,368.31 S	12DEC00 TO 13DEC00 .00 S -15,368.31 S
725	** WB1M ** 7 1,750,000.00	21DEC00	.00 .00	1.093972 1,666,875.00 1,474,517.63	-3,237.50 S -2,959.40 S	13DEC00 TO 13DEC00 .00 S -2,959.40 S
780	** WB1M ** 8 2,000,000.00	27DEC00	.00 .00	1.074575 1,905,000.00 1,685,163.00	-3,900.00 S -3,629.34 S	13DEC00 TO 13DEC00 .00 S -3,629.34 S
781	** WB1M ** 21 5,250,000.00	27DEC00	.00 .00	1.074575 5,000,625.00 4,423,552.87	-10,500.00 S -9,771.30 S	13DEC00 TO 13DEC00 .00 S -9,771.30 S
782	** WB1M ** 5 1,250,000.00	27DEC00	.00 .00	1.074575 1,190,625.00 1,053,226.88	-2,562.50 S -2,384.66 S	13DEC00 TO 13DEC00 .00 S -2,384.66 S



WILLIAM H. GATES FOUNDATION  
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 JANUARY 1, 2000 TO DECEMBER 31, 2000

TICKER LOT	ASSET ID	SECURITY	DESCRIPTION	TRD DATE	LOCAL	NOTIONAL	CLOSE EX. RATE	FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS	NET BASE FUTURE GN/LS
	CONTRACTS	TRD DATE	LOCAL	NOTIONAL	NOTIONAL	COST	FUTURE GN/LS	BASE CURR GN/LS	NET BASE FUTURE GN/LS		
	NOTIONAL PAR	STL DATE	BASE	PROCEEDS							
(CONTINUED)											
EUR - EURO CURRENCY											
							1.080263			13DEC00 TO 13DEC00	
** WB1M **	5	28DEC00	.00	1,190,625.00			-2,187.50 S				
005	1,250,000.00		.00	1,053,226.87			-2,024.97 S		.00 S		-2,024.97 S
** WB1M **	27	28DEC00	.00	6,429,550.00			-12,312.50 S			13DEC00 TO 13DEC00	
006	6,750,000.00		.00	5,687,579.94			-11,397.68 S		.00 S		-11,397.68 S
** WB1M **	10	28DEC00	.00	2,381,375.00			-4,375.00 S			13DEC00 TO 13DEC00	
007	2,500,000.00		.00	2,106,564.33			-4,049.94 S		.00 S		-4,049.94 S
99X011706 TOTAL											
			.00	74,645,200.00			-178,450.00 S		.00		.00
			483.30	65,491,494.26			-160,803.86 S		.00		-160,803.86 S
			.00	.00			.00		.00		.00
			.00	.00			.00		.00		.00
IE	99X018172	EURIBOR FUTURES	SEP01				1.142857			11SEP00 TO 11SEP00	
** WB1M **	1	22SEP00	.00	236,500.00			-687.50 S				
674	250,000.00		.00	203,815.70			-601.56 S		.00 S		-601.56 S
** WB1M **	1	03OCT00	.00	236,500.00			-675.00 S			11SEP00 TO 11SEP00	
058	250,000.00		50.40	203,815.70			-591.57 S		.00 S		-591.57 S
** WB1M **	1	23OCT00	.00	236,500.00			-500.00 S			11SEP00 TO 11SEP00	
335	250,000.00		.00	203,815.70			-418.00 S		.00 S		-418.00 S
** WB1M **	1	30OCT00	.00	236,500.00			-550.00 S			11SEP00 TO 11SEP00	
453	250,000.00		.00	203,815.70			-464.75 S		.00 S		-464.75 S
** WB1M **	1	08NOV00	.00	236,500.00			-625.00 S			11SEP00 TO 11SEP00	
652											



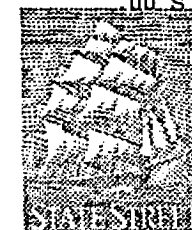
WILLIAM H. GATES FOUNDATION  
 -- COMPOSITE --  
 SUMMARY REALIZED GAIN/LOSS REPORT  
 JANUARY 1, 2000 TO DECEMBER 31, 2000

TICKER LOT	ASSET ID CONTRACTS NOTIONAL PAR	SECURITY TRD DATE STL DATE	DESCRIPTION LOCAL - NOTIONAL BASE - PROCEEDS	CLOSE NOTIONAL COST	EX. RATE FUTURE GN/LS FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS
(CONTINUED)							
EUR - EURO CURRENCY							
	250,000.00		.00	203,815.70	-535.19 S	.00 S	-535.19 S
					1.116320		11SEP00 TO 11SEP00
610	** WB1M ** 3 750,000.00	18DEC00	.00 .00	709,500.00 611,447.10	-6,375.00 S -5,710.73 S	.00 S	-5,710.73 S
					1.122208		11SEP00 TO 11SEP00
639	** WB1M ** 2 500,000.00	19DEC00	.00 .00	473,000.00 407,631.40	-4,200.00 S -3,742.62 S	.00 S	-3,742.62 S
					1.102779		11SEP00 TO 11SEP00
683	** WB1M ** 3 750,000.00	20DEC00	.00 .00	709,500.00 611,447.10	-7,125.00 S -6,460.95 S	.00 S	-6,460.95 S
					1.093972		11SEP00 TO 05OCT00
721	** WB1M ** 7 1,750,000.00	21DEC00	.00 .00	1,658,300.00 1,435,214.68	-14,437.50 S -13,197.32 S	.00 S	-13,197.32 S
					1.082837		19OCT00 TO 19OCT00
754	** WB1M ** 1 250,000.00	22DEC00	.00 .00	237,087.50 199,058.66	-1,800.00 S -1,662.30 S	.00 S	-1,662.30 S
					1.074575		24OCT00 TO 04DEC00
785	** WB1M ** 4 1,000,000.00	27DEC00	.00 .00	949,175.00 809,633.80	-6,775.00 S -6,304.82 S	.00 S	-6,304.82 S
					1.080263		04DEC00 TO 12DEC00
008	** WB1M ** 9 2,250,000.00	28DEC00	.00 .00	2,142,862.50 1,884,811.62	-7,462.50 S -6,908.04 S	.00 S	-6,908.04 S
					1.080263		12DEC00 TO 12DEC00
009	** WB1M ** 4 1,000,000.00	28DEC00	.00 .00	952,500.00 835,533.00	-3,150.00 S -2,915.96 S	.00 S	-2,915.96 S



WILLIAM H. GATES FOUNDATION  
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 JANUARY 1, 2000 TO DECEMBER 31, 2000

TICKER LOT	ASSET ID CONTRACTS	SECURITY TRD DATE	DESCRIPTION LOCAL - NOTIONAL BASE - PROCEEDS	CLOSE EX. RATE NOTIONAL COST	EX. RATE FUTURE GN/LS FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS
(CONTINUED)							
EUR - EURO CURRENCY							
99X018172 TOTAL							
			.00	9,014,425.00	-54,362.50 S	.00	.00
			50.40	7,813,855.86	-49,513.81 S	.00	-49,513.81 S
			.00	.00	.00	.00	.00
			.00	.00	.00	.00	.00
IE	99X020749	EURIBOR FUTURES	DEC01		1.074575		12DEC00 TO 12DEC00
** WB1M **							
784	1	27DEC00	.00	237,875.00	-875.00 S		
	250,000.00		.00	208,663.95	-814.28 S	.00 S	-814.28 S
EUR TOTAL							
	2,865		350.30	655,631,830.00	.00 LT		
	687,150,000.00		5,411.64	604,111,201.52	.00 LT	.00 LT	.00 LT
					-12,327.80 ST		
					21,506.42 ST	.00 ST	21,506.42 ST
					.00 S3		
					.00 S3	.00 S3	.00 S3
					.00 5Y		
					.00 5Y	.00 5Y	.00 5Y
GBP - POUND STERLING							
LL	99X007563	LIBOR FUTURES	JUN00		0.610053		08DEC99 TO 08DEC99
** WB1M **							
667	2	05JAN00	.00	233,500.00	725.00 S		
	250,000.00		.00	379,624.30	1,188.42 S	.00 S	1,188.42 S
** WB1M **					0.610053		08DEC99 TO 08DEC99
668	2	05JAN00	.00	233,500.00	675.00 S		
	250,000.00		.00	379,624.30	1,106.46 S	.00 S	1,106.46 S
** WB1M **					0.607090		08DEC99 TO 08DEC99
006	6	11JAN00	.00	700,500.00	2,100.00 S		
	750,000.00		.00	1,138,872.90	3,459.12 S	.00 S	3,459.12 S
** WB1M **					0.618811		08DEC99 TO 08DEC99
574	12	31JAN00	.00	1,401,000.00	2,400.00 S		
	1,500,000.00		.00	2,277,745.80	3,878.40 S	.00 S	3,878.40 S



TICKER LOT	ASSET ID CONTRACTS	SECURITY TRD DATE	DESCRIPTION LOCAL - NOTIONAL	NOTIONAL COST	CLOSE EX. RATE	FUTURE GN/LS	TRD DTS OF ORIG TRDS
	NOTIONAL PAR	STL DATE	BASE - PROCEEDS				NET BASE FUTURE GN/LS
(CONTINUED)				GBP - POUND STERLING			
					0.618811		08DEC99 TO 08DEC99
** WB1M **	4	31JAN00	.00	467,012.50		762.50 S	
575	500,000.00		.00	759,268.92		1,232.20 S	.00 S 1,232.20 S
					0.618811		08DEC99 TO 08DEC99
** WB1M **	1	31JAN00	.00	116,762.50		187.50 S	
576	125,000.00		.00	189,832.48		303.00 S	.00 S 303.00 S
					0.618811		08DEC99 TO 04JAN00
** WB1M **	6	31JAN00	.00	699,400.00		-125.00 S	
577	750,000.00		.00	1,138,165.39		-202.00 S	.00 S -202.00 S
					0.619195		04JAN00 TO 04JAN00
** WB1M **	6	01FEB00	.00	698,925.00		-1,050.00 S	
583	750,000.00		.00	1,143,091.83		-1,695.75 S	.00 S -1,695.75 S
					0.619195		04JAN00 TO 19JAN00
** WB1M **	16	01FEB00	.00	1,863,137.50		-3,662.50 S	
584	2,000,000.00		.00	3,056,010.74		-5,914.95 S	.00 S -5,914.95 S
					0.619195		19JAN00 TO 19JAN00
** WB1M **	5	01FEB00	.00	582,187.50		-1,250.00 S	
585	625,000.00		.00	955,020.37		-2,018.75 S	.00 S -2,018.75 S
					0.623480		19JAN00 TO 19JAN00
** WB1M **	2	02FEB00	.00	232,875.00		-625.00 S	
610	250,000.00		51.66	382,008.15		-1,002.44 S	.00 S -1,002.44 S
					0.620655		19JAN00 TO 19JAN00
** WB1M **	2	08FEB00	.00	232,875.00		-550.00 S	
702	250,000.00		.00	382,008.15		-886.16 S	.00 S -886.16 S
					0.626095		19JAN00 TO 19JAN00
** WB1M **	3	15FEB00	.00	349,312.50		-1,012.50 S	
016	375,000.00		.00	573,012.23		-1,617.17 S	.00 S -1,617.17 S





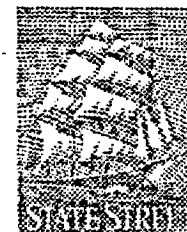
WILLIAM H. GATES FOUNDATION  
 -- COMPOSITE --  
 SUMMARY REALIZED GAIN/LOSS REPORT  
 JANUARY 1, 2000 TO DECEMBER 31, 2000

TICKER LOT	ASSET ID	SECURITY	DESCRIPTION	LOCAL	- NOTIONAL	NOTIONAL	CLOSE EX. RATE	FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS
	CONTRACTS	TRD DATE		BASE	- PROCEEDS	COST		FUTURE GN/LS		NET BASE FUTURE GN/LS
	NOTIONAL PAR	STL DATE								
(CONTINUED)										
GBP - POUND STERLING										
047	** WB1M **	6	16FEB00	.00		698,475.00	0.623947	-1,275.00 S		19JAN00 TO 20JAN00
	750,000.00			21.60		1,148,525.43		-2,043.44 S	.00 S	-2,043.44 S
049	** WB1M **	11	16FEB00	.00		1,281,050.00	0.623947	-1,687.50 S		20JAN00 TO 24JAN00
	1,375,000.00			21.60		2,114,303.92		-2,704.56 S	.00 S	-2,704.56 S
129	** WB1M **	1	22FEB00	.00		116,500.00	0.619233	-250.00 S		24JAN00 TO 24JAN00
	125,000.00			72.00		192,481.30		-403.73 S	.00 S	-403.73 S
188	** WB1M **	6	24FEB00	.00		699,750.00	0.624453	-600.00 S		24JAN00 TO 26JAN00
	750,000.00			.00		1,149,302.92		-960.85 S	.00 S	-960.85 S
330	** WB1M **	4	01MAR00	.00		466,600.00	0.631113	-600.00 S		26JAN00 TO 26JAN00
	500,000.00			.00		765,457.30		-950.70 S	.00 S	-950.70 S
331	** WB1M **	9	01MAR00	.00		1,049,850.00	0.631113	-1,462.50 S		26JAN00 TO 26JAN00
	1,125,000.00			.00		1,722,278.92		-2,317.33 S	.00 S	-2,317.33 S
465	** WB1M **	25	07MAR00	.00		2,916,337.50	0.632431	-4,600.00 S		26JAN00 TO 07FEB00
	3,125,000.00			.00		4,718,186.33		-7,273.53 S	.00 S	-7,273.53 S
497	** WB1M **	40	08MAR00	.00		4,667,662.50	0.631991	-6,337.50 S		07FEB00 TO 18FEB00
	5,000,000.00			.00		7,449,279.03		-10,027.82 S	.00 S	-10,027.82 S
498	** WB1M **	20	08MAR00	.00		2,333,925.00	0.631991	-3,325.00 S		18FEB00 TO 29FEB00
	2,500,000.00			.00		3,713,841.89		-5,261.14 S	.00 S	-5,261.14 S



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TICKER	ASSET ID	SECURITY	DESCRIPTION	CLOSE EX. RATE	TRD DTS OF ORIG TRDS
LOT	CONTRACTS	TRD DATE	LOCAL - NOTIONAL	NOTIONAL	FUTURE GN/LS
	NOTIONAL PAR	STL DATE	BASE - PROCEEDS	COST	FUTURE GN/LS
					BASE CURR GN/LS
					NET BASE FUTURE GN/LS
(CONTINUED) GBP - POUND STERLING					
				0.633392	02MAR00 TO 02MAR00
** WB1M **					
678	2	13MAR00	.00	233,575.00	-150.00 S
	250,000.00		.00	368,955.07	-236.82 S
					.00 S -236.82 S
				0.633392	02MAR00 TO 02MAR00
** WB1M **					
679	4	13MAR00	.00	467,162.50	-187.50 S
	500,000.00		.00	737,929.88	-296.02 S
					.00 S -296.02 S
				0.633392	02MAR00 TO 06MAR00
** WB1M **					
680	20	13MAR00	.00	2,336,200.00	-800.00 S
	2,500,000.00		.00	3,684,945.82	-1,263.04 S
					.00 S -1,263.04 S
				0.633392	06MAR00 TO 06MAR00
** WB1M **					
681	7	13MAR00	.00	817,862.50	-175.00 S
	875,000.00		.00	1,286,579.50	-276.29 S
					.00 S -276.29 S
				0.636658	06MAR00 TO 06MAR00
** WB1M **					
713	14	14MAR00	.00	1,635,787.50	-112.50 S
	1,750,000.00		.00	2,573,257.32	-176.70 S
					.00 S -176.70 S
99X007563 TOTAL					
			.00	27,531,725.00	-22,987.50 S
			166.86	44,379,610.19	-36,361.59 S
			.00	.00	.00
			.00	.00	.00
			.00	.00	.00
LL	99X011102	LIBOR FUTURES	DEC00	0.659978	09JUN00 TO 09JUN00
** WB1M **					
584	3	16JUN00	.00	350,250.00	-562.50 S
	375,000.00		.00	526,951.13	-852.30 S
					.00 S -852.30 S
				0.659978	09JUN00 TO 09JUN00
** WB1M **					
585	8	16JUN00	.00	934,000.00	-1,600.00 S
	1,000,000.00		.00	1,405,203.00	-2,424.32 S
					.00 S -2,424.32 S
				0.661200	09JUN00 TO 09JUN00
** WB1M **					
613	4	19JUN00	.00	467,037.50	-862.50 S



WILLIAM H. GATES FOUNDATION  
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TICKER LOT	ASSET ID CONTRACTS NOTIONAL PAR	SECURITY TRD DATE STL DATE	DESCRIPTION LOCAL - NOTIONAL BASE - PROCEEDS	NOTIONAL COST	CLOSE EX. RATE FUTURE GN/LS FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS
(CONTINUED)							
GBP - POUND STERLING							
	500,000.00			.00	702,657.91	-1,304.45 S	.00 S -1,304.45 S
					0.661200		09JUN00 TO 09JUN00
** WB1M **	614	6	19JUN00	.00	700,575.00	-1,350.00 S	
	750,000.00			.00	1,054,015.09	-2,041.74 S	.00 S -2,041.74 S
					0.663305		09JUN00 TO 12JUN00
** WB1M **	630	5	20JUN00	.00	583,662.50	-1,087.50 S	
	625,000.00			.00	880,851.30	-1,639.51 S	.00 S -1,639.51 S
					0.667066		12JUN00 TO 12JUN00
** WB1M **	656	11	21JUN00	.00	1,283,837.50	-1,925.00 S	
	1,375,000.00			.00	1,941,547.45	-2,885.77 S	.00 S -2,885.77 S
					0.661857		12JUN00 TO 12JUN00
** WB1M **	760	1	28JUN00	.00	116,712.50	-237.50 S	
	125,000.00			.00	176,504.31	-358.84 S	.00 S -358.84 S
					0.660632		12JUN00 TO 12JUN00
** WB1M **	017	12	03JUL00	.00	1,400,550.00	-3,150.00 S	
	1,500,000.00			.00	2,118,051.77	-4,768.16 S	.00 S -4,768.16 S
					0.660240		12JUN00 TO 12JUN00
** WB1M **	149	15	06JUL00	.00	1,750,687.50	-5,250.00 S	
	1,875,000.00			.00	2,647,564.71	-7,951.65 S	.00 S -7,951.65 S
					0.659804		12JUN00 TO 12JUN00
** WB1M **	183	10	07JUL00	.00	1,167,125.00	-3,750.00 S	
	1,250,000.00			.00	1,765,043.14	-5,683.50 S	.00 S -5,683.50 S
					0.660676		12JUN00 TO 13JUN00
** WB1M **	190	7	10JUL00	.00	817,012.50	-2,337.50 S	
	875,000.00			.00	1,235,708.09	-3,538.04 S	.00 S -3,538.04 S
					0.660283		13JUN00 TO 13JUN00
** WB1M **	205	8	11JUL00	.00	933,937.50	-2,362.50 S	
	1,000,000.00			.00	1,413,514.41	-3,578.01 S	.00 S -3,578.01 S



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TICKER LOT	ASSET ID CONTRACTS NOTIONAL PAR	SECURITY TRD DATE STL DATE	DESCRIPTION LOCAL - NOTIONAL BASE - PROCEEDS	CLOSE EX. RATE NOTIONAL COST	FUTURE GN/LS FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS
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(CONTINUED)

GBP - POUND STERLING

					0.664672		10MAY00 TO 10MAY00
** WB1M **							
366	7	09JUN00	.00	817,600.00	-962.50 S		
	875,000.00		.00	1,243,978.40	-1,448.08 S	.00 S	-1,448.08 S
					0.661244		10MAY00 TO 31MAY00
** WB1M **							
415	21	12JUN00	.00	2,452,337.50	-3,087.50 S		
	2,625,000.00		.00	3,716,227.39	-4,669.23 S	.00 S	-4,669.23 S
99X011193 TOTAL							
			.00	31,161,512.50	-38,400.00 S	.00	.00
			50.40	48,656,888.68	-58,255.18 S	.00	-58,255.18 S
			.00	.00	.00	.00	.00
			.00	.00	.00	.00	.00
LL	99X011201	LIBOR FUTURES	MAR01		0.647584		27APR00 TO 28APR00
** WB1M **							
148	2	04MAY00	.00	233,100.00	150.00 S		
	250,000.00		.00	364,928.71	231.64 S	.00 S	231.64 S
					0.708516		11SEP00 TO 11SEP00
** WB1M **							
464	1	13SEP00	.00	117,050.00	-62.50 S		
	125,000.00		.00	165,894.97	-88.21 S	.00 S	-88.21 S
					0.683807		11SEP00 TO 11SEP00
** WB1M **							
768	2	27SEP00	.00	234,100.00	-250.00 S		
	250,000.00		.00	331,789.93	-365.60 S	.00 S	-365.60 S
					0.686059		11SEP00 TO 11SEP00
** WB1M **							
029	2	03OCT00	.00	234,100.00	-300.00 S		
	250,000.00		.00	331,789.93	-437.28 S	.00 S	-437.28 S
					0.690321		11SEP00 TO 12SEP00
** WB1M **							
133	16	10OCT00	.00	1,873,150.00	-1,050.00 S		
	2,000,000.00		.00	2,636,785.95	-1,521.04 S	.00 S	-1,521.04 S
					0.690321		12SEP00 TO 12SEP00
** WB1M **							
134	16	10OCT00	.00	1,873,200.00	-1,200.00 S		



STATE STREET  
 Serving Institutional Investors

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TICKER LOT	ASSET ID CONTRACTS	SECURITY TRD DATE	DESCRIPTION LOCAL - NOTIONAL	NOTIONAL COST	CLOSE EX. RATE FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS
(CONTINUED)							
GBP - POUND STERLING							
	2,000,000.00			.00	2,634,281.16	-1,738.32 S	.00 S -1,738.32 S
					0.682500		12SEP00 TO 14SEP00
169	** WB1M ** 2,000,000.00	16 11OCT00		.00	1,873,462.50	-1,137.50 S	.00 S -1,666.67 S
				.00	2,636,992.31	-1,666.67 S	
					0.680920		14SEP00 TO 14SEP00
185	** WB1M ** 750,000.00	6 12OCT00		.00	702,600.00	-525.00 S	.00 S -771.02 S
				.00	989,471.58	-771.02 S	
					0.680920		14SEP00 TO 14SEP00
186	** WB1M ** 875,000.00	7 12OCT00		.00	819,787.50	-787.50 S	.00 S -1,156.52 S
				.00	1,154,506.74	-1,156.52 S	
					0.684462		14SEP00 TO 14SEP00
204	** WB1M ** 1,750,000.00	14 13OCT00		.00	1,639,575.00	-1,925.00 S	.00 S -2,812.42 S
				.00	2,309,013.47	-2,812.42 S	
					0.691610		14SEP00 TO 14SEP00
239	** WB1M ** 500,000.00	4 16OCT00		.00	468,450.00	-450.00 S	.00 S -650.66 S
				.00	659,718.14	-650.66 S	
					0.688231		14SEP00 TO 14SEP00
273	** WB1M ** 375,000.00	3 18OCT00		.00	351,362.50	-575.00 S	.00 S -835.48 S
				.00	494,823.80	-835.48 S	
					0.693433		14SEP00 TO 14SEP00
304	** WB1M ** 1,875,000.00	15 19OCT00		.00	1,756,875.00	-2,625.00 S	.00 S -3,785.51 S
				.00	2,474,207.06	-3,785.51 S	
					0.691945		14SEP00 TO 14SEP00
325	** WB1M ** 500,000.00	4 20OCT00		.00	468,500.00	-750.00 S	.00 S -1,083.90 S
				.00	659,788.55	-1,083.90 S	
					0.688657		14SEP00 TO 14SEP00
341	** WB1M ** 1,625,000.00	13 23OCT00		.00	1,522,625.00	-2,437.50 S	.00 S -3,539.49 S
				.00	2,144,312.79	-3,539.49 S	



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TICKER LOT	ASSET ID CONTRACTS NOTIONAL PAR	SECURITY TRD DATE STL DATE	DESCRIPTION LOCAL - NOTIONAL BASE - PROCEEDS	CLOSE NOTIONAL COST	EX. RATE FUTURE GN/LS FUTURE GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS
(CONTINUED)						
GBP - POUND STERLING						
					0.690274	14SEP00 TO 14SEP00
364	** WB1M ** 7 875,000.00	24OCT00	.00 .00	819,900.00 1,154,665.17	-1,375.00 S -1,991.96 S	.00 S -1,991.96 S
					0.696767	14SEP00 TO 15SEP00
388	** WB1M ** 3 375,000.00	25OCT00	.00 .00	351,387.50 494,460.79	-662.50 S -950.82 S	.00 S -950.82 S
					0.688231	15SEP00 TO 15SEP00
462	** WB1M ** 1 125,000.00	30OCT00	.00 .00	117,125.00 164,748.02	-200.00 S -290.60 S	.00 S -290.60 S
					0.690798	15SEP00 TO 15SEP00
538	** WB1M ** 5 625,000.00	02NOV00	.00 .00	585,625.00 823,740.13	-1,437.50 S -2,080.93 S	.00 S -2,080.93 S
					0.690464	15SEP00 TO 07NOV00
446	** WB1M ** 40 5,000,000.00	12DEC00	.00 .00	4,687,000.00 6,654,637.73	-21,500.00 S -31,138.45 S	.00 S -31,138.45 S
					0.689037	07NOV00 TO 17NOV00
503	** WB1M ** 99 12,375,000.00	13DEC00	.00 .00	11,633,837.50 16,600,913.68	-22,175.00 S -32,182.60 S	.00 S -32,182.60 S
					0.689037	20NOV00 TO 11DEC00
504	** WB1M ** 104 13,000,000.00	13DEC00	.00 .00	12,233,987.50 17,489,015.54	-9,412.50 S -13,660.37 S	.00 S -13,660.37 S
	99X011201 TOTAL		.00 .00 .00 .00	44,596,800.00 63,370,486.15 .00 .00	-70,687.50 S -102,516.21 S .00 .00	.00 -102,516.21 S .00 .00
LL	99X011219 LIBOR FUTURES	JUN01			0.677277	13DEC00 TO 13DEC00
759	** WB1M ** 2 22DEC00		.00	235,850.00	-375.00 S	



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TICKER LOT	ASSET ID	SECURITY DESCRIPTION	CONTRACTS	TRD DATE	LOCAL	- NOTIONAL	NOTIONAL COST	CLOSE EX. RATE	FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS	NET BASE FUTURE GN/LS
	NOTIONAL PAR	STL DATE			BASE	- PROCEEDS						
(CONTINUED)												
GBP - POUND STERLING												
	250,000.00					.00	342,289.11		-553.69 S		.00 S	-553.69 S
								0.677277			13DEC00 TO 13DEC00	
** WB1M **												
760	2	22DEC00				.00	235,850.00		-325.00 S			
	250,000.00					.00	342,289.11		-479.86 S		.00 S	-479.86 S
99X011219 TOTAL												
						.00	471,700.00		-700.00 S		.00	.00
						.00	684,578.22		-1,033.55 S		.00	-1,033.55 S
						.00	.00		.00		.00	.00
						.00	.00		.00		.00	.00
99X011557 LIBOR (PIMCO 93 PUT)SEP00												
								0.660197			09SEP99 TO 09SEP99	
** WB1E **												
290	2	15MAY00			13.20		1,350.00		1,199.30 S			
	250,000.00				19.99		2,200.77		1,816.58 S		.00 S	1,816.58 S
99X013009 U K TREAS BONDS FUTUSEP00												
								0.668002			24MAY00 TO 24MAY00	
** WB1M **												
708	1	30MAY00			.00		111,850.00		-1,220.00 S			
	100,000.00				.00		164,710.31		-1,826.34 S		.00 S	-1,826.34 S
24MAY00 TO 24MAY00												
** WB1M **												
709	1	30MAY00			.00		111,910.00		-1,210.00 S			
	100,000.00				.00		164,798.67		-1,811.37 S		.00 S	-1,811.37 S
24MAY00 TO 24MAY00												
** WB1M **												
710	1	30MAY00			.00		111,910.00		-1,230.00 S			
	100,000.00				.00		164,798.67		-1,841.31 S		.00 S	-1,841.31 S
24MAY00 TO 24MAY00												
** WB1M **												
094	2	05JUN00			.00		223,820.00		-5,480.00 S			
	200,000.00				.00		329,597.33		-8,276.99 S		.00 S	-8,276.99 S
24MAY00 TO 24MAY00												
** WB1M **												
158	4	06JUN00			.00		448,180.00		-10,260.00 S			
	400,000.00				.00		662,747.28		-15,639.32 S		.00 S	-15,639.32 S
24MAY00 TO 25MAY00												



TICKER LOT	ASSET ID CONTRACTS NOTIONAL PAR	SECURITY TRD DATE STL DATE	DESCRIPTION LOCAL BASE - NOTIONAL PROCEEDS	CLOSE EX. RATE NOTIONAL COST	FUTURE GN/LS FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS
(CONTINUED) GBP - POUND STERLING							
				0.664672			25MAY00 TO 25MAY00
368	** WB1M ** 1 100,000.00	09JUN00	.00	112,090.00	-1,900.00 S		
			.00	165,982.87	-2,858.55 S	.00 S	-2,858.55 S
				0.664672			25MAY00 TO 25MAY00
369	** WB1M ** 1 100,000.00	09JUN00	.00	112,090.00	-2,020.00 S		
			.00	165,982.87	-3,039.09 S	.00 S	-3,039.09 S
				0.664672			25MAY00 TO 25MAY00
370	** WB1M ** 1 100,000.00	09JUN00	.00	112,090.00	-1,890.00 S		
			.00	165,982.87	-2,843.50 S	.00 S	-2,843.50 S
				0.664672			25MAY00 TO 25MAY00
371	** WB1M ** 1 100,000.00	09JUN00	.00	112,410.00	-1,710.00 S		
			.00	166,456.73	-2,572.69 S	.00 S	-2,572.69 S
				0.661244			25MAY00 TO 25MAY00
418	** WB1M ** 1 100,000.00	12JUN00	.00	112,410.00	-1,890.00 S		
			.00	166,456.73	-2,858.25 S	.00 S	-2,858.25 S
				0.664982			25MAY00 TO 25MAY00
548	** WB1M ** 1 100,000.00	14JUN00	.00	112,410.00	-1,570.00 S		
			.00	166,456.73	-2,360.97 S	.00 S	-2,360.97 S
				0.661200			25MAY00 TO 25MAY00
611	** WB1M ** 1 100,000.00	19JUN00	.00	112,410.00	-2,190.00 S		
			.00	166,456.72	-3,312.16 S	.00 S	-3,312.16 S
				0.661200			25MAY00 TO 25MAY00
612	** WB1M ** 1 100,000.00	19JUN00	.00	112,550.00	-2,090.00 S		
			.00	166,664.04	-3,160.92 S	.00 S	-3,160.92 S
				0.667066			25MAY00 TO 25MAY00
655	** WB1M ** 1 100,000.00	21JUN00	.00	112,550.00	-830.00 S		
			.00	166,664.04	-1,244.25 S	.00 S	-1,244.25 S





WILLIAM H. GATES FOUNDATION  
 -- COMPOSITE --  
 SUMMARY REALIZED GAIN/LOSS REPORT  
 JANUARY 1, 2000 TO DECEMBER 31, 2000

TICKER LOT	ASSET ID CONTRACTS NOTIONAL PAR	SECURITY TRD DATE STL DATE	DESCRIPTION LOCAL - BASE	NOTIONAL - PROCEEDS	CLOSE NOTIONAL COST	EX. RATE FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS
(CONTINUED)		GBP - POUND STERLING						
					0.661638			25MAY00 TO 25MAY00
670	** WB1M ** 1 100,000.00	22JUN00		.00 .00	112,550.00 166,664.04	-860.00 S -1,299.80 S		.00 S -1,299.80 S
					0.661638			25MAY00 TO 25MAY00
671	** WB1M ** 1 100,000.00	22JUN00		.00 .00	112,550.00 166,664.04	-870.00 S -1,314.92 S		.00 S -1,314.92 S
					0.661638			25MAY00 TO 25MAY00
672	** WB1M ** 1 100,000.00	22JUN00		.00 .00	112,550.00 166,664.04	-890.00 S -1,345.15 S		.00 S -1,345.15 S
					0.661638			25MAY00 TO 25MAY00
673	** WB1M ** 1 100,000.00	22JUN00		.00 .00	112,550.00 166,664.04	-910.00 S -1,375.37 S		.00 S -1,375.37 S
					0.661638			25MAY00 TO 25MAY00
674	** WB1M ** 1 100,000.00	22JUN00		.00 .00	112,550.00 166,664.04	-940.00 S -1,420.72 S		.00 S -1,420.72 S
					0.661638			25MAY00 TO 25MAY00
675	** WB1M ** 1 100,000.00	22JUN00		.00 .00	112,550.00 166,664.04	-950.00 S -1,435.83 S		.00 S -1,435.83 S
					0.661638			25MAY00 TO 25MAY00
676	** WB1M ** 1 100,000.00	22JUN00		.00 .00	112,550.00 166,664.04	-960.00 S -1,450.94 S		.00 S -1,450.94 S
					0.661638			26MAY00 TO 26MAY00
677	** WB1M ** 1 100,000.00	22JUN00		.00 .00	112,960.00 167,632.64	-560.00 S -846.38 S		.00 S -846.38 S
					0.666755			26MAY00 TO 26MAY00
714	** WB1M ** 2 200,000.00	26JUN00		.00 .00	225,920.00 335,265.28	-240.00 S -359.95 S		.00 S -359.95 S



WILLIAM H. GATES FOUNDATION  
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 SUMMARY REALIZED GAIN/LOSS REPORT  
 JANUARY 1, 2000 TO DECEMBER 31, 2000

TICKER LOT	ASSET ID CONTRACTS NOTIONAL PAR	SECURITY TRD DATE STL DATE	DESCRIPTION LOCAL - NOTIONAL BASE - PROCEEDS	CLOSE NOTIONAL COST	EX. RATE	FUTURE GN/LS FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS
				GBP - POUND STERLING				
					0.666755			26MAY00 TO 26MAY00
** WB1M **								
715	1 100,000.00	26JUN00	.00	112,960.00		-140.00 S		
			.00	167,632.64		-209.97 S	.00 S	-209.97 S
					0.666755			26JUN00 TO 26JUN00
** WB1M **								
716	1 100,000.00	26JUN00	.00	113,090.00		-30.00 S		
			.00	169,612.38		-44.99 S	.00 S	-44.99 S
					0.666977			26MAY00 TO 26MAY00
** WB1M **								
748	1 100,000.00	27JUN00	.00	112,960.00		-200.00 S		
			.00	167,632.64		-299.86 S	.00 S	-299.86 S
					0.666977			26MAY00 TO 26MAY00
** WB1M **								
749	1 100,000.00	27JUN00	.00	112,960.00		-240.00 S		
			.00	167,632.64		-359.83 S	.00 S	-359.83 S
					0.661857			26MAY00 TO 26MAY00
** WB1M **								
758	1 100,000.00	28JUN00	.00	113,000.00		-130.00 S		
			.00	167,692.00		-196.42 S	.00 S	-196.42 S
					0.661857			26MAY00 TO 26MAY00
** WB1M **								
759	1 100,000.00	28JUN00	.00	113,000.00		-150.00 S		
			.00	167,692.00		-226.64 S	.00 S	-226.64 S
					0.657808			26MAY00 TO 26MAY00
** WB1M **								
792	1 100,000.00	29JUN00	.00	113,000.00		-720.00 S		
			.00	167,692.00		-1,094.54 S	.00 S	-1,094.54 S
					0.657808			26MAY00 TO 26MAY00
** WB1M **								
793	1 100,000.00	29JUN00	.00	113,000.00		-730.00 S		
			.00	167,692.00		-1,109.75 S	.00 S	-1,109.75 S
					0.657808			26MAY00 TO 26MAY00
** WB1M **								
794	1 100,000.00	29JUN00	.00	113,000.00		-760.00 S		
			.00	167,692.00		-1,155.35 S	.00 S	-1,155.35 S



WILLIAM H. GATES FOUNDATION  
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 SUMMARY REALIZED GAIN/LOSS REPORT  
 JANUARY 1, 2000 TO DECEMBER 31, 2000

TICKER LOT	ASSET ID	SECURITY TRD DATE	DESCRIPTION LOCAL - NOTIONAL BASE - PROCEEDS	CLOSE EX. RATE	FUTURE GN/LS	TRD DTS OF ORIG TRDS
				NOTIONAL COST	FUTURE GN/LS	NET BASE FUTURE GN/LS
(CONTINUED)				GBP - POUND STERLING		
				0.657808		26MAY00 TO 26MAY00
** WB1M **						
795	1	29JUN00	.00	113,000.00	-780.00 S	
	100,000.00		.00	167,692.00	-1,185.76 S	.00 S -1,185.76 S
				0.657808		26MAY00 TO 26MAY00
** WB1M **						
796	1	29JUN00	.00	113,000.00	-800.00 S	
	100,000.00		.00	167,692.00	-1,216.16 S	.00 S -1,216.16 S
				0.660632		26MAY00 TO 26MAY00
** WB1M **						
060	1	03JUL00	.00	113,000.00	-630.00 S	
	100,000.00		.00	167,692.00	-953.63 S	.00 S -953.63 S
				0.660632		26MAY00 TO 26MAY00
** WB1M **						
074	1	04JUL00	.00	113,000.00	-780.00 S	
	100,000.00		.00	167,692.00	-1,180.69 S	.00 S -1,180.69 S
				0.661200		26MAY00 TO 26MAY00
** WB1M **						
116	1	05JUL00	.00	113,000.00	-1,180.00 S	
	100,000.00		483.30	167,692.00	-1,784.63 S	.00 S -1,784.63 S
				0.660240		26MAY00 TO 26MAY00
** WB1M **						
150	1	06JUL00	.00	113,000.00	-830.00 S	
	100,000.00		.00	167,692.00	-1,257.12 S	.00 S -1,257.12 S
				0.660240		26MAY00 TO 26MAY00
** WB1M **						
151	1	06JUL00	.00	113,000.00	-880.00 S	
	100,000.00		.00	167,692.00	-1,332.85 S	.00 S -1,332.85 S
				0.660240		26MAY00 TO 26MAY00
** WB1M **						
152	1	06JUL00	.00	113,000.00	-930.00 S	
	100,000.00		.00	167,692.00	-1,408.58 S	.00 S -1,408.58 S
				0.660240		26MAY00 TO 26MAY00
** WB1M **						
153	1	06JUL00	.00	113,000.00	-820.00 S	
	100,000.00		.00	167,692.00	-1,241.97 S	.00 S -1,241.97 S



TICKER LOT	ASSET ID CONTRACTS	SECURITY TRD DATE	DESCRIPTION LOCAL - NOTIONAL	NOTIONAL COST	CLOSE EX. RATE	FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS	NET BASE FUTURE GN/LS
(CONTINUED) GBP - POUND STERLING									
** WB1M **					0.660676			26MAY00 TO 26MAY00	
191	1	10JUL00	.00	113,000.00		-780.00 S			
	100,000.00		.00	167,692.00		-1,180.61 S	.00 S		-1,180.61 S
** WB1M **					0.660676			26MAY00 TO 26MAY00	
192	1	10JUL00	.00	113,000.00		-750.00 S			
	100,000.00		.00	167,692.00		-1,135.20 S	.00 S		-1,135.20 S
** WB1M **					0.660676			26MAY00 TO 26MAY00	
193	1	10JUL00	.00	113,000.00		-700.00 S			
	100,000.00		.00	167,692.00		-1,059.52 S	.00 S		-1,059.52 S
** WB1M **					0.660676			26MAY00 TO 26MAY00	
194	1	10JUL00	.00	113,000.00		-690.00 S			
	100,000.00		.00	167,692.00		-1,044.38 S	.00 S		-1,044.38 S
** WB1M **					0.660676			26MAY00 TO 26MAY00	
195	1	10JUL00	.00	113,090.00		-590.00 S			
	100,000.00		.00	167,825.56		-893.02 S	.00 S		-893.02 S
** WB1M **					0.660676			26MAY00 TO 26MAY00	
197	1	10JUL00	.00	113,090.00		-590.00 S			
	100,000.00		.00	167,825.56		-893.02 S	.00 S		-893.02 S
** WB1M **					0.666622			26MAY00 TO 26MAY00	
229	2	13JUL00	.00	226,180.00		-1,160.00 S			
	200,000.00		.00	335,651.12		-1,740.12 S	.00 S		-1,740.12 S
** WB1M **					0.666622			26MAY00 TO 26MAY00	
230	1	13JUL00	.00	113,090.00		-600.00 S			
	100,000.00		.00	167,825.56		-900.06 S	.00 S		-900.06 S
** WB1M **					0.666622			26MAY00 TO 26MAY00	
231	1	13JUL00	.00	113,090.00		-700.00 S			
	100,000.00		.00	167,825.56		-1,050.07 S	.00 S		-1,050.07 S



WILLIAM H. GATES FOUNDATION  
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 JANUARY 1, 2000 TO DECEMBER 31, 2000

TICKER LOT	ASSET ID CONTRACTS NOTIONAL PAR	SECURITY TRD DATE STL DATE	DESCRIPTION LOCAL - NOTIONAL BASE - PROCEEDS	CLOSE NOTIONAL COST	EX. RATE FUTURE GN/LS FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS
(CONTINUED)				GBP - POUND STERLING			
				0.666622			26MAY00 TO 26MAY00
** WB1M **	232	2 13JUL00	.00	226,180.00	-1,420.00 S		
		200,000.00	.00	335,651.12	-2,130.14 S	.00 S	-2,130.14 S
				0.665911			31MAY00 TO 31MAY00
** WB1M **	254	1 14JUL00	.00	113,830.00	130.00 S		
		100,000.00	450.00	170,172.20	195.22 S	.00 S	195.22 S
				0.665911			01JUN00 TO 01JUN00
** WB1M **	255	1 14JUL00	.00	114,070.00	390.00 S		
		100,000.00	450.00	170,260.88	585.66 S	.00 S	585.66 S
				0.665911			01JUN00 TO 01JUN00
** WB1M **	256	1 14JUL00	.00	114,160.00	490.00 S		
		100,000.00	450.00	170,395.22	735.83 S	.00 S	735.83 S
				0.668717			02JUN00 TO 02JUN00
** WB1M **	271	1 18JUL00	.00	114,800.00	1,730.00 S		
		100,000.00	.00	173,864.60	2,587.04 S	.00 S	2,587.04 S
				0.668717			02JUN00 TO 08JUN00
** WB1M **	272	7 18JUL00	.00	803,420.00	12,070.00 S		
		700,000.00	.00	1,215,583.44	18,049.47 S	.00 S	18,049.47 S
				0.668717			08JUN00 TO 08JUN00
** WB1M **	273	1 18JUL00	.00	114,000.00	1,050.00 S		
		100,000.00	.00	171,456.00	1,570.17 S	.00 S	1,570.17 S
				0.669164			20JUN00 TO 20JUN00
** WB1M **	325	1 19JUL00	.00	114,190.00	780.00 S		
		100,000.00	.00	172,152.84	1,165.63 S	.00 S	1,165.63 S
				0.669164			07JUL00 TO 07JUL00
** WB1M **	326	1 19JUL00	.00	113,890.00	450.00 S		
		100,000.00	.00	172,611.68	672.48 S	.00 S	672.48 S



TICKER LOT	ASSET ID CONTRACTS	SECURITY TRD DATE	DESCRIPTION LOCAL - NOTIONAL	NOTIONAL	CLOSE EX. RATE	FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS	NET BASE FUTURE GN/LS
	NOTIONAL PAR	STL DATE	BASE - PROCEEDS		COST	FUTURE GN/LS			
(CONTINUED)									
GBP - POUND STERLING									
-----									
99X013009 TOTAL									
			.00	8,138,460.00		-44,290.00 S			.00
			1,833.30	12,103,369.70		-67,218.15 S			.00
			.00	.00		.00			.00
			.00	.00		.00			.00
			.00	.00		.00			.00
LG	99X013017	U K TREAS BONDS	FUTUDEC00			0.686577		22SEP00 TO 22SEP00	
** WB1M **									
732	200,000.00	2	26SEP00	.00	225,020.00	820.00 S			
				.00	328,146.67	1,194.33 S	.00 S	1,194.33 S	
** WB1M **						0.686577		22SEP00 TO 22SEP00	
733	100,000.00	1	26SEP00	.00	112,510.00	450.00 S			
				.00	164,073.33	655.42 S	.00 S	655.42 S	
** WB1M **						0.686577		22SEP00 TO 22SEP00	
734	100,000.00	1	26SEP00	.00	112,510.00	440.00 S			
				.00	164,073.33	640.86 S	.00 S	640.86 S	
** WB1M **						0.686577		22SEP00 TO 22SEP00	
735	100,000.00	1	26SEP00	.00	112,510.00	420.00 S			
				.00	164,073.33	611.73 S	.00 S	611.73 S	
** WB1M **						0.686577		22SEP00 TO 22SEP00	
736	100,000.00	1	26SEP00	.00	112,510.00	400.00 S			
				.00	164,073.33	582.60 S	.00 S	582.60 S	
** WB1M **						0.686577		22SEP00 TO 22SEP00	
737	100,000.00	1	26SEP00	.00	112,510.00	360.00 S			
				.00	164,073.33	524.34 S	.00 S	524.34 S	
** WB1M **						0.686577		22SEP00 TO 22SEP00	
738	100,000.00	1	26SEP00	.00	112,510.00	320.00 S			
				.00	164,073.33	466.08 S	.00 S	466.08 S	
** WB1M **						0.686577		22SEP00 TO 22SEP00	
739		1	26SEP00	.00	112,510.00	430.00 S			



WILLIAM H. GATES FOUNDATION  
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TICKER LOT	ASSET ID CONTRACTS	SECURITY TRD DATE	DESCRIPTION LOCAL - NOTIONAL	NOTIONAL COST	CLOSE EX. RATE	FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS	NET BASE FUTURE GN/LS
	NOTIONAL PAR	STL DATE	BASE - PROCEEDS			FUTURE GN/LS			
(CONTINUED)									
GBP - POUND STERLING									
	100,000.00		.00	164,073.33		626.29 S	.00 S		626.29 S
					0.683807			22SEP00 TO 22SEP00	
** WB1M **									
769	1	27SEP00	.00	112,510.00		440.00 S			
	100,000.00		.00	164,073.33		643.46 S	.00 S		643.46 S
					0.683807			22SEP00 TO 22SEP00	
** WB1M **									
770	1	27SEP00	.00	112,510.00		410.00 S			
	100,000.00		.00	164,073.34		599.58 S	.00 S		599.58 S
					0.683807			22SEP00 TO 22SEP00	
** WB1M **									
771	1	27SEP00	.00	112,510.00		400.00 S			
	100,000.00		.00	164,073.34		584.96 S	.00 S		584.96 S
					0.683807			22SEP00 TO 22SEP00	
** WB1M **									
772	4	27SEP00	.00	450,040.00		1,240.00 S			
	400,000.00		.00	656,293.34		1,813.38 S	.00 S		1,813.38 S
					0.683807			22SEP00 TO 22SEP00	
** WB1M **									
773	3	27SEP00	.00	337,530.00		630.00 S			
	300,000.00		.00	492,220.00		921.31 S	.00 S		921.31 S
					0.680549			22SEP00 TO 22SEP00	
** WB1M **									
004	1	02OCT00	.00	112,510.00		-750.00 S			
	100,000.00		.00	164,073.34		-1,102.05 S	.00 S		-1,102.05 S
					0.685918			22SEP00 TO 22SEP00	
** WB1M **									
069	1	04OCT00	.00	112,510.00		-460.00 S			
	100,000.00		.00	164,073.33		-670.63 S	.00 S		-670.63 S
					0.685918			25SEP00 TO 03OCT00	
** WB1M **									
070	2	04OCT00	.00	225,550.00		-490.00 S			
	200,000.00		.00	328,132.30		-714.37 S	.00 S		-714.37 S



**STATE STREET.**  
*Serving Institutional Investors Worldwide*

WILLIAM H. GATES FOUNDATION  
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 SUMMARY REALIZED GAIN/LOSS REPORT  
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TICKER	ASSET ID	SECURITY	DESCRIPTION	CLOSE	EX. RATE		TRD DTS OF ORIG TRDS
LOT	CONTRACTS	TRD DATE	LOCAL - NOTIONAL	NOTIONAL	FUTURE GN/LS		
	NOTIONAL PAR	STL DATE	BASE - PROCEEDS	COST	FUTURE GN/LS	BASE CURR GN/LS	NET BASE FUTURE GN/LS
(CONTINUED) GBP - POUND STERLING							
<b>99X013017 TOTAL</b>							
			.00	2,588,260.00	5,060.00 S	.00	.00
			.00	3,773,672.30	7,377.29 S	.00	7,377.29 S
			.00	.00	.00	.00	.00
			.00	.00	.00	.00	.00
LG	99X013025	U K TREAS BONDS FUTUMAR01			0.702888		27NOV00 TO 27NOV00
** WB1M **							
120	1	29NOV00	.00	115,240.00	-140.00 S		
	100,000.00		.00	163,272.03	-199.18 S	.00 S	-199.18 S
					0.698129		27NOV00 TO 27NOV00
** WB1M **							
177	1	01DEC00	.00	115,240.00	-240.00 S		
	100,000.00		.00	163,272.03	-343.78 S	.00 S	-343.78 S
					0.692281		27NOV00 TO 27NOV00
** WB1M **							
290	1	05DEC00	.00	115,240.00	-290.00 S		
	100,000.00		.00	163,272.03	-418.91 S	.00 S	-418.91 S
					0.693481		27NOV00 TO 27NOV00
** WB1M **							
351	1	07DEC00	.00	115,240.00	-450.00 S		
	100,000.00		.00	163,272.04	-648.90 S	.00 S	-648.90 S
					0.689655		27NOV00 TO 27NOV00
** WB1M **							
386	1	08DEC00	.00	115,240.00	-70.00 S		
	100,000.00		.00	163,272.03	-101.50 S	.00 S	-101.50 S
					0.680272		27NOV00 TO 27NOV00
** WB1M **							
551	1	14DEC00	.00	115,250.00	410.00 S		
	100,000.00		.00	163,286.20	602.70 S	.00 S	602.70 S
					0.680272		27NOV00 TO 27NOV00
** WB1M **							
552	1	14DEC00	.00	115,250.00	440.00 S		
	100,000.00		.00	163,286.20	646.80 S	.00 S	646.80 S
					0.677277		27NOV00 TO 27NOV00
** WB1M **							
758	1	22DEC00	.00	115,250.00	250.00 S		





WILLIAM H. GATES FOUNDATION  
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TICKER LOT	ASSET ID CONTRACTS	SECURITY TRD DATE	DESCRIPTION LOCAL - NOTIONAL BASE - PROCEEDS	CLOSE EX. RATE NOTIONAL COST	FUTURE GN/LS FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS
(CONTINUED)				GBP - POUND STERLING			
	100,000.00		.00	163,286.20	369.13 S	.00 S	369.13 S
99X013025 TOTAL							
			.00	921,950.00	-90.00 S	.00	.00
			.00	1,306,218.76	-93.64 S	.00	-93.64 S
			.00	.00	.00	.00	.00
			.00	.00	.00	.00	.00
LG	99X013454	U K TREAS BONDS FUTUMAR00			0.611433		06DEC99 TO 06DEC99
** WB1M **							
662	1	04JAN00	.00	112,960.00	2,970.00 S		
	100,000.00		.00	182,746.69	4,857.44 S	.00 S	4,857.44 S
** WB1M **							
663	2	04JAN00	.00	225,940.00	5,940.00 S		
	200,000.00		.00	365,525.73	9,714.87 S	.00 S	9,714.87 S
** WB1M **							
776	1	10JAN00	.00	114,480.00	4,630.00 S		
	100,000.00		.00	185,766.70	7,581.16 S	.00 S	7,581.16 S
** WB1M **							
777	1	10JAN00	.00	113,950.00	4,090.00 S		
	100,000.00		.00	184,040.64	6,696.97 S	.00 S	6,696.97 S
** WB1M **							
778	1	10JAN00	.00	114,030.00	4,150.00 S		
	100,000.00		.00	183,360.24	6,795.21 S	.00 S	6,795.21 S
** WB1M **							
005	1	11JAN00	.00	111,890.00	2,550.00 S		
	100,000.00		.00	179,807.23	4,200.36 S	.00 S	4,200.36 S
** WB1M **							
110	2	18JAN00	.00	218,500.00	1,840.00 S		
	200,000.00		.00	358,165.20	3,013.18 S	.00 S	3,013.18 S



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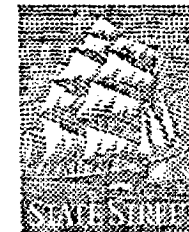
WILLIAM H. GATES FOUNDATION  
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TICKER LOT	ASSET ID CONTRACTS	SECURITY TRD DATE	DESCRIPTION LOCAL - NOTIONAL	NOTIONAL COST	CLOSE EX. RATE	FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS	NET BASE FUTURE GN/LS
(CONTINUED)									
GBP - POUND STERLING									
					0.610761			06JAN00 TO 06JAN00	
395	** WB1M **	2	27JAN00	.00	218,090.00	-690.00 S			
	200,000.00			.00	359,368.70	-1,129.74 S		.00 S	-1,129.74 S
					0.618046			07JAN00 TO 07JAN00	
439	** WB1M **	2	28JAN00	.00	218,890.00	1,890.00 S			
	200,000.00			7.38	358,541.82	3,058.02 S		.00 S	3,058.02 S
					0.618046			13JAN00 TO 13JAN00	
440	** WB1M **	1	28JAN00	.00	109,660.00	1,110.00 S			
	100,000.00			7.38	180,840.31	1,795.98 S		.00 S	1,795.98 S
					0.618046			19JAN00 TO 19JAN00	
441	** WB1M **	1	28JAN00	.00	108,790.00	110.00 S			
	100,000.00			7.38	178,459.12	177.98 S		.00 S	177.98 S
					0.618046			19JAN00 TO 19JAN00	
442	** WB1M **	1	28JAN00	.00	108,790.00	100.00 S			
	100,000.00			7.38	178,459.12	161.80 S		.00 S	161.80 S
					0.618046			19JAN00 TO 20JAN00	
443	** WB1M **	6	28JAN00	.00	651,740.00	-460.00 S			
	600,000.00			7.38	1,071,033.97	-744.28 S		.00 S	-744.28 S
					0.618046			20JAN00 TO 20JAN00	
444	** WB1M **	1	28JAN00	.00	108,470.00	-240.00 S			
	100,000.00			7.38	178,574.16	-388.32 S		.00 S	-388.32 S
					0.618046			21JAN00 TO 21JAN00	
445	** WB1M **	1	28JAN00	.00	108,900.00	150.00 S			
	100,000.00			7.38	179,761.23	242.70 S		.00 S	242.70 S
					0.618811			21JAN00 TO 21JAN00	
578	** WB1M **	1	31JAN00	.00	108,900.00	-190.00 S			
	100,000.00			.00	179,761.23	-307.04 S		.00 S	-307.04 S



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	NOTIONAL PAR	STL DATE	BASE	- PROCEEDS				COST	FUTURE GN/LS	NET BASE FUTURE GN/LS
(CONTINUED)										
GBP - POUND STERLING										
								0.618811		24JAN00 TO 24JAN00
** WB1M **										
579	1	31JAN00	.00	109,000.00				-470.00 S		
	100,000.00		.00	180,089.80				-759.52 S	.00 S	-759.52 S
								0.618811		24JAN00 TO 24JAN00
** WB1M **										
580	1	31JAN00	.00	109,000.00				-450.00 S		
	100,000.00		.00	180,089.80				-727.20 S	.00 S	-727.20 S
								0.618811		24JAN00 TO 24JAN00
** WB1M **										
581	1	31JAN00	.00	109,010.00				-140.00 S		
	100,000.00		.00	180,106.32				-226.24 S	.00 S	-226.24 S
								0.618811		26JAN00 TO 26JAN00
** WB1M **										
582	1	31JAN00	.00	109,660.00				280.00 S		
	100,000.00		.00	179,897.23				452.48 S	.00 S	452.48 S
								0.619195		26JAN00 TO 26JAN00
** WB1M **										
586	2	01FEB00	.00	219,160.00				-1,740.00 S		
	200,000.00		.00	359,531.98				-2,810.10 S	.00 S	-2,810.10 S
								0.620848		26JAN00 TO 26JAN00
** WB1M **										
712	1	09FEB00	.00	109,580.00				-760.00 S		
	100,000.00		.00	179,765.99				-1,224.13 S	.00 S	-1,224.13 S
								0.620848		26JAN00 TO 26JAN00
** WB1M **										
713	1	09FEB00	.00	109,580.00				-750.00 S		
	100,000.00		.00	179,765.99				-1,208.03 S	.00 S	-1,208.03 S
								0.620848		26JAN00 TO 26JAN00
** WB1M **										
714	1	09FEB00	.00	109,640.00				-680.00 S		
	100,000.00		.00	179,864.42				-1,095.28 S	.00 S	-1,095.28 S
								0.620848		26JAN00 TO 26JAN00
** WB1M **										
715	1	09FEB00	.00	109,640.00				-660.00 S		
	100,000.00		.00	179,864.42				-1,063.06 S	.00 S	-1,063.06 S



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(CONTINUED)									
GBP - POUND STERLING									
					0.620848			26JAN00 TO 26JAN00	
** WB1M **	1	09FEB00							
716	100,000.00		.00	109,660.00		-630.00 S			
			.00	179,897.23		-1,014.74 S		.00 S	-1,014.74 S
					0.620848			26JAN00 TO 26JAN00	
** WB1M **	2	09FEB00							
717	200,000.00		.00	219,240.00		-1,300.00 S			
			.00	359,663.22		-2,093.91 S		.00 S	-2,093.91 S
					0.620848			26JAN00 TO 26JAN00	
** WB1M **	1	09FEB00							
718	100,000.00		.00	109,670.00		-560.00 S			
			.00	179,913.64		-901.99 S		.00 S	-901.99 S
					0.620848			26JAN00 TO 26JAN00	
** WB1M **	1	09FEB00							
719	100,000.00		.00	109,670.00		-480.00 S			
			.00	179,913.63		-773.14 S		.00 S	-773.14 S
					0.629247			26JAN00 TO 26JAN00	
** WB1M **	1	14FEB00							
781	100,000.00		.00	109,770.00		-900.00 S			
			.00	180,077.69		-1,430.28 S		.00 S	-1,430.28 S
					0.629247			26JAN00 TO 26JAN00	
** WB1M **	1	14FEB00							
782	100,000.00		.00	109,770.00		-1,010.00 S			
			.00	180,077.68		-1,605.09 S		.00 S	-1,605.09 S
					0.626095			26JAN00 TO 26JAN00	
** WB1M **	1	15FEB00							
017	100,000.00		.00	109,780.00		-730.00 S			
			.00	180,094.09		-1,165.96 S		.00 S	-1,165.96 S
					0.626095			26JAN00 TO 26JAN00	
** WB1M **	1	15FEB00							
018	100,000.00		.00	109,780.00		-880.00 S			
			.00	180,094.09		-1,405.54 S		.00 S	-1,405.54 S
					0.626095			26JAN00 TO 26JAN00	
** WB1M **	1	15FEB00							
019	100,000.00		.00	109,900.00		-730.00 S			
			.00	180,290.95		-1,165.96 S		.00 S	-1,165.96 S



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TICKER	ASSET ID	SECURITY DESCRIPTION	LOCAL	NOTIONAL	CLOSE EX. RATE	FUTURE GN/LS	TRD DTS OF ORIG TRDS
LOT	CONTRACTS	TRD DATE	BASE	PROCEEDS	NOTIONAL COST	FUTURE GN/LS	NET BASE FUTURE GN/LS
	NOTIONAL PAR	STL DATE					
(CONTINUED) GBP - POUND STERLING							
					0.626095		26JAN00 TO 26JAN00
** WB1M **							
020	1	15FEB00	.00	109,900.00		-720.00 S	
	100,000.00		.00	180,290.95		-1,149.98 S	.00 S -1,149.98 S
					0.626095		26JAN00 TO 26JAN00
** WB1M **							
023	2	15FEB00	.00	219,820.00		-1,380.00 S	
	200,000.00		.00	360,614.71		-2,204.14 S	.00 S -2,204.14 S
					0.626095		26JAN00 TO 26JAN00
** WB1M **							
024	2	15FEB00	.00	219,820.00		-1,360.00 S	
	200,000.00		.00	360,614.71		-2,172.19 S	.00 S -2,172.19 S
					0.626095		26JAN00 TO 26JAN00
** WB1M **							
025	1	15FEB00	.00	109,910.00		-610.00 S	
	100,000.00		.00	180,307.35		-974.29 S	.00 S -974.29 S
					0.626095		11FEB00 TO 11FEB00
** WB1M **							
026	1	15FEB00	.00	110,220.00		-360.00 S	
	100,000.00		.00	175,789.88		-574.99 S	.00 S -574.99 S
					0.624453		22FEB00 TO 22FEB00
** WB1M **							
189	2	24FEB00	.00	223,800.00		-1,880.00 S	
	200,000.00		.00	361,414.62		-3,010.63 S	.00 S -3,010.63 S
99X013454 TOTAL							
			.00	5,938,960.00		9,050.00 S	.00
			51.66	9,722,242.48		15,422.38 S	.00 15,422.38 S
			.00	.00		.00	.00
			.00	.00		.00	.00
LG	99X013462	U K TREAS BONDS FUTUJUN00			0.631113		24FEB00 TO 24FEB00
** WB1M **							
332	1	01MAR00	.00	112,530.00		330.00 S	
	100,000.00		.00	180,205.54		522.89 S	.00 S 522.89 S
					0.631113		24FEB00 TO 24FEB00
** WB1M **							
333	1	01MAR00	.00	112,540.00		560.00 S	



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	CONTRACTS	TRD DATE		STL DATE	BASE - PROCEEDS			FUTURE GN/LS			
(CONTINUED)											
GBP - POUND STERLING											
	100,000.00				.00	180,221.56		887.32 S	.00 S		887.32 S
							0.636213			28FEB00 TO 28FEB00	
050	** WB1M **	1	17MAR00		.00	112,640.00		-1,650.00 S	.00 S		-2,593.47 S
	100,000.00				.00	179,097.60		-2,593.47 S			
							0.632151			02MAR00 TO 02MAR00	
101	** WB1M **	1	23MAR00		.00	111,420.00		-2,280.00 S	.00 S		-3,606.73 S
	100,000.00				36.00	175,999.03		-3,606.73 S			
							0.629445			03MAR00 TO 03MAR00	
123	** WB1M **	1	24MAR00		.00	112,420.00		-850.00 S	.00 S		-1,350.39 S
	100,000.00				.00	177,769.75		-1,350.39 S			
							0.629445			06MAR00 TO 07MAR00	
124	** WB1M **	3	24MAR00		.00	338,350.00		-1,550.00 S	.00 S		-2,462.49 S
	300,000.00				.00	533,174.49		-2,462.49 S			
							0.629445			07MAR00 TO 07MAR00	
125	** WB1M **	1	24MAR00		.00	113,140.00		-120.00 S	.00 S		-190.64 S
	100,000.00				.00	178,896.97		-190.64 S			
							0.628338			08MAR00 TO 08MAR00	
170	** WB1M **	1	27MAR00		.00	112,830.00		470.00 S	.00 S		748.00 S
	100,000.00				.00	178,530.91		748.00 S			
							0.628338			08MAR00 TO 08MAR00	
171	** WB1M **	1	27MAR00		.00	112,840.00		490.00 S	.00 S		779.83 S
	100,000.00				.00	178,546.73		779.83 S			
							0.630715			10MAR00 TO 10MAR00	
199	** WB1M **	1	28MAR00		.00	112,900.00		270.00 S	.00 S		428.08 S
	100,000.00				.00	178,223.94		428.08 S			
							0.630715			10MAR00 TO 10MAR00	
200	** WB1M **	1	28MAR00		.00	113,000.00		330.00 S	.00 S		523.21 S
	100,000.00				.00	178,381.80		523.21 S			



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(CONTINUED) <span style="margin-left: 150px;">GBP - POUND STERLING</span>						
					0.630715	10MAR00 TO 10MAR00
201	** WB1M ** 1 100,000.00	28MAR00	.00 .00	113,300.00 178,855.38	570.00 S 903.73 S	.00 S 903.73 S
					0.631034	10MAR00 TO 10MAR00
223	** WB1M ** 1 100,000.00	29MAR00	.00 .00	113,360.00 178,950.10	600.00 S 950.82 S	.00 S 950.82 S
					0.631034	10MAR00 TO 10MAR00
224	** WB1M ** 1 100,000.00	29MAR00	.00 .00	113,320.00 178,886.95	540.00 S 855.74 S	.00 S 855.74 S
					0.631034	10MAR00 TO 10MAR00
225	** WB1M ** 1 100,000.00	29MAR00	.00 .00	113,320.00 178,886.95	530.00 S 839.89 S	.00 S 839.89 S
					0.631034	10MAR00 TO 10MAR00
226	** WB1M ** 1 100,000.00	29MAR00	.00 .00	113,350.00 178,934.31	550.00 S 871.59 S	.00 S 871.59 S
					0.631034	10MAR00 TO 10MAR00
227	** WB1M ** 1 100,000.00	29MAR00	.00 .00	113,370.00 178,965.88	560.00 S 887.43 S	.00 S 887.43 S
					0.631034	13MAR00 TO 13MAR00
228	** WB1M ** 1 100,000.00	29MAR00	.00 .00	113,250.00 178,799.10	400.00 S 633.88 S	.00 S 633.88 S
					0.631034	13MAR00 TO 13MAR00
229	** WB1M ** 1 100,000.00	29MAR00	.00 .00	113,300.00 178,878.04	420.00 S 665.57 S	.00 S 665.57 S
					0.631034	13MAR00 TO 13MAR00
230	** WB1M ** 1 100,000.00	29MAR00	.00 .00	113,340.00 178,941.19	440.00 S 697.27 S	.00 S 697.27 S



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TICKER LOT	ASSET ID CONTRACTS NOTIONAL PAR	SECURITY TRD DATE STL DATE	DESCRIPTION LOCAL - NOTIONAL BASE - PROCEEDS	CLOSE EX. RATE NOTIONAL COST	FUTURE GN/LS FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS
(CONTINUED) GBP - POUND STERLING							
				0.631034			13MAR00 TO 13MAR00
** WB1M **	231 1 100,000.00	29MAR00	.00 .00	113,340.00 178,941.19	400.00 S 633.88 S	.00 S	633.88 S
				0.631034			13MAR00 TO 13MAR00
** WB1M **	232 1 100,000.00	29MAR00	.00 .00	113,410.00 179,051.71	660.00 S 1,045.90 S	.00 S	1,045.90 S
				0.628338			13MAR00 TO 13MAR00
** WB1M **	369 1 100,000.00	05APR00	.00 .00	113,410.00 179,051.71	-930.00 S -1,480.09 S	.00 S	-1,480.09 S
				0.628338			20MAR00 TO 20MAR00
** WB1M **	370 1 100,000.00	05APR00	.00 .00	113,940.00 178,430.04	-470.00 S -748.00 S	.00 S	-748.00 S
				0.628338			21MAR00 TO 21MAR00
** WB1M **	371 1 100,000.00	05APR00	.00 .00	113,840.00 179,537.06	-610.00 S -970.81 S	.00 S	-970.81 S
				0.628338			21MAR00 TO 21MAR00
** WB1M **	372 1 100,000.00	05APR00	.00 .00	113,930.00 179,679.00	-400.00 S -636.60 S	.00 S	-636.60 S
				0.631911			21MAR00 TO 22MAR00
** WB1M **	404 3 300,000.00	07APR00	.00 .00	341,300.00 537,210.08	200.00 S 316.50 S	.00 S	316.50 S
				0.630397			30MAR00 TO 30MAR00
** WB1M **	572 1 100,000.00	17APR00	.00 .00	113,350.00 180,702.57	200.00 S 317.26 S	.00 S	317.26 S
				0.634719			30MAR00 TO 30MAR00
** WB1M **	720 1 100,000.00	27APR00	.00 7.20	113,350.00 180,702.57	80.00 S 126.04 S	.00 S	126.04 S





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TICKER LOT	ASSET ID CONTRACTS NOTIONAL PAR	SECURITY TRD DATE STL DATE	DESCRIPTION LOCAL - NOTIONAL BASE - PROCEEDS	CLOSE EX. RATE NOTIONAL COST	FUTURE GN/LS FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS
(CONTINUED)		GBP - POUND STERLING					
				0.642838			30MAR00 TO 30MAR00
** WB1M ** 779	1 100,000.00	28APR00	.00 .00	113,390.00 180,766.34	-170.00 S -264.45 S		.00 S -264.45 S
				0.642838			30MAR00 TO 30MAR00
** WB1M ** 780	1 100,000.00	28APR00	.00 .00	113,400.00 180,782.28	-270.00 S -420.01 S		.00 S -420.01 S
				0.642838			30MAR00 TO 30MAR00
** WB1M ** 781	1 100,000.00	28APR00	.00 .00	113,410.00 180,798.22	-140.00 S -217.78 S		.00 S -217.78 S
				0.642838			30MAR00 TO 30MAR00
** WB1M ** 782	1 100,000.00	28APR00	.00 .00	113,420.00 180,814.17	-360.00 S -560.02 S		.00 S -560.02 S
				0.640286			30MAR00 TO 30MAR00
** WB1M ** 067	1 100,000.00	02MAY00	.00 .00	113,420.00 180,814.16	-120.00 S -187.42 S		.00 S -187.42 S
				0.640286			30MAR00 TO 30MAR00
** WB1M ** 068	2 200,000.00	02MAY00	.00 .00	226,880.00 361,692.10	-240.00 S -374.83 S		.00 S -374.83 S
				0.653637			30MAR00 TO 30MAR00
** WB1M ** 208	1 100,000.00	08MAY00	.00 .00	113,450.00 180,861.99	820.00 S 1,254.52 S		.00 S 1,254.52 S
				0.653637			30MAR00 TO 30MAR00
** WB1M ** 209	1 100,000.00	08MAY00	.00 .00	113,460.00 180,877.93	980.00 S 1,499.30 S		.00 S 1,499.30 S
				0.653637			30MAR00 TO 30MAR00
** WB1M ** 210	1 100,000.00	08MAY00	.00 .00	113,480.00 180,909.82	930.00 S 1,422.81 S		.00 S 1,422.81 S



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TICKER LOT	ASSET ID CONTRACTS	SECURITY TRD DATE	DESCRIPTION LOCAL - NOTIONAL	NOTIONAL COST	CLOSE EX. RATE	FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG	NET BASE FUTURE GN/LS
(CONTINUED)									
GBP - POUND STERLING									
					0.653637			30MAR00 TO 30MAR00	
** WB1M **									
211	1	08MAY00		113,500.00		850.00 S			
	100,000.00			180,941.70		1,300.42 S		.00 S	1,300.42 S
					0.653637			30MAR00 TO 30MAR00	
** WB1M **									
212	1	08MAY00		113,500.00		820.00 S			
	100,000.00			180,941.70		1,254.52 S		.00 S	1,254.52 S
					0.653637			03APR00 TO 03APR00	
** WB1M **									
213	2	08MAY00		227,720.00		2,740.00 S			
	200,000.00			363,372.80		4,191.93 S		.00 S	4,191.93 S
					0.661025			03APR00 TO 03APR00	
** WB1M **									
335	1	11MAY00		114,030.00		1,640.00 S			
	100,000.00			181,957.67		2,480.99 S		.00 S	2,480.99 S
					0.661025			03APR00 TO 03APR00	
** WB1M **									
336	1	11MAY00		114,050.00		1,650.00 S			
	100,000.00			181,989.58		2,496.12 S		.00 S	2,496.12 S
					0.661025			03APR00 TO 03APR00	
** WB1M **									
337	1	11MAY00		114,080.00		1,700.00 S			
	100,000.00			182,037.46		2,571.76 S		.00 S	2,571.76 S
					0.661025			03APR00 TO 03APR00	
** WB1M **									
338	1	11MAY00		114,150.00		1,800.00 S			
	100,000.00			182,149.15		2,723.04 S		.00 S	2,723.04 S
					0.661025			04APR00 TO 04APR00	
** WB1M **									
339	1	11MAY00		113,500.00		1,180.00 S			
	100,000.00			181,123.30		1,785.10 S		.00 S	1,785.10 S
					0.661025			04APR00 TO 04APR00	
** WB1M **									
340	1	11MAY00		113,550.00		1,260.00 S			
	100,000.00			181,203.09		1,906.13 S		.00 S	1,906.13 S



WILLIAM H. GATES FOUNDATION  
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 JANUARY 1, 2000 TO DECEMBER 31, 2000

TICKER LOT	ASSET ID CONTRACTS	SECURITY TRD DATE	DESCRIPTION LOCAL - NOTIONAL BASE - PROCEEDS	CLOSE NOTIONAL COST	EX. RATE FUTURE GN/LS FUTURE GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS
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(CONTINUED)

GBP - POUND STERLING

					0.661025	04APR00 TO 04APR00
** WB1M **						
341	1	11MAY00	.00	113,500.00	1,300.00 S	
	100,000.00		.00	181,123.30	1,966.64 S	.00 S 1,966.64 S
					0.659674	04APR00 TO 04APR00
** WB1M **						
364	1	12MAY00	.00	113,550.00	1,400.00 S	
	100,000.00		.00	181,203.09	2,122.26 S	.00 S 2,122.26 S
					0.659674	04APR00 TO 04APR00
** WB1M **						
365	1	12MAY00	.00	113,560.00	1,300.00 S	
	100,000.00		.00	181,219.05	1,970.67 S	.00 S 1,970.67 S
					0.676681	04APR00 TO 04APR00
** WB1M **						
562	1	23MAY00	.00	113,570.00	1,780.00 S	
	100,000.00		.00	181,235.01	2,630.48 S	.00 S 2,630.48 S
					0.679071	04APR00 TO 04APR00
** WB1M **						
589	1	24MAY00	.00	113,660.00	1,510.00 S	
	100,000.00		.00	181,378.63	2,223.63 S	.00 S 2,223.63 S
					0.679071	04APR00 TO 04APR00
** WB1M **						
590	2	24MAY00	.00	227,450.00	3,850.00 S	
	200,000.00		.00	362,964.71	5,669.51 S	.00 S 5,669.51 S
					0.679071	06APR00 TO 06APR00
** WB1M **						
591	1	24MAY00	.00	113,700.00	1,670.00 S	
	100,000.00		.00	179,952.99	2,459.24 S	.00 S 2,459.24 S
					0.679071	18APR00 TO 20APR00
** WB1M **						
592	5	24MAY00	.00	565,080.00	4,080.00 S	
	500,000.00		.00	892,577.32	6,008.21 S	.00 S 6,008.21 S
					0.679071	20APR00 TO 20APR00
** WB1M **						
593	1	24MAY00	.00	113,100.00	970.00 S	
	100,000.00		.00	178,720.62	1,428.42 S	.00 S 1,428.42 S



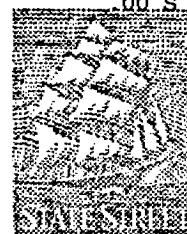
WILLIAM H. GATES FOUNDATION  
 -- COMPOSITE --  
 SUMMARY REALIZED GAIN/LOSS REPORT  
 JANUARY 1, 2000 TO DECEMBER 31, 2000

TICKER LOT	ASSET ID CONTRACTS	SECURITY TRD DATE	DESCRIPTION LOCAL - NOTIONAL	NOTIONAL COST	CLOSE EX. RATE FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS
(CONTINUED)							
GBP - POUND STERLING							
					0.679071		20APR00 TO 20APR00
** WB1M **	1	24MAY00		113,100.00	950.00 S		
613	100,000.00		.00	431.12	1,398.97 S	.00 S	1,398.97 S
					0.675310		20APR00 TO 03MAY00
** WB1M **	6	25MAY00		678,660.00	1,260.00 S		
626	600,000.00		.00	1,066,374.79	1,865.80 S	.00 S	1,865.80 S
					0.675310		03MAY00 TO 10MAY00
** WB1M **	6	25MAY00		677,270.00	2,510.00 S		
627	600,000.00		.00	1,045,565.46	3,716.81 S	.00 S	3,716.81 S
					0.675310		10MAY00 TO 10MAY00
** WB1M **	3	25MAY00		338,910.00	240.00 S		
628	300,000.00		.00	515,651.57	355.39 S	.00 S	355.39 S
					0.675310		10MAY00 TO 10MAY00
** WB1M **	1	25MAY00		112,970.00	60.00 S		
629	100,000.00		.00	171,883.85	88.85 S	.00 S	88.85 S
					0.675310		10MAY00 TO 10MAY00
** WB1M **	4	25MAY00		451,880.00	800.00 S		
630	400,000.00		.00	687,535.42	1,184.64 S	.00 S	1,184.64 S
					0.673854		10MAY00 TO 10MAY00
** WB1M **	2	26MAY00		225,940.00	-600.00 S		
665	200,000.00		.00	343,767.71	-890.40 S	.00 S	-890.40 S
					0.673854		10MAY00 TO 10MAY00
** WB1M **	4	26MAY00		451,880.00	-1,280.00 S		
667	400,000.00		.00	687,535.42	-1,899.52 S	.00 S	-1,899.52 S
					0.673854		10MAY00 TO 10MAY00
** WB1M **	8	26MAY00		903,770.00	-3,670.00 S		
669	800,000.00		.00	1,375,086.06	-5,446.28 S	.00 S	-5,446.28 S



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 JANUARY 1, 2000 TO DECEMBER 31, 2000

TICKER	ASSET ID	SECURITY DESCRIPTION	LOCAL - NOTIONAL	NOTIONAL	CLOSE EX. RATE	FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS	
LOT	CONTRACTS	TRD DATE	BASE - PROCEEDS	COST		FUTURE GN/LS		NET BASE FUTURE GN/LS	
	NOTIONAL PAR	STL DATE							
(CONTINUED)									
GBP - POUND STERLING									
** WB1M **					0.673854			10MAY00 TO 10MAY00	
670	1	26MAY00	.00	112,980.00		-430.00 S			
	100,000.00		.00	171,899.07		-638.12 S	.00 S	-638.12 S	
** WB1M **					0.673854			10MAY00 TO 10MAY00	
671	1	26MAY00	.00	112,980.00		-380.00 S			
	100,000.00		.00	171,899.07		-563.92 S	.00 S	-563.92 S	
** WB1M **					0.673854			10MAY00 TO 19MAY00	
672	18	26MAY00	.00	2,023,520.00		-16,780.00 S			
	1,800,000.00		.00	3,054,722.60		-24,901.52 S	.00 S	-24,901.52 S	
99X013462 TOTAL									
			.00	13,797,810.00		15,350.00 S	.00	.00	
			589.52	21,517,501.97		23,207.50 S	.00	23,207.50 S	
			.00	.00		.00	.00	.00	
			.00	.00		.00	.00	.00	
GBP TOTAL									
	1,324		13.20	153,376,402.50		.00 LT		.00 LT	
	158,525,000.00		3,161.73	232,636,269.80		.00 LT	.00 LT	.00 LT	
						-175,395.70 ST	.00 ST	.00 ST	
						-261,323.84 ST	.00 ST	-261,323.84 ST	
						.00 S3	.00 S3	.00 S3	
						.00 S3	.00 S3	.00 S3	
						.00 5Y	.00 5Y	.00 5Y	
						.00 5Y	.00 5Y	.00 5Y	
JPY - JAPANESE YEN									
JGB	99X010914	JAPAN GOVT BONDS	10YMAR00		109.451651			16SEP99 TO 26JAN00	
** WB1E **									
662	8	08FEB00	64,000.00	1058,940,000.00		5,676,000.00 S			
	800,000,000.00		584.73	10,065,524.34		51,858.51 S	.00 S	51,858.51 S	
YE	99X012894	EURO YEN FUTURES	JUN00		107.700592			28FEB00 TO 28FEB00	
** WB1M **									
374	1	02MAR00	7.00	24,957,500.00		-7.00 S			
	250,000.00		.06	228,985.06		-.06 S	.00 S	-.06 S	



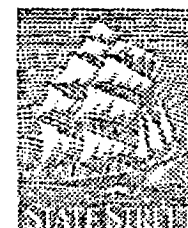
WILLIAM H. GATES FOUNDATION  
 -- COMPOSITE --  
 SUMMARY REALIZED GAIN/LOSS REPORT  
 JANUARY 1, 2000 TO DECEMBER 31, 2000

TICKER LOT	ASSET ID CONTRACTS	SECURITY TRD DATE	DESCRIPTION LOCAL - NOTIONAL BASE - PROCEEDS	CLOSE EX. RATE NOTIONAL COST	FUTURE GN/LS FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS
(CONTINUED) JPY - JAPANESE YEN							
YE	99X012902	EURO YEN FUTURES	SEP00	106.189803			07JAN00 TO 07JAN00
** WB1M **							
045	1	13JAN00	.00	24,895,000.00	6,250.00 S		
	250,000.00		.00	236,084.26	58.86 S	.00 S	58.86 S
				107.584722			19JAN00 TO 26JAN00
** WB1M **							
433	3	06MAR00	.00	74,738,750.00	-40,000.00 S		
	750,000.00		.00	707,170.36	-371.81 S	.00 S	-371.81 S
				106.940434			26JAN00 TO 07FEB00
** WB1M **							
487	9	08MAR00	.00	224,236,250.00	-145,000.00 S		
	2,250,000.00		.00	50,911,711.66	-1,355.89 S	.00 S	-1,355.89 S
99X012902 TOTAL							
			.00	323,870,000.00	-178,750.00 S	.00	.00
			.00	51,854,966.28	-1,668.84 S	.00	-1,668.84 S
			.00	.00	.00	.00	.00
			.00	.00	.00	.00	.00
YE	99X012910	EURO YEN FUTURES	DEC00	108.189981			14DEC99 TO 14DEC99
** WB1M **							
627	1	03FEB00	.00	24,881,250.00	12,500.00 S		
	250,000.00		51.66	240,166.27	115.54 S	.00 S	115.54 S
				108.719286			13JAN00 TO 13JAN00
** WB1M **							
007	1	15FEB00	.00	24,841,250.00	-42,500.00 S		
	250,000.00		.00	233,932.54	-390.92 S	.00 S	-390.92 S
				110.643947			21JAN00 TO 21JAN00
** WB1M **							
105	1	21FEB00	.00	24,862,500.00	-33,750.00 S		
	250,000.00		.00	237,063.94	-305.03 S	.00 S	-305.03 S
				111.111111			21JAN00 TO 21JAN00
** WB1M **							
155	1	23FEB00	.00	24,862,500.00	-33,750.00 S		
	250,000.00		.00	237,063.94	-303.75 S	.00 S	-303.75 S
				111.037086			25JAN00 TO 25JAN00
** WB1M **							
186	1	24FEB00	.00	24,885,000.00	-8,750.00 S		



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TICKER LOT	ASSET ID CONTRACTS	SECURITY TRD DATE	DESCRIPTION LOCAL - NOTIONAL	NOTIONAL COST	CLOSE EX. RATE	FUTURE GN/LS	TRD DTS OF ORIG TRDS
	PAR	STL DATE	BASE - PROCEEDS			FUTURE GN/LS	NET BASE FUTURE GN/LS
(CONTINUED) JPY - JAPANESE YEN							
	250,000.00		.00	235,138.36		-78.80 S	.00 S -78.80 S
					108.991825		26JAN00 TO 26JAN00
** WB1M **	1	28FEB00	.00	24,886,250.00		-6,250.00 S	
253	250,000.00		36.00	234,951.09		-57.34 S	.00 S -57.34 S
					107.584722		26JAN00 TO 26JAN00
** WB1M **	1	06MAR00	.00	24,886,250.00		-1,250.00 S	
431	250,000.00		.00	234,951.08		-11.62 S	.00 S -11.62 S
					105.362975		09FEB00 TO 08MAR00
** WB1M **	2	13MAR00	.00	49,766,250.00		8,750.00 S	
673	500,000.00		.00	460,613.08		83.05 S	.00 S 83.05 S
					105.600000		08MAR00 TO 08MAR00
** WB1M **	7	16MAR00	.00	174,238,750.00		87,500.00 S	
760	1,750,000.00		.00	1,629,306.55		828.60 S	.00 S 828.60 S
99X012910 TOTAL							
			.00	398,110,000.00		-17,500.00 S	.00 .00
			87.66	3,743,186.85		-120.27 S	.00 -120.27 S
			.00	.00		.00	.00 .00
			.00	.00		.00	.00 .00
EY	99X013850	EURO YEN FUTURES	MAR01		106.800000		08MAY00 TO 10MAY00
** WB1M **	2	22MAY00	.00	49,732,500.00		-40,000.00 S	
536	500,000.00		7.20	455,623.98		-374.54 S	.00 S -374.54 S
JGB	99X014056	JAPAN GOVT BONDS	10YJUN00		109.851523		08FEB00 TO 08FEB00
** WB1E **	8	29FEB00	64,000.00	1039,840,000.00		-9,744,000.00 S	
040	800,000,000.00		582.60	9,500,450.57		-88,701.55 S	.00 S -88,701.55 S
					106.665043		21MAR00 TO 21MAR00
** WB1E **	1	23MAY00	8,000.00	130,590,000.00		-2,678,000.00 S	
410	100,000,000.00		75.00	1,221,666.16		-25,106.63 S	.00 S -25,106.63 S



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JANUARY 1, 2000 TO DECEMBER 31, 2000

TICKER LOT	ASSET ID CONTRACTS	SECURITY TRD DATE	DESCRIPTION LOCAL - NOTIONAL BASE - PROCEEDS	CLOSE NOTIONAL COST	EX. RATE FUTURE GN/LS FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS
(CONTINUED)							
JPY - JAPANESE YEN							
-----							
99X014056 TOTAL							
			72,000.00	1170,430,000.00	-12,422,000.00 S	.00	.00
			657.60	10,722,116.73	-113,808.18 S	.00	-113,808.18 S
			.00	.00	.00	.00	.00
			.00	.00	.00	.00	.00
JGB	99X014064	JAPAN GOVT BONDS	10YSEP00		106.525010		23MAY00 TO 23MAY00
**	WB1E	**					
223	1	30AUG00	8,000.00	132,320,000.00	402,000.00 S		
	100,000,000.00		75.10	1,240,518.88	3,773.76 S	.00 S	3,773.76 S
YE	99X014502	EURO YEN FUTURES	MAR01		106.326422		09MAR00 TO 09MAR00
**	WB1M	**					
579	1	10MAR00	.00	24,860,000.00	7,500.00 S		
	250,000.00		.00	234,032.04	70.54 S	.00 S	70.54 S
LN M0	99X015046	JAPAN GOVT BONDS	10YJUN00		109.451651		07FEB00 TO 07FEB00
**	WB1E	**					
663	8	08FEB00	6,000.00	1042,240,000.00	2,394,000.00 S		
	800,000,000.00		54.82	9,615,059.15	21,872.67 S	.00 S	21,872.67 S
JGB	99X018305	JAPAN GOVT BONDS	10YDEC00		110.711180		30AUG00 TO 30AUG00
**	WB1E	**					
417	1	05DEC00	8,000.00	131,290,000.00	-3,948,000.00 S		
	100,000,000.00		72.26	1,232,480.52	-35,660.36 S	.00 S	-35,660.36 S
JPY TOTAL							
	60		158,007.00	4356,750,000.00	.00 LT		
	2708,250,000.00		1,539.43	89,392,493.83	.00 LT	.00 LT	.00 LT
					-8,126,757.00 ST		
					-74,056.77 ST	.00 ST	-74,056.77 ST
					.00 S3		
					.00 S3	.00 S3	.00 S3
					.00 5Y		
					.00 5Y	.00 5Y	.00 5Y

USD - US DOLLAR

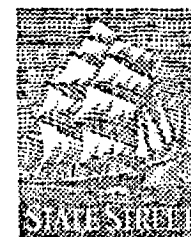
ED	25099Z994	EURODOLLAR FUTURES	JAN00		1.000000		11OCT99 TO 13OCT99
**	WB1A	**					
453	100	14JAN00	.00	23,547,500.00	57,500.00 S	.00 S	57,500.00 S
	25,000,000.00						





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TICKER	ASSET ID	SECURITY DESCRIPTION	CLOSE EX. RATE	TRD DTS OF ORIG TRDS	
LOT	CONTRACTS	TRD DATE LOCAL - NOTIONAL	NOTIONAL	FUTURE GN/LS	NET BASE FUTURE GN/LS
	NOTIONAL PAR	STL DATE BASE - PROCEEDS	COST	FUTURE GN/LS	BASE CURR GN/LS
(CONTINUED) USD - US DOLLAR					
ED	280991977	EURODOLLAR FUTURES JUN00		1.000000	04JAN00 TO 04JAN00
** WB1M **					
715	1	06JAN00			
	250,000.00		.00	233,625.00	-75.00 S
					.00 S -75.00 S
				1.000000	05JAN00 TO 05JAN00
** WB1M **					
797	1	10JAN00			
	250,000.00		.00	233,725.00	37.50 S
					.00 S 37.50 S
				1.000000	21JAN00 TO 26JAN00
** WB1M **					
534	12	01FEB00			
	3,000,000.00		88.56	2,803,400.00	3,261.44 S
					.00 S 3,261.44 S
				1.000000	26JAN00 TO 28JAN00
** WB1M **					
603	4	02FEB00			
	1,000,000.00		51.66	934,350.00	1,348.34 S
					.00 S 1,348.34 S
				1.000000	28JAN00 TO 28JAN00
** WB1M **					
604	3	02FEB00			
	750,000.00		.00	700,425.00	675.00 S
					.00 S 675.00 S
				1.000000	31JAN00 TO 31JAN00
** WB1M **					
775	6	14FEB00			
	1,500,000.00		43.20	1,399,800.00	-793.20 S
					.00 S -793.20 S
				1.000000	31JAN00 TO 31JAN00
** WB1M **					
003	3	15FEB00			
	750,000.00		21.60	699,900.00	-434.10 S
					.00 S -434.10 S
				1.000000	31JAN00 TO 31JAN00
** WB1M **					
043	2	16FEB00			
	500,000.00		21.60	466,600.00	-146.60 S
					.00 S -146.60 S
				1.000000	31JAN00 TO 31JAN00
** WB1M **					
044	1	16FEB00			
	250,000.00		.00	233,337.50	-12.50 S
					.00 S -12.50 S



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TICKER LOT	ASSET ID CONTRACTS NOTIONAL PAR	SECURITY TRD DATE STL DATE	DESCRIPTION LOCAL - NOTIONAL BASE - PROCEEDS	CLOSE NOTIONAL COST	EX. RATE FUTURE GN/LS FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS
(CONTINUED)				USD - US DOLLAR			
				1.000000			31JAN00 TO 31JAN00
080	** WB1M ** 17 4,250,000.00	18FEB00	273.60	3,966,525.00	1,638.90 S	.00 S	1,638.90 S
				1.000000			31JAN00 TO 31JAN00
081	** WB1M ** 21 5,250,000.00	18FEB00	.00	4,899,662.50	1,937.50 S	.00 S	1,937.50 S
				1.000000			31JAN00 TO 31JAN00
123	** WB1M ** 4 1,000,000.00	22FEB00	72.00	933,250.00	-572.00 S	.00 S	-572.00 S
				1.000000			31JAN00 TO 31JAN00
124	** WB1M ** 2 500,000.00	22FEB00	.00	466,625.00	-300.00 S	.00 S	-300.00 S
				1.000000			31JAN00 TO 09FEB00
125	** WB1M ** 4 1,000,000.00	22FEB00	.00	933,200.00	-750.00 S	.00 S	-750.00 S
				1.000000			09FEB00 TO 10FEB00
203	** WB1M ** 6 1,500,000.00	25FEB00	43.20	1,399,725.00	-1,318.20 S	.00 S	-1,318.20 S
				1.000000			10FEB00 TO 10FEB00
293	** WB1M ** 10 2,500,000.00	29FEB00	86.40	2,333,300.00	-2,411.40 S	.00 S	-2,411.40 S
				1.000000			28FEB00 TO 28FEB00
295	** WB1M ** 2 500,000.00	29FEB00	.00	467,250.00	75.00 S	.00 S	75.00 S
				1.000000			28FEB00 TO 02MAR00
552	** WB1M ** 21 5,250,000.00	08MAR00	.00	4,905,512.50	437.50 S	.00 S	437.50 S



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TICKER LOT	ASSET ID CONTRACTS NOTIONAL PAR	SECURITY TRD DATE STL DATE	DESCRIPTION LOCAL - NOTIONAL BASE - PROCEEDS	NOTIONAL COST	CLOSE EX. RATE FUTURE GN/LS FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS
(CONTINUED)				USD - US DOLLAR			
					1.000000		02MAR00 TO 07MAR00
** WB1M ** 553	21 5,250,000.00	08MAR00	.00	4,904,900.00	-700.00 S	.00 S	-700.00 S
280991977 TOTAL				701.82 .00	32,915,112.50 .00	1,898.18 S .00	1,898.18 S .00
ED	29899D948	EURODOLLAR FUTURES	SEP00		1.000000		04JAN00 TO 04JAN00
** WB1M ** 001	1 250,000.00	10JAN00	.00	233,062.50	-62.50 S	.00 S	-62.50 S
** WB1M ** 020	1 250,000.00	12JAN00	.00	233,062.50	200.00 S	.00 S	200.00 S
** WB1M ** 021	1 250,000.00	12JAN00	14.76	233,062.50	172.74 S	.00 S	172.74 S
** WB1M ** 043	1 250,000.00	13JAN00	.00	233,062.50	150.00 S	.00 S	150.00 S
** WB1M ** 291	2 500,000.00	25JAN00	14.76	466,189.32	24.56 S	.00 S	24.56 S
** WB1M ** 392	5 1,250,000.00	27JAN00	36.90	1,165,000.16	150.76 S	.00 S	150.76 S
** WB1M ** 424	1 250,000.00	28JAN00	7.38	233,100.00	367.62 S	.00 S	367.62 S



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TICKER LOT	ASSET ID	SECURITY DESCRIPTION	CONTRACTS	TRD DATE	LOCAL - NOTIONAL	NOTIONAL COST	CLOSE EX. RATE	FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS	NET BASE FUTURE GN/LS
		DESCRIPTION	PAR	DATE	BASE - PROCEEDS						
(CONTINUED) USD - US DOLLAR											
							1.000000			08MAR00 TO 08MAR00	
731	** WB1M **		1	14MAR00							
					250,000.00	7.20	232,925.00	117.80 S	.00 S		117.80 S
							1.000000			08MAR00 TO 08MAR00	
109	** WB1M **		5	23MAR00							
					1,250,000.00	36.00	1,164,625.00	-348.50 S	.00 S		-348.50 S
							1.000000			08MAR00 TO 08MAR00	
300	** WB1M **		11	03APR00							
					2,750,000.00	129.60	2,562,175.00	2,620.40 S	.00 S		2,620.40 S
							1.000000			08MAR00 TO 08MAR00	
301	** WB1M **		7	03APR00							
					1,750,000.00	.00	1,630,625.00	1,987.50 S	.00 S		1,987.50 S
							1.000000			05APR00 TO 05APR00	
715	** WB10 **		50	05APR00							
					12,500,000.00	.00	11,652,500.00	625.00 S	.00 S		625.00 S
							1.000000			08MAR00 TO 08MAR00	
692	** WB1M **		4	26APR00							
					1,000,000.00	57.60	931,800.00	442.40 S	.00 S		442.40 S
							1.000000			08MAR00 TO 08MAR00	
693	** WB1M **		4	26APR00							
					1,000,000.00	.00	931,800.00	550.00 S	.00 S		550.00 S
							1.000000			08MAR00 TO 08MAR00	
076	** WB1M **		4	02MAY00							
					1,000,000.00	28.80	931,800.00	2,821.20 S	.00 S		2,821.20 S
							1.000000			08MAR00 TO 08MAR00	
160	** WB1M **		3	06JUN00							
					750,000.00	16.20	698,850.00	1,596.30 S	.00 S		1,596.30 S



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TICKER LOT	ASSET ID CONTRACTS NOTIONAL PAR	SECURITY TRD DATE STL DATE	DESCRIPTION LOCAL - BASE	NOTIONAL - PROCEEDS	CLOSE EX. RATE NOTIONAL COST	FUTURE GN/LS FUTURE GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS
(CONTINUED)					USD - US DOLLAR		
375	** WB1M ** 23 5,750,000.00	09JUN00		244.80	1.000000 5,356,800.00	13,942.70 S	08MAR00 TO 16MAR00 .00 S 13,942.70 S
376	** WB1M ** 7 1,750,000.00	09JUN00		.00	1.000000 1,629,950.00	3,850.00 S	16MAR00 TO 16MAR00 .00 S 3,850.00 S
381	** WB1M ** 4 1,000,000.00	09JUN00		.00	1.000000 931,400.00	2,150.00 S	16MAR00 TO 16MAR00 .00 S 2,150.00 S
419	** WB1M ** 18 4,500,000.00	12JUN00		396.00	1.000000 4,191,587.50	8,891.50 S	16MAR00 TO 19APR00 .00 S 8,891.50 S
425	** WB1M ** 8 2,000,000.00	12JUN00		.00	1.000000 1,864,475.00	5,175.00 S	19APR00 TO 19APR00 .00 S 5,175.00 S
426	** WB1M ** 12 3,000,000.00	12JUN00		.00	1.000000 2,796,100.00	7,600.00 S	19APR00 TO 25APR00 .00 S 7,600.00 S
427	** WB1M ** 2 500,000.00	12JUN00		.00	1.000000 465,850.00	1,175.00 S	25APR00 TO 25APR00 .00 S 1,175.00 S
428	** WB1M ** 15 3,750,000.00	12JUN00		.00	1.000000 3,480,250.00	-5,750.00 S	25APR00 TO 09MAY00 .00 S -5,750.00 S
481	** WB1M ** 28 7,000,000.00	13JUN00		1,051.20	1.000000 6,496,350.00	-15,751.20 S	09MAY00 TO 10MAY00 .00 S -15,751.20 S



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TICKER LOT	ASSET ID CONTRACTS NOTIONAL PAR	SECURITY TRD DATE STL DATE	DESCRIPTION LOCAL - NOTIONAL BASE - PROCEEDS	NOTIONAL COST	CLOSE EX. RATE FUTURE GN/LS FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS
(CONTINUED)				USD - US DOLLAR			
					1.000000		10MAY00 TO 10MAY00
482	** WB1M ** 1 250,000.00	13JUN00		.00 232,025.00	-525.00 S	.00 S	-525.00 S
					1.000000		10MAY00 TO 10MAY00
483	** WB1M ** 10 2,500,000.00	13JUN00		.00 2,320,250.00	-4,875.00 S	.00 S	-4,875.00 S
					1.000000		10MAY00 TO 08JUN00
484	** WB1M ** 108 27,000,000.00	13JUN00		.00 25,068,737.50	-49,362.50 S	.00 S	-49,362.50 S
29899D948 TOTAL							
				2,041.20 .00	78,367,414.48 .00	-22,064.22 S .00	.00 .00 -22,064.22 S .00
ED	29899E912	EURODOLLAR FUTURES	DEC00		1.000000		04JAN00 TO 06JAN00
002	** WB1M ** 2 500,000.00	10JAN00		117.48 465,046.60	-345.88 S	.00 S	-345.88 S
					1.000000		28FEB00 TO 28FEB00
294	** WB1M ** 2 500,000.00	29FEB00		14.40 464,950.00	385.60 S	.00 S	385.60 S
					1.000000		28FEB00 TO 28FEB00
559	** WB1M ** 1 250,000.00	08MAR00		.00 232,475.00	62.50 S	.00 S	62.50 S
					1.000000		28FEB00 TO 07MAR00
560	** WB1M ** 3 750,000.00	08MAR00		.00 697,275.00	-37.50 S	.00 S	-37.50 S
					1.000000		09MAR00 TO 09MAR00
442	** WB1E ** 2 500,000.00	21MAR00		21.48 464,825.00	103.52 S	.00 S	103.52 S



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TICKER LOT	ASSET ID CONTRACTS NOTIONAL PAR	SECURITY TRD DATE STL DATE	DESCRIPTION LOCAL - BASE -	NOTIONAL - PROCEEDS	CLOSE NOTIONAL COST	EX. RATE FUTURE FUTURE	GN/LS GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS
(CONTINUED)					USD - US DOLLAR				
						1.000000			09JUN00 TO 09JUN00
686	** WB1M ** 9 2,250,000.00	22JUN00		302.40	2,086,200.00		-3,114.90 S	.00 S	-3,114.90 S
						1.000000			09JUN00 TO 09JUN00
709	** WB1M ** 9 2,250,000.00	23JUN00		.00	2,086,200.00		-2,137.50 S	.00 S	-2,137.50 S
						1.000000			09JUN00 TO 09JUN00
734	** WB1M ** 5 1,250,000.00	26JUN00		.00	1,159,025.00		-1,162.50 S	.00 S	-1,162.50 S
						1.000000			09JUN00 TO 09JUN00
735	** WB1M ** 6 1,500,000.00	26JUN00		.00	1,390,675.00		-1,625.00 S	.00 S	-1,625.00 S
						1.000000			09JUN00 TO 12JUN00
777	** WB1M ** 4 1,000,000.00	28JUN00		.00	927,150.00		-950.00 S	.00 S	-950.00 S
						1.000000			12JUN00 TO 12JUN00
778	** WB1M ** 9 2,250,000.00	28JUN00		.00	2,086,625.00		-1,712.50 S	.00 S	-1,712.50 S
						1.000000			12JUN00 TO 12JUN00
154	** WB1M ** 8 2,000,000.00	06JUL00		64.80	1,854,700.00		-5,164.80 S	.00 S	-5,164.80 S
						1.000000			12JUN00 TO 12JUN00
157	** WB1M ** 1 250,000.00	06JUL00		.00	231,837.50		-625.00 S	.00 S	-625.00 S
						1.000000			12JUN00 TO 12JUN00
185	** WB1M ** 12 3,000,000.00	07JUL00		86.40	2,781,950.00		-10,086.40 S	.00 S	-10,086.40 S



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TICKER LOT	ASSET ID	SECURITY DESCRIPTION	CONTRACTS	TRD DATE	LOCAL - NOTIONAL	NOTIONAL COST	CLOSE EX. RATE	FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS	NET BASE FUTURE GN/LS
		DESCRIPTION	PAR	STL DATE	BASE - PROCEEDS			FUTURE GN/LS			
(CONTINUED) USD - US DOLLAR											
							1.000000			12JUN00 TO 12JUN00	
** WB1M **											
206	3	11JUL00	750,000.00		43.20	695,475.00		-2,180.70 S	.00 S		-2,180.70 S
							1.000000			12JUN00 TO 12JUN00	
** WB1M **											
207	3	11JUL00	750,000.00		.00	695,462.50		-2,112.50 S	.00 S		-2,112.50 S
							1.000000			12JUN00 TO 12JUN00	
** WB1M **											
238	2	13JUL00	500,000.00		57.60	463,625.00		-1,457.60 S	.00 S		-1,457.60 S
							1.000000			12JUN00 TO 12JUN00	
** WB1M **											
239	5	13JUL00	1,250,000.00		.00	1,159,062.50		-3,562.50 S	.00 S		-3,562.50 S
							1.000000			12JUN00 TO 12JUN00	
** WB1M **											
341	4	19JUL00	1,000,000.00		.00	927,250.00		-1,850.00 S	.00 S		-1,850.00 S
							1.000000			12JUN00 TO 12JUN00	
** WB1M **											
346	5	19JUL00	1,250,000.00		.00	1,159,062.50		-2,437.50 S	.00 S		-2,437.50 S
							1.000000			12JUN00 TO 13JUN00	
** WB1M **											
348	12	19JUL00	3,000,000.00		151.20	2,784,025.00		-3,576.20 S	.00 S		-3,576.20 S
							1.000000			13JUN00 TO 13JUN00	
** WB1M **											
361	7	20JUL00	1,750,000.00		64.80	1,624,700.00		-1,552.30 S	.00 S		-1,552.30 S
							1.000000			13JUN00 TO 13JUN00	
** WB1M **											
362	2	20JUL00	500,000.00		.00	464,200.00		-400.00 S	.00 S		-400.00 S





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TICKER LOT	ASSET ID CONTRACTS	SECURITY TRD DATE	DESCRIPTION LOCAL - NOTIONAL	BASE - PROCEEDS	NOTIONAL COST	CLOSE EX. RATE FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS
(CONTINUED)					USD - US DOLLAR			
						1.000000		13JUN00 TO 13JUN00
409	** WB1M ** 6	25JUL00	1,500,000.00	43.20	1,392,600.00	-3,268.20 S	.00 S	-3,268.20 S
						1.000000		13JUN00 TO 13JUN00
436	** WB1M ** 1	28JUL00	250,000.00	7.20	232,100.00	-494.70 S	.00 S	-494.70 S
						1.000000		13JUN00 TO 13JUN00
437	** WB1M ** 5	28JUL00	1,250,000.00	36.00	1,160,500.00	-2,286.00 S	.00 S	-2,286.00 S
						1.000000		13JUN00 TO 13JUN00
496	** WB1M ** 5	02AUG00	1,250,000.00	43.20	1,160,500.00	-2,543.20 S	.00 S	-2,543.20 S
						1.000000		13JUN00 TO 13JUN00
641	** WB1M ** 11	14AUG00	2,750,000.00	79.20	2,553,100.00	-7,504.20 S	.00 S	-7,504.20 S
						1.000000		13JUN00 TO 13JUN00
671	** WB1M ** 1	15AUG00	250,000.00	7.20	232,100.00	-682.20 S	.00 S	-682.20 S
						1.000000		13JUN00 TO 13JUN00
692	** WB1M ** 2	16AUG00	500,000.00	14.40	464,200.00	-1,314.40 S	.00 S	-1,314.40 S
						1.000000		13JUN00 TO 13JUN00
710	** WB1M ** 2	17AUG00	500,000.00	14.40	464,200.00	-1,389.40 S	.00 S	-1,389.40 S
						1.000000		13JUN00 TO 13JUN00
711	** WB1M ** 2	17AUG00	500,000.00	14.40	464,200.00	-1,364.40 S	.00 S	-1,364.40 S



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(CONTINUED) USD - US DOLLAR							
					1.000000		13JUN00 TO 13JUN00
** WB1M **	2	22AUG00					
746	500,000.00		14.40	464,200.00	-1,439.40 S	.00 S	-1,439.40 S
					1.000000		13JUN00 TO 13JUN00
** WB1M **	1	23AUG00					
762	250,000.00		7.20	232,100.00	-794.70 S	.00 S	-794.70 S
					1.000000		13JUN00 TO 13JUN00
** WB1M **	2	29AUG00					
057	500,000.00		14.40	464,200.00	-1,489.40 S	.00 S	-1,489.40 S
					1.000000		13JUN00 TO 13JUN00
** WB1M **	1	30AUG00					
081	250,000.00		7.20	232,100.00	-732.20 S	.00 S	-732.20 S
					1.000000		13JUN00 TO 13JUN00
** WB1M **	2	31AUG00					
107	500,000.00		14.40	464,200.00	-1,489.40 S	.00 S	-1,489.40 S
					1.000000		13JUN00 TO 13JUN00
** WB1M **	9	05SEP00					
201	2,250,000.00		64.80	2,088,900.00	-8,952.30 S	.00 S	-8,952.30 S
					1.000000		13JUN00 TO 13JUN00
** WB1M **	9	06SEP00					
232	2,250,000.00		64.80	2,088,900.00	-8,389.80 S	.00 S	-8,389.80 S
					1.000000		13JUN00 TO 13JUN00
** WB1M **	5	07SEP00					
253	1,250,000.00		72.00	1,160,500.00	-4,697.00 S	.00 S	-4,697.00 S
					1.000000		13JUN00 TO 13JUN00
** WB1M **	5	07SEP00					
254	1,250,000.00		.00	1,160,500.00	-4,500.00 S	.00 S	-4,500.00 S



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TICKER LOT	ASSET ID CONTRACTS NOTIONAL PAR	SECURITY TRD DATE STL DATE	DESCRIPTION LOCAL - NOTIONAL BASE - PROCEEDS	CLOSE EX. RATE NOTIONAL COST	FUTURE GN/LS FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS
(CONTINUED)				USD - US DOLLAR			
				1.000000			13JUN00 TO 13JUN00
** WB1M ** 272	2 500,000.00	08SEP00	14.40	464,200.00	-1,939.40 S	.00 S	-1,939.40 S
				1.000000			13JUN00 TO 18JUL00
** WB1M ** 354	94 23,500,000.00	11SEP00	806.40	21,819,116.60	-86,039.80 S	.00 S	-86,039.80 S
				1.000000			18JUL00 TO 18JUL00
** WB1M ** 355	2 500,000.00	11SEP00	.00	464,650.00	-1,525.00 S	.00 S	-1,525.00 S
				1.000000			21JUL00 TO 01AUG00
** WB1M ** 356	10 2,500,000.00	11SEP00	.00	2,325,362.50	-5,262.50 S	.00 S	-5,262.50 S
				1.000000			03AUG00 TO 09AUG00
** WB1M ** 357	6 1,500,000.00	11SEP00	.00	1,396,925.00	-1,375.00 S	.00 S	-1,375.00 S
29899E912 TOTAL				2,262.96 .00	69,851,150.70 .00	-195,012.26 S .00	-195,012.26 S .00
ED	29899N953	EURODOLLAR FUTURES	JUN01	1.000000			09JUN00 TO 09JUN00
** WB1M ** 550	1 250,000.00	14JUN00	7.20	231,700.00	-369.70 S	.00 S	-369.70 S
				1.000000			09JUN00 TO 09JUN00
** WB1M ** 569	1 250,000.00	15JUN00	.00	231,700.00	-387.50 S	.00 S	-387.50 S
				1.000000			09JUN00 TO 09JUN00
** WB1M ** 349	2 500,000.00	19JUL00	14.40	463,400.00	-889.40 S	.00 S	-889.40 S



TICKER LOT	ASSET ID CONTRACTS	SECURITY TRD DATE	DESCRIPTION LOCAL - NOTIONAL BASE - PROCEEDS	CLOSE NOTIONAL COST	EX. RATE FUTURE GN/LS FUTURE GN/LS	TRD DTS OF ORIG TRDS	
						BASE CURR GN/LS	NET BASE FUTURE GN/LS
(CONTINUED)				USD - US DOLLAR			
					1.000000		09JUN00 TO 09JUN00
495	** WB1M ** 1 250,000.00	02AUG00	.00	231,700.00	-962.50 S	.00 S	-962.50 S
					1.000000		09JUN00 TO 09JUN00
200	** WB1M ** 1 250,000.00	05SEP00	7.20	231,700.00	-1,669.70 S	.00 S	-1,669.70 S
					1.000000		09JUN00 TO 09JUN00
360	** WB1M ** 9 2,250,000.00	11SEP00	216.00	2,085,300.00	-14,278.50 S	.00 S	-14,278.50 S
					1.000000		09JUN00 TO 09AUG00
361	** WB1M ** 21 5,250,000.00	11SEP00	.00	4,880,475.00	-17,775.00 S	.00 S	-17,775.00 S
					1.000000		17AUG00 TO 17AUG00
624	** WB1M ** 1 250,000.00	20SEP00	3.60	232,837.50	-728.60 S	.00 S	-728.60 S
					1.000000		21AUG00 TO 21AUG00
718	** WB1M ** 1 250,000.00	25SEP00	.00	232,900.00	-687.50 S	.00 S	-687.50 S
					1.000000		23AUG00 TO 29AUG00
241	** WB1M ** 3 750,000.00	16OCT00	21.60	698,975.00	-2,934.10 S	.00 S	-2,934.10 S
					1.000000		01SEP00 TO 01SEP00
274	** WB1M ** 3 750,000.00	18OCT00	21.60	699,875.00	-2,934.10 S	.00 S	-2,934.10 S
					1.000000		01SEP00 TO 28SEP00
308	** WB1M ** 4 1,000,000.00	19OCT00	28.80	934,387.50	-1,941.30 S	.00 S	-1,941.30 S



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 JANUARY 1, 2000 TO DECEMBER 31, 2000

TICKER LOT	ASSET ID CONTRACTS NOTIONAL PAR	SECURITY TRD DATE STL DATE	DESCRIPTION LOCAL - NOTIONAL - PROCEEDS	CLOSE EX. RATE NOTIONAL COST	FUTURE GN/LS FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS
(CONTINUED)							
USD - US DOLLAR							
418	** WB1M ** 500,000.00	2 26OCT00		14.40	467,525.00	-564.40 S	02OCT00 TO 02OCT00 .00 S -564.40 S
419	** WB1M ** 250,000.00	1 26OCT00		7.20	233,762.50	-269.70 S	02OCT00 TO 02OCT00 .00 S -269.70 S
436	** WB1M ** 1,000,000.00	4 27OCT00		.00	935,050.00	-700.00 S	02OCT00 TO 02OCT00 .00 S -700.00 S
136	** WB1M ** 500,000.00	2 28NOV00		.00	468,025.00	-550.00 S	02NOV00 TO 03NOV00 .00 S -550.00 S
299	** WB1M ** 250,000.00	1 05DEC00		7.20	233,962.50	-919.70 S	03NOV00 TO 03NOV00 .00 S -919.70 S
29899N953 TOTAL				349.20	13,493,275.00	-48,561.70 S	.00 -48,561.70 S
				.00	.00	.00	.00
ED 778	** WB1P ** 2,500,000.00	10 27JUN00	EURODOLLAR FUTURES MAR02	45.00	2,308,330.00	-12,340.00 S	19MAY00 TO 19MAY00 .00 S -12,340.00 S
ED 553	** WB1M ** 500,000.00	2 14DEC00	EURODOLLAR FUTURES DEC01	14.40	469,950.00	-1,014.40 S	12DEC00 TO 12DEC00 .00 S -1,014.40 S
ED 508	** WB1M ** 750,000.00	3 14SEP00	EURODOLLAR FUTURES SEP01	21.60	699,675.00	-696.60 S	11SEP00 TO 11SEP00 .00 S -696.60 S



WILLIAM H. GATES FOUNDATION  
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 JANUARY 1, 2000 TO DECEMBER 31, 2000

TICKER LOT	ASSET ID CONTRACTS NOTIONAL PAR	SECURITY TRD DATE STL DATE	DESCRIPTION LOCAL - NOTIONAL BASE - PROCEEDS	CLOSE NOTIONAL COST	EX. RATE FUTURE GN/LS FUTURE GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS
(CONTINUED)				USD - US DOLLAR		
				1.000000		11SEP00 TO 11SEP00
550	** WB1M ** 2 500,000.00	02NOV00	14.40	466,450.00	-1,914.40 S	.00 S -1,914.40 S
				1.000000		11SEP00 TO 11SEP00
660	** WB1M ** 2 500,000.00	08NOV00	14.40	466,450.00	-1,414.40 S	.00 S -1,414.40 S
				1.000000		11SEP00 TO 11SEP00
142	** WB1M ** 2 500,000.00	30NOV00	14.40	466,450.00	-3,114.40 S	.00 S -3,114.40 S
				1.000000		11SEP00 TO 11SEP00
246	** WB1M ** 7 1,750,000.00	04DEC00	50.40	1,632,575.00	-11,775.40 S	.00 S -11,775.40 S
				1.000000		11SEP00 TO 11SEP00
406	** WB1M ** 1 250,000.00	11DEC00	7.20	233,225.00	-1,969.70 S	.00 S -1,969.70 S
				1.000000		11SEP00 TO 28SEP00
448	** WB1M ** 29 7,250,000.00	12DEC00	208.80	6,765,925.00	-53,996.30 S	.00 S -53,996.30 S
				1.000000		28SEP00 TO 05DEC00
506	** WB1M ** 12 3,000,000.00	13DEC00	86.40	2,810,380.30	-15,106.10 S	.00 S -15,106.10 S
29899N995 TOTAL			417.60	13,541,130.30	-89,987.30 S	.00 -89,987.30 S
			.00	.00	.00	.00
ED	298994963	EURODOLLAR FUTURES	MAR01	1.000000		08MAR00 TO 08MAR00
495	** WB1M ** 1 250,000.00	13APR00	230.40	232,250.00	-342.90 S	.00 S -342.90 S



WILLIAM H. GATES FOUNDATION  
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 SUMMARY REALIZED GAIN/LOSS REPORT  
 JANUARY 1, 2000 TO DECEMBER 31, 2000

TICKER LOT	ASSET ID CONTRACTS NOTIONAL PAR	SECURITY TRD DATE STL DATE	DESCRIPTION LOCAL - NOTIONAL BASE - PROCEEDS	CLOSE EX. RATE NOTIONAL COST	FUTURE GN/LS FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS
(CONTINUED)				USD - US DOLLAR			
** WB1M **				1.000000			08MAR00 TO 08MAR00
229	1 250,000.00	09MAY00	8.10	232,250.00	1,216.90 S	.00 S	1,216.90 S
** WB1M **				1.000000			08MAR00 TO 08MAR00
637	2 500,000.00	25MAY00	14.40	464,500.00	2,360.60 S	.00 S	2,360.60 S
** WB1M **				1.000000			01MAY00 TO 05JUN00
377	16 4,000,000.00	09JUN00	129.60	3,703,937.50	-4,792.10 S	.00 S	-4,792.10 S
** WB1M **				1.000000			05JUN00 TO 05JUN00
741	2 500,000.00	27JUN00	.00	463,950.00	-175.00 S	.00 S	-175.00 S
** WB1M **				1.000000			01SEP00 TO 01SEP00
199	1 250,000.00	05SEP00	7.20	233,337.50	-44.70 S	.00 S	-44.70 S
** WB1M **				1.000000			01SEP00 TO 11SEP00
507	11 2,750,000.00	14SEP00	79.20	2,566,662.50	-1,366.70 S	.00 S	-1,366.70 S
** WB1M **				1.000000			11SEP00 TO 11SEP00
533	8 2,000,000.00	15SEP00	86.40	1,866,287.50	-2,298.90 S	.00 S	-2,298.90 S
** WB1M **				1.000000			11SEP00 TO 11SEP00
534	4 1,000,000.00	15SEP00	.00	933,050.00	-1,100.00 S	.00 S	-1,100.00 S
** WB1M **				1.000000			11SEP00 TO 11SEP00
591	1 250,000.00	19SEP00	7.20	233,262.50	-332.20 S	.00 S	-332.20 S



WILLIAM H. GATES FOUNDATION  
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 SUMMARY REALIZED GAIN/LOSS REPORT  
 JANUARY 1, 2000 TO DECEMBER 31, 2000

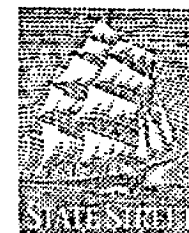
TICKER LOT	ASSET ID CONTRACTS	SECURITY TRD DATE	DESCRIPTION LOCAL - NOTIONAL	NOTIONAL COST	CLOSE EX. RATE FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS
(CONTINUED)				USD - US DOLLAR			
** WB1M **					1.000000		11SEP00 TO 11SEP00
625	9 20SEP00	2,250,000.00	68.40	2,099,362.50	-2,430.90 S	.00 S	-2,430.90 S
** WB1M **					1.000000		11SEP00 TO 11SEP00
690	2 22SEP00	500,000.00	7.20	466,525.00	-807.20 S	.00 S	-807.20 S
** WB1M **					1.000000		11SEP00 TO 11SEP00
723	23 25SEP00	5,750,000.00	172.80	5,365,037.50	-7,072.80 S	.00 S	-7,072.80 S
** WB1M **					1.000000		11SEP00 TO 11SEP00
740	3 26SEP00	750,000.00	21.60	699,775.00	-896.60 S	.00 S	-896.60 S
** WB1M **					1.000000		11SEP00 TO 11SEP00
759	10 27SEP00	2,500,000.00	72.00	2,332,500.00	-2,697.00 S	.00 S	-2,697.00 S
** WB1M **					1.000000		11SEP00 TO 11SEP00
024	4 02OCT00	1,000,000.00	.00	933,000.00	-1,550.00 S	.00 S	-1,550.00 S
** WB1M **					1.000000		11SEP00 TO 11SEP00
056	1 03OCT00	250,000.00	.00	233,250.00	-400.00 S	.00 S	-400.00 S
** WB1M **					1.000000		11SEP00 TO 11SEP00
092	2 04OCT00	500,000.00	.00	466,500.00	-725.00 S	.00 S	-725.00 S
** WB1M **					1.000000		11SEP00 TO 11SEP00
104	7 05OCT00	1,750,000.00	.00	1,632,750.00	-1,837.50 S	.00 S	-1,837.50 S





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 JANUARY 1, 2000 TO DECEMBER 31, 2000

TICKER LOT	ASSET ID CONTRACTS NOTIONAL PAR	SECURITY TRD DATE STL DATE	DESCRIPTION LOCAL - NOTIONAL BASE - PROCEEDS	CLOSE EX. RATE NOTIONAL COST	FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS	NET BASE FUTURE GN/LS
(CONTINUED)				USD - US DOLLAR				
115	** WB1M ** 5 1,250,000.00	06OCT00		1.000000			11SEP00 TO 11SEP00	
			86.40	1,166,250.00	-1,523.90 S	.00 S		-1,523.90 S
116	** WB1M ** 5 1,250,000.00	06OCT00		1.000000			11SEP00 TO 11SEP00	
			.00	1,166,250.00	-1,062.50 S	.00 S		-1,062.50 S
117	** WB1M ** 2 500,000.00	06OCT00		1.000000			11SEP00 TO 11SEP00	
			.00	466,500.00	-550.00 S	.00 S		-550.00 S
163	** WB1M ** 16 4,000,000.00	10OCT00		1.000000			11SEP00 TO 21SEP00	
			115.20	3,732,275.00	-4,840.20 S	.00 S		-4,840.20 S
196	** WB1M ** 2 500,000.00	12OCT00		1.000000			21SEP00 TO 21SEP00	
			14.40	467,050.00	-264.40 S	.00 S		-264.40 S
221	** WB1M ** 2 500,000.00	13OCT00		1.000000			21SEP00 TO 21SEP00	
			.00	467,050.00	-725.00 S	.00 S		-725.00 S
242	** WB1M ** 2 500,000.00	16OCT00		1.000000			21SEP00 TO 21SEP00	
			14.40	467,050.00	-589.40 S	.00 S		-589.40 S
258	** WB1M ** 4 1,000,000.00	17OCT00		1.000000			21SEP00 TO 21SEP00	
			28.80	934,050.00	-1,478.80 S	.00 S		-1,478.80 S
305	** WB1M ** 1 250,000.00	19OCT00		1.000000			21SEP00 TO 21SEP00	
			7.20	233,512.50	-394.70 S	.00 S		-394.70 S



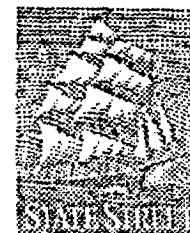
WILLIAM H. GATES FOUNDATION  
 -- COMPOSITE --  
 SUMMARY REALIZED GAIN/LOSS REPORT  
 JANUARY 1, 2000 TO DECEMBER 31, 2000

TICKER LOT	ASSET ID CONTRACTS NOTIONAL PAR	SECURITY TRD DATE STL DATE	DESCRIPTION LOCAL - NOTIONAL BASE - PROCEEDS	CLOSE NOTIONAL COST	EX. RATE FUTURE GN/LS FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS
(CONTINUED)				USD - US DOLLAR			
298994963 TOTAL				1,170.90 .00	34,258,175.00 .00	-36,720.90 S .00	.00 -36,720.90 S .00
FV	91799F936	U S TREAS NOTES 5YR MAR00			1.000000		04JAN00 TO 05JAN00
** WB1Q **	74	05JAN00					
103	7,400,000.00		333.00	7,236,135.75	17,334.00 S	.00 S	17,334.00 S
** WB1O **	33	07JAN00			1.000000		03JAN00 TO 05JAN00
082	3,300,000.00		247.50	3,225,330.68	4,489.43 S	.00 S	4,489.43 S
** WB1H **	5	13JAN00			1.000000		09DEC99 TO 09DEC99
795	500,000.00		52.50	496,444.70	10,204.70 S	.00 S	10,204.70 S
** WB1Q **	50	21JAN00			1.000000		05JAN00 TO 06JAN00
111	5,000,000.00		225.00	4,887,964.50	38,520.75 S	.00 S	38,520.75 S
** WB1H **	12	24JAN00			1.000000		09DEC99 TO 09DEC99
067	1,200,000.00		85.00	1,191,467.27	25,694.71 S	.00 S	25,694.71 S
** WB1Q **	44	31JAN00			1.000000		06JAN00 TO 06JAN00
119	4,400,000.00		270.00	4,299,521.60	34,458.23 S	.00 S	34,458.23 S
** WB1O **	47	09FEB00			1.000000		05JAN00 TO 03FEB00
270	4,700,000.00		235.00	4,590,298.87	37,878.87 S	.00 S	37,878.87 S
** WB1P **	1	14FEB00			1.000000		07JAN00 TO 07JAN00
261	100,000.00		4.50	97,870.50	866.00 S	.00 S	866.00 S



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 JANUARY 1, 2000 TO DECEMBER 31, 2000

TICKER LOT	ASSET ID CONTRACTS NOTIONAL PAR	SECURITY TRD DATE STL DATE	DESCRIPTION LOCAL - NOTIONAL BASE - PROCEEDS	CLOSE EX. RATE NOTIONAL COST	FUTURE GN/LS FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS
(CONTINUED)				USD - US DOLLAR			
269	** WB1P ** 1 100,000.00	15FEB00	4.50	97,870.50	1.000000 803.50 S	.00 S	07JAN00 TO 07JAN00 803.50 S
270	** WB1P ** 2 200,000.00	15FEB00	4.50	195,741.00	1.000000 1,611.50 S	.00 S	07JAN00 TO 07JAN00 1,611.50 S
274	** WB1P ** 2 200,000.00	16FEB00	9.00	195,741.00	1.000000 1,607.00 S	.00 S	07JAN00 TO 07JAN00 1,607.00 S
248	** WB1H ** 5 500,000.00	22FEB00	70.00	496,444.69	1.000000 8,249.69 S	.00 S	09DEC99 TO 09DEC99 8,249.69 S
256	** WB1H ** 4 400,000.00	23FEB00	.00	397,155.76	1.000000 7,280.76 S	.00 S	09DEC99 TO 09DEC99 7,280.76 S
296	** WB1H ** 4 400,000.00	24FEB00	40.00	397,155.76	1.000000 5,865.76 S	.00 S	09DEC99 TO 09DEC99 5,865.76 S
211	** WB1M ** 27 2,700,000.00	25FEB00	194.40	2,626,578.14	1.000000 -9,491.26 S	.00 S	02DEC99 TO 10FEB00 -9,491.26 S
288	** WB1P ** 1 100,000.00	25FEB00	4.50	97,870.50	1.000000 178.50 S	.00 S	07JAN00 TO 07JAN00 178.50 S
297	** WB1H ** 24 2,400,000.00	25FEB00	240.00	2,382,934.53	1.000000 39,694.53 S	.00 S	09DEC99 TO 09DEC99 39,694.53 S



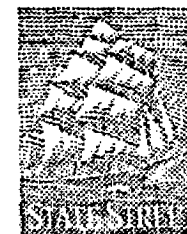
WILLIAM H. GATES FOUNDATION  
 -- COMPOSITE --  
 SUMMARY REALIZED GAIN/LOSS REPORT  
 JANUARY 1, 2000 TO DECEMBER 31, 2000

TICKER LOT	ASSET ID	SECURITY DESCRIPTION	CONTRACTS	TRD DATE	LOCAL - NOTIONAL	NOTIONAL	CLOSE EX. RATE	FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS	NET BASE FUTURE GN/LS
	PAR	STL DATE	BASE	PROCEEDS	COST						
(CONTINUED) USD - US DOLLAR											
** WB1H **							1.000000			09DEC99 TO 23FEB00	
331	20	02MAR00	2,000,000.00	200.00	1,980,470.39		28,395.39 S	.00 S		28,395.39 S	
** WB1H **							1.000000			23FEB00 TO 23FEB00	
336	30	03MAR00	3,000,000.00	405.00	2,925,584.35		-3,570.65 S	.00 S		-3,570.65 S	
** WB1H **							1.000000			23FEB00 TO 23FEB00	
341	15	06MAR00	1,500,000.00	340.00	1,462,792.17		889.67 S	.00 S		889.67 S	
** WB1H **							1.000000			23FEB00 TO 23FEB00	
347	24	07MAR00	2,400,000.00	270.00	2,340,467.48		-1,302.52 S	.00 S		-1,302.52 S	
** WB1H **							1.000000			23FEB00 TO 23FEB00	
384	4	10MAR00	400,000.00	190.00	390,077.91		-612.09 S	.00 S		-612.09 S	
91799F936 TOTAL											
				3,424.40	42,011,918.05		249,046.47 S	.00		249,046.47 S	
				.00	.00		.00	.00		.00	
FVZ0	91999F991	U S TREAS NOTES 5YR DEC00					1.000000			28AUG00 TO 28AUG00	
** WB1M **							1.000000			28AUG00 TO 28AUG00	
062	1	29AUG00	100,000.00	7.20	99,906.25		195.92 S	.00 S		195.92 S	
** WB1M **							1.000000			28AUG00 TO 28AUG00	
085	12	30AUG00	1,200,000.00	86.40	1,198,875.00		1,788.60 S	.00 S		1,788.60 S	
** WB1M **							1.000000			28AUG00 TO 28AUG00	
112	12	31AUG00	1,200,000.00	86.40	1,198,875.00		-1,586.40 S	.00 S		-1,586.40 S	



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 JANUARY 1, 2000 TO DECEMBER 31, 2000

TICKER LOT	ASSET ID CONTRACTS NOTIONAL PAR	SECURITY TRD DATE STL DATE	DESCRIPTION LOCAL - NOTIONAL BASE - PROCEEDS	NOTIONAL COST	CLOSE EX. RATE FUTURE GN/LS FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS
(CONTINUED)				USD - US DOLLAR			
					1.000000		28AUG00 TO 28AUG00
150	** WB1M ** 2 200,000.00	01SEP00		14.40	199,812.50	-670.65 S	.00 S -670.65 S
					1.000000		28AUG00 TO 28AUG00
204	** WB1M ** 7 700,000.00	05SEP00		50.40	699,343.75	-3,112.90 S	.00 S -3,112.90 S
					1.000000		31AUG00 TO 31AUG00
277	** WB1Q ** 8 800,000.00	12SEP00		52.00	799,968.00	-459.04 S	.00 S -459.04 S
					1.000000		28AUG00 TO 28AUG00
538	** WB1M ** 2 200,000.00	15SEP00		14.40	199,812.50	-701.90 S	.00 S -701.90 S
					1.000000		28AUG00 TO 28AUG00
571	** WB1M ** 5 500,000.00	18SEP00		36.00	499,531.25	-2,614.13 S	.00 S -2,614.13 S
					1.000000		28AUG00 TO 28AUG00
594	** WB1M ** 3 300,000.00	19SEP00		21.60	299,718.75	-1,380.98 S	.00 S -1,380.98 S
					1.000000		28AUG00 TO 28AUG00
693	** WB1M ** 4 400,000.00	22SEP00		28.80	399,625.00	-1,966.30 S	.00 S -1,966.30 S
					1.000000		15SEP00 TO 15SEP00
311	** WB1Q ** 7 700,000.00	25SEP00		28.00	701,770.51	287.80 S	.00 S 287.80 S
					1.000000		28AUG00 TO 28AUG00
747	** WB1M ** 6 600,000.00	26SEP00		43.20	599,437.50	-2,949.45 S	.00 S -2,949.45 S



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 JANUARY 1, 2000 TO DECEMBER 31, 2000

TICKER LOT	ASSET ID CONTRACTS NOTIONAL PAR	SECURITY TRD DATE STL DATE	DESCRIPTION LOCAL - NOTIONAL BASE - PROCEEDS	CLOSE EX. RATE NOTIONAL COST	FUTURE GN/LS FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS
(CONTINUED)				USD - US DOLLAR			
** WB1M **				1.000000			28AUG00 TO 28AUG00
795	3 300,000.00	28SEP00	21.60	299,718.75	-1,662.23 S	.00 S	-1,662.23 S
** WB1M **				1.000000			28AUG00 TO 28AUG00
088	2 200,000.00	04OCT00	.00	199,812.50	-875.00 S	.00 S	-875.00 S
** WB1M **				1.000000			28AUG00 TO 28AUG00
180	2 200,000.00	11OCT00	14.40	199,812.50	-1,608.15 S	.00 S	-1,608.15 S
** WB1H **				1.000000			29AUG00 TO 03OCT00
305	44 4,400,000.00	11OCT00	220.00	4,418,780.12	-12,377.60 S	.00 S	-12,377.60 S
** WB1M **				1.000000			28AUG00 TO 28AUG00
199	11 1,100,000.00	12OCT00	.00	1,098,968.75	-11,343.75 S	.00 S	-11,343.75 S
** WB1M **				1.000000			28AUG00 TO 28AUG00
200	16 1,600,000.00	12OCT00	194.40	1,598,500.00	-16,194.40 S	.00 S	-16,194.40 S
** WB1M **				1.000000			28AUG00 TO 28AUG00
220	1 100,000.00	13OCT00	.00	99,906.25	-1,093.75 S	.00 S	-1,093.75 S
** WB1Q **				1.000000			13OCT00 TO 13OCT00
526	6 600,000.00	16OCT00	24.00	606,515.08	1,087.67 S	.00 S	1,087.67 S
** WB1Q **				1.000000			13OCT00 TO 13OCT00
530	3 300,000.00	16OCT00	12.00	303,257.54	386.16 S	.00 S	386.16 S



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TICKER LOT	ASSET ID CONTRACTS NOTIONAL PAR	SECURITY TRD DATE STL DATE	DESCRIPTION LOCAL - NOTIONAL BASE - PROCEEDS	CLOSE EX. RATE NOTIONAL COST	FUTURE GN/LS FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS
(CONTINUED)				USD - US DOLLAR			
				1.000000			13OCT00 TO 13OCT00
532	** WB1Q ** 200,000.00	2 16OCT00		8.00	202,171.69	288.69 S	.00 S 288.69 S
				1.000000			13OCT00 TO 13OCT00
533	** WB1Q ** 600,000.00	6 16OCT00		24.00	606,515.09	1,437.12 S	.00 S 1,437.12 S
				1.000000			28AUG00 TO 28AUG00
259	** WB1M ** 500,000.00	5 17OCT00		36.00	499,531.25	-6,676.63 S	.00 S -6,676.63 S
				1.000000			28AUG00 TO 28AUG00
327	** WB1M ** 200,000.00	2 20OCT00		14.40	199,812.50	-2,576.90 S	.00 S -2,576.90 S
				1.000000			13OCT00 TO 19OCT00
594	** WB1Q ** 2,900,000.00	29 26OCT00		116.00	2,935,241.34	3,451.19 S	.00 S 3,451.19 S
				1.000000			19OCT00 TO 19OCT00
610	** WB1Q ** 1,000,000.00	10 27OCT00		56.00	1,012,152.72	3,971.72 S	.00 S 3,971.72 S
				1.000000			28AUG00 TO 28AUG00
472	** WB1M ** 400,000.00	4 30OCT00		28.80	399,625.00	-3,466.30 S	.00 S -3,466.30 S
				1.000000			28AUG00 TO 28AUG00
490	** WB1M ** 1,400,000.00	14 31OCT00		100.80	1,398,687.50	-10,600.80 S	.00 S -10,600.80 S
				1.000000			28AUG00 TO 28AUG00
544	** WB1M ** 400,000.00	4 02NOV00		28.80	399,625.00	-3,903.80 S	.00 S -3,903.80 S



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TICKER LOT	ASSET ID CONTRACTS NOTIONAL PAR	SECURITY TRD DATE STL DATE	DESCRIPTION LOCAL - BASE	NOTIONAL - PROCEEDS	CLOSE EX. RATE FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS
(CONTINUED)				USD - US DOLLAR			
** WB1M **					1.000000		28AUG00 TO 28AUG00
610	200,000.00	2 07NOV00		14.40	199,812.50	-951.90 S	.00 S -951.90 S
** WB1M **					1.000000		28AUG00 TO 28AUG00
717	500,000.00	5 13NOV00		36.00	499,531.25	-4,879.75 S	.00 S -4,879.75 S
** WB1Q **					1.000000		13NOV00 TO 13NOV00
001	300,000.00	3 16NOV00		12.00	302,760.32	-111.06 S	.00 S -111.06 S
** WB1M **					1.000000		28AUG00 TO 28AUG00
781	100,000.00	1 17NOV00		7.20	99,906.25	-1,054.08 S	.00 S -1,054.08 S
** WB1F **					1.000000		12SEP00 TO 12SEP00
691	600,000.00	6 22NOV00		24.00	600,726.00	-6,798.00 S	.00 S -6,798.00 S
** WB1H **					1.000000		15NOV00 TO 15NOV00
616	1,500,000.00	15 24NOV00		75.00	1,512,112.50	-5,071.95 S	.00 S -5,071.95 S
** WB1M **					1.000000		28AUG00 TO 28AUG00
068	200,000.00	2 27NOV00		14.40	199,812.50	-2,483.15 S	.00 S -2,483.15 S
** WB1F **					1.000000		12SEP00 TO 12SEP00
701	1,000,000.00	10 27NOV00		40.00	1,001,210.00	-10,392.50 S	.00 S -10,392.50 S
** WB1Q **					1.000000		28NOV00 TO 28NOV00
053	1,700,000.00	17 28NOV00		68.00	1,722,260.13	-120.37 S	.00 S -120.37 S





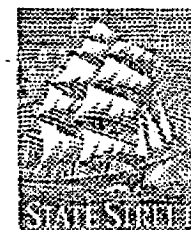
WILLIAM H. GATES FOUNDATION  
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 JANUARY 1, 2000 TO DECEMBER 31, 2000

TICKER LOT	ASSET ID CONTRACTS NOTIONAL PAR	SECURITY TRD DATE STL DATE	DESCRIPTION LOCAL - NOTIONAL BASE - PROCEEDS	CLOSE NOTIONAL COST	EX. RATE FUTURE GN/LS FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS
(CONTINUED)				USD - US DOLLAR			
					1.000000		28AUG00 TO 22NOV00
105	** WB1M ** 136 13,600,000.00	28NOV00	979.20	13,631,687.55	-147,791.65 S	.00 S	-147,791.65 S
					1.000000		12SEP00 TO 12SEP00
729	** WB1F ** 14 1,400,000.00	28NOV00	56.00	1,401,694.00	-14,549.50 S	.00 S	-14,549.50 S
	91999F991 TOTAL		2,694.20 .00	44,546,822.59 .00	-269,130.10 S .00	.00 .00	-269,130.10 S .00
US	92199A923 U S TREAS BONDS FUTUMAR00				1.000000		05JAN00 TO 05JAN00
399	** WB1M ** 2 200,000.00	27JAN00	44.28	180,593.75	-2,013.03 S	.00 S	-2,013.03 S
					1.000000		12JAN00 TO 26JAN00
400	** WB1M ** 3 300,000.00	27JAN00	.00	269,968.75	-3,968.75 S	.00 S	-3,968.75 S
					1.000000		26JAN00 TO 26JAN00
401	** WB1M ** 1 100,000.00	27JAN00	.00	91,125.00	-218.75 S	.00 S	-218.75 S
					1.000000		26JAN00 TO 26JAN00
198	** WB1O ** 10 1,000,000.00	28JAN00	50.00	910,575.00	-16,975.00 S	.00 S	-16,975.00 S
					1.000000		31JAN00 TO 31JAN00
148	** WB1Q ** 21 2,100,000.00	01FEB00	94.50	1,942,258.08	-5,586.42 S	.00 S	-5,586.42 S
					1.000000		28JAN00 TO 28JAN00
223	** WB1O ** 8 800,000.00	03FEB00	40.00	743,460.00	-12,830.00 S	.00 S	-12,830.00 S



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TICKER LOT	ASSET ID	SECURITY	DESCRIPTION	TRD DATE	LOCAL - NOTIONAL	NOTIONAL COST	CLOSE EX. RATE	FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS	NET BASE FUTURE GN/LS
(CONTINUED)											
USD - US DOLLAR											
704	** WB1M **	3	08FEB00		95.94	282,281.25	1.000000	185.31 S	.00 S	04FEB00 TO 04FEB00	185.31 S
		300,000.00									
705	** WB1M **	9	08FEB00		.00	845,937.50	1.000000	1,062.50 S	.00 S	04FEB00 TO 04FEB00	1,062.50 S
		900,000.00									
706	** WB1M **	1	08FEB00		.00	93,843.75	1.000000	-93.75 S	.00 S	04FEB00 TO 04FEB00	-93.75 S
		100,000.00									
214	** WB1M **	30	25FEB00		216.00	2,844,250.00	1.000000	-16,278.50 S	.00 S	04FEB00 TO 22FEB00	-16,278.50 S
		3,000,000.00									
041	** WB1E **	45	29FEB00		450.00	4,230,000.00	1.000000	-31,387.50 S	.00 S	22FEB00 TO 22FEB00	-31,387.50 S
		4,500,000.00									
92199A923 TOTAL					990.72	12,434,293.08		-88,103.89 S	.00		-88,103.89 S
					.00	.00		.00	.00		.00
TU	** WB1H **	22	28JAN00	92299X948 U S TREAS NOTES 2YR MAR00	.00	4,362,515.60	1.000000	23,890.45 S	.00 S	05JAN00 TO 07JAN00	23,890.45 S
105		4,400,000.00									
635	** WB1M **	2	03FEB00		14.40	399,437.50	1.000000	4,423.10 S	.00 S	24NOV99 TO 24NOV99	4,423.10 S
		400,000.00									
209	** WB1M **	44	25FEB00		316.80	8,785,093.75	1.000000	83,776.95 S	.00 S	24NOV99 TO 24JAN00	83,776.95 S
		8,800,000.00									



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(CONTINUED)				USD - US DOLLAR				
92299X948 TOTAL				331.20 .00	13,547,046.85 .00	112,090.50 S .00	.00 .00	112,090.50 S .00
TY	922993993	U S TREAS NOTES 10YR	MAR00		1.000000		17DEC99 TO 17DEC99	
713	** WB1M ** 1 100,000.00	06JAN00		.00	96,984.38	1,765.63 S	.00 S 1,765.63 S	
					1.000000		20DEC99 TO 20DEC99	
791	** WB1M ** 1 100,000.00	10JAN00		.00	96,875.00	1,593.75 S	.00 S 1,593.75 S	
					1.000000		20DEC99 TO 20DEC99	
792	** WB1M ** 1 100,000.00	10JAN00		.00	96,921.88	1,625.00 S	.00 S 1,625.00 S	
					1.000000		20DEC99 TO 20DEC99	
793	** WB1M ** 1 100,000.00	10JAN00		.00	96,921.87	1,609.37 S	.00 S 1,609.37 S	
					1.000000		20DEC99 TO 20DEC99	
794	** WB1M ** 1 100,000.00	10JAN00		.00	96,953.13	1,625.00 S	.00 S 1,625.00 S	
					1.000000		04JAN00 TO 04JAN00	
795	** WB1M ** 2 200,000.00	10JAN00		.00	190,484.38	-234.37 S	.00 S -234.37 S	
					1.000000		04JAN00 TO 04JAN00	
796	** WB1M ** 1 100,000.00	10JAN00		.00	95,250.00	-125.00 S	.00 S -125.00 S	
					1.000000		22DEC99 TO 22DEC99	
051	** WB1P ** 2 200,000.00	12JAN00		9.00	192,459.76	3,294.50 S	.00 S 3,294.50 S	



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TICKER LOT	ASSET ID CONTRACTS NOTIONAL PAR	SECURITY TRD DATE STL DATE	DESCRIPTION LOCAL - NOTIONAL BASE - PROCEEDS	CLOSE NOTIONAL COST	EX. RATE FUTURE GN/LS FUTURE GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS
(CONTINUED)				USD - US DOLLAR		
				1.000000		22DEC99 TO 22DEC99
** WB1P ** 052	1 100,000.00	12JAN00	4.50	96,229.88	1,616.00 S	.00 S 1,616.00 S
				1.000000		04JAN00 TO 04JAN00
** WB1M ** 256	1 100,000.00	20JAN00	7.38	95,250.00	1,242.62 S	.00 S 1,242.62 S
				1.000000		04JAN00 TO 04JAN00
** WB1M ** 299	1 100,000.00	25JAN00	7.38	95,250.00	695.74 S	.00 S 695.74 S
				1.000000		22DEC99 TO 22DEC99
** WB1P ** 172	8 800,000.00	26JAN00	36.00	769,839.04	10,928.00 S	.00 S 10,928.00 S
				1.000000		19NOV99 TO 06DEC99
** WB1F ** 337	130 13,000,000.00	26JAN00	715.00	12,692,543.63	390,578.63 S	.00 S 390,578.63 S
				1.000000		04JAN00 TO 04JAN00
** WB1M ** 514	1 100,000.00	31JAN00	7.38	95,265.63	508.25 S	.00 S 508.25 S
				1.000000		04JAN00 TO 05JAN00
** WB1M ** 613	4 400,000.00	02FEB00	29.52	381,203.12	1,048.60 S	.00 S 1,048.60 S
				1.000000		21JAN00 TO 01FEB00
** WB1Q ** 209	50 5,000,000.00	10FEB00	1,000.00	4,736,679.15	18,491.65 S	.00 S 18,491.65 S
				1.000000		10FEB00 TO 10FEB00
** WB1Q ** 214	37 3,700,000.00	11FEB00	148.00	3,494,187.50	4,477.00 S	.00 S 4,477.00 S



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	NOTIONAL PAR	STL DATE	BASE - PROCEEDS			FUTURE GN/LS			

(CONTINUED)

USD - US DOLLAR

				1.000000				06JAN00 TO 06JAN00	
** WB1M **									
783	1	14FEB00							
	100,000.00		21.60	95,093.75	540.90 S	.00 S	540.90 S		
				1.000000				12JAN00 TO 12JAN00	
** WB1M **									
784	2	14FEB00							
	200,000.00		.00	189,187.51	187.51 S	.00 S	187.51 S		
				1.000000				18JAN00 TO 18JAN00	
** WB1M **									
027	1	15FEB00							
	100,000.00		7.20	94,234.38	-616.57 S	.00 S	-616.57 S		
				1.000000				18JAN00 TO 18JAN00	
** WB1M **									
051	1	16FEB00							
	100,000.00		7.20	94,234.38	-444.70 S	.00 S	-444.70 S		
				1.000000				22DEC99 TO 22DEC99	
** WB1P **									
278	5	17FEB00							
	500,000.00		22.50	481,149.40	8,158.15 S	.00 S	8,158.15 S		
				1.000000				18JAN00 TO 18JAN00	
** WB1M **									
093	2	18FEB00							
	200,000.00		43.20	188,468.75	-1,418.20 S	.00 S	-1,418.20 S		
				1.000000				18JAN00 TO 19JAN00	
** WB1M **									
094	4	18FEB00							
	400,000.00		.00	376,984.37	-2,578.13 S	.00 S	-2,578.13 S		
				1.000000				19JAN00 TO 21JAN00	
** WB1M **									
131	5	22FEB00							
	500,000.00		72.00	470,890.63	-9,572.00 S	.00 S	-9,572.00 S		
				1.000000				21JAN00 TO 24JAN00	
** WB1M **									
132	5	22FEB00							
	500,000.00		.00	470,046.88	-10,500.00 S	.00 S	-10,500.00 S		



STATE STREET  
 Serving Institutional Investors Worldwide

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TICKER LOT	ASSET ID	SECURITY	DESCRIPTION	CONTRACTS	TRD DATE	LOCAL	NOTIONAL	NOTIONAL	CLOSE EX. RATE	FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS	NET BASE FUTURE GN/LS
	NOTIONAL PAR	STL DATE	BASE	-	PROCEEDS			COST					
(CONTINUED)													
USD - US DOLLAR													
282	** WB1P **	5	22FEB00					1.000000				22DEC99 TO 22DEC99	
	500,000.00			22.50			481,149.40		1,595.65 S		.00 S	1,595.65 S	
365	** WB1F **	58	22FEB00					1.000000				06DEC99 TO 07DEC99	
	5,800,000.00			319.00			5,677,800.97		125,794.47 S		.00 S	125,794.47 S	
159	** WB1M **	1	23FEB00					1.000000				24JAN00 TO 24JAN00	
	100,000.00			21.60			94,281.25		-1,646.60 S		.00 S	-1,646.60 S	
160	** WB1M **	1	23FEB00					1.000000				24JAN00 TO 24JAN00	
	100,000.00			.00			94,296.88		-1,546.87 S		.00 S	-1,546.87 S	
161	** WB1M **	1	23FEB00					1.000000				24JAN00 TO 24JAN00	
	100,000.00			.00			94,296.87		-1,593.76 S		.00 S	-1,593.76 S	
370	** WB1F **	3	23FEB00					1.000000				07DEC99 TO 07DEC99	
	300,000.00			16.50			293,702.25		7,092.00 S		.00 S	7,092.00 S	
384	** WB1O **	13	23FEB00					1.000000				09FEB00 TO 09FEB00	
	1,300,000.00			65.00			1,235,950.69		-9,676.81 S		.00 S	-9,676.81 S	
192	** WB1M **	2	24FEB00					1.000000				26JAN00 TO 26JAN00	
	200,000.00			43.20			189,218.75		-2,980.70 S		.00 S	-2,980.70 S	
193	** WB1M **	4	24FEB00					1.000000				26JAN00 TO 26JAN00	
	400,000.00			.00			379,187.51		-4,999.99 S		.00 S	-4,999.99 S	



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TICKER LOT	ASSET ID	SECURITY	DESCRIPTION	TRD DATE	LOCAL - NOTIONAL	NOTIONAL	CLOSE EX. RATE	FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS	NET BASE FUTURE GN/LS
	CONTRACTS	TRD DATE	DESCRIPTION	STL DATE	BASE - PROCEEDS	COST		FUTURE GN/LS			
(CONTINUED)											
USD - US DOLLAR											
							1.000000			26JAN00 TO 11FEB00	
** WB1M **											
215	86	25FEB00			619.20	8,155,156.28		-96,087.92 S	.00 S		-96,087.92 S
	8,600,000.00						1.000000			22DEC99 TO 22DEC99	
** WB1P **											
290	10	25FEB00			45.00	962,298.80		2,878.80 S	.00 S		2,878.80 S
	1,000,000.00						1.000000			10FEB00 TO 10FEB00	
** WB1Q **											
294	10	25FEB00			40.00	944,375.00		-17,383.75 S	.00 S		-17,383.75 S
	1,000,000.00						1.000000			07DEC99 TO 15DEC99	
** WB1F **											
373	39	25FEB00			214.50	3,802,207.53		57,993.03 S	.00 S		57,993.03 S
	3,900,000.00						1.000000			22DEC99 TO 22DEC99	
** WB1P **											
293	5	28FEB00			22.50	481,149.40		2,845.65 S	.00 S		2,845.65 S
	500,000.00						1.000000			22DEC99 TO 22DEC99	
** WB1P **											
294	14	28FEB00			63.00	1,347,218.32		4,030.32 S	.00 S		4,030.32 S
	1,400,000.00						1.000000			22DEC99 TO 22DEC99	
** WB1P **											
295	10	28FEB00			45.00	962,298.80		3,191.30 S	.00 S		3,191.30 S
	1,000,000.00						1.000000			15DEC99 TO 15DEC99	
** WB1F **											
386	40	01MAR00			220.00	3,897,905.20		63,935.20 S	.00 S		63,935.20 S
	4,000,000.00						1.000000			09FEB00 TO 09FEB00	
** WB1O **											
427	70	02MAR00			350.00	6,655,119.10		-40,075.00 S	.00 S		-40,075.00 S
	7,000,000.00										



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TICKER	ASSET ID	SECURITY DESCRIPTION	CONTRACTS	TRD DATE	LOCAL	NOTIONAL	CLOSE EX. RATE	FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS
LOT	NOTIONAL PAR	STL DATE	BASE	PROCEEDS	NOTIONAL COST	FUTURE GN/LS	NET BASE FUTURE GN/LS			
(CONTINUED)		USD - US DOLLAR								
						1.000000				09FEB00 TO 09FEB00
434	** WB1O ** 6 600,000.00	03MAR00		30.00	570,438.78	-5,403.72 S	.00 S	-5,403.72 S		
						1.000000				15DEC99 TO 15DEC99
390	** WB1F ** 12 1,200,000.00	06MAR00		66.00	1,169,371.56	19,930.56 S	.00 S	19,930.56 S		
						1.000000				10FEB00 TO 10FEB00
368	** WB1Q ** 3 300,000.00	07MAR00		12.00	283,312.50	-3,293.25 S	.00 S	-3,293.25 S		
						1.000000				15DEC99 TO 15DEC99
394	** WB1F ** 3 300,000.00	07MAR00		16.50	292,342.89	5,451.39 S	.00 S	5,451.39 S		
						1.000000				09FEB00 TO 09FEB00
483	** WB1O ** 11 1,100,000.00	08MAR00		55.00	1,045,804.43	-10,250.57 S	.00 S	-10,250.57 S		
922993993 TOTAL				4,424.36	64,988,471.56	524,296.76 S	.00	524,296.76 S		
				.00	.00	.00	.00	.00		
FV	92399G969 U S TREAS NOTES 5YR MAR01					1.000000				28NOV00 TO 28NOV00
147	** WB1M ** 8 800,000.00	30NOV00		57.60	811,000.00	-5,432.60 S	.00 S	-5,432.60 S		
						1.000000				28NOV00 TO 28NOV00
151	** WB1Q ** 5 500,000.00	01DEC00		20.00	506,913.59	-2,226.41 S	.00 S	-2,226.41 S		
						1.000000				28NOV00 TO 28NOV00
248	** WB1M ** 2 200,000.00	04DEC00		14.40	202,750.00	-1,014.40 S	.00 S	-1,014.40 S		





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(CONTINUED) USD - US DOLLAR							
332	** WB1M ** 200,000.00	06DEC00	14.40	202,750.00	1.000000 -2,170.65 S	.00 S	28NOV00 TO 28NOV00 -2,170.65 S
201	** WB1Q ** 300,000.00	08DEC00	12.00	304,148.16	1.000000 -3,101.34 S	.00 S	28NOV00 TO 28NOV00 -3,101.34 S
202	** WB1Q ** 700,000.00	08DEC00	28.00	709,679.02	1.000000 -7,236.48 S	.00 S	28NOV00 TO 28NOV00 -7,236.48 S
203	** WB1Q ** 1,200,000.00	08DEC00	48.00	1,224,741.07	1.000000 -4,256.93 S	.00 S	28NOV00 TO 06DEC00 -4,256.93 S
409	** WB1M ** 100,000.00	11DEC00	7.20	101,375.00	1.000000 -960.33 S	.00 S	28NOV00 TO 28NOV00 -960.33 S
600	** WB1M ** 200,000.00	15DEC00	14.40	202,750.00	1.000000 -3,326.90 S	.00 S	28NOV00 TO 28NOV00 -3,326.90 S
271	** WB1Q ** 500,000.00	18DEC00	20.00	513,573.75	1.000000 -2,446.26 S	.00 S	13DEC00 TO 13DEC00 -2,446.26 S
666	** WB1M ** 100,000.00	20DEC00	7.20	101,375.00	1.000000 -2,100.95 S	.00 S	28NOV00 TO 28NOV00 -2,100.95 S
746	** WB1M ** 100,000.00	22DEC00	7.20	101,375.00	1.000000 -2,413.45 S	.00 S	28NOV00 TO 28NOV00 -2,413.45 S



TICKER LOT	ASSET ID CONTRACTS	SECURITY TRD DATE	DESCRIPTION LOCAL - NOTIONAL BASE - PROCEEDS	CLOSE NOTIONAL COST	EX. RATE FUTURE GN/LS FUTURE GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS
(CONTINUED)				USD - US DOLLAR		
				1.000000		28NOV00 TO 28NOV00
** WB1M ** 769	1 100,000.00	27DEC00	7.20	101,375.00	-2,116.58 S	.00 S -2,116.58 S
92399G969 TOTAL				257.60 .00	5,083,805.59 .00	-38,803.28 S .00
TY	92399G977	U S TREAS NOTES 10YRMAR01		1.000000		28NOV00 TO 28NOV00
** WB1M ** 184	2 200,000.00	01DEC00	14.40	203,921.87	-1,592.53 S	.00 S -1,592.53 S
				1.000000		28NOV00 TO 28NOV00
** WB1Q ** 152	5 500,000.00	04DEC00	20.00	509,599.14	-2,745.09 S	.00 S -2,745.09 S
				1.000000		27NOV00 TO 27NOV00
** WB1F ** 738	20 2,000,000.00	04DEC00	80.00	2,035,857.60	-19,847.40 S	.00 S -19,847.40 S
				1.000000		28NOV00 TO 28NOV00
** WB1M ** 365	1 100,000.00	07DEC00	7.20	101,960.94	-1,624.39 S	.00 S -1,624.39 S
				1.000000		28NOV00 TO 28NOV00
** WB1Q ** 208	2 200,000.00	08DEC00	8.00	203,839.66	-2,762.09 S	.00 S -2,762.09 S
				1.000000		28NOV00 TO 28NOV00
** WB1Q ** 209	3 300,000.00	08DEC00	12.00	305,759.48	-4,154.92 S	.00 S -4,154.92 S
				1.000000		28NOV00 TO 28NOV00
** WB1F ** 791	19 1,900,000.00	08DEC00	76.00	1,935,994.36	-27,104.07 S	.00 S -27,104.07 S



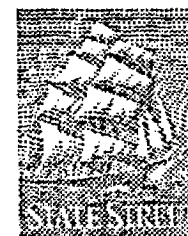
WILLIAM H. GATES FOUNDATION  
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TICKER LOT	ASSET ID CONTRACTS	SECURITY TRD DATE	DESCRIPTION LOCAL - NOTIONAL	NOTIONAL COST	CLOSE EX. RATE	FUTURE GN/LS	TRD DTS OF ORIG TRDS
	NOTIONAL PAR	STL DATE	BASE - PROCEEDS			FUTURE GN/LS	NET BASE FUTURE GN/LS
(CONTINUED)				USD - US DOLLAR			
					1.000000		28NOV00 TO 28NOV00
** WB1Q **	11	11DEC00					
225	1,100,000.00		44.00	1,121,118.11		-16,437.63 S	.00 S -16,437.63 S
					1.000000		28NOV00 TO 28NOV00
** WB1Q **	4	11DEC00					
226	400,000.00		16.00	407,679.31		-5,461.69 S	.00 S -5,461.69 S
					1.000000		28NOV00 TO 07DEC00
** WB1F **	106	12DEC00					
071	10,600,000.00		424.00	10,975,466.66		2,385.88 S	.00 S 2,385.88 S
					1.000000		28NOV00 TO 28NOV00
** WB1Q **	6	12DEC00					
229	600,000.00		24.00	611,518.97		-7,630.03 S	.00 S -7,630.03 S
					1.000000		28NOV00 TO 28NOV00
** WB1M **	1	13DEC00					
509	100,000.00		7.20	101,960.94		-1,858.76 S	.00 S -1,858.76 S
					1.000000		28NOV00 TO 28NOV00
** WB1M **	5	14DEC00					
559	500,000.00		36.00	509,804.68		-11,871.95 S	.00 S -11,871.95 S
					1.000000		28NOV00 TO 28NOV00
** WB1M **	2	14DEC00					
560	200,000.00		14.40	203,906.25		-5,170.65 S	.00 S -5,170.65 S
					1.000000		28NOV00 TO 28NOV00
** WB1M **	2	14DEC00					
561	200,000.00		14.40	203,906.25		-5,014.40 S	.00 S -5,014.40 S
					1.000000		28NOV00 TO 28NOV00
** WB1M **	4	14DEC00					
562	400,000.00		28.80	407,789.07		-9,864.73 S	.00 S -9,864.73 S

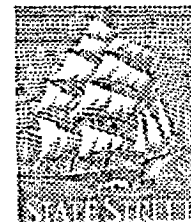


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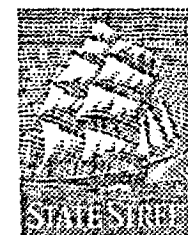
TICKER LOT	ASSET ID CONTRACTS NOTIONAL PAR	SECURITY TRD DATE STL DATE	DESCRIPTION LOCAL - NOTIONAL BASE - PROCEEDS	CLOSE NOTIONAL COST	EX. RATE FUTURE GN/LS FUTURE GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS
(CONTINUED)		USD - US DOLLAR.				
				1.000000		28NOV00 TO 28NOV00
631	** WB1M ** 1 100,000.00	18DEC00	7.20	101,945.31	-3,108.77 S	.00 S -3,108.77 S
				1.000000		28NOV00 TO 28NOV00
291	** WB1Q ** 4 400,000.00	27DEC00	16.00	407,679.31	-11,836.69 S	.00 S -11,836.69 S
				1.000000		28NOV00 TO 28NOV00
297	** WB1Q ** 2 200,000.00	27DEC00	8.00	203,839.66	-6,106.63 S	.00 S -6,106.63 S
				1.000000		28NOV00 TO 28NOV00
298	** WB1Q ** 2 200,000.00	27DEC00	8.00	203,839.65	-5,853.51 S	.00 S -5,853.51 S
				1.000000		28NOV00 TO 06DEC00
300	** WB1Q ** 7 700,000.00	28DEC00	28.00	718,418.00	-13,866.51 S	.00 S -13,866.51 S
				1.000000		06DEC00 TO 08DEC00
301	** WB1Q ** 20 2,000,000.00	28DEC00	80.00	2,070,444.42	-20,416.88 S	.00 S -20,416.88 S
				1.000000		08DEC00 TO 13DEC00
302	** WB1Q ** 4 400,000.00	28DEC00	16.00	414,546.50	-4,110.13 S	.00 S -4,110.13 S
				1.000000		13DEC00 TO 14DEC00
303	** WB1Q ** 4 400,000.00	28DEC00	16.00	415,827.76	-2,305.43 S	.00 S -2,305.43 S



TICKER LOT	ASSET ID CONTRACTS	SECURITY TRD DATE	DESCRIPTION LOCAL - NOTIONAL	NOTIONAL COST	CLOSE EX. RATE FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS
(CONTINUED)				USD - US DOLLAR			
92399G977 TOTAL				1,005.60	24,376,623.90	-188,359.00 S	.00 -188,359.00 S
				.00	.00	.00	.00
TU	92399Y960	U S TREAS NOTES 2YR SEP00			1.000000		24MAY00 TO 24MAY00
** WB1M **							
186	1	07JUN00	200,000.00	7.20	196,687.50	-1,022.82 S	.00 S -1,022.82 S
						1.000000	24MAY00 TO 24MAY00
284	10	08JUN00	2,000,000.00	72.00	1,966,875.00	-8,665.74 S	.00 S -8,665.74 S
						1.000000	24MAY00 TO 24MAY00
653	1	20JUN00	200,000.00	.00	196,687.50	-1,484.38 S	.00 S -1,484.38 S
						1.000000	24MAY00 TO 24MAY00
654	1	20JUN00	200,000.00	.00	196,687.50	-1,500.00 S	.00 S -1,500.00 S
						1.000000	24MAY00 TO 24MAY00
696	2	22JUN00	400,000.00	.00	393,375.00	-2,437.50 S	.00 S -2,437.50 S
						1.000000	24MAY00 TO 24MAY00
740	2	27JUN00	400,000.00	.00	393,375.00	-2,593.75 S	.00 S -2,593.75 S
						1.000000	03JUL00 TO 03JUL00
057	2	03JUL00	400,000.00	14.40	396,933.90	-330.50 S	.00 S -330.50 S
						1.000000	24MAY00 TO 24MAY00
160	1	06JUL00	200,000.00	3.60	196,687.50	-1,847.35 S	.00 S -1,847.35 S

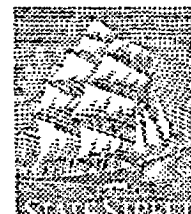


TICKER LOT	ASSET ID CONTRACTS NOTIONAL PAR	SECURITY TRD DATE STL DATE	DESCRIPTION LOCAL - NOTIONAL BASE - PROCEEDS	NOTIONAL COST	CLOSE EX. RATE FUTURE GN/LS FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS
(CONTINUED)		USD - US DOLLAR.					
					1.000000		24MAY00 TO 24MAY00
161	** WB1M ** 200,000.00	1 06JUL00		3.60 196,687.50	-1,894.22 S	.00 S	-1,894.22 S
					1.000000		24MAY00 TO 24MAY00
334	** WB1M ** 200,000.00	1 19JUL00		7.20 196,687.50	-1,444.70 S	.00 S	-1,444.70 S
					1.000000		24MAY00 TO 24MAY00
470	** WB1M ** 200,000.00	1 01AUG00		7.20 196,687.50	-2,100.95 S	.00 S	-2,100.95 S
					1.000000		24MAY00 TO 24MAY00
572	** WB1M ** 200,000.00	1 08AUG00		7.20 196,687.50	-2,460.32 S	.00 S	-2,460.32 S
					1.000000		23MAY00 TO 09JUN00
625	** WB1F ** 51,000,000.00	255 09AUG00	1,020.00	50,174,338.36	-627,465.44 S	.00 S	-627,465.44 S
					1.000000		24MAY00 TO 24MAY00
633	** WB1M ** 200,000.00	1 11AUG00		7.20 196,687.50	-2,475.95 S	.00 S	-2,475.95 S
					1.000000		24MAY00 TO 24MAY00
748	** WB1M ** 200,000.00	1 22AUG00		7.20 196,687.50	-2,241.57 S	.00 S	-2,241.57 S
					1.000000		09JUN00 TO 09JUN00
030	** WB1F ** 6,400,000.00	32 23AUG00	128.00	6,323,872.00	-44,256.00 S	.00 S	-44,256.00 S
					1.000000		09JUN00 TO 18AUG00
051	** WB1F ** 6,800,000.00	34 24AUG00	136.00	6,720,410.88	-49,975.12 S	.00 S	-49,975.12 S



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TICKER	ASSET ID	SECURITY DESCRIPTION	LOCAL	NOTIONAL	CLOSE EX. RATE	FUTURE GN/LS	TRD DTS OF ORIG TRDS
LOT	CONTRACTS	TRD DATE	BASE	PROCEEDS	NOTIONAL COST	FUTURE GN/LS	NET BASE FUTURE GN/LS
	NOTIONAL PAR	STL DATE					
(CONTINUED)		USD - US DOLLAR					
					1.000000		24MAY00 TO 08AUG00
** WB1M **	65	28AUG00					
037	13,000,000.00		468.00	12,825,035.95	-114,494.55 S	.00 S	-114,494.55 S
					1.000000		18AUG00 TO 18AUG00
** WB1F **	34	28AUG00					
056	6,800,000.00		136.00	6,763,207.92	-9,303.08 S	.00 S	-9,303.08 S
92399Y960 TOTAL			2,024.80	87,924,299.01	-877,993.94 S	.00	-877,993.94 S
			.00	.00	.00	.00	.00
TU	92399Y978	U S TREAS NOTES 2YR JUN00			1.000000		25FEB00 TO 25FEB00
** WB1M **	5	03MAR00					
409	1,000,000.00		36.00	987,421.87	-504.75 S	.00 S	-504.75 S
					1.000000		25FEB00 TO 25FEB00
** WB1M **	1	16MAR00					
010	200,000.00		7.20	197,484.37	-288.45 S	.00 S	-288.45 S
					1.000000		25FEB00 TO 25FEB00
** WB1M **	1	24MAR00					
161	200,000.00		7.20	197,484.37	70.92 S	.00 S	70.92 S
					1.000000		25FEB00 TO 25FEB00
** WB1M **	1	03APR00					
305	200,000.00		7.20	197,484.37	-600.95 S	.00 S	-600.95 S
					1.000000		25FEB00 TO 25FEB00
** WB1M **	1	07APR00					
415	200,000.00		7.20	197,484.37	-1,007.20 S	.00 S	-1,007.20 S
					1.000000		25FEB00 TO 25FEB00
** WB1M **	1	19APR00					
621	200,000.00		7.20	197,484.37	-1,116.58 S	.00 S	-1,116.58 S



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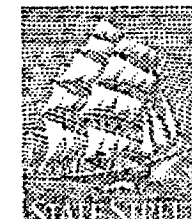
TICKER LOT	ASSET ID CONTRACTS	SECURITY TRD DATE	DESCRIPTION LOCAL - NOTIONAL	NOTIONAL COST	CLOSE EX. RATE FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS
(CONTINUED)							
USD - US DOLLAR							
					1.000000		25FEB00 TO 25FEB00
** WB1M **	1	25APR00					
670	200,000.00		7.20	197,484.37	-632.20 S	.00 S	-632.20 S
					1.000000		25FEB00 TO 25FEB00
** WB1M **	1	26APR00					
694	200,000.00		7.20	197,484.37	-475.95 S	.00 S	-475.95 S
					1.000000		25FEB00 TO 25FEB00
** WB1M **	2	02MAY00					
071	400,000.00		14.40	394,968.75	610.60 S	.00 S	610.60 S
					1.000000		25FEB00 TO 25FEB00
** WB1M **	1	04MAY00					
159	200,000.00		7.20	197,484.37	461.55 S	.00 S	461.55 S
					1.000000		25FEB00 TO 25FEB00
** WB1M **	1	08MAY00					
217	200,000.00		7.20	197,484.38	727.18 S	.00 S	727.18 S
					1.000000		25FEB00 TO 25FEB00
** WB1M **	4	10MAY00					
287	800,000.00		28.80	789,937.50	1,908.70 S	.00 S	1,908.70 S
					1.000000		25FEB00 TO 25FEB00
** WB1M **	1	19MAY00					
525	200,000.00		7.20	197,484.37	758.42 S	.00 S	758.42 S
					1.000000		30MAR00 TO 30MAR00
** WB1F **	203	23MAY00					
499	40,600,000.00		812.00	40,144,047.79	190,298.29 S	.00 S	190,298.29 S
					1.000000		25FEB00 TO 22MAY00
** WB1M **	63	24MAY00					
605	12,600,000.00		453.60	12,418,765.63	11,249.53 S	.00 S	11,249.53 S





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TICKER LOT	ASSET ID CONTRACTS	SECURITY TRD DATE	DESCRIPTION LOCAL - NOTIONAL BASE - PROCEEDS	CLOSE NOTIONAL COST	EX. RATE FUTURE GN/LS FUTURE GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS
(CONTINUED)						
USD - US DOLLAR						
511	** WB1F ** 1,600,000.00	8 30MAY00	32.00	1,582,031.44	1.000000 5,499.44 S	30MAR00 TO 30MAR00 .00 S 5,499.44 S
532	** WB1F ** 21,800,000.00	109 09JUN00	436.00	21,555,178.37	1.000000 -13,632.63 S	30MAR00 TO 30MAR00 .00 S -13,632.63 S
92399Y978 TOTAL			1,884.80 .00	79,847,195.06 .00	193,325.92 S .00	.00 193,325.92 S .00
FV 677	** WB1M ** 500,000.00	5 26MAY00	36.00	484,687.50	1.000000 -2,379.75 S	24MAY00 TO 24MAY00 .00 S -2,379.75 S
748	** WB1M ** 1,200,000.00	12 31MAY00	95.40	1,163,250.00	1.000000 -7,220.40 S	24MAY00 TO 24MAY00 .00 S -7,220.40 S
781	** WB1M ** 500,000.00	5 01JUN00	36.00	484,687.50	1.000000 -5,114.13 S	24MAY00 TO 24MAY00 .00 S -5,114.13 S
036	** WB1M ** 1,100,000.00	11 02JUN00	79.20	1,066,312.50	1.000000 -14,344.83 S	24MAY00 TO 24MAY00 .00 S -14,344.83 S
104	** WB1M ** 900,000.00	9 05JUN00	64.80	872,437.50	1.000000 -13,002.30 S	24MAY00 TO 24MAY00 .00 S -13,002.30 S
108	** WB1M ** 100,000.00	1 05JUN00	28.80	96,937.50	1.000000 -1,450.68 S	24MAY00 TO 24MAY00 .00 S -1,450.68 S



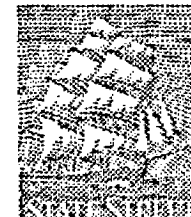
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TICKER LOT	ASSET ID CONTRACTS	SECURITY TRD DATE	DESCRIPTION LOCAL - NOTIONAL	NOTIONAL COST	CLOSE EX. RATE FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS
(CONTINUED)							
USD - US DOLLAR							
294	** WB1Q ** 5	06JUN00			1.000000		31MAY00 TO 31MAY00
	500,000.00		36.00	487,792.50	-3,337.27 S	.00 S	-3,337.27 S
384	** WB1M ** 2	09JUN00			1.000000		24MAY00 TO 24MAY00
	200,000.00		14.40	193,875.00	-2,701.90 S	.00 S	-2,701.90 S
430	** WB1M ** 1	12JUN00			1.000000		24MAY00 TO 24MAY00
	100,000.00		7.20	96,937.50	-1,444.70 S	.00 S	-1,444.70 S
627	** WB1M ** 1	19JUN00			1.000000		24MAY00 TO 24MAY00
	100,000.00		.00	96,937.50	-1,968.75 S	.00 S	-1,968.75 S
409	** WB1Q ** 7	20JUN00			1.000000		19JUN00 TO 19JUN00
	700,000.00		.00	692,376.97	228.49 S	.00 S	228.49 S
695	** WB1M ** 5	22JUN00			1.000000		24MAY00 TO 24MAY00
	500,000.00		.00	484,687.50	-7,265.63 S	.00 S	-7,265.63 S
247	** WB1H ** 66	23JUN00			1.000000		05JUN00 TO 14JUN00
	6,600,000.00		.00	6,498,535.93	6,535.69 S	.00 S	6,535.69 S
708	** WB1M ** 4	23JUN00			1.000000		24MAY00 TO 24MAY00
	400,000.00		.00	387,750.00	-5,125.00 S	.00 S	-5,125.00 S
428	** WB1Q ** 5	27JUN00			1.000000		23JUN00 TO 23JUN00
	500,000.00		20.00	491,331.19	-1,541.24 S	.00 S	-1,541.24 S



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TICKER	ASSET ID	SECURITY DESCRIPTION	CONTRACTS	TRD DATE	LOCAL	NOTIONAL	CLOSE EX. RATE	FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS
LOT	NOTIONAL PAR	STL DATE	BASE	PROCEEDS	NOTIONAL COST	FUTURE GN/LS	NET BASE FUTURE GN/LS			
(CONTINUED) USD - US DOLLAR										
							1.000000			24MAY00 TO 24MAY00
** WB1M **										
775	100,000.00	28JUN00	1		96,937.50	-1,500.00 S	.00 S	-1,500.00 S		
							1.000000			24MAY00 TO 24MAY00
** WB1M **										
051	800,000.00	03JUL00	8	57.60	775,500.00	-18,807.60 S	.00 S	-18,807.60 S		
							1.000000			24MAY00 TO 24MAY00
** WB1M **										
052	700,000.00	03JUL00	7	50.40	678,562.50	-16,675.40 S	.00 S	-16,675.40 S		
							1.000000			24MAY00 TO 24MAY00
** WB1M **										
127	100,000.00	05JUL00	1	.00	96,937.50	-2,359.38 S	.00 S	-2,359.38 S		
							1.000000			24MAY00 TO 24MAY00
** WB1M **										
162	100,000.00	06JUL00	1	3.60	96,937.50	-2,144.23 S	.00 S	-2,144.23 S		
							1.000000			24MAY00 TO 24MAY00
** WB1M **										
225	100,000.00	12JUL00	1	7.20	96,937.50	-2,147.83 S	.00 S	-2,147.83 S		
							1.000000			05JUN00 TO 05JUN00
** WB1O **										
768	400,000.00	12JUL00	4	20.00	392,857.52	-3,475.00 S	.00 S	-3,475.00 S		
							1.000000			24MAY00 TO 24MAY00
** WB1M **										
389	200,000.00	21JUL00	2	14.40	193,875.00	-4,639.40 S	.00 S	-4,639.40 S		
							1.000000			24MAY00 TO 24MAY00
** WB1M **										
457	1,100,000.00	31JUL00	11	79.20	1,066,312.50	-24,829.20 S	.00 S	-24,829.20 S		



TICKER LOT	ASSET ID CONTRACTS	SECURITY TRD DATE	DESCRIPTION LOCAL - NOTIONAL	NOTIONAL COST	CLOSE EX. RATE FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS
(CONTINUED)		USD - US DOLLAR					
					1.000000		24MAY00 TO 24MAY00
573	** WB1M ** 200,000.00	2 08AUG00	14.40	193,875.00	-5,264.40 S	.00 S	-5,264.40 S
					1.000000		24MAY00 TO 24MAY00
676	** WB1M ** 100,000.00	1 15AUG00	7.20	96,937.50	-2,554.08 S	.00 S	-2,554.08 S
					1.000000		24MAY00 TO 24MAY00
721	** WB1M ** 100,000.00	1 18AUG00	7.20	96,937.50	-2,491.58 S	.00 S	-2,491.58 S
					1.000000		24MAY00 TO 24MAY00
737	** WB1M ** 200,000.00	2 21AUG00	14.40	193,875.00	-5,139.40 S	.00 S	-5,139.40 S
					1.000000		24MAY00 TO 24MAY00
765	** WB1M ** 100,000.00	1 23AUG00	7.20	96,937.50	-2,866.58 S	.00 S	-2,866.58 S
					1.000000		24MAY00 TO 24MAY00
025	** WB1M ** 100,000.00	1 25AUG00	7.20	96,937.50	-2,960.33 S	.00 S	-2,960.33 S
					1.000000		24MAY00 TO 24AUG00
038	** WB1M ** 16,100,000.00	161 28AUG00	1,160.00	15,860,656.30	-210,316.20 S	.00 S	-210,316.20 S
					1.000000		14JUN00 TO 14JUN00
774	** WB1H ** 100,000.00	1 29AUG00	5.00	98,484.38	-1,145.62 S	.00 S	-1,145.62 S
					1.000000		14JUN00 TO 14JUN00
779	** WB1H ** 100,000.00	1 30AUG00	5.00	98,484.38	-1,114.37 S	.00 S	-1,114.37 S



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TICKER LOT	ASSET ID CONTRACTS	SECURITY TRD DATE	DESCRIPTION LOCAL - NOTIONAL	NOTIONAL COST	CLOSE EX. RATE FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS
(CONTINUED)				USD - US DOLLAR			
					1.000000		07JUL00 TO 07JUL00
083	** WBLQ ** 800,000.00	8 31AUG00		32.00 795,656.00	-3,376.00 S	.00 S	-3,376.00 S
					1.000000		14JUN00 TO 14JUN00
008	** WBLH ** 100,000.00	1 01SEP00		5.00 98,484.38	-1,739.37 S	.00 S	-1,739.37 S
					1.000000		14JUN00 TO 14JUN00
041	** WBLH ** 100,000.00	1 07SEP00		5.00 98,484.38	-1,614.37 S	.00 S	-1,614.37 S
					1.000000		14JUN00 TO 14JUN00
089	** WBLH ** 100,000.00	1 12SEP00		5.00 98,484.38	-1,458.12 S	.00 S	-1,458.12 S
92399Y986 TOTAL				1,924.80	35,017,628.31	-378,750.86 S	-378,750.86 S
				.00	.00	.00	.00
FV	92399Y994 U S TREAS NOTE 5YR FJUN00				1.000000		25FEB00 TO 25FEB00
303	** WBLM ** 400,000.00	4 29FEB00		28.80 388,875.00	658.70 S	.00 S	658.70 S
					1.000000		22FEB00 TO 25FEB00
318	** WBLH ** 2,200,000.00	22 29FEB00		110.00 2,138,109.39	1,936.89 S	.00 S	1,936.89 S
					1.000000		25FEB00 TO 25FEB00
410	** WBLM ** 100,000.00	1 03MAR00		7.20 97,218.75	39.67 S	.00 S	39.67 S
					1.000000		06MAR00 TO 07MAR00
537	** WB10 ** 11,500,000.00	115 10MAR00		575.00 11,157,675.09	-22,158.01 S	.00 S	-22,158.01 S



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TICKER LOT	ASSET ID CONTRACTS NOTIONAL PAR	SECURITY TRD DATE STL DATE	DESCRIPTION LOCAL - NOTIONAL BASE - PROCEEDS	CLOSE NOTIONAL COST	EX. RATE FUTURE GN/LS FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS
(CONTINUED)				USD - US DOLLAR			
				1.000000			25FEB00 TO 25FEB00
306	** WB1M ** 5 500,000.00	03APR00	36.00	486,093.75	-7,223.50 S	.00 S	-7,223.50 S
				1.000000			25FEB00 TO 25FEB00
382	** WB1M ** 1 100,000.00	05APR00	7.20	97,218.75	-2,085.33 S	.00 S	-2,085.33 S
				1.000000			25FEB00 TO 25FEB00
442	** WB1M ** 1 100,000.00	11APR00	.00	97,218.75	-1,859.38 S	.00 S	-1,859.38 S
				1.000000			25FEB00 TO 25FEB00
493	** WB1M ** 1 100,000.00	13APR00	.00	97,218.75	-1,625.00 S	.00 S	-1,625.00 S
				1.000000			25FEB00 TO 25FEB00
494	** WB1M ** 5 500,000.00	13APR00	.00	486,093.75	-8,203.13 S	.00 S	-8,203.13 S
				1.000000			25FEB00 TO 25FEB00
622	** WB1M ** 2 200,000.00	19APR00	14.40	194,437.50	-3,139.40 S	.00 S	-3,139.40 S
				1.000000			25FEB00 TO 25FEB00
695	** WB1M ** 1 100,000.00	26APR00	7.20	97,218.75	-1,038.45 S	.00 S	-1,038.45 S
				1.000000			14FEB00 TO 25FEB00
603	** WB1P ** 7 700,000.00	28APR00	45.00	676,781.00	-6,310.91 S	.00 S	-6,310.91 S
				1.000000			25FEB00 TO 10MAR00
712	** WB1H ** 108 10,800,000.00	28APR00	650.00	10,490,180.05	-53,969.95 S	.00 S	-53,969.95 S



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TICKER LOT	ASSET ID CONTRACTS	SECURITY TRD DATE	DESCRIPTION LOCAL - NOTIONAL	NOTIONAL COST	CLOSE EX. RATE FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS	NET BASE FUTURE GN/LS
(CONTINUED) USD - US DOLLAR								
					1.000000		25FEB00 TO 25FEB00	
** WB1M **								
015	1	01MAY00						
	100,000.00		50.40	97,218.75	-347.28 S	.00 S		-347.28 S
					1.000000		25FEB00 TO 28FEB00	
** WB1M **								
016	6	01MAY00						
	600,000.00		.00	583,218.75	-1,968.75 S	.00 S		-1,968.75 S
					1.000000		28FEB00 TO 28FEB00	
** WB1M **								
072	7	02MAY00						
	700,000.00		50.40	679,937.50	-2,394.15 S	.00 S		-2,394.15 S
					1.000000		28FEB00 TO 28FEB00	
** WB1M **								
107	2	03MAY00						
	200,000.00		.00	194,281.25	-625.00 S	.00 S		-625.00 S
					1.000000		28FEB00 TO 28FEB00	
** WB1M **								
367	1	12MAY00						
	100,000.00		7.20	97,140.63	274.05 S	.00 S		274.05 S
					1.000000		28FEB00 TO 28FEB00	
** WB1M **								
456	4	16MAY00						
	400,000.00		28.80	388,562.50	33.70 S	.00 S		33.70 S
					1.000000		28FEB00 TO 28FEB00	
** WB1M **								
482	1	17MAY00						
	100,000.00		7.20	97,140.63	305.30 S	.00 S		305.30 S
					1.000000		28FEB00 TO 28FEB00	
** WB1M **								
543	1	22MAY00						
	100,000.00		7.20	97,140.62	-147.83 S	.00 S		-147.83 S
					1.000000		19MAY00 TO 19MAY00	
** WB1Q **								
191	5	23MAY00						
	500,000.00		20.00	484,267.20	-734.07 S	.00 S		-734.07 S



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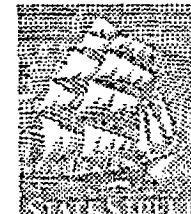
TICKER LOT	ASSET ID CONTRACTS	SECURITY TRD DATE	DESCRIPTION LOCAL - NOTIONAL	NOTIONAL COST	CLOSE EX. RATE FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS
				USD - US DOLLAR			
				1.000000		22MAY00 TO 22MAY00	
212	** WB1Q ** 11 1,100,000.00	24MAY00	44.00	1,069,190.38	682.64 S	.00 S	682.64 S
				1.000000		28FEB00 TO 23MAY00	
607	** WB1M ** 123 12,300,000.00	24MAY00	885.60	12,017,899.10	78,326.00 S	.00 S	78,326.00 S
		92399Y994 TOTAL		2,581.60 .00	42,310,336.59 .00	-31,573.19 S .00	-31,573.19 S .00
		ZB 92399Z942 U S TREAS BONDS FUTUJUN00		1.000000		28JAN00 TO 28JAN00	
369	** WB1O ** 2 200,000.00	18FEB00	10.00	186,411.88	-1,723.12 S	.00 S	-1,723.12 S
		TY 92399Z967 U S TREAS NOTE 10YR JUN00		1.000000		17FEB00 TO 17FEB00	
303	** WB1P ** 5 500,000.00	29FEB00	22.50	471,032.20	-5,709.05 S	.00 S	-5,709.05 S
				1.000000		22FEB00 TO 22FEB00	
304	** WB1P ** 4 400,000.00	29FEB00	18.00	381,982.00	339.00 S	.00 S	339.00 S
				1.000000		25FEB00 TO 25FEB00	
335	** WB1M ** 1 100,000.00	01MAR00	129.60	95,531.25	-285.85 S	.00 S	-285.85 S
				1.000000		25FEB00 TO 25FEB00	
336	** WB1M ** 2 200,000.00	01MAR00	.00	191,062.50	-250.00 S	.00 S	-250.00 S
				1.000000		25FEB00 TO 25FEB00	
337	** WB1M ** 2 200,000.00	01MAR00	.00	191,062.50	-187.50 S	.00 S	-187.50 S





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TICKER LOT	ASSET ID CONTRACTS NOTIONAL PAR	SECURITY TRD DATE STL DATE	DESCRIPTION LOCAL - NOTIONAL BASE - PROCEEDS	CLOSE EX. RATE NOTIONAL COST	FUTURE GN/LS FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS
(CONTINUED)				USD - US DOLLAR			
				1.000000			25FEB00 TO 25FEB00
338	** WB1M ** 1 100,000.00	01MAR00	.00	95,531.25	-78.13 S	.00 S	-78.13 S
				1.000000			25FEB00 TO 25FEB00
339	** WB1M ** 6 600,000.00	01MAR00	.00	573,187.50	-375.00 S	.00 S	-375.00 S
				1.000000			25FEB00 TO 25FEB00
340	** WB1M ** 2 200,000.00	01MAR00	.00	191,062.50	-62.50 S	.00 S	-62.50 S
				1.000000			25FEB00 TO 25FEB00
341	** WB1M ** 2 200,000.00	01MAR00	.00	191,062.50	-343.75 S	.00 S	-343.75 S
				1.000000			25FEB00 TO 25FEB00
342	** WB1M ** 2 200,000.00	01MAR00	.00	191,062.50	-93.75 S	.00 S	-93.75 S
				1.000000			23FEB00 TO 03MAR00
493	** WB1O ** 107 10,700,000.00	09MAR00	.00	10,221,441.26	-32,168.65 S	.00 S	-32,168.65 S
				1.000000			03MAR00 TO 03MAR00
517	** WB1O ** 16 1,600,000.00	10MAR00	80.00	1,528,736.43	-843.57 S	.00 S	-843.57 S
				1.000000			25FEB00 TO 25FEB00
623	** WB1M ** 1 100,000.00	10MAR00	21.60	95,531.25	-177.85 S	.00 S	-177.85 S
				1.000000			03MAR00 TO 09MAR00
548	** WB1O ** 16 1,600,000.00	14MAR00	80.00	1,530,838.38	-991.70 S	.00 S	-991.70 S



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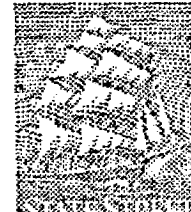
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TICKER LOT	ASSET ID CONTRACTS	SECURITY TRD DATE	DESCRIPTION LOCAL - NOTIONAL	NOTIONAL COST	CLOSE EX. RATE FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS
(CONTINUED)							
USD - US DOLLAR							
					1.000000		25FEB00 TO 25FEB00
020	** WB1M ** 1	16MAR00					
	100,000.00		7.20	95,531.25	-1,054.08 S	.00 S	-1,054.08 S
					1.000000		25FEB00 TO 25FEB00
055	** WB1M ** 1	20MAR00					
	100,000.00		57.60	95,531.25	-1,401.35 S	.00 S	-1,401.35 S
					1.000000		25FEB00 TO 25FEB00
056	** WB1M ** 2	20MAR00					
	200,000.00		.00	191,062.50	-2,531.25 S	.00 S	-2,531.25 S
					1.000000		25FEB00 TO 25FEB00
057	** WB1M ** 5	20MAR00					
	500,000.00		.00	477,656.25	-6,250.00 S	.00 S	-6,250.00 S
					1.000000		09MAR00 TO 09MAR00
589	** WB1O ** 32	20MAR00					
	3,200,000.00		160.00	3,071,210.21	-26,449.95 S	.00 S	-26,449.95 S
					1.000000		09MAR00 TO 09MAR00
608	** WB1O ** 50	23MAR00					
	5,000,000.00		250.00	4,798,765.95	-86,640.55 S	.00 S	-86,640.55 S
					1.000000		25FEB00 TO 25FEB00
160	** WB1M ** 1	24MAR00					
	100,000.00		7.20	95,531.25	-1,194.70 S	.00 S	-1,194.70 S
					1.000000		25FEB00 TO 25FEB00
202	** WB1M ** 2	28MAR00					
	200,000.00		57.60	191,062.50	-2,932.60 S	.00 S	-2,932.60 S
					1.000000		25FEB00 TO 25FEB00
203	** WB1M ** 2	28MAR00					
	200,000.00		.00	191,062.50	-2,781.25 S	.00 S	-2,781.25 S



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TICKER LOT	ASSET ID CONTRACTS	SECURITY TRD DATE	DESCRIPTION LOCAL - NOTIONAL	NOTIONAL COST	CLOSE EX. RATE FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS	NET BASE FUTURE GN/LS
	NOTIONAL PAR	STL DATE	BASE - PROCEEDS		FUTURE GN/LS			
(CONTINUED)		USD - US DOLLAR						
					1.000000		25FEB00 TO 25FEB00	
204	300,000.00	3 28MAR00	.00	286,593.75	-4,218.75 S	.00 S		-4,218.75 S
					1.000000		25FEB00 TO 25FEB00	
205	100,000.00	1 28MAR00	.00	95,531.25	-1,421.88 S	.00 S		-1,421.88 S
					1.000000		25FEB00 TO 25FEB00	
233	100,000.00	1 29MAR00	7.20	95,531.25	-1,522.83 S	.00 S		-1,522.83 S
					1.000000		22FEB00 TO 01MAR00	
416	12,000,000.00	120 29MAR00	480.00	11,450,990.43	-195,115.17 S	.00 S		-195,115.17 S
					1.000000		25FEB00 TO 25FEB00	
265	100,000.00	1 30MAR00	7.20	95,531.25	-1,960.33 S	.00 S		-1,960.33 S
					1.000000		01MAR00 TO 07MAR00	
419	3,500,000.00	35 30MAR00	140.00	3,340,590.45	-77,518.30 S	.00 S		-77,518.30 S
					1.000000		25FEB00 TO 25FEB00	
341	200,000.00	2 04APR00	14.40	191,062.50	-8,326.90 S	.00 S		-8,326.90 S
					1.000000		25FEB00 TO 25FEB00	
381	100,000.00	1 05APR00	7.20	95,531.25	-3,397.83 S	.00 S		-3,397.83 S
					1.000000		22FEB00 TO 22FEB00	
524	100,000.00	1 05APR00	4.50	95,495.50	-3,805.88 S	.00 S		-3,805.88 S



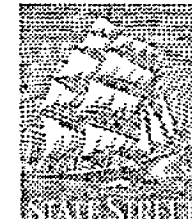
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TICKER LOT	ASSET ID CONTRACTS NOTIONAL PAR	SECURITY TRD DATE STL DATE	DESCRIPTION LOCAL - NOTIONAL BASE - PROCEEDS	CLOSE NOTIONAL COST	EX. RATE FUTURE GN/LS FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS
(CONTINUED)				USD - US DOLLAR			
				1.000000			25FEB00 TO 25FEB00
** WB1P ** 525	2 200,000.00	05APR00	9.00	191,069.12	-7,533.64 S	.00 S	-7,533.64 S
				1.000000			09MAR00 TO 05APR00
** WB1O ** 716	336 33,600,000.00	05APR00	2,900.00	32,729,937.39	-683,962.95 S	.00 S	-683,962.95 S
				1.000000			25FEB00 TO 28FEB00
** WB1P ** 534	15 1,500,000.00	06APR00	67.50	1,431,838.79	-43,853.71 S	.00 S	-43,853.71 S
				1.000000			05APR00 TO 05APR00
** WB1O ** 725	9 900,000.00	06APR00	45.00	891,281.25	4,173.75 S	.00 S	4,173.75 S
				1.000000			05APR00 TO 05APR00
** WB1O ** 726	10 1,000,000.00	06APR00	50.00	990,312.50	6,512.50 S	.00 S	6,512.50 S
				1.000000			25FEB00 TO 25FEB00
** WB1M ** 441	1 100,000.00	11APR00	14.40	95,531.25	-3,858.15 S	.00 S	-3,858.15 S
				1.000000			25FEB00 TO 25FEB00
** WB1M ** 485	1 100,000.00	13APR00	.00	95,531.25	-2,203.13 S	.00 S	-2,203.13 S
				1.000000			25FEB00 TO 25FEB00
** WB1M ** 486	1 100,000.00	13APR00	.00	95,531.25	-2,218.75 S	.00 S	-2,218.75 S
				1.000000			25FEB00 TO 25FEB00
** WB1M ** 487	1 100,000.00	13APR00	.00	95,531.25	-2,234.38 S	.00 S	-2,234.38 S



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TICKER LOT	ASSET ID CONTRACTS NOTIONAL PAR	SECURITY TRD DATE STL DATE	DESCRIPTION LOCAL - NOTIONAL BASE - PROCEEDS	CLOSE NOTIONAL COST	EX. RATE FUTURE GN/LS FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS
(CONTINUED)							
USD - US DOLLAR							
488	** WB1M ** 2 200,000.00	13APR00			1.000000		25FEB00 TO 25FEB00
			.00	191,062.50	-4,500.00 S	.00 S	-4,500.00 S
489	** WB1M ** 1 100,000.00	13APR00			1.000000		25FEB00 TO 25FEB00
			.00	95,531.25	-2,359.38 S	.00 S	-2,359.38 S
490	** WB1M ** 1 100,000.00	13APR00			1.000000		25FEB00 TO 25FEB00
			.00	95,531.25	-2,390.63 S	.00 S	-2,390.63 S
491	** WB1M ** 1 100,000.00	13APR00			1.000000		25FEB00 TO 25FEB00
			.00	95,531.25	-2,406.25 S	.00 S	-2,406.25 S
492	** WB1M ** 1 100,000.00	13APR00			1.000000		25FEB00 TO 25FEB00
			.00	95,531.25	-2,437.50 S	.00 S	-2,437.50 S
575	** WB1P ** 6 600,000.00	17APR00			1.000000		28FEB00 TO 28FEB00
			27.00	573,441.78	-14,116.50 S	.00 S	-14,116.50 S
651	** WB1H ** 8 800,000.00	17APR00			1.000000		09MAR00 TO 09MAR00
			190.00	767,238.85	-19,419.91 S	.00 S	-19,419.91 S
778	** WB1E ** 20 2,000,000.00	18APR00			1.000000		11APR00 TO 11APR00
			180.00	1,991,562.50	39,820.00 S	.00 S	39,820.00 S
664	** WB1H ** 50 5,000,000.00	19APR00			1.000000		09MAR00 TO 05APR00
			430.00	4,948,361.60	51,837.60 S	.00 S	51,837.60 S



WILLIAM H. GATES FOUNDATION  
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TICKER LOT	ASSET ID CONTRACTS NOTIONAL PAR	SECURITY DESCRIPTION TRD DATE STL DATE	DESCRIPTION LOCAL - NOTIONAL BASE - PROCEEDS	CLOSE EX. RATE NOTIONAL COST	FUTURE GN/LS FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS
(CONTINUED)				USD - US DOLLAR			
				1.000000			25FEB00 TO 25FEB00
** WB1M ** 641	1 100,000.00	20APR00	7.20	95,531.25	-2,788.45 S	.00 S	-2,788.45 S
				1.000000			05APR00 TO 05APR00
** WB1H ** 713	22 2,200,000.00	28APR00	.00	2,185,028.91	50,341.41 S	.00 S	50,341.41 S
				1.000000			25FEB00 TO 25FEB00
** WB1M ** 783	5 500,000.00	28APR00	122.40	477,656.25	-7,778.65 S	.00 S	-7,778.65 S
				1.000000			25FEB00 TO 25FEB00
** WB1M ** 784	6 600,000.00	28APR00	.00	573,187.50	-8,812.50 S	.00 S	-8,812.50 S
				1.000000			25FEB00 TO 25FEB00
** WB1M ** 787	11 1,100,000.00	28APR00	36.00	1,050,843.75	-16,536.00 S	.00 S	-16,536.00 S
				1.000000			25FEB00 TO 25FEB00
** WB1M ** 069	4 400,000.00	02MAY00	72.00	382,125.00	-3,634.50 S	.00 S	-3,634.50 S
				1.000000			25FEB00 TO 25FEB00
** WB1M ** 070	6 600,000.00	02MAY00	.00	573,187.50	-6,187.50 S	.00 S	-6,187.50 S
				1.000000			11APR00 TO 11APR00
** WB1E ** 086	20 2,000,000.00	03MAY00	180.00	1,991,562.50	63,257.50 S	.00 S	63,257.50 S
				1.000000			25FEB00 TO 28FEB00
** WB1M ** 106	2 200,000.00	03MAY00	.00	191,343.75	-1,406.25 S	.00 S	-1,406.25 S



WILLIAM H. GATES FOUNDATION  
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TICKER LOT	ASSET ID	SECURITY	DESCRIPTION	LOCAL - NOTIONAL	NOTIONAL COST	CLOSE EX. RATE	FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS	NET BASE FUTURE GN/LS
	CONTRACTS	TRD DATE	LOCAL - NOTIONAL	NOTIONAL COST			FUTURE GN/LS			
	NOTIONAL PAR	STL DATE	BASE - PROCEEDS				FUTURE GN/LS			
(CONTINUED)										
USD - US DOLLAR										
						1.000000			28FEB00 TO 29FEB00	
** WB1M **										
154	2	04MAY00	129.60	191,000.00			-1,223.35 S	.00 S		-1,223.35 S
	200,000.00					1.000000			29FEB00 TO 29FEB00	
** WB1M **										
155	2	04MAY00	.00	190,390.63			-1,734.37 S	.00 S		-1,734.37 S
	200,000.00					1.000000			29FEB00 TO 29FEB00	
** WB1M **										
156	4	04MAY00	.00	381,093.75			-3,218.75 S	.00 S		-3,218.75 S
	400,000.00					1.000000			29FEB00 TO 02MAR00	
** WB1M **										
157	8	04MAY00	.00	762,890.64			-5,859.36 S	.00 S		-5,859.36 S
	800,000.00					1.000000			03MAR00 TO 06MAR00	
** WB1M **										
158	2	04MAY00	.00	191,109.38			-78.12 S	.00 S		-78.12 S
	200,000.00					1.000000			06MAR00 TO 06MAR00	
** WB1M **										
180	3	05MAY00	21.60	286,296.87			197.14 S	.00 S		197.14 S
	300,000.00					1.000000			06MAR00 TO 06MAR00	
** WB1M **										
215	1	08MAY00	14.40	95,421.88			141.85 S	.00 S		141.85 S
	100,000.00					1.000000			06MAR00 TO 06MAR00	
** WB1M **										
216	1	08MAY00	.00	95,421.88			140.63 S	.00 S		140.63 S
	100,000.00					1.000000			06MAR00 TO 06MAR00	
** WB1M **										
236	2	09MAY00	14.40	190,859.37			719.97 S	.00 S		719.97 S
	200,000.00									



TICKER LOT	ASSET ID CONTRACTS	SECURITY TRD DATE	DESCRIPTION LOCAL - NOTIONAL	NOTIONAL COST	CLOSE EX. RATE FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS
(CONTINUED) USD - US DOLLAR							
					1.000000		28FEB00 TO 28FEB00
648	3	10MAY00	300,000.00	13.50	286,720.89	-448.86 S	.00 S -448.86 S
					1.000000		06MAR00 TO 13MAR00
326	8	11MAY00	800,000.00	57.60	766,683.51	1,125.91 S	.00 S 1,125.91 S
					1.000000		28FEB00 TO 28FEB00
650	6	11MAY00	600,000.00	27.00	573,394.90	-2,632.10 S	.00 S -2,632.10 S
					1.000000		13MAR00 TO 13MAR00
421	1	15MAY00	100,000.00	28.80	96,296.88	705.58 S	.00 S 705.58 S
					1.000000		13MAR00 TO 13MAR00
429	3	15MAY00	300,000.00	.00	288,937.50	2,156.25 S	.00 S 2,156.25 S
					1.000000		13MAR00 TO 13MAR00
454	1	16MAY00	100,000.00	7.20	96,343.75	383.42 S	.00 S 383.42 S
					1.000000		13MAR00 TO 13MAR00
476	4	17MAY00	400,000.00	136.80	385,375.00	3,863.20 S	.00 S 3,863.20 S
					1.000000		16MAR00 TO 16MAR00
477	4	17MAY00	400,000.00	.00	386,468.75	5,031.25 S	.00 S 5,031.25 S
					1.000000		16MAR00 TO 17MAR00
478	3	17MAY00	300,000.00	.00	290,218.76	3,859.38 S	.00 S 3,859.38 S





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 JANUARY 1, 2000 TO DECEMBER 31, 2000

TICKER LOT	ASSET ID	SECURITY DESCRIPTION	CONTRACTS	TRD DATE	LOCAL - NOTIONAL	NOTIONAL COST	CLOSE EX. RATE	FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS	NET BASE FUTURE GN/LS
		STL DATE			BASE - PROCEEDS						
		(CONTINUED)	USD - US DOLLAR								
	** WB1M **						1.000000			17MAR00 TO 17MAR00	
479	4	17MAY00	4								
	400,000.00				.00	387,781.25		5,843.75 S	.00 S		5,843.75 S
	** WB1M **						1.000000			17MAR00 TO 17MAR00	
480	2	17MAY00	2								
	200,000.00				.00	194,046.87		3,046.87 S	.00 S		3,046.87 S
	** WB1M **						1.000000			17MAR00 TO 17MAR00	
481	2	17MAY00	2								
	200,000.00				.00	194,062.50		3,031.25 S	.00 S		3,031.25 S
	** WB1M **						1.000000			17MAR00 TO 24MAR00	
501	8	18MAY00	8								
	800,000.00				115.20	778,765.64		16,775.44 S	.00 S		16,775.44 S
	** WB1M **						1.000000			24MAR00 TO 30MAR00	
502	8	18MAY00	8								
	800,000.00				.00	776,046.88		14,546.88 S	.00 S		14,546.88 S
	** WB1P **						1.000000			28FEB00 TO 28FEB00	
664	7	18MAY00	7								
	700,000.00				31.50	668,851.33		2,288.58 S	.00 S		2,288.58 S
	** WB1Q **						1.000000			07MAR00 TO 07MAR00	
158	3	19MAY00	3								
	300,000.00				20.00	285,550.50		26.06 S	.00 S		26.06 S
	** WB1M **						1.000000			03APR00 TO 03APR00	
519	4	19MAY00	4								
	400,000.00				129.60	392,500.01		11,870.41 S	.00 S		11,870.41 S
	** WB1M **						1.000000			03APR00 TO 03APR00	
520	1	19MAY00	1								
	100,000.00				.00	98,234.38		3,093.75 S	.00 S		3,093.75 S



WILLIAM H. GATES FOUNDATION  
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TICKER LOT	ASSET ID CONTRACTS	SECURITY TRD DATE	DESCRIPTION LOCAL - NOTIONAL BASE - PROCEEDS	CLOSE NOTIONAL COST	EX. RATE FUTURE GN/LS FUTURE GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS
(CONTINUED)						
USD - US DOLLAR						
				1.000000		03APR00 TO 05APR00
** WB1M ** 521	4 400,000.00	19MAY00	.00	393,953.12	13,390.62 S	.00 S 13,390.62 S
				1.000000		05APR00 TO 05APR00
** WB1M ** 522	2 200,000.00	19MAY00	.00	198,562.51	8,093.76 S	.00 S 8,093.76 S
				1.000000		05APR00 TO 12APR00
** WB1M ** 523	3 300,000.00	19MAY00	.00	297,062.50	11,218.75 S	.00 S 11,218.75 S
				1.000000		13APR00 TO 13APR00
** WB1M ** 524	4 400,000.00	19MAY00	.00	392,437.50	11,187.50 S	.00 S 11,187.50 S
				1.000000		17APR00 TO 17APR00
** WB1M ** 540	1 100,000.00	22MAY00	21.60	97,937.50	2,384.65 S	.00 S 2,384.65 S
				1.000000		17APR00 TO 17APR00
** WB1M ** 541	2 200,000.00	22MAY00	.00	195,875.00	3,843.75 S	.00 S 3,843.75 S
				1.000000		17APR00 TO 17APR00
** WB1M ** 563	9 900,000.00	23MAY00	72.00	881,593.75	21,037.37 S	.00 S 21,037.37 S
				1.000000		17APR00 TO 17APR00
** WB1M ** 564	1 100,000.00	23MAY00	.00	97,968.75	2,312.50 S	.00 S 2,312.50 S
				1.000000		17APR00 TO 17APR00
** WB1M ** 597	13 1,300,000.00	24MAY00	1,072.80	1,274,140.63	27,708.45 S	.00 S 27,708.45 S



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TICKER LOT	ASSET ID CONTRACTS NOTIONAL PAR	SECURITY TRD DATE STL DATE	DESCRIPTION LOCAL - NOTIONAL BASE - PROCEEDS	NOTIONAL COST	CLOSE EX. RATE FUTURE GN/LS FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS
(CONTINUED)							
USD - US DOLLAR							
600	** WB1M ** 3 300,000.00	24MAY00			1.000000		17APR00 TO 17APR00
			.00	295,000.00	7,703.12 S	.00 S	7,703.12 S
601	** WB1M ** 2 200,000.00	24MAY00			1.000000		17APR00 TO 17APR00
			.00	196,718.75	5,218.75 S	.00 S	5,218.75 S
602	** WB1M ** 124 12,400,000.00	24MAY00			1.000000		17APR00 TO 10MAY00
			.00	11,943,703.14	78,453.14 S	.00 S	78,453.14 S
603	** WB1M ** 4 400,000.00	24MAY00			1.000000		10MAY00 TO 10MAY00
			.00	383,000.00	375.00 S	.00 S	375.00 S
634	** WB1M ** 157 15,700,000.00	25MAY00	1,130.40	15,039,375.00	588.35 S	.00 S	10MAY00 TO 10MAY00
							588.35 S
694	** WB1P ** 5 500,000.00	25MAY00	45.00	492,594.71	15,049.71 S	.00 S	28FEB00 TO 05APR00
							15,049.71 S
673	** WB1M ** 1 100,000.00	26MAY00	.00	95,875.00	-796.88 S	.00 S	10MAY00 TO 10MAY00
							-796.88 S
674	** WB1M ** 98 9,800,000.00	26MAY00	712.80	9,375,031.26	-94,931.54 S	.00 S	10MAY00 TO 16MAY00
							-94,931.54 S
561	** WB1E ** 71 7,100,000.00	05JUN00	639.00	6,998,937.50	33,642.25 S	.00 S	11APR00 TO 18APR00
							33,642.25 S



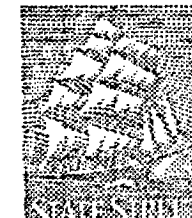
WILLIAM H. GATES FOUNDATION  
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 SUMMARY REALIZED GAIN/LOSS REPORT  
 JANUARY 1, 2000 TO DECEMBER 31, 2000

TICKER	ASSET ID	SECURITY DESCRIPTION	CLOSE	EX. RATE	TRD DTS OF ORIG	TRDS
LOT	CONTRACTS	TRD DATE	LOCAL - NOTIONAL	FUTURE GN/LS	NET BASE	FUTURE GN/LS
	NOTIONAL PAR	STL DATE	BASE - PROCEEDS	FUTURE GN/LS	BASE CURR GN/LS	NET BASE FUTURE GN/LS
(CONTINUED)						
USD - US DOLLAR						
				1.000000		05APR00 TO 06APR00
** WB1P **						
772	12	19JUN00				
	1,200,000.00		.00	1,181,367.88	-3,632.12 S	.00 S -3,632.12 S
					1.000000	06APR00 TO 06APR00
** WB1P **						
773	4	19JUN00				
	400,000.00		.00	393,482.00	-1,455.50 S	.00 S -1,455.50 S
92399Z967 TOTAL						
			10,323.10	153,449,598.20	-889,403.58 S	.00 -889,403.58 S
			.00	.00	.00	.00 .00
TY	92399Z975	U S TREAS NOTES 10YRSEP00			1.000000	24MAY00 TO 24MAY00
** WB1M **						
716	1	30MAY00				
	100,000.00		7.20	95,523.44	-702.51 S	.00 S -702.51 S
					1.000000	24MAY00 TO 24MAY00
** WB1M **						
746	17	31MAY00				
	1,700,000.00		249.30	1,623,632.80	-22,429.00 S	.00 S -22,429.00 S
					1.000000	24MAY00 TO 24MAY00
** WB1M **						
747	17	31MAY00				
	1,700,000.00		.00	1,623,632.81	-22,445.32 S	.00 S -22,445.32 S
					1.000000	24MAY00 TO 24MAY00
** WB1M **						
776	4	01JUN00				
	400,000.00		122.40	382,031.25	-8,028.65 S	.00 S -8,028.65 S
					1.000000	24MAY00 TO 24MAY00
** WB1M **						
777	2	01JUN00				
	200,000.00		.00	191,015.62	-3,984.38 S	.00 S -3,984.38 S
					1.000000	24MAY00 TO 24MAY00
** WB1M **						
778	4	01JUN00				
	400,000.00		.00	382,031.25	-8,031.25 S	.00 S -8,031.25 S



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 JANUARY 1, 2000 TO DECEMBER 31, 2000

TICKER LOT	ASSET ID CONTRACTS NOTIONAL PAR	SECURITY TRD DATE STL DATE	DESCRIPTION LOCAL - NOTIONAL BASE - PROCEEDS	NOTIONAL COST	CLOSE EX. RATE FUTURE GN/LS FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS
(CONTINUED)		USD - US DOLLAR					
					1.000000		24MAY00 TO 24MAY00
** WB1M ** 779	7 700,000.00	01JUN00		.00 668,554.68	-14,273.45 S	.00 S	-14,273.45 S
					1.000000		24MAY00 TO 24MAY00
** WB1M ** 030	2 200,000.00	02JUN00	72.00	191,015.62	-4,493.88 S	.00 S	-4,493.88 S
					1.000000		24MAY00 TO 24MAY00
** WB1M ** 031	2 200,000.00	02JUN00	.00	191,015.62	-4,484.38 S	.00 S	-4,484.38 S
					1.000000		24MAY00 TO 24MAY00
** WB1M ** 032	1 100,000.00	02JUN00	.00	95,507.81	-2,320.32 S	.00 S	-2,320.32 S
					1.000000		24MAY00 TO 24MAY00
** WB1M ** 033	2 200,000.00	02JUN00	.00	191,015.63	-4,703.12 S	.00 S	-4,703.12 S
					1.000000		24MAY00 TO 24MAY00
** WB1M ** 034	2 200,000.00	02JUN00	.00	191,015.62	-4,734.38 S	.00 S	-4,734.38 S
					1.000000		24MAY00 TO 24MAY00
** WB1M ** 035	1 100,000.00	02JUN00	.00	95,507.81	-2,398.44 S	.00 S	-2,398.44 S
					1.000000		24MAY00 TO 24MAY00
** WB1M ** 102	2 200,000.00	05JUN00	14.40	191,015.63	-4,373.77 S	.00 S	-4,373.77 S
					1.000000		24MAY00 TO 24MAY00
** WB1M ** 161	4 400,000.00	06JUN00	34.20	382,031.25	-8,752.95 S	.00 S	-8,752.95 S



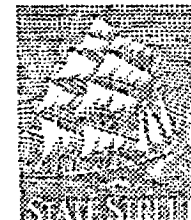
WILLIAM H. GATES FOUNDATION  
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 JANUARY 1, 2000 TO DECEMBER 31, 2000

TICKER LOT	ASSET ID CONTRACTS NOTIONAL PAR	SECURITY TRD DATE STL DATE	DESCRIPTION LOCAL - BASE	- NOTIONAL - PROCEEDS	CLOSE EX. RATE NOTIONAL COST	FUTURE GN/LS FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS
(CONTINUED)					USD - US DOLLAR			
					1.000000			24MAY00 TO 24MAY00
277	** WB1M ** 3 300,000.00	08JUN00		93.60	286,523.44	-5,929.54 S	.00 S	-5,929.54 S
					1.000000			24MAY00 TO 24MAY00
278	** WB1M ** 3 300,000.00	08JUN00		.00	286,546.88	-5,859.37 S	.00 S	-5,859.37 S
					1.000000			24MAY00 TO 24MAY00
279	** WB1M ** 2 200,000.00	08JUN00		.00	191,031.25	-3,937.50 S	.00 S	-3,937.50 S
					1.000000			24MAY00 TO 24MAY00
280	** WB1M ** 5 500,000.00	08JUN00		.00	477,578.12	-9,921.88 S	.00 S	-9,921.88 S
					1.000000			24MAY00 TO 24MAY00
501	** WB1M ** 2 200,000.00	13JUN00		.00	191,031.25	-5,281.25 S	.00 S	-5,281.25 S
					1.000000			24MAY00 TO 24MAY00
502	** WB1M ** 10 1,000,000.00	13JUN00		.00	955,156.25	-26,718.75 S	.00 S	-26,718.75 S
					1.000000			24MAY00 TO 24MAY00
503	** WB1M ** 1 100,000.00	13JUN00		.00	95,515.63	-2,687.50 S	.00 S	-2,687.50 S
					1.000000			24MAY00 TO 24MAY00
504	** WB1M ** 8 800,000.00	13JUN00		.00	764,125.00	-21,625.00 S	.00 S	-21,625.00 S
					1.000000			24MAY00 TO 24MAY00
505	** WB1M ** 1 100,000.00	13JUN00		158.40	95,515.62	-2,517.78 S	.00 S	-2,517.78 S



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TICKER LOT	ASSET ID CONTRACTS NOTIONAL PAR	SECURITY TRD DATE STL DATE	DESCRIPTION LOCAL - NOTIONAL BASE - PROCEEDS	CLOSE NOTIONAL COST	EX. RATE FUTURE GN/LS FUTURE GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS
				USD - US DOLLAR		
					1.000000	24MAY00 TO 24MAY00
** WB1M ** 552	3 300,000.00	14JUN00	43.20	286,546.88	-6,840.07 S	.00 S -6,840.07 S
					1.000000	24MAY00 TO 24MAY00
** WB1M ** 553	3 300,000.00	14JUN00	.00	286,546.87	-6,984.38 S	.00 S -6,984.38 S
					1.000000	24MAY00 TO 24MAY00
** WB1M ** 602	2 200,000.00	16JUN00	.00	191,031.25	-6,250.00 S	.00 S -6,250.00 S
					1.000000	24MAY00 TO 24MAY00
** WB1M ** 626	1 100,000.00	19JUN00	.00	95,515.63	-3,093.75 S	.00 S -3,093.75 S
					1.000000	24MAY00 TO 24MAY00
** WB1M ** 642	1 100,000.00	20JUN00	.00	95,515.62	-2,906.26 S	.00 S -2,906.26 S
					1.000000	24MAY00 TO 24MAY00
** WB1M ** 643	8 800,000.00	20JUN00	.00	764,125.00	-23,375.00 S	.00 S -23,375.00 S
					1.000000	24MAY00 TO 25MAY00
** WB1M ** 644	8 800,000.00	20JUN00	.00	764,593.76	-23,031.24 S	.00 S -23,031.24 S
					1.000000	25MAY00 TO 25MAY00
** WB1M ** 645	2 200,000.00	20JUN00	.00	191,218.75	-5,750.00 S	.00 S -5,750.00 S
					1.000000	25MAY00 TO 25MAY00
** WB1M ** 666	1 100,000.00	21JUN00	21.60	95,609.37	-2,427.86 S	.00 S -2,427.86 S



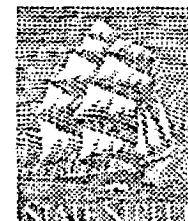
TICKER LOT	ASSET ID CONTRACTS	SECURITY TRD DATE	DESCRIPTION LOCAL - NOTIONAL	NOTIONAL COST	CLOSE EX. RATE FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS
(CONTINUED)				USD - US DOLLAR			
					1.000000		25MAY00 TO 25MAY00
667	** WB1M ** 2 200,000.00	21JUN00		.00 191,218.75	-5,218.75 S	.00 S	-5,218.75 S
					1.000000		25MAY00 TO 25MAY00
687	** WB1M ** 6 600,000.00	22JUN00		.00 573,656.25	-12,281.25 S	.00 S	-12,281.25 S
					1.000000		25MAY00 TO 25MAY00
689	** WB1M ** 3 300,000.00	22JUN00		.00 286,828.13	-6,562.50 S	.00 S	-6,562.50 S
					1.000000		25MAY00 TO 25MAY00
690	** WB1M ** 2 200,000.00	22JUN00		.00 191,218.75	-4,500.00 S	.00 S	-4,500.00 S
					1.000000		25MAY00 TO 25MAY00
691	** WB1M ** 2 200,000.00	22JUN00		.00 191,218.75	-4,593.75 S	.00 S	-4,593.75 S
					1.000000		25MAY00 TO 25MAY00
692	** WB1M ** 4 400,000.00	22JUN00		.00 382,437.50	-9,250.00 S	.00 S	-9,250.00 S
					1.000000		25MAY00 TO 25MAY00
693	** WB1M ** 4 400,000.00	22JUN00		.00 382,437.50	-9,312.50 S	.00 S	-9,312.50 S
					1.000000		25MAY00 TO 25MAY00
694	** WB1M ** 5 500,000.00	22JUN00		.00 478,046.87	-11,796.88 S	.00 S	-11,796.88 S
					1.000000		05JUN00 TO 22JUN00
648	** WB10 ** 19 1,900,000.00	23JUN00		95.00 1,857,386.93	2,119.96 S	.00 S	2,119.96 S





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TICKER LOT	ASSET ID CONTRACTS	SECURITY TRD DATE	DESCRIPTION LOCAL - NOTIONAL	NOTIONAL COST	CLOSE EX. RATE FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS
(CONTINUED) USD - US DOLLAR							
706	** WB1M ** 200,000.00	2 23JUN00	129.60	191,218.75	1.000000 -3,598.35 S	.00 S	25MAY00 TO 25MAY00 -3,598.35 S
707	** WB1M ** 300,000.00	3 23JUN00	.00	286,828.13	1.000000 -5,859.37 S	.00 S	25MAY00 TO 25MAY00 -5,859.37 S
737	** WB1M ** 300,000.00	3 27JUN00	43.20	286,828.12	1.000000 -6,699.46 S	.00 S	25MAY00 TO 25MAY00 -6,699.46 S
738	** WB1M ** 100,000.00	1 27JUN00	.00	95,609.38	1.000000 -2,375.00 S	.00 S	25MAY00 TO 25MAY00 -2,375.00 S
775	** WB1P ** 2,500,000.00	25 27JUN00	.00	2,389,637.61	1.000000 -58,799.89 S	.00 S	10MAY00 TO 30MAY00 -58,799.89 S
773	** WB1M ** 300,000.00	3 28JUN00	.00	286,828.12	1.000000 -6,609.38 S	.00 S	25MAY00 TO 25MAY00 -6,609.38 S
774	** WB1M ** 400,000.00	4 28JUN00	.00	382,437.50	1.000000 -8,875.00 S	.00 S	25MAY00 TO 25MAY00 -8,875.00 S
797	** WB1M ** 100,000.00	1 29JUN00	7.20	95,609.38	1.000000 -2,913.45 S	.00 S	25MAY00 TO 25MAY00 -2,913.45 S
159	** WB1M ** 300,000.00	3 06JUL00	21.60	286,828.12	1.000000 -9,255.98 S	.00 S	25MAY00 TO 25MAY00 -9,255.98 S



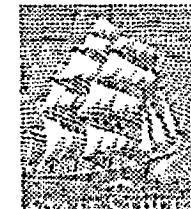
WILLIAM H. GATES FOUNDATION  
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TICKER LOT	ASSET ID CONTRACTS	SECURITY TRD DATE	DESCRIPTION LOCAL - NOTIONAL	NOTIONAL PAR	STL DATE	BASE - PROCEEDS	CLOSE EX. RATE	FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS	NET BASE FUTURE GN/LS	
							COST	FUTURE GN/LS				
(CONTINUED)							USD - US DOLLAR					
526	** WB1Q **	5	10JUL00				1.000000			06JUN00 TO 06JUN00		
	500,000.00			20.00		488,079.49		-5,057.70 S	.00 S		-5,057.70 S	
224	** WB1M **	1	12JUL00				1.000000			25MAY00 TO 25MAY00		
	100,000.00			7.20		95,609.38		-2,929.07 S	.00 S		-2,929.07 S	
769	** WB1O **	31	12JUL00				1.000000			22JUN00 TO 27JUN00		
	3,100,000.00			155.00		3,033,642.03		-19,528.75 S	.00 S		-19,528.75 S	
242	** WB1M **	1	13JUL00				1.000000			25MAY00 TO 25MAY00		
	100,000.00			.00		95,609.38		-3,203.12 S	.00 S		-3,203.12 S	
257	** WB1M **	3	14JUL00				1.000000			25MAY00 TO 25MAY00		
	300,000.00			21.60		286,828.12		-8,740.36 S	.00 S		-8,740.36 S	
377	** WB1H **	11	14JUL00				1.000000			10JUL00 TO 10JUL00		
	1,100,000.00			55.00		1,084,476.25		-1,141.25 S	.00 S		-1,141.25 S	
596	** WB1Q **	1	17JUL00				1.000000			06JUN00 TO 06JUN00		
	100,000.00			4.00		97,615.90		-341.23 S	.00 S		-341.23 S	
597	** WB1Q **	2	17JUL00				1.000000			29JUN00 TO 29JUN00		
	200,000.00			8.00		196,698.97		1,065.97 S	.00 S		1,065.97 S	
284	** WB1M **	2	18JUL00				1.000000			25MAY00 TO 25MAY00		
	200,000.00			64.80		191,218.75		-4,721.05 S	.00 S		-4,721.05 S	



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TICKER LOT	ASSET ID CONTRACTS	SECURITY TRD DATE	DESCRIPTION LOCAL - NOTIONAL	NOTIONAL COST	CLOSE EX. RATE FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS	
	NOTIONAL PAR	STL DATE	BASE - PROCEEDS					
(CONTINUED)		USD - US DOLLAR						
					1.000000		25MAY00 TO 25MAY00	
** WB1M **								
285	5 500,000.00	18JUL00	.00	478,046.87	-11,875.01 S	.00 S	-11,875.01 S	
					1.000000		25MAY00 TO 25MAY00	
** WB1M **								
286	2 200,000.00	18JUL00	.00	191,218.75	-4,781.25 S	.00 S	-4,781.25 S	
					1.000000		25MAY00 TO 25MAY00	
** WB1M **								
331	4 400,000.00	19JUL00	79.20	382,437.50	-8,579.20 S	.00 S	-8,579.20 S	
					1.000000		25MAY00 TO 25MAY00	
** WB1M **								
332	4 400,000.00	19JUL00	.00	382,437.50	-8,562.50 S	.00 S	-8,562.50 S	
					1.000000		25MAY00 TO 25MAY00	
** WB1M **								
333	3 300,000.00	19JUL00	.00	286,828.13	-6,468.75 S	.00 S	-6,468.75 S	
					1.000000		25MAY00 TO 25MAY00	
** WB1M **								
365	1 100,000.00	20JUL00	7.20	95,609.37	-2,913.46 S	.00 S	-2,913.46 S	
					1.000000		25MAY00 TO 25MAY00	
** WB1M **								
388	1 100,000.00	21JUL00	7.20	95,609.38	-3,460.32 S	.00 S	-3,460.32 S	
					1.000000		25MAY00 TO 25MAY00	
** WB1M **								
410	1 100,000.00	25JUL00	7.20	95,609.37	-3,335.33 S	.00 S	-3,335.33 S	
					1.000000		25MAY00 TO 25MAY00	
** WB1M **								
421	2 200,000.00	26JUL00	28.80	191,218.75	-6,528.80 S	.00 S	-6,528.80 S	

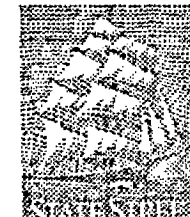


TICKER LOT	ASSET ID CONTRACTS	SECURITY TRD DATE	DESCRIPTION LOCAL - NOTIONAL	NOTIONAL COST	CLOSE EX. RATE FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS	
(CONTINUED)		USD - US DOLLAR						
					1.000000		25MAY00 TO 25MAY00	
422	** WB1M ** 2 200,000.00	26JUL00		.00	191,218.75	-6,406.25 S	.00 S -6,406.25 S	
					1.000000		25MAY00 TO 25MAY00	
438	** WB1M ** 1 100,000.00	28JUL00		7.20	95,609.38	-3,257.20 S	.00 S -3,257.20 S	
					1.000000		25MAY00 TO 25MAY00	
468	** WB1M ** 4 400,000.00	01AUG00		.00	382,437.50	-14,187.50 S	.00 S -14,187.50 S	
					1.000000		25MAY00 TO 25MAY00	
469	** WB1M ** 1 100,000.00	01AUG00		36.00	95,609.38	-3,457.87 S	.00 S -3,457.87 S	
					1.000000		25MAY00 TO 25MAY00	
497	** WB1M ** 1 100,000.00	02AUG00		7.20	95,609.37	-3,741.58 S	.00 S -3,741.58 S	
					1.000000		25MAY00 TO 25MAY00	
498	** WB1M ** 4 400,000.00	02AUG00		28.80	382,437.50	-14,216.30 S	.00 S -14,216.30 S	
					1.000000		25MAY00 TO 25MAY00	
513	** WB1M ** 16 1,600,000.00	03AUG00		115.20	1,529,750.00	-62,115.20 S	.00 S -62,115.20 S	
					1.000000		25MAY00 TO 25MAY00	
544	** WB1M ** 1 100,000.00	04AUG00		7.20	95,609.37	-3,913.46 S	.00 S -3,913.46 S	
					1.000000		25MAY00 TO 25MAY00	
557	** WB1M ** 1 100,000.00	07AUG00		7.20	95,609.38	-3,991.57 S	.00 S -3,991.57 S	



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TICKER LOT	ASSET ID CONTRACTS	SECURITY TRD DATE	DESCRIPTION LOCAL - NOTIONAL	NOTIONAL COST	CLOSE EX. RATE FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS
	NOTIONAL PAR	STL DATE	BASE - PROCEEDS		FUTURE GN/LS		
		(CONTINUED)		USD - US DOLLAR			
					1.000000		25MAY00 TO 25MAY00
** WB1M **							
602	100,000.00	1 09AUG00	7.20	95,609.38	-4,038.45 S	.00 S	-4,038.45 S
					1.000000		25MAY00 TO 25MAY00
** WB1M **							
632	100,000.00	1 11AUG00	7.20	95,609.37	-4,304.08 S	.00 S	-4,304.08 S
					1.000000		25MAY00 TO 25MAY00
** WB1M **							
713	300,000.00	3 17AUG00	21.60	286,828.12	-11,740.36 S	.00 S	-11,740.36 S
					1.000000		14JUL00 TO 14JUL00
** WB1H **							
712	300,000.00	3 18AUG00	15.00	296,610.00	-2,186.25 S	.00 S	-2,186.25 S
					1.000000		09AUG00 TO 09AUG00
** WB1F **							
792	1,600,000.00	16 18AUG00	64.00	1,597,186.08	5,122.08 S	.00 S	5,122.08 S
					1.000000		09AUG00 TO 09AUG00
** WB1F **							
010	700,000.00	7 21AUG00	28.00	698,768.91	490.91 S	.00 S	490.91 S
					1.000000		25MAY00 TO 25MAY00
** WB1M **							
735	100,000.00	1 21AUG00	7.20	95,609.38	-4,007.20 S	.00 S	-4,007.20 S
					1.000000		25MAY00 TO 25MAY00
** WB1M **							
747	200,000.00	2 22AUG00	14.40	191,218.75	-8,108.15 S	.00 S	-8,108.15 S
					1.000000		09AUG00 TO 09AUG00
** WB1F **							
032	1,600,000.00	16 23AUG00	64.00	1,597,186.08	1,622.08 S	.00 S	1,622.08 S



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TICKER LOT	ASSET ID CONTRACTS NOTIONAL PAR	SECURITY TRD DATE STL DATE	DESCRIPTION LOCAL - NOTIONAL BASE - PROCEEDS	NOTIONAL COST	CLOSE EX. RATE FUTURE GN/LS FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS
(CONTINUED)				USD - US DOLLAR			
					1.000000		09AUG00 TO 09AUG00
049	** WB1F ** 18 1,800,000.00	24AUG00	72.00	1,796,834.34	-5,487.66 S	.00 S	-5,487.66 S
					1.000000		25MAY00 TO 25MAY00
794	** WB1M ** 1 100,000.00	24AUG00	7.20	95,609.38	-4,538.45 S	.00 S	-4,538.45 S
					1.000000		09AUG00 TO 09AUG00
052	** WB1F ** 15 1,500,000.00	25AUG00	60.00	1,497,361.95	-4,573.05 S	.00 S	-4,573.05 S
					1.000000		25MAY00 TO 25MAY00
032	** WB1M ** 11 1,100,000.00	28AUG00	1,612.80	1,051,703.12	-50,769.06 S	.00 S	-50,769.06 S
					1.000000		25MAY00 TO 26MAY00
033	** WB1M ** 37 3,700,000.00	28AUG00	.00	3,551,757.80	-151,710.95 S	.00 S	-151,710.95 S
					1.000000		26MAY00 TO 03JUL00
034	** WB1M ** 176 17,600,000.00	28AUG00	.00	17,122,639.11	-493,860.89 S	.00 S	-493,860.89 S
					1.000000		09AUG00 TO 09AUG00
055	** WB1F ** 13 1,300,000.00	28AUG00	52.00	1,297,713.69	-3,963.31 S	.00 S	-3,963.31 S
					1.000000		03JUL00 TO 25AUG00
058	** WB1M ** 150 15,000,000.00	29AUG00	1,080.00	14,940,656.28	-4,173.72 S	.00 S	-4,173.72 S
					1.000000		09AUG00 TO 09AUG00
061	** WB1F ** 8 800,000.00	29AUG00	32.00	798,593.04	61.04 S	.00 S	61.04 S



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TICKER LOT	ASSET ID CONTRACTS NOTIONAL PAR	SECURITY TRD DATE STL DATE	DESCRIPTION LOCAL - NOTIONAL BASE - PROCEEDS	CLOSE NOTIONAL COST	EX. RATE FUTURE GN/LS FUTURE GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS
(CONTINUED)				USD - US DOLLAR		
				1.000000		14JUL00 TO 14JUL00
** WB1H ** 776	8 800,000.00	29AUG00	40.00	790,960.00	-6,580.00 S	.00 S -6,580.00 S
				1.000000		29JUN00 TO 29JUN00
** WB1Q ** 085	6 600,000.00	31AUG00	24.00	590,096.91	-10,677.09 S	.00 S -10,677.09 S
				1.000000		29JUN00 TO 29JUN00
** WB1Q ** 091	3 300,000.00	01SEP00	12.00	295,048.46	-6,463.54 S	.00 S -6,463.54 S
92399Z975 TOTAL				5,007.50 .00	80,960,832.62 .00	-1,433,948.69 S .00
US	923995955	U S TREAS BONDS	FUTUJUN00	1.000000		14FEB00 TO 14FEB00
** WB1H ** 219	1 100,000.00	16FEB00	10.00	93,495.00	547.50 S	.00 S 547.50 S
				1.000000		14FEB00 TO 14FEB00
** WB1H ** 227	1 100,000.00	17FEB00	10.00	93,495.00	-515.00 S	.00 S -515.00 S
				1.000000		14FEB00 TO 14FEB00
** WB1H ** 251	2 200,000.00	22FEB00	.00	186,990.00	-3,924.07 S	.00 S -3,924.07 S
				1.000000		25FEB00 TO 25FEB00
** WB1M ** 261	2 200,000.00	28FEB00	115.20	190,093.75	416.05 S	.00 S 416.05 S
				1.000000		25FEB00 TO 25FEB00
** WB1M ** 262	3 300,000.00	28FEB00	.00	285,140.62	1,078.12 S	.00 S 1,078.12 S



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TICKER LOT	ASSET ID	SECURITY DESCRIPTION	TRD DATE	LOCAL - NOTIONAL	NOTIONAL COST	CLOSE EX. RATE	FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS	NET BASE FUTURE GN/LS
(CONTINUED)										
USD - US DOLLAR										
263	** WB1M **	7	28FEB00			1.000000			25FEB00 TO 25FEB00	
	700,000.00			.00	665,328.13		2,296.88 S	.00 S		2,296.88 S
264	** WB1M **	4	28FEB00			1.000000			25FEB00 TO 25FEB00	
	400,000.00			.00	380,187.50		1,187.50 S	.00 S		1,187.50 S
356	** WB1H **	3	03MAR00			1.000000			14FEB00 TO 03MAR00	
	300,000.00			.00	284,120.00		-1,442.50 S	.00 S		-1,442.50 S
357	** WB1H **	13	06MAR00			1.000000			03MAR00 TO 03MAR00	
	1,300,000.00			.00	1,239,062.50		3,720.34 S	.00 S		3,720.34 S
107	** WB1M **	3	23MAR00			1.000000			25FEB00 TO 25FEB00	
	300,000.00			21.60	285,140.62		-6,912.23 S	.00 S		-6,912.23 S
620	** WB1O **	23	24MAR00			1.000000			23MAR00 TO 23MAR00	
	2,300,000.00			115.00	2,233,760.00		6,957.50 S	.00 S		6,957.50 S
174	** WB1M **	1	27MAR00			1.000000			25FEB00 TO 25FEB00	
	100,000.00			115.20	95,046.88		-1,162.07 S	.00 S		-1,162.07 S
175	** WB1M **	1	27MAR00			1.000000			25FEB00 TO 25FEB00	
	100,000.00			.00	95,046.88		-1,015.62 S	.00 S		-1,015.62 S
176	** WB1M **	14	27MAR00			1.000000			25FEB00 TO 08MAR00	
	1,400,000.00			.00	1,328,265.62		-13,546.88 S	.00 S		-13,546.88 S





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TICKER LOT	ASSET ID CONTRACTS	SECURITY TRD DATE	DESCRIPTION LOCAL - NOTIONAL	CLOSE EX. RATE	EX. RATE	BASE CURR GN/LS	TRD DTS OF ORIG TRDS
NOTIONAL PAR	STL DATE	BASE - PROCEEDS	NOTIONAL COST	FUTURE GN/LS	FUTURE GN/LS	NET BASE FUTURE GN/LS	
(CONTINUED)				USD - US DOLLAR			
				1.000000			16MAR00 TO 16MAR00
** WB1M **	1	03APR00					
307	100,000.00		7.20	95,812.50	-1,819.70 S	.00 S	-1,819.70 S
				1.000000			29FEB00 TO 29FEB00
** WB1E **	15	05APR00					
535	1,500,000.00		150.00	1,414,804.68	-58,157.82 S	.00 S	-58,157.82 S
				1.000000			10APR00 TO 10APR00
** WB1A **	100	11APR00					
525	10,000,000.00		.00	9,893,750.00	6,250.00 S	.00 S	6,250.00 S
				1.000000			10APR00 TO 10APR00
** WB1A **	300	11APR00					
526	30,000,000.00		.00	29,681,250.00	9,375.00 S	.00 S	9,375.00 S
				1.000000			10APR00 TO 10APR00
** WB1A **	100	11APR00					
527	10,000,000.00		4,000.00	9,891,312.50	-6,437.50 S	.00 S	-6,437.50 S
				1.000000			16MAR00 TO 16MAR00
** WB1M **	1	12APR00					
455	100,000.00		.00	95,812.50	-1,875.00 S	.00 S	-1,875.00 S
				1.000000			16MAR00 TO 16MAR00
** WB1M **	1	13APR00					
465	100,000.00		.00	95,812.50	-1,812.50 S	.00 S	-1,812.50 S
				1.000000			16MAR00 TO 16MAR00
** WB1M **	1	13APR00					
466	100,000.00		.00	95,812.50	-1,843.75 S	.00 S	-1,843.75 S
				1.000000			16MAR00 TO 16MAR00
** WB1M **	1	13APR00					
467	100,000.00		.00	95,812.50	-1,875.00 S	.00 S	-1,875.00 S



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TICKER LOT	ASSET ID CONTRACTS NOTIONAL PAR	SECURITY TRD DATE STL DATE	DESCRIPTION LOCAL - NOTIONAL BASE - PROCEEDS	CLOSE NOTIONAL COST	EX. RATE FUTURE GN/LS FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS
(CONTINUED)				USD - US DOLLAR.			
				1.000000			16MAR00 TO 16MAR00
468	** WB1M ** 2 200,000.00	13APR00		.00	191,718.75	-3,718.75 S	.00 S -3,718.75 S
				1.000000			16MAR00 TO 16MAR00
469	** WB1M ** 1 100,000.00	13APR00		.00	95,875.00	-1,875.00 S	.00 S -1,875.00 S
				1.000000			16MAR00 TO 16MAR00
470	** WB1M ** 1 100,000.00	13APR00		.00	95,875.00	-1,906.25 S	.00 S -1,906.25 S
				1.000000			16MAR00 TO 16MAR00
471	** WB1M ** 2 200,000.00	13APR00		.00	191,750.00	-3,875.00 S	.00 S -3,875.00 S
				1.000000			16MAR00 TO 16MAR00
472	** WB1M ** 2 200,000.00	13APR00		.00	191,781.25	-3,906.25 S	.00 S -3,906.25 S
				1.000000			16MAR00 TO 16MAR00
473	** WB1M ** 2 200,000.00	13APR00		.00	191,812.50	-3,937.50 S	.00 S -3,937.50 S
				1.000000			17MAR00 TO 17MAR00
474	** WB1M ** 3 300,000.00	13APR00		.00	288,750.00	-5,250.00 S	.00 S -5,250.00 S
				1.000000			29FEB00 TO 29FEB00
776	** WB1E ** 30 3,000,000.00	18APR00		300.00	2,829,609.36	-71,315.64 S	.00 S -71,315.64 S
				1.000000			17MAR00 TO 17MAR00
625	** WB1M ** 3 300,000.00	19APR00		21.60	288,656.25	-4,146.60 S	.00 S -4,146.60 S



WILLIAM H. GATES FOUNDATION  
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 SUMMARY REALIZED GAIN/LOSS REPORT  
 JANUARY 1, 2000 TO DECEMBER 31, 2000

TICKER LOT	ASSET ID CONTRACTS	SECURITY TRD DATE	DESCRIPTION LOCAL - NOTIONAL	NOTIONAL COST	CLOSE EX. RATE FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS	NET BASE FUTURE GN/LS
	NOTIONAL PAR	STL DATE	BASE - PROCEEDS		FUTURE GN/LS			
(CONTINUED)		USD - US DOLLAR						
** WB1M **					1.000000		17MAR00 TO 17MAR00	
643	100,000.00	1 20APR00	7.20	96,156.25	-2,100.95 S	.00 S		-2,100.95 S
** WB1M **					1.000000		17MAR00 TO 17MAR00	
736	100,000.00	1 27APR00	230.40	96,156.25	-261.65 S	.00 S		-261.65 S
** WB1M **					1.000000		17MAR00 TO 05APR00	
737	800,000.00	8 27APR00	.00	776,218.75	2,468.75 S	.00 S		2,468.75 S
** WB1M **					1.000000		05APR00 TO 10APR00	
738	400,000.00	4 27APR00	.00	396,156.25	10,531.25 S	.00 S		10,531.25 S
** WB1M **					1.000000		10APR00 TO 14APR00	
739	300,000.00	3 27APR00	.00	295,625.00	6,687.50 S	.00 S		6,687.50 S
** WB1M **					1.000000		14APR00 TO 14APR00	
740	300,000.00	3 27APR00	.00	293,500.00	4,656.25 S	.00 S		4,656.25 S
** WB1M **					1.000000		14APR00 TO 14APR00	
741	100,000.00	1 27APR00	.00	97,750.00	1,531.25 S	.00 S		1,531.25 S
** WB1M **					1.000000		14APR00 TO 14APR00	
742	100,000.00	1 27APR00	.00	97,750.00	1,593.75 S	.00 S		1,593.75 S
** WB1M **					1.000000		14APR00 TO 14APR00	
743	900,000.00	9 27APR00	.00	880,281.25	9,250.00 S	.00 S		9,250.00 S



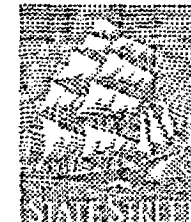
WILLIAM H. GATES FOUNDATION  
 -- COMPOSITE --  
 SUMMARY REALIZED GAIN/LOSS REPORT  
 JANUARY 1, 2000 TO DECEMBER 31, 2000

TICKER	ASSET ID	SECURITY DESCRIPTION	LOCAL	NOTIONAL	CLOSE EX. RATE	FUTURE GN/LS	TRD DTS OF ORIG TRDS	
LOT	CONTRACTS	TRD DATE	BASE	- PROCEEDS	NOTIONAL COST	FUTURE GN/LS	NET BASE FUTURE GN/LS	
	NOTIONAL PAR	STL DATE				BASE CURR GN/LS		
(CONTINUED)		USD - US DOLLAR						
					1.000000		14APR00 TO 19APR00	
** WB1M **	2	27APR00						
744	200,000.00		.00		195,218.75	2,718.75 S	.00 S 2,718.75 S	
					1.000000		25APR00 TO 25APR00	
** WB1M **	1	01MAY00						
017	100,000.00		7.20		97,156.25	805.30 S	.00 S 805.30 S	
					1.000000		25APR00 TO 26APR00	
** WB1M **	2	03MAY00						
105	200,000.00		43.20		194,500.00	3,706.80 S	.00 S 3,706.80 S	
					1.000000		26APR00 TO 26APR00	
** WB1M **	1	04MAY00						
161	100,000.00		7.20		96,843.75	2,649.05 S	.00 S 2,649.05 S	
					1.000000		30MAR00 TO 04APR00	
** WB1F **	51	09MAY00						
477	5,100,000.00		204.00		4,980,046.00	214,529.50 S	.00 S 214,529.50 S	
					1.000000		04APR00 TO 04APR00	
** WB1F **	1	19MAY00						
494	100,000.00		4.00		98,183.50	5,023.25 S	.00 S 5,023.25 S	
					1.000000		26APR00 TO 26APR00	
** WB1M **	1	22MAY00						
544	100,000.00		7.20		96,843.75	2,555.30 S	.00 S 2,555.30 S	
					1.000000		26APR00 TO 26APR00	
** WB1M **	1	24MAY00						
611	100,000.00		7.20		96,843.75	2,992.80 S	.00 S 2,992.80 S	
					1.000000		27APR00 TO 23MAY00	
** WB1M **	26	26MAY00						
679	2,600,000.00		187.20		2,468,250.00	-10,062.20 S	.00 S -10,062.20 S	



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 JANUARY 1, 2000 TO DECEMBER 31, 2000

TICKER LOT	ASSET ID	SECURITY DESCRIPTION	TRD DATE	LOCAL - NOTIONAL	NOTIONAL COST	CLOSE EX. RATE	FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS	NET BASE FUTURE GN/LS
	CONTRACTS		STL DATE	BASE - PROCEEDS			FUTURE GN/LS			
(CONTINUED)										
USD - US DOLLAR										
						1.000000			04APR00 TO 04APR00	
** WB1F **	1		01JUN00							
517	100,000.00			4.00	98,183.50		1,554.50 S	.00 S		1,554.50 S
923995955 TOTAL										
				5,574.60	74,632,843.29		90,387.46 S	.00		90,387.46 S
				.00	.00		.00	.00		.00
US	923996946	U S TREAS BONDS FUTUSEP00				1.000000			19MAY00 TO 19MAY00	
** WB1F **	1		24MAY00							
502	100,000.00			4.00	93,015.54		-550.96 S	.00 S		-550.96 S
** WB1M **						1.000000			26MAY00 TO 26MAY00	
718	11	30MAY00		79.20	1,047,664.06		5,334.86 S	.00 S		5,334.86 S
** WB1M **						1.000000			26MAY00 TO 26MAY00	
719	13	30MAY00		93.60	1,238,148.43		6,711.08 S	.00 S		6,711.08 S
** WB1M **						1.000000			26MAY00 TO 26MAY00	
185	2	07JUN00		14.40	190,484.37		-3,655.03 S	.00 S		-3,655.03 S
** WB1M **						1.000000			16JUN00 TO 16JUN00	
736	2	26JUN00		93.60	195,548.10		3,329.50 S	.00 S		3,329.50 S
** WB1Q **						1.000000			27JUN00 TO 27JUN00	
518	4	07JUL00		16.00	386,959.00		-4,644.15 S	.00 S		-4,644.15 S
** WB1M **						1.000000			03JUL00 TO 05JUL00	
335	5	19JUL00		36.00	488,718.75		4,620.25 S	.00 S		4,620.25 S



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TICKER LOT	ASSET ID CONTRACTS NOTIONAL PAR	SECURITY TRD DATE STL DATE	DESCRIPTION LOCAL - NOTIONAL BASE - PROCEEDS	NOTIONAL COST	CLOSE EX. RATE FUTURE GN/LS FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS
(CONTINUED)				USD - US DOLLAR -			
					1.000000		05JUL00 TO 05JUL00
** WB1M ** 428	1 100,000.00	27JUL00		7.20 97,781.25	-1,288.45 S	.00 S	-1,288.45 S
					1.000000		05JUL00 TO 31JUL00
** WB1M ** 515	4 400,000.00	03AUG00		28.80 392,468.75	-5,185.05 S	.00 S	-5,185.05 S
					1.000000		01JUN00 TO 04AUG00
** WB1F ** 628	81 8,100,000.00	09AUG00		324.00 7,990,464.26	-92,140.99 S	.00 S	-92,140.99 S
					1.000000		14AUG00 TO 14AUG00
** WB1H ** 672	14 1,400,000.00	15AUG00		70.00 1,399,492.50	5,110.00 S	.00 S	5,110.00 S
					1.000000		04AUG00 TO 04AUG00
** WB1M ** 715	1 100,000.00	17AUG00		7.20 99,312.50	-413.45 S	.00 S	-413.45 S
					1.000000		04AUG00 TO 04AUG00
** WB1M ** 750	1 100,000.00	22AUG00		.00 99,343.75	-500.00 S	.00 S	-500.00 S
					1.000000		08AUG00 TO 23AUG00
** WB1M ** 041	2 200,000.00	28AUG00		14.40 199,750.00	173.10 S	.00 S	173.10 S
					1.000000		27JUN00 TO 27JUN00
** WB1Q ** 079	1 100,000.00	30AUG00		4.00 96,672.97	-2,831.03 S	.00 S	-2,831.03 S



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 JANUARY 1, 2000 TO DECEMBER 31, 2000

TICKER LOT	ASSET ID CONTRACTS	SECURITY TRD DATE	DESCRIPTION LOCAL - NOTIONAL	NOTIONAL COST	CLOSE EX. RATE FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS	
	NOTIONAL PAR	STL DATE	BASE - PROCEEDS		FUTURE GN/LS			
(CONTINUED)		USD - US DOLLAR						
923996946 TOTAL								
			792.40	14,015,824.23	-85,930.32 S	.00	-85,930.32 S	
			.00	.00	.00	.00	.00	
TU	92499Y910	U S TREAS NOTES 2YR DEC00			1.000000		28AUG00 TO 28AUG00	
084	** WB1M **	8 30AUG00	57.60	1,593,124.99	942.40 S	.00 S	942.40 S	
	1,600,000.00				1.000000		28AUG00 TO 28AUG00	
111	** WB1M **	1 31AUG00	7.20	199,140.62	-335.33 S	.00 S	-335.33 S	
	200,000.00				1.000000		28AUG00 TO 28AUG00	
149	** WB1M **	1 01SEP00	7.20	199,140.62	-569.70 S	.00 S	-569.70 S	
	200,000.00				1.000000		28AUG00 TO 28AUG00	
274	** WB1M **	1 08SEP00	7.20	199,140.62	-585.33 S	.00 S	-585.33 S	
	200,000.00				1.000000		28AUG00 TO 28AUG00	
368	** WB1M **	1 11SEP00	7.20	199,140.62	-491.58 S	.00 S	-491.58 S	
	200,000.00				1.000000		28AUG00 TO 28AUG00	
426	** WB1M **	1 12SEP00	7.20	199,140.62	-522.83 S	.00 S	-522.83 S	
	200,000.00				1.000000		28AUG00 TO 28AUG00	
504	** WB1M **	1 14SEP00	7.20	199,140.62	-679.08 S	.00 S	-679.08 S	
	200,000.00				1.000000		28AUG00 TO 28AUG00	
629	** WB1M **	2 20SEP00	14.40	398,281.25	-1,670.65 S	.00 S	-1,670.65 S	
	400,000.00							



TICKER LOT	ASSET ID CONTRACTS NOTIONAL PAR	SECURITY TRD DATE STL DATE	DESCRIPTION LOCAL - BASE	- NOTIONAL - PROCEEDS	CLOSE NOTIONAL COST	EX. RATE FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS
(CONTINUED)		USD - US DOLLAR						
					1.000000			28AUG00 TO 28AUG00
** WB1M **	721 1 25SEP00	200,000.00	7.20	199,140.62	-757.20 S	.00 S	-757.20 S	
					1.000000			28AUG00 TO 28AUG00
** WB1M **	774 2 27SEP00	400,000.00	14.40	398,281.25	-1,670.65 S	.00 S	-1,670.65 S	
					1.000000			28AUG00 TO 28AUG00
** WB1M **	022 1 02OCT00	200,000.00	.00	199,140.62	-890.63 S	.00 S	-890.63 S	
					1.000000			28AUG00 TO 28AUG00
** WB1M **	023 3 02OCT00	600,000.00	.00	597,421.87	-2,765.63 S	.00 S	-2,765.63 S	
					1.000000			28AUG00 TO 28AUG00
** WB1M **	127 1 06OCT00	200,000.00	7.20	199,140.62	-788.45 S	.00 S	-788.45 S	
					1.000000			28AUG00 TO 28AUG00
** WB1M **	162 1 10OCT00	200,000.00	7.20	199,140.62	-847.83 S	.00 S	-847.83 S	
					1.000000			28AUG00 TO 28AUG00
** WB1M **	179 1 11OCT00	200,000.00	7.20	199,140.63	-1,085.32 S	.00 S	-1,085.32 S	
					1.000000			28AUG00 TO 28AUG00
** WB1M **	198 3 12OCT00	600,000.00	21.60	597,421.87	-3,959.10 S	.00 S	-3,959.10 S	
					1.000000			28AUG00 TO 28AUG00
** WB1M **	278 2 18OCT00	400,000.00	14.20	398,281.25	-3,076.70 S	.00 S	-3,076.70 S	





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TICKER LOT	ASSET ID CONTRACTS	SECURITY TRD DATE	DESCRIPTION LOCAL - NOTIONAL BASE - PROCEEDS	CLOSE NOTIONAL COST	EX. RATE FUTURE GN/LS FUTURE GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS
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(CONTINUED)

USD - US DOLLAR

					1.000000	28AUG00 TO 28AUG00
** WB1M **						
312	1	19OCT00				
	200,000.00		7.20	199,140.62	-1,413.46 S	.00 S -1,413.46 S
					1.000000	28AUG00 TO 28AUG00
** WB1M **						
345	1	23OCT00				
	200,000.00		7.20	199,140.63	-1,397.82 S	.00 S -1,397.82 S
					1.000000	28AUG00 TO 28AUG00
** WB1M **						
368	3	24OCT00				
	600,000.00		21.60	597,421.88	-3,865.35 S	.00 S -3,865.35 S
					1.000000	28AUG00 TO 28AUG00
** WB1M **						
489	3	31OCT00				
	600,000.00		21.60	597,421.87	-2,880.98 S	.00 S -2,880.98 S
					1.000000	28AUG00 TO 28AUG00
** WB1M **						
662	2	08NOV00				
	400,000.00		14.40	398,281.25	-1,576.90 S	.00 S -1,576.90 S
					1.000000	28AUG00 TO 28AUG00
** WB1M **						
688	2	09NOV00				
	400,000.00		14.40	398,281.25	-2,045.65 S	.00 S -2,045.65 S
					1.000000	28AUG00 TO 28AUG00
** WB1M **						
704	1	10NOV00				
	200,000.00		7.20	199,140.62	-1,022.83 S	.00 S -1,022.83 S
					1.000000	28AUG00 TO 28AUG00
** WB1M **						
733	1	14NOV00				
	200,000.00		7.20	199,140.63	-1,085.32 S	.00 S -1,085.32 S
					1.000000	28AUG00 TO 28AUG00
** WB1M **						
752	1	15NOV00				
	200,000.00		7.20	199,140.63	-1,147.82 S	.00 S -1,147.82 S



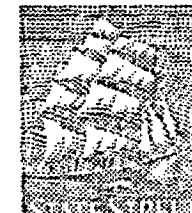
WILLIAM H. GATES FOUNDATION  
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 SUMMARY REALIZED GAIN/LOSS REPORT  
 JANUARY 1, 2000 TO DECEMBER 31, 2000

TICKER	ASSET ID	SECURITY DESCRIPTION	TRD DATE	LOCAL	- NOTIONAL	CLOSE EX. RATE	FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS
LOT	CONTRACTS	TRD DATE	LOCAL	- NOTIONAL	NOTIONAL	FUTURE GN/LS	FUTURE GN/LS	NET BASE FUTURE GN/LS	
	NOTIONAL PAR	STL DATE	BASE	- PROCEEDS	COST				
(CONTINUED)									
USD - US DOLLAR									
						1.000000			28AUG00 TO 28AUG00
** WB1M **									
765	1	16NOV00							
	200,000.00		7.20		199,140.62	-1,163.46 S	.00 S	-1,163.46 S	
						1.000000			23AUG00 TO 28AUG00
** WB1F **									
687	97	21NOV00							
	19,400,000.00		388.00		19,320,221.52	-116,541.48 S	.00 S	-116,541.48 S	
						1.000000			28AUG00 TO 28SEP00
** WB1F **									
693	67	22NOV00							
	13,400,000.00		268.00		13,391,747.76	-42,020.24 S	.00 S	-42,020.24 S	
						1.000000			28AUG00 TO 28AUG00
** WB1M **									
067	1	27NOV00							
	200,000.00		7.20		199,140.62	-1,288.45 S	.00 S	-1,288.45 S	
						1.000000			28AUG00 TO 15NOV00
** WB1M **									
129	52	29NOV00							
	10,400,000.00		374.40		10,381,596.87	-57,777.53 S	.00 S	-57,777.53 S	
92499Y910 TOTAL									
			1,347.00		52,652,316.08	-254,980.90 S	.00	-254,980.90 S	
			.00		.00	.00	.00	.00	
US	93199F946	U S TREAS BONDS FUTUDEC00							30AUG00 TO 30AUG00
** WB1M **									
370	1	11SEP00							
	100,000.00		7.20		99,750.00	-132.20 S	.00 S	-132.20 S	
						1.000000			30AUG00 TO 30AUG00
** WB1M **									
469	4	13SEP00							
	400,000.00		28.80		399,000.00	-778.80 S	.00 S	-778.80 S	
						1.000000			31AUG00 TO 31AUG00
** WB1M **									
506	1	14SEP00							
	100,000.00		7.20		100,437.50	1,336.55 S	.00 S	1,336.55 S	



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TICKER LOT	ASSET ID CONTRACTS	SECURITY TRD DATE	DESCRIPTION LOCAL - NOTIONAL	NOTIONAL COST	CLOSE EX. RATE FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS
	NOTIONAL PAR	STL DATE	BASE - PROCEEDS				
(CONTINUED)				USD - US DOLLAR			
					1.000000		01SEP00 TO 01SEP00
** WB1M **							
572	1	18SEP00					
	100,000.00		7.20	100,468.75	2,524.05 S	.00 S	2,524.05 S
					1.000000		05SEP00 TO 05SEP00
** WB1M **							
595	1	19SEP00					
	100,000.00		7.20	100,593.75	2,524.05 S	.00 S	2,524.05 S
					1.000000		05SEP00 TO 05SEP00
** WB1M **							
662	1	21SEP00					
	100,000.00		.00	100,593.75	2,718.75 S	.00 S	2,718.75 S
					1.000000		05SEP00 TO 05SEP00
** WB1M **							
015	1	02OCT00					
	100,000.00		.00	100,593.75	2,406.25 S	.00 S	2,406.25 S
					1.000000		30AUG00 TO 06OCT00
** WB1Q **							
433	3	06OCT00					
	300,000.00		12.00	296,225.75	1,182.50 S	.00 S	1,182.50 S
					1.000000		06OCT00 TO 06OCT00
** WB1Q **							
434	4	06OCT00					
	400,000.00		16.00	393,396.99	-682.02 S	.00 S	-682.02 S
					1.000000		06OCT00 TO 06OCT00
** WB1Q **							
469	1	11OCT00					
	100,000.00		4.00	98,349.25	-901.05 S	.00 S	-901.05 S
					1.000000		20SEP00 TO 20SEP00
** WB1M **							
246	1	16OCT00					
	100,000.00		7.20	97,875.00	-1,444.70 S	.00 S	-1,444.70 S
					1.000000		22SEP00 TO 22SEP00
** WB1M **							
280	1	18OCT00					
	100,000.00		7.20	98,031.25	-2,100.95 S	.00 S	-2,100.95 S



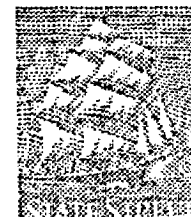
WILLIAM H. GATES FOUNDATION  
 -- COMPOSITE --  
 SUMMARY REALIZED GAIN/LOSS REPORT  
 JANUARY 1, 2000 TO DECEMBER 31, 2000

TICKER	ASSET ID	SECURITY DESCRIPTION	CONTRACTS	TRD DATE	LOCAL - NOTIONAL	NOTIONAL	CLOSE EX. RATE	FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS	NET BASE FUTURE GN/LS
LOT	NOTIONAL PAR	STL DATE	TRD DATE	BASE - PROCEEDS	COST	FUTURE GN/LS					
(CONTINUED) USD - US DOLLAR											
							1.000000			17OCT00 TO 17OCT00	
** WB1M **											
314	100,000.00	1	19OCT00	7.20	100,093.75	-382.20 S		.00 S	-382.20 S		
							1.000000			20OCT00 TO 20OCT00	
** WB1M **											
393	100,000.00	1	25OCT00	7.20	100,468.75	-100.95 S		.00 S	-100.95 S		
							1.000000			26OCT00 TO 27OCT00	
** WB1Q **											
618	800,000.00	8	31OCT00	32.00	805,579.86	2,297.86 S		.00 S	2,297.86 S		
							1.000000			27OCT00 TO 27OCT00	
** WB1Q **											
626	200,000.00	2	01NOV00	8.00	200,742.40	1,096.97 S		.00 S	1,096.97 S		
							1.000000			30OCT00 TO 30OCT00	
** WB1M **											
664	100,000.00	1	08NOV00	7.20	100,437.50	1,586.55 S		.00 S	1,586.55 S		
							1.000000			09NOV00 TO 09NOV00	
** WB1Q **											
027	100,000.00	1	27NOV00	4.00	99,531.25	-1,722.75 S		.00 S	-1,722.75 S		
							1.000000			31OCT00 TO 13NOV00	
** WB1M **											
108	200,000.00	2	28NOV00	14.40	199,593.75	-2,858.15 S		.00 S	-2,858.15 S		
93199F946 TOTAL											
				184.00	3,591,763.00	6,569.76 S		.00	6,569.76 S		
				.00	.00	.00		.00	.00		
TY	93299C975	U S TREAS NOTES 10YRDEC00					1.000000			28AUG00 TO 28AUG00	
** WB1M **											
083	400,000.00	4	30AUG00	28.80	400,093.75	1,814.95 S		.00 S	1,814.95 S		



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TICKER LOT	ASSET ID CONTRACTS	SECURITY TRD DATE	DESCRIPTION LOCAL - NOTIONAL	NOTIONAL COST	CLOSE EX. RATE FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS	NET BASE FUTURE GN/LS
	NOTIONAL PAR	STL DATE	BASE - PROCEEDS		FUTURE GN/LS			
(CONTINUED)				USD - US DOLLAR				
					1.000000		28AUG00 TO 28AUG00	
203	10	05SEP00	** WB1M **	72.00	1,000,234.37	-4,212.63 S	.00 S	-4,212.63 S
	1,000,000.00							
					1.000000		28AUG00 TO 28AUG00	
234	1	06SEP00	** WB1M **	7.20	100,023.44	-280.64 S	.00 S	-280.64 S
	100,000.00							
					1.000000		28AUG00 TO 28AUG00	
251	2	07SEP00	** WB1M **	14.40	200,046.87	-498.78 S	.00 S	-498.78 S
	200,000.00							
					1.000000		28AUG00 TO 28AUG00	
273	2	08SEP00	** WB1M **	14.40	200,046.87	-248.78 S	.00 S	-248.78 S
	200,000.00							
					1.000000		28AUG00 TO 28AUG00	
367	2	11SEP00	** WB1M **	14.40	200,046.87	219.97 S	.00 S	219.97 S
	200,000.00							
					1.000000		28AUG00 TO 28AUG00	
425	2	12SEP00	** WB1M **	14.40	200,046.87	219.97 S	.00 S	219.97 S
	200,000.00							
					1.000000		28AUG00 TO 28AUG00	
466	9	13SEP00	** WB1M **	64.80	900,210.93	-2,385.12 S	.00 S	-2,385.12 S
	900,000.00							
					1.000000		31AUG00 TO 01SEP00	
274	8	15SEP00	** WB1Q **	32.00	801,155.49	3,389.27 S	.00 S	3,389.27 S
	800,000.00							
					1.000000		01SEP00 TO 05SEP00	
275	2	15SEP00	** WB1Q **	8.00	200,713.39	986.64 S	.00 S	986.64 S
	200,000.00							



STATE STREET

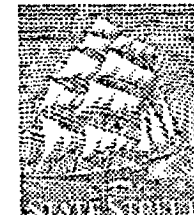
WILLIAM H. GATES FOUNDATION  
 -- COMPOSITE --  
 SUMMARY REALIZED GAIN/LOSS REPORT  
 JANUARY 1, 2000 TO DECEMBER 31, 2000

TICKER LOT	ASSET ID CONTRACTS	SECURITY TRD DATE	DESCRIPTION LOCAL - NOTIONAL	NOTIONAL COST	CLOSE EX. RATE FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRS NET BASE FUTURE GN/LS
(CONTINUED)				USD - US DOLLAR			
					1.000000		28AUG00 TO 28AUG00
535	** WB1M ** 3 300,000.00	15SEP00	43.20	300,070.31	402.11 S	.00 S	402.11 S
					1.000000		28AUG00 TO 28AUG00
536	** WB1M ** 1 100,000.00	15SEP00	.00	100,023.44	117.19 S	.00 S	117.19 S
					1.000000		28AUG00 TO 28AUG00
537	** WB1M ** 2 200,000.00	15SEP00	.00	200,046.87	140.62 S	.00 S	140.62 S
					1.000000		05SEP00 TO 05SEP00
278	** WB1Q ** 3 300,000.00	18SEP00	12.00	300,863.10	2,304.22 S	.00 S	2,304.22 S
					1.000000		28AUG00 TO 28AUG00
565	** WB1M ** 4 400,000.00	18SEP00	129.60	400,093.75	2,151.65 S	.00 S	2,151.65 S
					1.000000		28AUG00 TO 28AUG00
566	** WB1M ** 4 400,000.00	18SEP00	.00	400,093.75	2,156.25 S	.00 S	2,156.25 S
					1.000000		28AUG00 TO 28AUG00
567	** WB1M ** 2 200,000.00	18SEP00	.00	200,046.87	1,046.87 S	.00 S	1,046.87 S
					1.000000		28AUG00 TO 28AUG00
568	** WB1M ** 4 400,000.00	18SEP00	.00	400,093.75	2,031.25 S	.00 S	2,031.25 S
					1.000000		28AUG00 TO 28AUG00
569	** WB1M ** 4 400,000.00	18SEP00	.00	400,093.75	1,718.75 S	.00 S	1,718.75 S



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TICKER LOT	ASSET ID CONTRACTS	SECURITY TRD DATE	DESCRIPTION LOCAL - NOTIONAL	NOTIONAL COST	CLOSE EX. RATE FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS	
	NOTIONAL PAR	STL DATE	BASE - PROCEEDS		FUTURE GN/LS			
(CONTINUED)		USD - US DOLLAR						
					1.000000		28AUG00 TO 28AUG00	
** WB1M **								
593	2	19SEP00	14.40	200,046.87	594.97 S	.00 S	594.97 S	
	200,000.00							
					1.000000		28AUG00 TO 28AUG00	
** WB1M **								
626	5	20SEP00	237.60	500,117.19	1,676.46 S	.00 S	1,676.46 S	
	500,000.00							
					1.000000		28AUG00 TO 28AUG00	
** WB1M **								
627	25	20SEP00	.00	2,500,585.93	9,179.68 S	.00 S	9,179.68 S	
	2,500,000.00							
					1.000000		28AUG00 TO 28AUG00	
** WB1M **								
628	3	20SEP00	.00	300,070.31	867.18 S	.00 S	867.18 S	
	300,000.00							
					1.000000		28AUG00 TO 28AUG00	
** WB1M **								
653	3	21SEP00	144.00	300,070.31	1,895.06 S	.00 S	1,895.06 S	
	300,000.00							
					1.000000		28AUG00 TO 28AUG00	
** WB1M **								
654	5	21SEP00	.00	500,117.19	3,164.06 S	.00 S	3,164.06 S	
	500,000.00							
					1.000000		28AUG00 TO 28AUG00	
** WB1M **								
655	2	21SEP00	.00	200,046.87	1,140.62 S	.00 S	1,140.62 S	
	200,000.00							
					1.000000		28AUG00 TO 28AUG00	
** WB1M **								
656	2	21SEP00	.00	200,046.87	1,109.37 S	.00 S	1,109.37 S	
	200,000.00							
					1.000000		28AUG00 TO 28AUG00	
** WB1M **								
657	2	21SEP00	.00	200,046.87	1,046.87 S	.00 S	1,046.87 S	
	200,000.00							



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 JANUARY 1, 2000 TO DECEMBER 31, 2000

TICKER LOT	ASSET ID CONTRACTS NOTIONAL PAR	SECURITY TRD DATE STL DATE	DESCRIPTION LOCAL - NOTIONAL BASE - PROCEEDS	CLOSE NOTIONAL COST	EX. RATE FUTURE GN/LS FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS
(CONTINUED)				USD - US DOLLAR			
				1.000000			28AUG00 TO 28AUG00
658	** WB1M ** 3 300,000.00	21SEP00	.00	300,070.31	1,476.56 S	.00 S	1,476.56 S
				1.000000			28AUG00 TO 28AUG00
659	** WB1M ** 3 300,000.00	21SEP00	.00	300,070.31	1,429.68 S	.00 S	1,429.68 S
				1.000000			28AUG00 TO 28AUG00
691	** WB1M ** 1 100,000.00	22SEP00	7.20	100,023.44	125.61 S	.00 S	125.61 S
				1.000000			28AUG00 TO 28AUG00
692	** WB1M ** 8 800,000.00	22SEP00	57.60	800,187.50	379.90 S	.00 S	379.90 S
				1.000000			28AUG00 TO 28AUG00
744	** WB1M ** 2 200,000.00	26SEP00	43.20	200,046.87	159.92 S	.00 S	159.92 S
				1.000000			28AUG00 TO 28AUG00
745	** WB1M ** 4 400,000.00	26SEP00	.00	400,093.75	343.75 S	.00 S	343.75 S
				1.000000			28AUG00 TO 28AUG00
793	** WB1M ** 1 100,000.00	28SEP00	7.20	100,023.44	-186.89 S	.00 S	-186.89 S
				1.000000			28AUG00 TO 28AUG00
019	** WB1M ** 4 400,000.00	02OCT00	158.40	400,093.75	-439.65 S	.00 S	-439.65 S
				1.000000			28AUG00 TO 28AUG00
020	** WB1M ** 9 900,000.00	02OCT00	.00	900,210.93	-914.07 S	.00 S	-914.07 S





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TICKER LOT	ASSET ID CONTRACTS	SECURITY TRD DATE	DESCRIPTION LOCAL - NOTIONAL	NOTIONAL COST	CLOSE EX. RATE FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS
	NOTIONAL PAR	STL DATE	BASE - PROCEEDS				
(CONTINUED)				USD - US DOLLAR			
					1.000000		28AUG00 TO 28AUG00
052	200,000.00	2 03OCT00	50.40	200,046.87	183.97 S	.00 S	183.97 S
					1.000000		28AUG00 TO 28AUG00
053	200,000.00	2 03OCT00	.00	200,046.87	-203.13 S	.00 S	-203.13 S
					1.000000		28AUG00 TO 28AUG00
054	200,000.00	2 03OCT00	.00	200,046.88	-265.62 S	.00 S	-265.62 S
					1.000000		28AUG00 TO 28AUG00
086	300,000.00	3 04OCT00	.00	300,070.31	23.43 S	.00 S	23.43 S
					1.000000		28AUG00 TO 28AUG00
087	200,000.00	2 04OCT00	.00	200,046.87	-78.13 S	.00 S	-78.13 S
					1.000000		28AUG00 TO 28AUG00
101	500,000.00	5 05OCT00	122.40	500,117.19	1,401.04 S	.00 S	1,401.04 S
					1.000000		28AUG00 TO 28AUG00
102	500,000.00	5 05OCT00	.00	500,117.19	1,445.31 S	.00 S	1,445.31 S
					1.000000		28AUG00 TO 28AUG00
118	400,000.00	4 06OCT00	.00	400,093.75	31.25 S	.00 S	31.25 S
					1.000000		28AUG00 TO 28AUG00
119	400,000.00	4 06OCT00	.00	400,093.75	-31.25 S	.00 S	-31.25 S



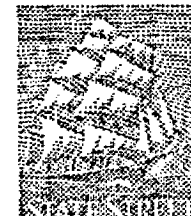
WILLIAM H. GATES FOUNDATION  
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 JANUARY 1, 2000 TO DECEMBER 31, 2000

TICKER LOT	ASSET ID CONTRACTS NOTIONAL PAR	SECURITY TRD DATE STL DATE	DESCRIPTION LOCAL - NOTIONAL BASE - PROCEEDS	NOTIONAL COST	CLOSE EX. RATE FUTURE GN/LS FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS
				USD - US DOLLAR			
						28AUG00 TO 28AUG00	
120	** WB1M ** 500,000.00	5 06OCT00		.00 500,117.19	1.000000 -117.19 S	.00 S	-117.19 S
						28AUG00 TO 29AUG00	
121	** WB1M ** 300,000.00	3 06OCT00		.00 299,601.56	1.000000 -632.82 S	.00 S	-632.82 S
						29AUG00 TO 29AUG00	
122	** WB1M ** 200,000.00	2 06OCT00		.00 199,109.37	1.000000 -1,109.38 S	.00 S	-1,109.38 S
						29AUG00 TO 29AUG00	
123	** WB1M ** 500,000.00	5 06OCT00		.00 497,773.44	1.000000 -2,851.56 S	.00 S	-2,851.56 S
						29AUG00 TO 29AUG00	
124	** WB1M ** 300,000.00	3 06OCT00		.00 298,664.06	1.000000 -1,992.19 S	.00 S	-1,992.19 S
						29AUG00 TO 29AUG00	
125	** WB1M ** 100,000.00	1 06OCT00		.00 99,554.69	1.000000 -710.94 S	.00 S	-710.94 S
						29AUG00 TO 29AUG00	
126	** WB1M ** 500,000.00	5 06OCT00		230.40 497,773.43	1.000000 -1,128.85 S	.00 S	-1,128.85 S
						29AUG00 TO 29AUG00	
158	** WB1M ** 200,000.00	2 10OCT00		.00 199,109.37	1.000000 -1,296.88 S	.00 S	-1,296.88 S
						29AUG00 TO 29AUG00	
159	** WB1M ** 300,000.00	3 10OCT00		.00 298,664.06	1.000000 -2,039.07 S	.00 S	-2,039.07 S



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TICKER	ASSET ID	SECURITY DESCRIPTION	TRD DATE	LOCAL - NOTIONAL	NOTIONAL COST	CLOSE EX. RATE	FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS	NET BASE FUTURE GN/LS
LOT	CONTRACTS	STL DATE	BASE - PROCEEDS							
(CONTINUED)										
USD - US DOLLAR										
						1.000000			29AUG00 TO 29AUG00	
** WB1M **										
160	1	10OCT00		43.20	99,554.69		-847.89 S	.00 S		-847.89 S
	100,000.00					1.000000			29AUG00 TO 29AUG00	
** WB1M **										
177	2	11OCT00		.00	199,109.37		-2,234.38 S	.00 S		-2,234.38 S
	200,000.00					1.000000			29AUG00 TO 29AUG00	
** WB1M **										
178	1	11OCT00		21.60	99,554.69		-1,045.04 S	.00 S		-1,045.04 S
	100,000.00					1.000000			05SEP00 TO 12SEP00	
** WB1Q **										
493	9	12OCT00		36.00	898,821.75		-10,297.86 S	.00 S		-10,297.86 S
	900,000.00					1.000000			29AUG00 TO 29AUG00	
** WB1M **										
222	5	13OCT00		57.60	497,773.44		-6,581.04 S	.00 S		-6,581.04 S
	500,000.00					1.000000			12SEP00 TO 25SEP00	
** WB1Q **										
508	13	13OCT00		52.00	1,297,276.12		-15,569.67 S	.00 S		-15,569.67 S
	1,300,000.00					1.000000			25SEP00 TO 25SEP00	
** WB1Q **										
531	2	16OCT00		8.00	199,576.56		-2,056.44 S	.00 S		-2,056.44 S
	200,000.00					1.000000			18AUG00 TO 21AUG00	
** WB1F **										
424	20	17OCT00		80.00	1,989,648.76		-35,743.84 S	.00 S		-35,743.84 S
	2,000,000.00					1.000000			29AUG00 TO 29AUG00	
** WB1M **										
275	3	18OCT00		21.60	298,664.06		-5,623.17 S	.00 S		-5,623.17 S
	300,000.00									

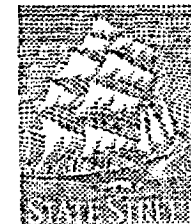


WILLIAM H. GATES FOUNDATION  
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 JANUARY 1, 2000 TO DECEMBER 31, 2000

TICKER LOT	ASSET ID CONTRACTS NOTIONAL PAR	SECURITY TRD DATE STL DATE	DESCRIPTION LOCAL - NOTIONAL BASE - PROCEEDS	CLOSE NOTIONAL COST	EX. RATE FUTURE GN/LS FUTURE GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS
(CONTINUED)						
USD - US DOLLAR						
276	** WB1M ** 3 300,000.00	18OCT00		21.60 298,664.06	1.000000 -5,670.04 S	29AUG00 TO 29AUG00 .00 S -5,670.04 S
277	** WB1M ** 1 100,000.00	18OCT00		7.20 99,554.69	1.000000 -2,515.01 S	29AUG00 TO 29AUG00 .00 S -2,515.01 S
344	** WB1M ** 1 100,000.00	23OCT00		7.20 99,554.69	1.000000 -2,171.26 S	29AUG00 TO 29AUG00 .00 S -2,171.26 S
370	** WB1M ** 2 200,000.00	24OCT00		14.40 199,109.37	1.000000 -3,811.28 S	29AUG00 TO 29AUG00 .00 S -3,811.28 S
396	** WB1M ** 1 100,000.00	25OCT00		7.20 99,554.69	1.000000 -1,968.14 S	29AUG00 TO 29AUG00 .00 S -1,968.14 S
417	** WB1M ** 1 100,000.00	26OCT00		7.20 99,554.69	1.000000 -1,686.89 S	29AUG00 TO 29AUG00 .00 S -1,686.89 S
429	** WB1M ** 9 900,000.00	27OCT00		.00 895,992.18	1.000000 -14,414.07 S	29AUG00 TO 29AUG00 .00 S -14,414.07 S
430	** WB1M ** 1 100,000.00	27OCT00		.00 99,554.69	1.000000 -1,617.19 S	29AUG00 TO 29AUG00 .00 S -1,617.19 S
431	** WB1M ** 15 1,500,000.00	27OCT00		.00 1,493,320.30	1.000000 -24,492.20 S	29AUG00 TO 29AUG00 .00 S -24,492.20 S



TICKER LOT	ASSET ID CONTRACTS	SECURITY TRD DATE	DESCRIPTION LOCAL - NOTIONAL	NOTIONAL COST	CLOSE EX. RATE FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS
(CONTINUED)							
USD - US DOLLAR							
					1.000000		29AUG00 TO 29AUG00
432	** WB1M ** 9	27OCT00	900,000.00	.00	895,992.18	-14,835.95 S	.00 S -14,835.95 S
					1.000000		29AUG00 TO 29AUG00
506	** WB1M ** 1	01NOV00	100,000.00	7.20	99,554.69	-1,218.14 S	.00 S -1,218.14 S
					1.000000		29AUG00 TO 29AUG00
541	** WB1M ** 2	02NOV00	200,000.00	14.40	199,109.37	-2,717.53 S	.00 S -2,717.53 S
					1.000000		29AUG00 TO 29AUG00
542	** WB1M ** 2	02NOV00	200,000.00	14.40	199,109.37	-2,748.78 S	.00 S -2,748.78 S
					1.000000		29AUG00 TO 29AUG00
543	** WB1M ** 9	02NOV00	900,000.00	64.80	895,992.18	-12,932.00 S	.00 S -12,932.00 S
					1.000000		29AUG00 TO 29AUG00
567	** WB1M ** 4	03NOV00	400,000.00	28.80	398,218.75	-4,060.05 S	.00 S -4,060.05 S
					1.000000		29AUG00 TO 29AUG00
584	** WB1M ** 1	06NOV00	100,000.00	28.80	99,554.69	-802.24 S	.00 S -802.24 S
					1.000000		29AUG00 TO 29AUG00
585	** WB1M ** 3	06NOV00	300,000.00	.00	298,664.06	-1,710.94 S	.00 S -1,710.94 S
					1.000000		29AUG00 TO 29AUG00
605	** WB1M ** 3	07NOV00	300,000.00	.00	298,664.06	-1,804.69 S	.00 S -1,804.69 S



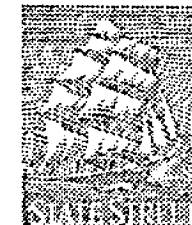
WILLIAM H. GATES FOUNDATION  
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 SUMMARY REALIZED GAIN/LOSS REPORT  
 JANUARY 1, 2000 TO DECEMBER 31, 2000

TICKER LOT	ASSET ID CONTRACTS	SECURITY TRD DATE	DESCRIPTION LOCAL - NOTIONAL	NOTIONAL COST	CLOSE EX. RATE FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRS NET BASE FUTURE GN/LS
(CONTINUED)							
USD - US DOLLAR							
					1.000000		29AUG00 TO 29AUG00
** WB1M **	8	07NOV00					
606	800,000.00		.00	796,437.50	-5,312.50 S	.00 S	-5,312.50 S
					1.000000		29AUG00 TO 29AUG00
** WB1M **	4	07NOV00					
607	400,000.00		.00	398,218.75	-2,781.25 S	.00 S	-2,781.25 S
					1.000000		29AUG00 TO 29AUG00
** WB1M **	4	07NOV00					
608	400,000.00		136.80	398,218.75	-2,980.55 S	.00 S	-2,980.55 S
					1.000000		26SEP00 TO 26SEP00
** WB1Q **	2	07NOV00					
712	200,000.00		8.00	200,212.66	168.71 S	.00 S	168.71 S
					1.000000		29AUG00 TO 29AUG00
** WB1M **	6	08NOV00					
667	600,000.00		43.20	597,328.12	-3,371.33 S	.00 S	-3,371.33 S
					1.000000		29AUG00 TO 29AUG00
** WB1M **	2	09NOV00					
686	200,000.00		14.40	199,109.37	-1,998.78 S	.00 S	-1,998.78 S
					1.000000		29AUG00 TO 29AUG00
** WB1M **	5	09NOV00					
687	500,000.00		36.00	497,773.44	-5,387.56 S	.00 S	-5,387.56 S
					1.000000		29AUG00 TO 29AUG00
** WB1M **	1	10NOV00					
707	100,000.00		7.20	99,554.69	-1,186.89 S	.00 S	-1,186.89 S
					1.000000		29AUG00 TO 29AUG00
** WB1M **	1	13NOV00					
719	100,000.00		7.20	99,554.69	-1,421.26 S	.00 S	-1,421.26 S



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 JANUARY 1, 2000 TO DECEMBER 31, 2000

TICKER LOT	ASSET ID CONTRACTS	SECURITY TRD DATE	DESCRIPTION LOCAL - NOTIONAL	NOTIONAL COST	CLOSE EX. RATE FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS	NET BASE FUTURE GN/LS
	NOTIONAL PAR	STL DATE	BASE - PROCEEDS		FUTURE GN/LS			
(CONTINUED)								
USD - US DOLLAR								
** WB1M **					1.000000		29AUG00 TO 29AUG00	
763	1	16NOV00	7.20	99,554.69	-1,780.64 S	.00 S		-1,780.64 S
	100,000.00							
** WB1M **					1.000000		29AUG00 TO 29AUG00	
764	1	16NOV00	7.20	99,554.69	-1,749.39 S	.00 S		-1,749.39 S
	100,000.00							
** WB1F **					1.000000		21AUG00 TO 24AUG00	
654	20	17NOV00	80.00	1,993,572.17	-34,320.43 S	.00 S		-34,320.43 S
	2,000,000.00							
** WB1M **					1.000000		29AUG00 TO 29AUG00	
031	2	22NOV00	14.40	199,109.37	-4,436.28 S	.00 S		-4,436.28 S
	200,000.00							
** WB1Q **					1.000000		26SEP00 TO 26SEP00	
030	3	27NOV00	12.00	300,318.98	-4,114.90 S	.00 S		-4,114.90 S
	300,000.00							
** WB1M **					1.000000		29AUG00 TO 29AUG00	
071	5	27NOV00	36.00	497,773.43	-10,543.82 S	.00 S		-10,543.82 S
	500,000.00							
** WB1F **					1.000000		24AUG00 TO 25AUG00	
703	20	27NOV00	80.00	2,001,170.00	-32,660.00 S	.00 S		-32,660.00 S
	2,000,000.00							
** WB1Q **					1.000000		26SEP00 TO 27NOV00	
048	43	28NOV00	172.00	4,316,069.47	-60,696.28 S	.00 S		-60,696.28 S
	4,300,000.00							
** WB1M **					1.000000		29AUG00 TO 27NOV00	
103	269	28NOV00	1,936.80	27,107,489.78	-282,009.52 S	.00 S		-282,009.52 S
	26,900,000.00							



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TICKER LOT	ASSET ID CONTRACTS	SECURITY TRD DATE	DESCRIPTION LOCAL - NOTIONAL	NOTIONAL COST	CLOSE EX. RATE FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS
(CONTINUED)							
USD - US DOLLAR							
					1.000000		27NOV00 TO 27NOV00
** WB1M **	6	28NOV00					
104	600,000.00		43.20	609,937.50	-1,261.95 S	.00 S	-1,261.95 S
					1.000000		25AUG00 TO 29AUG00
** WB1F **	33	28NOV00					
723	3,300,000.00		132.00	3,299,328.97	-59,584.28 S	.00 S	-59,584.28 S
					1.000000		01SEP00 TO 01SEP00
** WB1H **	10	30NOV00					
658	1,000,000.00		50.00	1,002,137.50	-23,537.50 S	.00 S	-23,537.50 S
					1.000000		01SEP00 TO 01SEP00
** WB1H **	11	01DEC00					
673	1,100,000.00		55.00	1,102,351.25	-25,891.25 S	.00 S	-25,891.25 S
					1.000000		01SEP00 TO 01SEP00
** WB1H **	2	05DEC00					
743	200,000.00		10.00	200,427.50	-4,645.00 S	.00 S	-4,645.00 S
93299C975 TOTAL							
			4,959.80	79,561,961.42	-727,927.55 S	.00	-727,927.55 S
			.00	.00	.00	.00	.00
TU	93599U998				1.000000		29NOV00 TO 29NOV00
** WB1M **	1	30NOV00					
146	200,000.00		7.20	201,125.00	-616.57 S	.00 S	-616.57 S
					1.000000		29NOV00 TO 29NOV00
** WB1M **	1	01DEC00					
182	200,000.00		7.20	201,140.62	-460.33 S	.00 S	-460.33 S
					1.000000		29NOV00 TO 29NOV00
** WB1M **	1	05DEC00					
304	200,000.00		7.20	201,218.75	-835.32 S	.00 S	-835.32 S





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 JANUARY 1, 2000 TO DECEMBER 31, 2000

TICKER LOT	ASSET ID CONTRACTS	SECURITY TRD DATE	DESCRIPTION LOCAL - NOTIONAL	NOTIONAL COST	CLOSE EX. RATE FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS NET BASE FUTURE GN/LS
(CONTINUED) USD - US DOLLAR							
					1.000000		29NOV00 TO 29NOV00
360	** WB1M ** 3 600,000.00	07DEC00		.00	603,656.25	-2,859.37 S	.00 S -2,859.37 S
					1.000000		29NOV00 TO 29NOV00
361	** WB1M ** 4 800,000.00	07DEC00		.00	804,875.00	-3,875.00 S	.00 S -3,875.00 S
					1.000000		29NOV00 TO 29NOV00
362	** WB1M ** 3 600,000.00	07DEC00		.00	603,656.25	-2,953.12 S	.00 S -2,953.12 S
					1.000000		29NOV00 TO 29NOV00
363	** WB1M ** 1 200,000.00	07DEC00		79.20	201,218.75	-1,079.20 S	.00 S -1,079.20 S
					1.000000		29NOV00 TO 29NOV00
452	** WB1M ** 1 200,000.00	12DEC00		7.20	201,218.75	-804.07 S	.00 S -804.07 S
					1.000000		29NOV00 TO 29NOV00
703	** WB1M ** 1 200,000.00	21DEC00		7.20	201,218.75	-2,054.07 S	.00 S -2,054.07 S
93599U998 TOTAL				115.20	3,219,328.12	-15,537.05 S	.00 -15,537.05 S
				.00	.00	.00	.00
USD TOTAL							
				9,269			
1219,800,000.00				56,860.76	1183,111,357.41	.00 LT -4,452,751.20 ST .00 S3 .00 5Y	.00 LT -4,452,751.20 ST .00 S3 .00 5Y
BUY TO CLOSE TOTAL							



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 JANUARY 1, 2000 TO DECEMBER 31, 2000

TICKER	ASSET ID	SECURITY DESCRIPTION	CLOSE	EX. RATE	TRD DTS OF ORIG TRDS	
LOT	CONTRACTS	TRD DATE LOCAL - NOTIONAL	NOTIONAL	FUTURE GN/LS		
	NOTIONAL PAR	STL DATE BASE - PROCEEDS	COST	FUTURE GN/LS	BASE CURR GN/LS	NET BASE FUTURE GN/LS

(CONTINUED)

USD - US DOLLAR

16,535	73,035.56	3347,535,683.18		.00 LT	.00 LT	
188269,975,000.00				-5,668,012.24 ST	.00 ST	-5,668,012.24 ST
				.00 S3	.00 S3	.00 S3
				.00 5Y	.00 5Y	.00 5Y



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SUMMARY REALIZED GAIN/LOSS REPORT  
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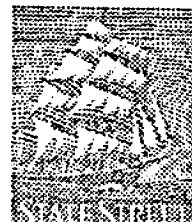
ASSET TYPE	NET SEC GAIN/LOSS	NET CURR GAIN/LOSS	NET GAIN/LOSS
<b>FUTURES</b>			
SELL TO CLOSE			
-----	13,342,880.59 ST	0.00 ST	13,342,880.59 ST
BUY TO CLOSE			
-----	-5,668,012.24 ST	0.00 ST	-5,668,012.24 ST
Subtotal	7,674,868.35	0	7,674,868.35



0.00 S3  
0.00 5Y

0.00 S3  
0.00 5Y

0.00 S3  
0.00 5Y



STATE STREET

# Application for Change in Accounting Method

▶ See page 1 of the instructions for the Automatic Change Procedures.

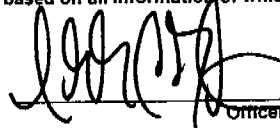
Name of applicant (If a joint return is filed, also give spouse's name.) <b>BILL &amp; MELINDA GATES FOUNDATION</b>	Identification number (See page 3 of the instructions.) <b>91-1663695</b>
Number, street, and room or suite no. (If a P.O. box, see page 3 of the instructions.) <b>1551 EASTLAKE AVENUE EAST</b>	Tax year of change begins (mo., day, yr.) and ends (mo., day, yr.) <b>1/1/00 - 12/31/00</b>
City or town, state, and ZIP code <b>SEATTLE WA 98102</b>	District director's office having jurisdiction <b>Ogden, Utah</b>
Name of person to contact (If not the applicant, a power of attorney must be submitted.) <b>Irwin Leib (Power of Attorney attached)</b>	Contact person's telephone number/Fax number <b>(206) 709-3118 / (206) 709-3186</b>
<b>Check the appropriate box to indicate who is filing this form.</b> <input type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Cooperative (Sec. 1381) <input type="checkbox"/> Qualified Personal Service Corporation (Sec. 448(d)(2)) <input checked="" type="checkbox"/> Exempt organization. Enter code section ▶ <b>501(c)(3)/501(a)</b>	<b>Check the appropriate box to indicate the type of accounting method change being requested.</b> (See page 3 of the instructions.) <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Insurance Co. (Sec. 816(a)) <input type="checkbox"/> Insurance Co. (Sec. 831) <input type="checkbox"/> Other (specify) ▶ _____ <input type="checkbox"/> Depreciation or Amortization <input type="checkbox"/> Financial Products and/or Financial Activities of Financial Institutions <input checked="" type="checkbox"/> Other (specify) ▶ <b>Method of Accounting</b>

## Part I Eligibility To Request Change (All applicants complete Parts I through IV.) (See page 2 of the instructions.)

	Yes	No
1 Is the applicant changing its method of accounting under a revenue procedure or other published guidance that provides for an automatic change? (See page 1 of the instructions.) If "Yes," enter the citation of the revenue procedure or other published guidance ▶ <u>Rev Proc 99-49</u>	X	
2 Is the applicant changing its method of accounting under sections 263A, 447, 448, 460, or 585(c) for the first tax year the applicant is required to change? If "Yes," the applicant is required to make the change in accounting method under the automatic change procedures set forth in the applicable regulations.		X
3a Does the applicant have any Federal income tax returns under examination by the IRS? See section 3.07 of Rev. Proc. 97-27, 1997-1 C.B. 680 If "Yes," complete line 3b.		X
b Is the method of accounting the applicant is requesting to change: (i) an issue under consideration or (ii) an issue placed in suspense by the examining agent(s)? See sections 3.08(1) and 6.01 of Rev. Proc. 97-27 If "Yes," the applicant is not eligible to request the change in accounting method. If "No," complete lines 3c through 3e.		N/A
c Indicate the "window period" the applicant is filing under or state if the change is being requested with the consent of the district director. ▶ <u>N/A</u> See section 6.01 of Rev. Proc. 97-27.		N/A
d Has a copy of this Form 3115 been provided to the examining agent(s) for all examinations that are in process? See section 6.01 of Rev. Proc. 97-27.		N/A
e Enter the name(s) and telephone number(s) of the examining agent(s). ▶ <u>N/A</u> See section 6.01 of Rev. Proc. 97-27.		N/A
4a Is the applicant before an appeals office with respect to any Federal income tax return issue? If "Yes," complete line 4b.		X
b Is the method of accounting the applicant is requesting to change an issue under consideration by the appeals office? See sections 3.08(2) and 6.02 of Rev. Proc. 97-27 If "Yes," the applicant is not eligible to request the change in accounting method. If "No," complete lines 4c and 4d.		N/A
c Has a copy of this Form 3115 been provided to the appeals officer? See section 6.02 of Rev. Proc. 97-27		N/A
d Enter the name and telephone number of the appeals officer. ▶ <u>N/A</u> See section 6.02 of Rev. Proc. 97-27.		N/A

### Signature — All Applicants (See page 3 of the instructions.)

Under penalties of perjury, I declare that I have examined this application, including accompanying documents, and, to the best of my knowledge and belief, the application contains all the relevant facts relating to the application, and such facts are true, correct, and complete. Declaration of preparer (other than applicant) is based on all information of which preparer has any knowledge.

 Applicant  
3 NOV 01  
 Officer's signature and date  
 Allan Golston; Chief Fin & Admin Ofc  
 Name and title (print or type)

Parent corporation (if applicable)  
 \_\_\_\_\_  
 Parent officer's signature and date  
 N/A  
 Name and title (print or type)

Signature(s) of individual or firm preparing the application and date  
 \_\_\_\_\_  
 Name of firm preparing the application



**Part II Description of Change (continued)**

18 Attach a statement addressing whether the applicant has entered (or is considering entering) into a transaction to which section 381(c)(4) or (c)(5) applies (e.g., a reorganization or merger) during the tax year of change determined without regard to any (potential) closing of the year under section 381(b)(1). Also include in the statement an explanation of any changes in method of accounting that resulted (or will result) from the transaction(s). See Statement 1

**Part III Section 481(a) Adjustment**

- 19 Enter the net section 481(a) adjustment for the year of change. Indicate whether the adjustment is an increase (+) or a decrease (-) in income. ▶ \$ + 1,846,703
- 20 Has the section 481(a) adjustment been reduced by a pre-1954 amount?  Yes  No
- 21a If the section 481(a) adjustment is less than \$25,000 (positive or negative), does the applicant elect to take the entire amount of the adjustment into account in the year of change?  Yes  No
- b If "No," (or if the applicant declines to elect to take the entire amount of the adjustment into account in the year of change), enter the applicable period over which the applicant proposes to take the adjustment into account. ▶ 2000-2003
- 22 Is any part of the section 481(a) adjustment attributable to transactions between members of an affiliated group, a controlled group, or other related parties?  Yes  No  
If "Yes," attach an explanation.

Yes	No
	X
	X
	X

**Part IV Additional Information**

- 23 Has the applicant, its predecessor, or a related party requested or made (under either an automatic change procedure or a procedure requiring advance consent) a change in accounting method or accounting period in the past 4 years?  Yes  No  
If "Yes," attach a description of each change and the year of change.  
If the application was withdrawn, not perfected, or denied, or if a Consent Agreement was sent to the taxpayer but was not signed and returned to the IRS, or if the change was not made, include an explanation.
- 24 Does the applicant, its predecessor, or a related party currently have pending any request for a private letter ruling, a request for change in accounting method or accounting period, or a request for technical advice?  Yes  No  
If "Yes," for each request, indicate the name(s) of the taxpayer, the type of request (private letter ruling, request for change in accounting method or accounting period, or request for technical advice), and the specific issue in the request.
- 25 Has the applicant attached Form 2848, Power of Attorney and Declaration of Representative? (See the instructions for line 25 and "Person To Contact" on page 3 of the instructions.)  Yes  No
- 26 Does the applicant request a conference of right at the IRS National Office if the IRS proposes an adverse response?  Yes  No
- 27 Enter the amount of user fee attached to this application. ▶ \$ N/A Automatic (See page 2 of the instructions.)
- 28 If the applicant qualifies for a reduced user fee for identical accounting method changes, has the information required by section 15.07 of Rev. Proc. 99-1, 1999-1 I.R.B. 6, been attached?  Yes  No  N/A

Yes	No
X	
	X
X	
X	
	N/A

**Schedule A — Change in Overall Method of Accounting (If Schedule A applies, Part I below must be completed.)**

Attach copies of the profit and loss statement (Schedule F (Form 1040) for farmers) and the balance sheet, if applicable, as of the close of the tax year preceding the year of change. On a separate sheet, state the accounting method used when preparing the balance sheet. If books of account are not kept, attach a copy of the business schedules submitted with the Federal income tax return or other return (e.g., tax-exempt organization returns) for that period. If the amounts in Part I, lines 1a through 1g, do not agree with those shown on both the profit and loss statement and the balance sheet, explain the differences on a separate sheet.

**Part I Change in Overall Method (See page 3 of the instructions.)**

1 Enter the following amounts as of the close of the tax year preceding the year of change. If none, state "None." Also attach a statement providing a breakdown of the amounts entered on lines 1a through 1g.

	Amount
a Income accrued but not received .....	\$ 185,122,180
b Income received or reported before it was earned. Attach a description of the income and the legal basis for the proposed method. (See page 3 of the instructions.) .....	
c Expenses accrued but not paid. ....	
d Prepaid expense previously deducted .....	
e Supplies on hand previously deducted .....	
f Inventory on hand previously deducted. Complete Schedule C, Part II .....	
g Other amounts (specify) ► <u>Accrued investment related expenses</u> .....	(451,840)
h Net section 481(a) adjustment (Add lines 1a - 1g.) (See page 3 of the instructions.) .....	\$ 184,670,340.00

2 Is the applicant also requesting the recurring item exception (section 461(h))? (See page 4 of the instructions.)  Yes  No

**Part II Change to the Cash Method (See page 4 of the instructions.)**

Applicants requesting a change to the cash method must attach the following information. N/A

- 1 A description of the applicant's investment in capital items and leased equipment used in the trade or business, and the relationship between these items and the services performed by the business.
- 2 A description of inventory items (items that produce income when sold) and materials and supplies used in carrying out the business.
- 3 The number of employees, shareholders, partners, associates, etc., and a description of their duties in carrying out the applicant's business.
- 4 A schedule showing the age of receivables for each of the 4 tax years preceding the year of change.
- 5 A schedule showing the applicant's taxable income (loss) for each of the 4 tax years preceding the year of change.
- 6 A profit and loss statement showing the taxable income (loss) based on the cash method for each of the 4 tax years preceding the year of change.



**Schedule B — Changes Within the LIFO Inventory Method** (See page 4 of the instructions.)**Part I General LIFO Information**

Complete this section if the requested change involves changes within the LIFO inventory method. Also, attach a copy of all Forms 970, Application To Use LIFO Inventory Method, filed to adopt or expand the use of the LIFO method.

- 1 Attach a description of the applicant's present and proposed LIFO methods and submethods for each of the following items.
  - a Valuing inventory (e.g., unit method or dollar-value method).
  - b Pooling (e.g., by line or type or class of goods, natural business unit, multiple pools, raw material content, simplified dollar-value method, pooling method authorized under inventory price index computation (IPIC) method, etc.).
  - c Pricing dollar-value pools (e.g., double-extension, index, link-chain, link-chain index, IPIC method, etc.).
  - d Figuring the cost of goods in the closing inventory over the cost of goods in the opening inventory (e.g., most recent purchases, earliest acquisitions during the year, average cost of purchases during the year, etc.).
- 2 If any present method or submethod used by the applicant is not the same as indicated on Form(s) 970 filed to adopt or expand the use of the method, attach an explanation.
- 3 If the proposed change is not requested for all the LIFO inventory, specify the inventory to which the change is and is not applicable.
- 4 If the proposed change is not requested for all of the LIFO pools, specify the LIFO pool(s) to which the change is applicable.
- 5 Attach a statement addressing whether the applicant values any of its LIFO inventory on a method other than cost. For example, if the applicant values some of its LIFO inventory at retail and the remainder at cost, the applicant should identify which inventory items are valued under each method.

**Part II Change in Pooling Inventories**

- 1 If the applicant is proposing to change its pooling method or the number of pools, attach a description of the contents of, and state the base year for, each dollar-value pool the applicant presently uses and proposes to use.
- 2 If the applicant is proposing to use natural business unit (NBU) pools or requesting to change the number of NBU pools, attach the following information (to the extent not already provided) in sufficient detail to show that each proposed NBU was determined under Regulations section 1.472-8(b)(1) and (2):
  - a A description of the types of products produced by the applicant. If possible, attach a brochure.
  - b A description of the types of processes and raw materials used to produce the products in each proposed pool.
  - c If all of the products to be included in the proposed NBU pool(s) are not produced at one facility, the applicant should explain the reasons for the separate facilities, indicate the location of each facility, and provide a description of the products each facility produces.
  - d A description of the natural business divisions adopted by the taxpayer. State whether separate cost centers are maintained and if separate profit and loss statements are prepared.
  - e A statement addressing whether the applicant has inventories of items purchased and held for resale that are not further processed by the applicant, including whether such items, if any, will be included in any proposed NBU pool.
  - f A statement addressing whether all items including raw materials, goods-in-process, and finished goods entering into the entire inventory investment for each proposed NBU pool are presently valued under the LIFO method. Describe any items that are not presently valued under the LIFO method that are to be included in each proposed pool.
  - g A statement addressing whether, within the proposed NBU pool(s), there are items sold to others and transferred to a different unit of the applicant to be used as a component part of another product prior to final processing.
- 3 If the applicant is engaged in manufacturing and is proposing to use the multiple pooling method or raw material content pools, attach information to show that each proposed pool will consist of a group of items that are substantially similar. See Regulations section 1.472-8(b)(3).
- 4 If the applicant is engaged in the wholesaling or retailing of goods and is requesting to change the number of pools used, attach information to show that each of the proposed pools is based on customary business classifications of the applicant's trade or business. See Regulations section 1.472-8(c).

**Part III Change to Inventory Price Index Computation (IPIC) Method** (See page 4 of the instructions.)

If changing to the IPIC method, attach the following items.

- 1 A completed Form 970.
- 2 A statement indicating which indexes, tables, and categories the applicant proposes to use.

Schedule C — Change in the Treatment of Long-Term Contracts, Inventories, or Other Section 263A Assets

Part I Change in Reporting Income From Long-Term Contracts (Complete Part I and Part III below. See page 4 of the instructions.)

- 1 To the extent not already provided, attach a description of the applicant's present and proposed methods for reporting income from long-term contracts.
2a Are the applicant's contracts long-term contracts as defined in section 460(f)(1)?
b If "Yes," do all the contracts qualify for the exception under section 460(e)?
3a Does the applicant have long-term manufacturing contracts as defined in section 460(f)(2)?
b If "Yes," explain the applicant's present and proposed method(s) of accounting for long-term manufacturing contracts.
c If any of the manufacturing goods are sold or distributed without installation, attach an explanation.
4 If the applicant is requesting to use the percentage of completion method under section 460(b) for reporting its long-term contract income, indicate whether the applicant is electing to determine the completion factor for each long-term contract under the simplified cost-to-cost method.
5 Does the applicant want to change the accounting method for all long-term contracts that were outstanding at the beginning of the year of change?
6 Attach a statement indicating whether any of the applicant's contracts are either cost-plus long-term contracts or Federal long-term contracts.

Part II Change in Valuing Inventories (Complete Part III if applicable. See page 4 of the instructions.)

- 1 Attach a description of the inventory goods being changed.
2 Attach a description of the inventory goods (if any) NOT being changed.
3 Is the applicant's present inventory valuation method in compliance with section 263A?
4a Check the appropriate boxes below that identify the present and proposed inventory identification methods and valuation methods being changed and the present inventory identification methods and valuation methods not being changed.

Identification methods:

- Specific identification
FIFO
LIFO

Valuation methods:

- Cost
Cost or market, whichever is lower
Retail cost
Retail, lower of cost or market
Other (attach explanation)

Table with 3 columns: Inventory Being Changed (Present method, Proposed method), Inventory Not Being Changed (Present method). Rows correspond to identification and valuation methods.

- b Enter the value at the end of the tax year preceding the year of change
5 Attach the computation used to determine the section 481(a) adjustment.
6 If the applicant is changing from the LIFO inventory method to a non-LIFO method, attach the following information.
a Copies of Form(s) 970 filed to adopt or expand the use of the method.
b A statement describing how the proposed method is consistent with the requirements of Regulations section 1.472-6.

Part III Method of Cost Allocation (See page 4 of the instructions.)

Complete this part if the requested change involves either property subject to section 263A or long-term contracts subject to section 460. Check the appropriate boxes in Sections B and C showing which costs, under both the present and proposed methods, are fully included, to the extent required, in the cost of property produced or acquired for resale under section 263A or allocated to long-term contracts under section 460.

**Section A — Allocation and Capitalization Methods (Schedule C, Part III continued.) (See page 4 of the instructions.)**

Attach a description (including sample computations) of the present and proposed method(s) the applicant uses to capitalize direct and indirect costs properly allocable to property produced or acquired for resale. Include a description of the method(s) used for allocating indirect costs to intermediate cost objectives such as departments or activities prior to the allocation of such costs to property produced or acquired for resale. The description must include the following information.

- 1 The method of allocating direct and indirect costs (i.e., specific identification method, burden rate method, standard cost method, or other reasonable allocation method).
- 2 The method of allocating mixed service costs (i.e., direct reallocation method, step-allocation method, simplified service cost method using the labor-based allocation ratio, or the simplified service cost method using the production cost allocation ratio).
- 3 The method of capitalizing additional section 263A costs (i.e., simplified production method with or without the historic absorption ratio election, simplified resale method with or without the historic absorption ratio election including permissible variations, or the U.S. ratio method).

**Section B — Direct and Indirect Costs Required To Be Allocated (See Regulations under sections 263A and 451.)**

	Present method	Proposed method
1 Direct material		
2 Direct labor		
3 Indirect labor		
4 Officers' compensation (not including selling activities)		
5 Pension and other related costs		
6 Employee benefits		
7 Indirect materials and supplies		
8 Purchasing costs		
9 Handling, processing, assembly, and repackaging costs		
10 Offsite storage and warehousing costs		
11 Depreciation, amortization, and cost recovery allowance for equipment and facilities placed in service and not temporarily idle		
12 Depletion		
13 Rent		
14 Taxes other than state, local, and foreign income taxes		
15 Insurance		
16 Utilities		
17 Maintenance and repairs that relate to a production, resale, or long-term contract activity		
18 Engineering and design costs (not including section 174 research and experimental expenses)		
19 Rework labor, scrap, and spoilage		
20 Tools and equipment		
21 Quality control and inspection		
22 Bidding expenses incurred in the solicitation of contracts awarded to the applicant		
23 Licensing and franchise costs		
24 Capitalizable service costs (including mixed service costs)		
25 Administrative costs (not including any costs of selling or any return on capital)		
26 Research and experimental expenses attributable to long-term contracts		
27 Interest		
28 Other costs (Attach a list of these costs.)		

**Section C — Other Costs Not Required To Be Allocated**

1 Marketing, selling, advertising, and distribution expenses		
2 Research and experimental expenses not included on line 26 above		
3 Bidding expenses not included on line 22 above		
4 General and administrative costs not included in Section B above		
5 Income taxes		
6 Cost of strikes		
7 Warranty and product liability costs		
8 Section 179 costs		
9 On-site storage		
10 Depreciation, amortization, and cost recovery allowance not included on line 11 above		
11 Other costs (Attach a list of these costs.)		

Schedule D — Change in Reporting Advance Payments and Depreciation/Amortization

Part I Change in Reporting Advance Payments (See page 4 of the instructions.)

- 1 If the applicant is requesting to defer advance payment for services under Rev. Proc. 71-21, 1971-2 C.B. 549, attach the following information.
a Sample copies of all service agreements used by the applicant that are subject to the requested change in accounting method.
b If any parts or materials are provided, explain how the parts or materials relate to the services provided and provide the cost of such parts or materials as an absolute number and a percentage of the contract price.
c If the change relates to contingent service contracts, explain how the contracts relate to merchandise that is sold, leased, installed, or constructed by the applicant and whether the applicant offers to sell, lease, install, or construct without the service agreement.
d A description of the method the applicant will use to determine the amount of income earned each year on contingent contracts and why that method clearly reflects income earned and related expenses in each year.
2 If the applicant is requesting a deferral of advance payments for goods under Regulations section 1.451-5, attach the following information.
a Sample copies of all agreements for goods or items requiring advance payments used by the applicant that are subject to the requested change in accounting method.
b A statement providing that the entire advance payment is for goods or items. If not entirely for goods or items, a statement that an amount equal to 95% of the total contract price is properly allocable to the obligation to provide activities described in Regulations section 1.451-5(a)(1)(i) or (ii) (including services as an integral part of those activities).

Part II Change in Depreciation or Amortization (See page 4 of the instructions.)

Applicants requesting approval to change their method of accounting for depreciation or amortization complete this section. Applicants must provide this information for each item or class of property for which a change is requested.

Note: If the property has been disposed of before the beginning of the year of change, a method change is not permitted for that property. See Automatic Change Procedures on page 1 of the instructions for information regarding automatic changes under sections 167, 168, and 197. Also see When Not To File Form 3115 on page 4 of the instructions for information concerning retroactive elections and election revocations.

- 1 Is depreciation for the property figured under Regulations section 1.167(a)-11 (CLADR)? ... Yes No
If "Yes," the only changes permitted are under Regulations section 1.167(a)-11(c)(1)(iii).
2 Is any of the depreciation or amortization required to be capitalized under any Code section (e.g., section 263A)? ... Yes No
If "Yes," enter the applicable section
3 Has a depreciation or amortization election been made for the property (e.g., the election under section 168(f)(1))? ... Yes No
If "Yes," state the election made
4a To the extent not already provided, attach a statement describing the property being changed. Include in the description the type of property, the year the property was placed in service, and the property's use in the applicant's trade or business or income-producing activity.
b If the property is residential rental property, did the applicant live in the property before renting it? ... Yes No
c Is the property public utility property? ... Yes No
5 To the extent not already provided in the applicant's description of its present method, explain how the property is treated under the applicant's present method (e.g., depreciable property, inventory property, supplies under Regulations section 1.162-3, nondepreciable section 263(a) property, property deductible as a current expense, etc.).
6 If the property is not currently treated as depreciable or amortizable property, provide the facts supporting the proposed change to depreciate or amortize the property.
7 If the property is currently treated and/or will be treated as depreciable or amortizable property, provide the following information under both the present (if applicable) and proposed methods.
a The Code section under which the property is depreciated or amortized (e.g., section 168(g)).
b If the property is depreciated under section 168, identify the applicable asset class in Rev. Proc. 87-56, 1987-2 C.B. 674. (If none, state so and explain why.) Also provide the facts supporting the asset class under the proposed method.
c The depreciation or amortization method of the property, including the applicable Code section (e.g., 200% declining balance method under section 168(b)(1)).
d The useful life, recovery period, or amortization period of the property.
e The applicable convention of the property.

**Bill & Melinda Gates Foundation**  
EIN # 91-1663695

Statement 1

Form 3115  
Part II, Line 18

The Foundation has not entered into, nor is considering entering into, a transaction to which §381 (c)(4) or (c)(5) applies during the year of change.

# Power of Attorney and Declaration of Representative

OMB No. 1545-0150  
For IRS Use Only

▶ See the instructions.

Received by:  
 Name \_\_\_\_\_  
 Telephone \_\_\_\_\_  
 Function \_\_\_\_\_  
 Date \_\_\_\_\_

**Part I Power of Attorney (Please type or print.)**

**1 Taxpayer information (Taxpayer(s) must sign and date this form on page 2, line 9.)**

Taxpayer name(s) and address  BILL & MELINDA GATES FOUNDATION 1551 EASTLAKE AVENUE EAST SEATTLE, WA 98102	Social security number(s)   Daytime telephone number (206) 709-3100	Employer identification number 91-1663695  Plan number (if applicable)
-----------------------------------------------------------------------------------------------------------------------	---------------------------------------------------------------------------------	---------------------------------------------------------------------------------

hereby appoint(s) the following representative(s) as attorney(s)-in-fact:

**2 Representative(s) (Representative(s) must sign and date this form on page 2, Part II.)**

Name and address IRWIN LEIB 2001 M STREET NW WASHINGTON, DC 20036-3310	CAF No. 2006-18877R Telephone No. (202) 533-4120 Fax No. (202) 533-8350  Check if new: Address <input type="checkbox"/> Telephone No. <input type="checkbox"/>
Name and address RICHARD RUVELSON 3100 TWO UNION SQUARE 601 UNION STREET SEATTLE, WA 98101-2327	CAF No. 8006-45386R Telephone No. (206) 292-4137 Fax No. (206) 292-4233  Check if new: Address <input type="checkbox"/> Telephone No. <input type="checkbox"/>
Name and address	CAF No. _____ Telephone No. _____ Fax No. _____  Check if new: Address <input type="checkbox"/> Telephone No. <input type="checkbox"/>

to represent the taxpayer(s) before the Internal Revenue Service for the following tax matters:

**3 Tax Matters**

Type of Tax (Income, Employment, Excise, etc.)	Tax Form Number (1040, 941, 720, etc.)	Year(s) or Period(s)
EXCISE TAX	FORM 3115	12/31/2000

**4 Specific use not recorded on Centralized Authorization File (CAF)** If the power of attorney is for a specific use not recorded on CAF, check this box. (See instruction for Line 4-Specific uses not recorded on CAF.)

**5 Acts authorized.** The representatives are authorized to receive and inspect confidential tax information and to perform any and all acts that I (we) can perform with respect to the tax matters described on line 3, for example, the authority to sign any agreements, consents, or other documents. The authority does not include the power to receive refund checks (see line 6 below), the power to substitute another representative unless specifically added below, or the power to sign certain returns (see instruction for Line 5-Acts authorize d).  
 List any specific additions or deletions to the acts otherwise authorized in this power of attorney: \_\_\_\_\_

*Note: In general, an unenrolled preparer of tax returns cannot sign any document for a taxpayer. See Revenue Procedure 81-38, printed as Pub. 470, for more information.*  
*Note: The tax matters partner of a partnership is not permitted to authorize representatives to perform certain acts. See the instructions for more information.*

**6 Receipt of refund checks.** If you want to authorize a representative named on line 2 to receive, **BUT NOT TO ENDORSE OR CASH**, refund checks, initial here \_\_\_\_\_ and list the name of that representative below.

Name of representative to receive refund check(s) ▶ \_\_\_\_\_

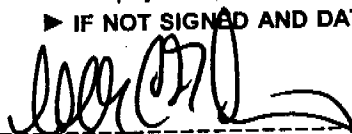
**7 Notices and communications.** Original notices and other written communications will be sent to you and a copy to the first representative listed on line 2 unless you check one or more of the boxes below.

- a If you want the first representative listed on line 2 to receive the original, and yourself a copy, of such notices or communications, check this box
- b If you also want the second representative listed to receive a copy of such notices and communications, check this box
- c If you do not want any notices or communications sent to your representative(s), check this box

**8 Retention/revocation of prior power(s) of attorney.** The filing of this power of attorney automatically revokes all earlier power(s) of attorney on file with the Internal Revenue Service for the same tax matters and years or periods covered by this document. If you do not want to revoke a prior power of attorney, check here   
**YOU MUST ATTACH A COPY OF ANY POWER OF ATTORNEY YOU WANT TO REMAIN IN EFFECT.**

**9 Signature of taxpayer(s).** If a tax matter concerns a joint return, both husband and wife must sign if joint representation is requested, otherwise, see the instructions. If signed by a corporate officer, partner, guardian, tax matters partner, executor, receiver, administrator, or trustee on behalf of the taxpayer, I certify that I have the authority to execute this form on behalf of the taxpayer.

▶ IF NOT SIGNED AND DATED, THIS POWER OF ATTORNEY WILL BE RETURNED.



Signature

9 NOV 01

Date

CHIEF FINANCIAL & ADMIN OFFICER

Title (if applicable)

ALAN C. EPSTEIN

Print Name

Signature

Date

Title (if applicable)

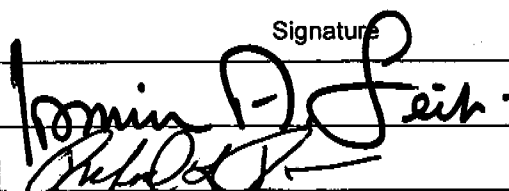

Print Name

**Part II Declaration of Representative**

Under penalties of perjury, I declare that:

- I am not currently under suspension or disbarment from practice before the Internal Revenue Service;
- I am aware of regulations contained in Treasury Department Circular No. 230 (31 CFR, Part 10), as amended, concerning the practice of attorneys, certified public accountants, enrolled agents, enrolled actuaries, and others;
- I am authorized to represent the taxpayer(s) identified in Part I for the tax matter(s) specified there; and
- I am one of the following:
  - a Attorney - a member in good standing of the bar of the highest court of the jurisdiction shown below.
  - b Certified Public Accountant - duly qualified to practice as a certified public accountant in the jurisdiction shown below.
  - c Enrolled Agent - enrolled as an agent under the requirements of Treasury Department Circular No. 230.
  - d Officer - a bona fide officer of the taxpayer's organization.
  - e Full-Time Employee - a full-time employee of the taxpayer.
  - f Family Member - a member of the taxpayer's immediate family (i.e., spouse, parent, child, brother, or sister).
  - g Enrolled Actuary - enrolled as an actuary by the Joint Board for the Enrollment of Actuaries under 29 U.S.C. 1242 (the authority to practice before the Service is limited by section 10.3(d)(1) of Treasury Department Circular No. 230).
  - h Unenrolled Return Preparer - an unenrolled return preparer under section 10.7(c)(viii) of Treasury Department Circular No. 230.

▶ IF THIS DECLARATION OF REPRESENTATIVE IS NOT SIGNED AND DATED, THE POWER OF ATTORNEY WILL BE RETURNED.

Designation - Insert above letter (a-h)	Jurisdiction (state) or Enrollment Card No.	Signature	Date
b	NEW JERSEY		10/30/01
a	MINNESOTA		11/1/01